

GLG Investments plc

(An Investment Company with Variable Capital)

Semi-Annual Report and Unaudited Financial Statements
for the six month period ended 30 June 2016

Fund and Class of Shares

ISIN

Man GLG Global Equity Class D H EUR	IE00B01D9B17
Man GLG Global Equity Class D H GBP	IE00B06GXG83
Man GLG Global Equity Class D USD	IE00B01D9881
Man GLG Global Equity Class I C EUR	IE0033281415
Man GLG Global Equity Class I C USD	IE00BYVDYY74
Man GLG Global Equity Class I H EUR	IE00B29Z0981
Man GLG Global Equity Class I USD	IE00B29Z0874
Man GLG Global Convertibles Class DL H EUR	IE00B01D9113
Man GLG Global Convertibles Class DL H GBP Dist	IE00B7510G27
Man GLG Global Convertibles Class DL USD	IE00B01D8Z85
Man GLG Global Convertibles Class I JPY	IE00BYVDYR08
Man GLG Global Convertibles Class I USD	IE00BVRZBP67
Man GLG Global Convertibles Class IL H EUR	IE00B29Z0C19
Man GLG Global Convertibles Class IL USD	IE00B29Z0B02
Man GLG Global Convertibles Class IM H EUR	IE00B4Q68831
Man GLG Global Convertibles Class IM H GBP	IE00B4Q69243
Man GLG Global Convertibles Class IM USD	IE00B4Q68161
Man GLG European Equity Class D C EUR	IE00BYVDZ334
Man GLG European Equity Class D C SEK	IE00B3RMWM55
Man GLG European Equity Class D EUR	IE00B01D9G61
Man GLG European Equity Class D H GBP	IE00B08F1W51
Man GLG European Equity Class D H USD	IE00B01D9D31
Man GLG European Equity Class I C EUR	IE00BYVDZ003
Man GLG European Equity Class I C SEK	IE00B403VD68
Man GLG European Equity Class I C USD	IE00B3XRQ335
Man GLG European Equity Class I EUR	IE00B29Z0J87
Man GLG European Equity Class I H USD	IE00B29Z0H63
Man GLG Japan CoreAlpha Equity Class D EUR	IE00BYVDZH74
Man GLG Japan CoreAlpha Equity Class D H CHF	IE00B46RNT22
Man GLG Japan CoreAlpha Equity Class D H EUR	IE00B5648R31
Man GLG Japan CoreAlpha Equity Class D H GBP	IE00B665M716
Man GLG Japan CoreAlpha Equity Class D H SEK	IE00B46KT711
Man GLG Japan CoreAlpha Equity Class D H USD	IE00B56CKP98
Man GLG Japan CoreAlpha Equity Class D JPY	IE00B5649C52
Man GLG Japan CoreAlpha Equity Class D SEK	IE00B41KRR22
Man GLG Japan CoreAlpha Equity Class I EUR	IE00B45R5B91
Man GLG Japan CoreAlpha Equity Class I GBP	IE00B62QF466
Man GLG Japan CoreAlpha Equity Class I H CHF	IE00B464TQ22
Man GLG Japan CoreAlpha Equity Class I H EUR	IE00B578XK25
Man GLG Japan CoreAlpha Equity Class I H GBP	IE00B64XDT64
Man GLG Japan CoreAlpha Equity Class I H GBP Dist	IE00BJ3VGM63
Man GLG Japan CoreAlpha Equity Class I H USD	IE00B5646799
Man GLG Japan CoreAlpha Equity Class I H USD Dist	IE00BJ3VGN70
Man GLG Japan CoreAlpha Equity Class I JPY	IE00B5649G90
Man GLG Japan CoreAlpha Equity Class I JPY Dist	IE00BJ3VGK40
Man GLG Japan CoreAlpha Equity Class I SEK	IE00B43JT264
Man GLG Japan CoreAlpha Equity Class I USD	IE00B3QXQG18
Man GLG MENA Equity Class I H GBP	IE00B44FHD08
Man GLG MENA Equity Class D USD	IE00B3XSQF82
Man GLG MENA Equity Class I USD	IE00B44FBD87
Man Numeric Emerging Markets Equity Class D SEK	IE00BTC1N822
Man Numeric Emerging Markets Equity Class I EUR	IE00BTC1NK44
Man Numeric Emerging Markets Equity Class I SEK	IE00BTC1NN74
Man Numeric Emerging Markets Equity Class I USD	IE00BTC1NF90
Man Numeric US Large Cap Equity Class D USD	IE00BYYJZM78
Man Numeric US Large Cap Equity Class I EUR	IE00BYYK0254
Man Numeric US Large Cap Equity Class I H EUR	IE00BYYK0692
Man Numeric US Large Cap Equity Class I USD	IE00BYYK0148

Fund and Class of Shares

ISIN

Man Numeric Global Equity Class D SEK	IE00BYYJYZ33
Man Numeric Global Equity Class I EUR	IE00BYYJZ947
Man Numeric Global Equity Class I SEK	IE00BYYJZD87
Man Numeric Global Equity Class I USD	IE00BYYJZ509
Man GLG Global Emerging Markets Local Currency Rates Class D C EUR	IE00BYQP7726
Man GLG Global Emerging Markets Local Currency Rates Class D C GBP	IE00BYQP7833
Man GLG Global Emerging Markets Local Currency Rates Class D C SEK	IE00BYQP7940
Man GLG Global Emerging Markets Local Currency Rates Class D C USD	IE00BYQP7B68
Man GLG Global Emerging Markets Local Currency Rates Class I C EUR	IE00BYQP7387
Man GLG Global Emerging Markets Local Currency Rates Class I C GBP	IE00BYQP7494
Man GLG Global Emerging Markets Local Currency Rates Class I C SEK	IE00BYQP7502
Man GLG Global Emerging Markets Local Currency Rates Class I C USD	IE00BYQP7619
Man GLG Global Emerging Markets Bond Class D C EUR	IE00BYQP7G14
Man GLG Global Emerging Markets Bond Class D C GBP	IE00BYQP7S36
Man GLG Global Emerging Markets Bond Class D C SEK	IE00BYQP7J45
Man GLG Global Emerging Markets Bond Class D C USD	IE00BYQP7R29
Man GLG Global Emerging Markets Bond Class I C EUR	IE00BYQP7C75
Man GLG Global Emerging Markets Bond Class I C GBP	IE00BYQP7D82
Man GLG Global Emerging Markets Bond Class I C SEK	IE00BYQP7F07
Man GLG Global Emerging Markets Bond Class I C USD	IE00BYQP7H21

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Board of Directors:

Eric Fortier (Canadian)
Michael Jackson (Irish) (resigned 21 April 2016)
John Morton (British)
Victoria Parry (British, Irish resident) (resigned 21 April 2016)
Bronwyn Wright (Irish) (appointed on 21 April 2016)
Ronan Daly (British citizen, Irish resident) (appointed on 21 April 2016)

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*Effective 14 April 2016, BNY Mellon Trust Company (Ireland) Limited acts as Depository.

**Effective 28 January 2016, BNY Mellon Fund Services (Ireland) Limited was renamed to BNY Mellon Fund Services (Ireland) DAC.

A detailed list of investments purchased and sold during the period is available upon request from the registered office of the Fund free of charge.

Man GLG Global Equity – Semi-Annual Report commentary

Man GLG Global Equity underperformed the MSCI All Country World benchmark in the first half of calendar 2016. This was driven roughly equally by regional allocation and stock selection. Regional allocation was dragged down by a substantial underweight to the United States equity market and a corresponding overweight in Europe. Stock selection was weak in Europe and to a lesser extent in the US, but positive in Japan and Rest of World.

Ryanair de-rated after two years of strong stock performance as the market absorbed the risk of terrorism negatively impacting demand at the same time as Western Europe short haul capacity was anticipated to increase at an accelerating rate.

Nokia was hurt by the settlement of its arbitration with Samsung over intellectual property compensation, which came in at a royalty rate lower than the whisper number investors had hoped for. The implied rate was 30-40bp, compared to hopes for closer to 45-50bp. Although this disappointment implied a lower run-rate for patent portfolio earnings in the short-term, there are still a number of outstanding negotiations with other patent licensees (including Apple) which offer upside potential.

Bayer unexpectedly bid for Monsanto within a month of the new CEO Werner Baumann taking control of the company. The market generally acknowledged the strategic rationale in combining the Crop Science businesses of the two companies, which would have a world-leading 27% global market share post completion - but factored in the fact that Bayer's offer was a very full price leaving the combination only meeting its cost of capital after five or more years.

Man GLG Global Convertibles – Semi-Annual Report commentary

Markets started 2016 very much on the back foot as risk assets tumbled from day one with sentiment impacted by the continuing oil price slide, China worries and broader global growth concerns. After an inflection point in mid-February, a relief rally built strength into March with markets boosted by a rally in oil prices and accommodative central banks. Adding to the dovish Fed, in Europe, Mario Draghi delivered a positive surprise and announced further easing and expanded asset purchases. Now set to include corporate bonds, it marked the ECB's first foray into the private unsecured market. Risk assets broadly continued to grind upwards until June and the event that defined H1 as the UK voted to leave the EU. Risk assets suffered amid the political and economic uncertainty triggered by the unexpected result, which sparked a considerable sell-off in risk assets and the subsequent flight to safety resulted in tumbling government bond yields. Credit markets were more varied at the end of the period with higher beta credit and financials underperforming in general in this environment.

Global convertibles held up well in what was an often volatile first half of the year, with valuations also supported by positive supply and demand technicals during the period. Primary convertible markets had a stuttering start amid heightened volatility and persistently low interest rates; however the pace ramped up considerably into the end of the period. By the end of June issuance stood at USD 38bn globally, just below the level seen in the same period of 2013, which ended as the heaviest primary year since 2007. Two clear primary trends in H1 were the continuation of US mandatory issuance, which accounted for nearly half of the supply, as it did overall in 2015. The resurgence of IG issuance in Europe has also been notable, with a number of very high quality names coming to market. The increase in supply was however offset by an ongoing outflow dynamic from long-only funds and by elevated levels of paper taken out through buy backs, maturities and redemptions over the period.

Stock selection in the fund remains very strong and regional attribution was also positive over the period with our overweight U.S performing well. Our sector positioning detracted slightly over the first half of the year with our underweight to consumer cyclicals outperforming but our overweight financials detracting over the period. The interest rate hedges detracted over the period as government bonds rallied and the equity hedges also detracted slightly.

On a relative single name basis China Culiangwang Beverages which is held by the fund but is not in the index outperformed as the bonds appreciated in value markedly towards the end of the first quarter as they approached maturity. Golden Star Resources, another non-index name, also contributed meaningfully with its bonds rallying hard as the company completed an equity raise as part of ongoing progress towards an improved balance sheet. An overweight in Vereit performed well too as its equity rose on interest rate expectations and in anticipation of a positive ratings migration. On the downside SunEdison which is held by the fund and not the index was the largest detractor with its equity falling as the company was forced to file for bankruptcy despite a number of attempts to improve its liquidity situation. Cobalt International Energy, held by the fund and not the index, detracted too as its equity fell after the Angolan government approved changes to its oil industry which is likely to further delay the deal completion. Another non-index name Zions Bancorporation also detracted with its equity falling as dovish Fed rhetoric reduced expectations of U.S rate hikes.

Man GLG European Equity – Semi-Annual Report commentary

Man GLG European Equity underperformed the MSCI Europe benchmark in the first half of calendar 2016. This was driven by both stock and sector selection. Sector allocation was heavily underweight Materials (zero weight) and Energy (underweight), both of which benefited from a decline in the external value of the US dollar and a (possibly temporary) reversal of five years of sector underperformance. The main negative contributors to stock selection were:

Unicredit and Banca Popolare di Milano were sold off as the market factored need for more capital to dilute existing equity holders. This was a significant surprise as both banks had passed the European Central Bank's Asset Quality Review of October 2014, and both had increased core Tier One capital ratios since that test.

Ryanair de-rated after two years of strong stock performance as the market absorbed the risk of terrorism negatively impacting demand at the same time as Western Europe short haul capacity was anticipated to increase at an accelerating rate.

Man GLG European Equity – Semi-Annual Report commentary (continued)

Metro, the continental European cash and carry and consumer electronic goods retailer was hurt by a faster than expected decline in its large and highly-profitable Russian business on the back of Western sanctions and persistent oil price weakness. Russia represented around a third of Metro's EBIT, but despite a cost-cutting programme, the significant Russian rouble depreciation in Q1 was a substantial headwind to earnings.

Man GLG Japan CoreAlpha Equity – Semi-Annual Report commentary

Performance and market

The Tokyo stock market has had a difficult first half of 2016, with TOPIX falling about 18.5% (all figures total return, in yen). With one of the main goals of Abe's economic policy: the eradication of deflation, looking a distant hope, doubts have inevitably risen over the success of the economic experiment being conducted. Believers in the magic of the Abe administration's package of economic and reform measures cite the impact of energy and commodity price weakness in restraining domestic prices – a reasonable observation – but insufficient to offset the sceptical view which foreign investors in particular have gravitated towards. The notable 'achievement' of so-called Abenomics that of a weaker yen, had been unravelling over the course of the year (in fact since mid-2015) as its status as a safe haven returned in the face of global uncertainty. But yen buying further increased following the UK rejection of continued EU membership. The yen remains substantially more competitive than at the time Abe came to power, but has regained more than half of its losses against the US dollar since it reached its lowest.

Eyes are now directed towards possible new measures to inject life into the domestic economy. These range from further negative interest rates, to more fiscal stimulus and more asset purchases by the Bank of Japan. Given that negative interest rates, which were introduced late in January, have so far produced neutral results at best, it is by no means clear that any further measures will prove effective. Indeed, it is possible, and likely, that unhelpful effects upon consumer and corporate confidence will develop. The upper house election victory may provide the Abe government with an excuse to pursue its desire to refashion Japan's military stance via a change in the constitution, which might distract the government from economic reform temporarily. But it appears that further policy stimulus measures of a fiscal and monetary nature will be introduced.

Fund performance

At this point last year it was noted that style factors had turned positive for the Fund over the year to date. That commentary point was followed shortly afterwards by renewed jitters over global activity and associated market volatility in subsequent months, which saw a rise in popularity of 'safer', high price to book stocks. The Fund focus is upon Value (low price to book) by definition, so that performance suffered as a consequence. For the second half of 2015 the Fund's target universe – the Large Cap Value component of the Tokyo stock market – underperformed the broad market. This trend continued into 2016 and accelerated following the introduction of negative interest rates. In the face of such headwinds, there was little that could be done. Russell Nomura large Cap Value underperformed TOPIX by around 10% over the half-year to the end of June, while the Fund, being invested in the deeper value parts of Large Cap Value, underperformed the market a little more.

While the style effects are dominant, these can also be broken down into Tokyo Stock Exchange sector effects, as below.

Contribution breakdown.

Significant negative performance effects were twofold. Firstly, financials are a significant component of Large Cap Value and the fund is over-represented in the financial segments where valuations are now at long term lows, after sharp underperformance. Secondly, the Fund is under-represented in defensive and some domestic sectors: Information & Communication, Foods, Pharmaceuticals, Construction, Retail trade and Land Transport all fall into one of these categories, all performed relatively well and hence were a drag on Fund performance as a consequence of it having little or no exposure.

On the positive side, over-representation in the Wholesale Trade and Precisions sectors were helpful to performance as stocks in these sectors recovered from depressed levels. Similarly positive were below market positions in Electric Power & Gas, Machinery and Chemicals. The positive impacts however, were heavily outweighed by the negative style and sector effects mentioned over the period.

Outlook

The contrarian, value style of the Fund is dependent for its success upon the re-emergence of the long-standing historical tendency of low price to book companies to perform well in Japan. The period since 2009 has been the longest recorded period in living memory for which the reverse has occurred, with high price to book companies outperforming. As a consequence, the valuation stretch between high and lowly valued companies in Japan has rarely, if ever, been greater. The potential for reversion is therefore great, in the view of the managers of the Fund. However, it is impossible to predict when the historical norm will be re-established.

Man GLG MENA Equity – Semi-Annual Report commentary

For the period January 1st to June 30th 2016, the GLG MENA Equity fund closed down -5.89% compared with the S&P Pan Arab Composite that closed down -1.04%. UAE closed up approximately 8.07%, the Saudi Tadawul All share Index closed down -6.48%, Qatar closed down -2.53% and Kuwait closed down -8.80%. Egypt closed down -5.06%.

Brent crude closed 17.24% higher for the period at US\$49.71 per barrel.

While the drop in the price of Brent crude oil since June 2014 (when the price was US\$ 111.05 per barrel), has been significant, GCC countries have strong balance sheets, low levels of debt to GDP, healthy credit ratings and significant room to manoeuvre. Qatar has taken a step further and reaffirmed its spending plans of USD 200bn on infrastructure over the next 5 years.

Man GLG MENA Equity – Semi-Annual Report commentary (continued)

MENA markets have been volatile over the past six months reflecting the underlying fluctuations in the price of crude oil. Hence we saw a big drop in January followed by a gradual rebound as oil bounced off the lows earlier in the year below \$30 a barrel.

The volatility in crude oil prices were again due to concerns about over-supply in the market caused by increased US onshore production of tight oil, OPEC's continued stance of maintaining its current historically high levels of production and Iran re-entering the world economy and thereby contributing to the over-supply.

For the period the largest gains were due to our positions in Qatar Fuel, Aldar Properties and Emirates NBD Bank. The largest losers for the period were Al Tayyar Travel, Gulf Marine Services and Al Rajhi Bank. Sector wise the outperformers were Real Estate, Transportation and Materials. While, Consumer services, Energy and diversified financials detracted from performance. Our country positioning in UAE and Qatar contributed positively to performance while our positioning in Saudi and Kuwait detracted from performance relative to the index.

We continue to keep a close eye on the political environment and stability in the wider region. We view any further significant sell off over the summer, particularly in Saudi Arabia and the UAE as a buying opportunity. Our favourite markets continue to be Saudi Arabia and the UAE very selectively. We keep Egypt under review given the pressures on the currency and current account.

All National performance data, other than Saudi Arabia, refer to MSCI price indices and are in USD.

Man GLG Global Emerging Markets Local Currency Rates – Semi-Annual Report commentary

Market

Emerging Market Debt in June was led by heterogeneous themes. We started the month looking at US interest rates, with players worried that a July FOMC rate increase could be back in the agenda. From there attention gradually turned over to the UK's referendum on EU membership, which the results caught almost everyone by surprise. The combination of expectations of little change to fundamentals and some potential policy support from central banks kept the negative fall-out contained and created a favourable environment for EM, as EM bond yields stand out in an environment of increasing volumes of negative yielding government bonds. EM local bonds segment outperformed the hard currency space by returning 5.89% last month, as measured by the JPMorgan Government Bond Index Emerging Market Global Diversified (JPM GBI-EM GD), FX return contributing 3.45%, and price return with 1.85% and interest return with 0.53%. The index is up by 14.02% for the first half of the year. Oil prices have remained resilient, with the WTI closing June at USD 48.33 from USD 49.1 at the close of previous month. Volatility, as measured by VIX index, picked on the aftermath of the Brexit referendum at 25.76, and since then as subsidised to close the month at 15.63.

Fund Activity

The Fund Managers have a positive view on Emerging Markets local debt and currencies, given:

1. The higher carry offered by local EM. This can be illustrated by looking at JPM EM indexes, with the yield on JPM GBI-EM GD at 6.33%, 74bps higher than JPM EMBIG, for duration shorter in 2.07 years and average credit rating 1 to 3 notches higher.
2. FX valuations, that despite year to date rally still are at historical low levels.
3. EM current account improvements in most EM countries.
4. Cleaner market-position as most of the strategic flows that had to leave the asset class already did so between 2014 and early 2016.

The fund closed the month underweight duration in 0.95 years (4.06 years versus benchmark 5.00 years). The fund is underweight in low yielding eastern European countries (Hungary, Poland and Romania), low yielding Asia (Thailand and Malaysia), Mexico (where we expect more interest rates hikes than what is priced by the market). The fund is long duration in Russia, where the Central Bank is hawkish and targeting 4% inflation, considerably lower than current inflation, and Turkey, where inflation is dropping and opening room for monetary policy easing.

The fund is overweight in currencies that look attractively valued by historical standards and have good carry, such as ARS, CLP, COP, MXN, ZAR, RUB and HUF.

Contribution Breakdown

Man GLG Global Emerging Markets Local Currency rates returned 6.36% in June, outperforming the benchmark by 48bps, as the profit from the overweight currency positions more than offset by negative contribution by the underweight in local duration exposure. The return was boosted by the recent market retracement with EMFX outperforming the broad USD. As a result, the fund's overweight exposure to currencies, such as the Colombian peso, Brazilian real, South African rand, Malaysian ringgit and Russia ruble bolstered performance.

- Brazil and Turkey were the largest individual contributors to the fund's relative outperformance in June, as a result of security selection on both and country selection on the former.
- The funds overweight in Mexico and Hungary were the major detractors from relative performance.
- The overweight to local rates in Russia and Turkey and underweight in Malaysia and Thailand contributed to relative performance.
- The underweight to local rates in Colombia, South Africa and Mexico detracted from the fund performance.
- The exposure to the Hungarian forint hurt relative performance as these currencies underperformed other EM currencies in the wake of the Brexit vote and the closer ties of these economies to Europe.
- The off the benchmark long position in the Argentina detracted from relative returns as ARP depreciated by 7.88% against the USD.

Outlook

EM countries current accounts have largely improved amid the sharp currency adjustments since 2013. Oil prices also have recovered and are forecast to remain stable in 2016H2, supporting growth and reducing credit risk in many EM countries. The current external backdrop favours search for yield and more accommodating CBs in the developed world and in EM. In this context, we believe that local markets present the best opportunities within the set of EM debt, given:

Man GLG Global Emerging Markets Local Currency Rates – Semi-Annual Report commentary (continued)

1. The higher carry offered by local EM. This can be illustrated by looking at JPM EM indexes, with the yield on JPM GBI-EM GD at 6.33%, 74bps higher than JPM EMBIG, for duration shorter in 2.07 years and average credit rating 1 to 3 notches higher.
2. FX valuations, that despite year to date rally still are at historical levels.
3. EM current account improvements in most EM countries.
4. Cleaner market-position with most of the strategic flows that had to leave the asset class already did so between 2014 and early 2016.

Man GLG Global Emerging Markets Bond – Semi-Annual Report commentary

Market

Emerging Market Debt in June was led by heterogeneous themes. We started the month looking at US interest rates, with players worried that a July FOMC rate increase could be back in the agenda. From there attention gradually turned over to the UK's referendum on EU membership, which the results caught almost everyone by surprise. The combination of expectations of little change to fundamentals and some potential policy support from central banks kept the negative fall-out contained and created a favourable environment for EM, as EM bond yields stand out in an environment of increasing volumes of negative yielding government bonds. EM hard currency debt, as measured by the JPMorgan Emerging Market Bond Index Global (JPM EMBIG), was up 10.90% in the first half of 2016 and was up 3.32% since the fund was launched in June 3rd, 2016. With regards to the monthly return, the decrease in US Treasury rates contributed with 2.49%, while the 17bps index spread decrease to 407bps contributed with 1.21%.

Oil prices have remained resilient, with the WTI closing June at USD 48.33 from USD 49.1 at the close of previous month. Volatility, as measured by VIX index, picked on the aftermath of the Brexit referendum at 25.76, and since then as subsidised to close the month at 15.63.

Fund Activity

In light, of the current low level of USD interest rates, we see little additional support for EM hard currency denominated coming from interest rate movements. On the other hand, the deteriorating credit quality of some of the countries that comprise EM external debt benchmarks is yet to be fully reflected in the level of EM spreads. As a result, the strategy at the close of June, was underweight duration in 1.08 years (5.44 years versus benchmark 6.52 years) and underweight credit duration in 1.25 years (5.67 years versus benchmark 6.92 years). Positioning wise, within the mid-Beta countries (less sensitive to US rates changes) the largest overweight were in South Africa, Turkey and Brazil, as they are the ones more attractively value within their peers segment. In the low beta countries (more sensitive to US rates changes) the fund was overweight Mexico and underweight Chile, Uruguay, Peru and the Philippines, as we believe the first more attractively priced relative to peers. The strategy closed the month with exposure to Argentina (1.8%), Mexico (5%), South Africa (5.1%) and Russia (2%) via FX, as we believe it is a more efficient way to express our positive view in these countries currencies (these are the only FX exposures in the strategy) given more favourable market positioning, attractive valuation and fundamentals in currencies. In the frontier markets the strategy is positioned (market weight) in the short term curve of countries where risk adjusted valuations are attractive (Nigeria, Pakistan, Argentina, Dominican Republic). We avoid altogether those countries usually energy-exporting nations with fixed or heavily managed currency regimes – whose currencies were not allowed to depreciate as much as required in order for their balance of payments to adjust to external condition of the post commodity cycle.

Contribution Breakdown

The strategy was up by 3.15% in June (net of fees), marginally underperforming the benchmark that returned 3.32% in the same period. Regarding the overall gross return, EM External debt contributed 3.04%, EM local currencies contributed 0.4%, while the first day initial trading costs and P&L contributed -0.22%. If it had not been for this last impact, the fund would have had outperformed the benchmark in 0.12% (gross of fees) for which we would highlight the following:

- Exposure to South Africa, Russian Federation and Mexico were the largest contributors to relative performance.
- In the frontier markets the overweight position in Argentina detracted from relative performance as a result of security selection (reflecting the fact that the fund is positioned in the short end of the curve) and of the off benchmark FX exposure to Argentine peso.
- The overweight in Brazil, Turkey and Colombia (the three countries outperformed the benchmark) failed to contributed to relative performance as positive country selection was offset by security selection, reflecting the fund strategy to be in the short end of the curve.
- The underweights in Chile and Philippines contributed to relative performance, while the underweights in Peru, China, Kazakhstan detracted from Fund relative performance.

Outlook

EM countries current accounts have largely improved amid the sharp currency adjustments since 2013. Oil prices also have recovered and are forecast to remain stable in 2016H2, supporting growth and reducing credit risk in many EM countries. The current external backdrop favours search for yield and more accommodating CBs in the developed world and in EM. However, UST 10yr yields that closed June at 1.47% seem to be already pricing a very dovish Fed, implying that upside of EM external debt markets via yield compression may be limited. Also, EM spread tightening, may not be enough to offset a potential increase in US yields.

For all the sub-funds past performance is not indicative of future results. The value of an investment and any income derived from it can go down as well as up and investors may not get back their original amount invested. Alternative investments can involve significant additional risks.

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July 2016

*The above Investment Manager's reports are commentaries for the reporting period 1 January 2016 to 30 June 2016. It does not include or take account of any movements, returns or market information for subsequent periods.

Man Numeric Emerging Markets Equity – Semi-Annual Report commentary

Market Overview and Performance

After a tumultuous first quarter, in which equity markets fell sharply then subsequently rebounded, global equity markets stabilized in the second quarter. That is until the results of the June 23rd UK referendum to remain in, or withdraw from, the 28-nation European Union (aka Brexit) were known. The market's initial response to the referendum results highlighted how surprising the outcome was and reflected a classic flight to safety. Despite the Brexit induced volatility, the emerging equity markets remained on track for solid gains in the year's first half. Economic data released throughout the first and second quarter suggested a continuation of weak, albeit positive growth globally with little inflationary pressure. The price of oil, which briefly fell below \$30 per barrel early in the first quarter, rallied sharply and stabilized thereafter which helped Russian stocks advance. Central Banks were active early in the year; The Bank of Japan instituted negative interest rates and the European Central Bank implemented another round of quantitative easing which included unprecedented steps to stimulate economic growth. Meanwhile, the US Federal Reserve, which seemed intent on raising interest rates several times in 2016, softened its stance and held steady. Amid the market volatility and economic uncertainty, and despite historically low or, in some cases, negative yields, investors continued to favor bonds, which led to a flattening of yield curves. For the year-to-date, the performance of emerging markets equities was superior to all broad market indices followed by the US equity market. Markets in Latin America and Southeast Asia as well as South Africa were bright spots while Greece, Poland, and China were among the few markets to fall this period.

Model Performance

Positive model performance for a majority of the model groupings led to the positive relative returns for the period. The Value model was the most significant overall contributor, as both forward-looking and backwards-looking value models produced positive returns. The positive performance of the Quality model also drove portfolio returns, producing positive returns in five out of the six months to begin the year. Despite the Estrend model's sharply negative performance during the market inflection early in the year, the model finished in positive territory. The Composite Momentum model delivered negative returns for the period, as Style Momentum was the biggest detractor with multiple shifts in investor preferences, as the model struggled in the February through May timeframe.

Contribution Breakdown

Positive stock selection across sectors helped the fund outperform for the six-month period ending June 30, 2016. Selection within Utilities, Financials and Consumer Staples all added value while poor stock selection in Energy and Industrials held back relative performance. Sector allocation was also positive for the period. An overweight to the strongly performing Energy and Materials sectors and an underweight to the declining Health Care sectors contributed favorably to performance. An underweight to the defensive and robust Consumer Staples sector was the primary detractor.

Stock selection among countries detracted from performance slightly while the country allocation results were favorable. Stock selection was positive in South Korea, India, China, and Russia whereas selection in Thailand, Taiwan, and Brazil detracted from performance. The fund's country allocation strategy benefitted performance as a result of overweight allocations to Brazil, Thailand and Turkey. The country allocation results were hurt by underweights to South Africa and Indonesia as well as an overweight to China.

At the security level, the Fund's top three contributors were in the Brazilian Utilities and Financials sectors. Three of the Fund's primary detractors were in the Consumer Discretionary sector in Hong Kong, Korea, and India. The fund was also hurt by its position in a Taiwan-based company in the Materials sector.

Man Numeric US Large Cap Equity – Semi-Annual Report commentary

Performance and Market

After a tumultuous first quarter, in which equity markets fell sharply then subsequently rebounded, global equity markets stabilized in the second quarter. That is until the results of the June 23rd UK referendum to remain in, or withdraw from, the 28-nation European Union (aka Brexit) were known. The market's initial response to the referendum results highlighted how surprising the outcome was and reflected a classic flight to safety. Economic data released throughout the first and second quarter suggested a continuation of weak, albeit positive growth globally with little inflationary pressure. The price of oil, which briefly fell below \$30 per barrel early in the quarter, rallied sharply and stabilized thereafter. Central Banks were active early in the year; The Bank of Japan instituted negative interest rates and the European Central Bank implemented another round of quantitative easing which included unprecedented steps to stimulate economic growth. Meanwhile, the US Federal Reserve, which seemed intent on raising interest rates several times in 2016, softened its stance and held steady. Amid the market volatility and economic uncertainty, and despite historically low or, in some cases, negative yields, investors continued to favor bonds, which led to a flattening of yield curves. For the year-to-date, the performance of emerging markets equities was superior to all broad market indices followed by the US equity market. Latin America and Southeast Asia have been bright spots in Emerging Markets while in the US, value stocks are ahead of growth stocks and small cap stocks are trailing large caps. The Japanese and European markets, especially financial stocks, are squarely in negative territory for the period. For the six month period ending June 30, 2016 the Man Numeric US Large Cap Equity Fund (the "Fund") returned 0.47% net-of-fees and underperformed its benchmark, the S&P 500 Index, by 3.84%.

Model Performance

The Fund's negative performance for the period was driven by weak model performance overall, as three of the four major model groupings produced negative returns. Underperformance was largely driven by the poor performance of the Value model, as the model suite delivered negative returns during four of the six months to begin the year. The Quality model also failed to produce positive returns, while the Informed Investor model was the worst performing model of the group. Despite a sharp decline during the market inflection in February, the Trend Following models delivered positive performance for the overall period.

Man Numeric US Large Cap Equity – Semi-Annual Report commentary (continued)

Contribution Breakdown

The equity markets proved challenging for the strategy in the first half of 2016, most notably in the volatile energy sector, which rebounded sharply during the first quarter's market reversal. Stock selection detracted from performance, principally due to weakness in the Energy, Health Care, Industrials, and Financials sectors. The portfolio generated positive stock selection in the defensive Consumer Staples sector. Sector allocation also struggled for this period despite only modest weight differences vs. the strategy's benchmark. An underweight exposure to the Energy sector hurt performance as did a small overweight to the lagging Health Care and poorly performing Financials sectors. An overweight allocation to the robust Utilities and Consumer Staples sectors benefitted performance.

From an individual stock standpoint, the Fund's holding in a large Energy company was the lead detractor followed by two holdings in the insurance and consumer finance industries within Financials. Positions in a large Health Care and Information Technology company also detracted from performance. Three Consumer Staples stocks were among the most significant contributors. The portfolio also benefitted from its holdings in an upstream Energy company and a software company within Information Technology as well as several holdings in the Financials and Health Care sectors.

Man Numeric Global Equity – Semi-Annual Report commentary

Performance and Market

After a tumultuous first quarter, in which equity markets fell sharply then subsequently rebounded, global equity markets stabilized in the second quarter. That is until the results of the June 23rd UK referendum to remain in, or withdraw from, the 28-nation European Union (aka Brexit) were known. The market's initial response to the referendum results highlighted how surprising the outcome was and reflected a classic flight to safety. Economic data released throughout the first and second quarter suggested a continuation of weak, albeit positive growth globally with little inflationary pressure. The price of oil, which briefly fell below \$30 per barrel early in the quarter, rallied sharply and stabilized thereafter. Central Banks were active early in the year; The Bank of Japan instituted negative interest rates and the European Central Bank implemented another round of quantitative easing which included unprecedented steps to stimulate economic growth. Meanwhile, the US Federal Reserve, which seemed intent on raising interest rates several times in 2016, softened its stance and held steady. Amid the market volatility and economic uncertainty, and despite historically low or, in some cases, negative yields, investors continued to favor bonds, which led to a flattening of yield curves. For the year-to-date, the performance of emerging markets equities was superior to all broad market indices followed by the US equity market. Latin America and Southeast Asia have been bright spots in Emerging Markets while in the US, value stocks are ahead of growth stocks and small cap stocks are trailing large caps. The Japanese and European markets, especially financial stocks, are squarely in negative territory for the period. For the six month period ending June 30, 2016 the Man Numeric Global Core Equity Fund (the "Fund") returned -2.26% net-of-fees and underperformed its benchmark, the MSCI Global Index, by 0.66%.

Model Performance

The Fund's underperformance was largely driven by the Value models. The Value models delivered negative returns in four of the six months to begin the year. Despite a sharp market inflection during the first quarter, the Trend Following model suite ended with positive performance for the period. Both the Quality and Informed Investor models also produced positive returns. From a regional perspective, negative model performance in the US was the largest driver of relative returns.

Contribution Breakdown

The equity markets proved challenging for the strategy in the first half of 2016, most notably in the volatile energy sector, which rebounded sharply during the first quarter's market reversal. Stock selection detracted from performance, principally due to weakness in the Energy, Information Technology, and Health Care sectors. The portfolio generated positive stock selection in the interest rate sensitive Utilities sector and the defensive Telecommunications sector. Sector allocation also struggled for this period despite only modest weight differences vs. the strategy's benchmark. An underweight exposure to the Energy and Materials sectors hurt performance as did a small overweight to the poorly performing Financials sector. An overweight allocation to the robust Telecommunications sector benefitted performance.

From a country perspective, stock selection in the US was the strategy's largest detractor followed by weakness in France, the UK and Norway. Stock selection in Japan, Italy, Australia, and Germany contributed favorably to performance. The strategy's country allocation had minimal impact on performance.

From an individual stock standpoint, the Fund's holdings in two Japanese Telecommunications companies were among the most significant contributors. The portfolio also benefitted from US-based holdings in the Industrials, Consumer Staples, and Consumer Discretionary sector. Stocks that detracted the most from performance were all US-based companies spread across the Energy, Financials, Health Care and Information Technology sectors.

For all the sub-funds past performance is not indicative of future results. The value of an investment and any income derived from it can go down as well as up and investors may not get back their original amount invested. Alternative investments can involve significant additional risks.

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July 2016

* The above Investment Manager's reports are commentaries for the reporting period 1 January 2016 to 30 June 2016. It does not include or take account of any movements, returns or market information for subsequent periods.

The Directors of GLG Investments plc (the "Fund") herewith submit their report together with the unaudited financial statements for the six month period (the "period") ended 30 June 2016.

Principal activities and review of the development of the business

The Fund was incorporated as an investment company with variable capital and with segregated liability between sub-funds under the laws of Ireland as a public limited company on 1 August 1996 under registration number 252520. The Fund has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended) (the "Regulations"). The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio"), and as at 30 June 2016 the Fund was comprised of eighteen Portfolios: Man GLG Balanced, Man GLG Capital Appreciation, Man GLG Global Equity, Man GLG Global Convertibles, Man GLG European Equity, Man GLG North American Equity, Man GLG UK Select Equity, Man GLG Japan CoreAlpha Equity, Man GLG Global Sustain Equity, Man GLG Global Emerging Markets Equity, Man GLG MENA Equity, Man GLG Strategic Corporate Bond, Man NewSmith Global Equity Alpha, Man Numeric Emerging Markets Equity, Man Numeric US Large Cap Equity, Man Numeric Global Equity, Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond. As at 30 June 2016 there were nine Portfolios in operation: Man GLG Global Equity, Man GLG Global Convertibles, Man GLG European Equity, Man GLG Japan CoreAlpha Equity, Man Numeric Emerging Markets Equity, Man Numeric US Large Cap Equity, Man Numeric Global Equity, Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond.

Results for the period and state of affairs at 30 June 2016

For a detailed commentary on the results for the period and the state of affairs of the Fund at 30 June 2016 see the Investment Manager's report, the unaudited statement of financial position, the unaudited statement of comprehensive income and the unaudited schedule of investments. At the period end the Fund's Net Assets Attributable to Holders of Redeemable Participating Shareholders (the "Shareholders") amounted to US\$15,171,911 (31 December 2015: US\$35,469,744) for Man GLG Global Equity, US\$180,418,116 (31 December 2015: US\$187,892,161) for Man GLG Global Convertibles, €291,023,169 (31 December 2015: €371,598,153) for Man GLG European Equity, €Nil (31 December 2015: €38,670,248) for Man GLG Global Sustain Equity, ¥312,480,702,082 (31 December 2015: ¥577,152,400,430) for Man GLG Japan CoreAlpha Equity, US\$22,336,392 (31 December 2015: US\$28,947,576) for Man GLG MENA Equity, US\$111,145,627 (31 December 2015: US\$95,737,369) for Man Numeric Emerging Markets Equity, US\$196,112,652 (31 December 2015: US\$36,688,560) for Man Numeric Large Cap Equity, US\$24,031,363 (31 December 2015: US\$24,584,874) for Man Numeric Global Equity, US\$21,531,008 (31 December 2015: N/a) for Man GLG Global Emerging Markets Local Currency Rates and US\$20,788,763 (31 December 2015: N/a) for Man GLG Global Emerging Markets Bond. All Classes of Redeemable Participating Shares are together known as the "Redeemable Participating Shares" or "Shares".

The returns of the classes of all the sub-funds for the year end are disclosed in the tables below:

Share Classes	30 June 2016	31 December 2015
<i>Man GLG Global Equity</i>		
D H EUR	(6.33%)	0.10%
D H GBP	(6.64%)	0.05%
D USD	(5.84%)	(0.13%)
I C USD	(2.42%)	(7.89%)
I C EUR	(1.26%)	(4.67%)
I H EUR	(6.02%)	0.86%
I H GBP*	n/a	8.11%
I USD	(5.48%)	0.65%
<i>Man GLG Global Convertibles</i>		
DL H EUR	(4.10%)	2.12%
DL H GBP Dist	(4.91%)	(0.70%)
DL USD	(3.63%)	2.22%
I JPY	(17.59%)	(4.32%)
I USD	(3.34%)	1.96%
IL H EUR	(3.75%)	2.60%
IL USD	(3.27%)	2.80%
IM H EUR	(3.73%)	3.13%
IM H GBP	(3.67%)	3.47%
IM USD	(3.28%)	3.36%
<i>Man GLG European Equity</i>		
D EUR	(9.27%)	10.03%
D H GBP	(9.72%)	9.56%
D H USD	(8.88%)	9.15%
D C EUR	(12.83%)	(4.79%)
D C SEK**	2.82%	n/a
I C EUR	(12.53%)	(7.59%)
I C USD	(10.46%)	(6.90%)
I C SEK**	(1.22%)	n/a
I EUR	(8.93%)	10.90%
I H USD	(8.48%)	10.09%

Results for the period and state of affairs at 30 June 2016 (continued)

Share Classes	30 June 2016	31 December 2015
<i>Man GLG Global Sustain Equity#</i>		
D EUR	(10.25%)	1.61%
I C EUR	(11.81%)	(5.13%)
I H GBP	(10.22%)	2.23%
<i>Man GLG Japan CoreAlpha Equity</i>		
D EUR	(16.07%)	(4.98%)
D H CHF	(28.20%)	10.18%
D H EUR	(28.09%)	11.41%
D H GBP	(28.58%)	11.86%
D H SEK	(28.48%)	11.07%
D H USD	(27.65%)	11.49%
D JPY	(26.89%)	12.02%
D SEK	1.12%	n/a
I EUR	(15.84%)	25.14%
I GBP	(5.23%)	19.16%
I H CHF	(27.91%)	11.01%
I H EUR	(27.80%)	12.28%
I H GBP	(28.38%)	12.57%
I H GBP Dist	(29.04%)	11.08%
I H USD	(27.33%)	12.33%
I H USD Dist	(28.43%)	11.82%
I JPY	(26.61%)	12.87%
I JPY Dist	(28.18%)	(5.28%)
I SEK	(3.07%)	n/a
I USD	(13.70%)	12.52%
<i>Man GLG MENA Equity##</i>		
D USD	(5.73%)	(16.50%)
I H EUR	n/a	(13.47%)
I H GBP	(5.81%)	(15.89%)
I USD***	(3.66%)	(15.87%)
<i>Man Numeric Emerging Markets Equity</i>		
I EUR	4.42%	(9.32%)
I SEK	7.92%	n/a
I USD	6.79%	(12.91%)
D SEK	7.49%	n/a
<i>Man Numeric US Large Cap Equity</i>		
I USD	0.47%	4.30%
I H EUR	(0.09%)	4.32%
I EUR	4.45%	n/a
D USD	1.07%	n/a
<i>Man Numeric Global Equity</i>		
I EUR	(4.56%)	(0.10%)
I SEK	1.07%	n/a
I USD	(2.26%)	(1.66%)
D SEK	0.94%	n/a
<i>Man GLG Global Emerging Markets Local Currency Rates</i>		
D C EUR	8.40%	n/a
D C GBP	15.39%	n/a
D C SEK	10.16%	n/a
D C USD	6.17%	n/a
I C EUR	8.46%	n/a
I C GBP	15.47%	n/a
I C SEK	10.21%	n/a
I C USD	6.36%	n/a

Results for the period and state of affairs at 30 June 2016 (continued)

Share Classes	30 June 2016	31 December 2015
<i>Man GLG Global Emerging Markets Bond</i>		
D C EUR	4.77%	n/a
D C GBP	11.56%	n/a
D C SEK	6.50%	n/a
D C USD	2.74%	n/a
I C EUR	4.83%	n/a
I C GBP	11.64%	n/a
I C SEK	6.56%	n/a
I C USD	3.15%	n/a

*As class I H GBP in Man GLG Global Equity ceased trading on 7 August 2015, the return shown below is for the period from 1 January 2015 to 7 August 2015.

**As class I C SEK and D C SEK in Man GLG European Equity launched on 10 June 2016 and 14 June 2016 respectively, the return shown above is for the period from 10 June 2016 and 14 June 2016 respectively to 30 June 2016.

#As Man GLG Global Sustain Equity ceased operations on 19 February 2016; the return shown is for the period from 1 January 2016 to 19 February 2016.

***As class I USD redeemed all its shares on 23 June 2016, the return shown above is for the period from 1 January 2016 to 23 June 2016.

###Man GLG MENA Equity ceased operations on 30 June 2016 for which liquidation proceeds will be paid in July 2016.

Dividends

The Directors proposed the payment of dividends as per the table below for 31 December 2015:

Portfolio	Share Class	Dividend per share
Man GLG Global Convertibles	Class DL H GBP Dist	£1.14
Man GLG Japan CoreAlpha Equity	Class I H GBP Dist	£1.35
Man GLG Japan CoreAlpha Equity	Class I JPY Dist	¥229
Man GLG Japan CoreAlpha Equity	Class I H USD Dist	US\$2.03

Dividends proposed for the year ended 31 December 2015 were paid on 31 March 2016. The Directors do not propose the payment of a dividend for any of the other share classes in the other Portfolios.

Significant events during the period

Prospectus

A new Prospectus was issued on 6 May 2016. The amendments to the Prospectus reflected the addition of a number of new share classes for Man GLG European Equity, Man GLG Japan CoreAlpha Equity, Man Numeric Emerging Markets Equity, Man Numeric US Large Cap Equity and Man Numeric Global Equity. This also reflected the establishment of two new portfolios Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond.

Portfolios

New Portfolios, Man GLG Global Emerging Markets Local Currency Rates was launched on 1 June 2016 and Man GLG Global Emerging Markets Bond was launched on 2 June 2016.

Man GLG Global Sustain Equity ceased operations on 19 February 2016 and Man GLG MENA Equity ceased operations on 30 June 2016 for which liquidation proceeds have been paid in August 2016.

Share Class

Man GLG European Equity Class I C SEK and D C SEK were launched on 13 June 2016 and 15 June 2016 respectively. Man GLG Japan CoreAlpha Equity Class D SEK and I SEK were launched on 15 June 2016 and 13 June 2016 respectively. Man Numeric Emerging Markets Equity Class I SEK and D SEK were launched on 1 June 2016 and 2 June 2016 respectively. Man Numeric US Large Cap Equity Class I EUR and D USD were launched on 1 February 2016 and 6 January 2016 respectively. Man Numeric Global Equity Class I SEK and D SEK were launched on 1 June 2016 and 2 June 2016 respectively.

Michael Jackson and Victoria Parry resigned as directors of the Fund with effect from 21 April 2016 and Bronwyn Wright and Ronan Daly were appointed as directors of the Fund on 21 April 2016.

Effective 28 January 2016, BNY Mellon Fund Services (Ireland) Limited was renamed BNY Mellon Fund Services (Ireland) DAC.

Significant events during the period (continued)

Effective 14 April 2016, BNY Mellon Trust Company (Ireland) Limited acts as Depository.

Effective 21 April 2016 Matheson replaced J&E Davy as listing sponsor to the Fund

Subsequent events since the period end.

There were no subsequent events since the period end.

Investment objectives

The Fund's investment objectives are as stated in note 1 to the unaudited financial statements. Investment in the Fund carries with it a degree of risk including but not limited to the risks referred to in note 6 to the unaudited financial statements. For a more detailed description of the risks associated with investment in the Fund, please refer to the Prospectus.

Directors and Secretary

The Directors and Secretary during the six month period and up to 23 August 2016 are listed on page 2.

Directors' and Secretary's interests

Neither the Directors, nor their families, nor the secretary (Matsack Trust Limited), nor the Investment Manager had any interests in the Shares of the Fund during the six month period ended 30 June 2016, with the exception of 29,994 Subscriber Shares held by GLG Partners Asset Management Limited.

The Fund has adopted the corporate governance code for collective investment schemes and management companies issued by the Irish Funds Industry Association (the "IFIA Code"). The Directors are satisfied that they act independently and in the interests of the Fund as a whole and have determined that Eric Fortier and Ronan Daly are independent directors as that term is defined in the IFIA Code.

Directors' responsibilities

The Directors are responsible for preparing the Directors' Report and the unaudited financial statements in accordance with Irish law.

Irish company law requires the Directors to prepare financial statements giving a true and fair view of the state of affairs of the Fund and the profit or loss of the Fund for each financial period. Under that law the Directors have elected to prepare the unaudited financial statements in accordance with International Financial Reporting Standards ("IFRS"). Under company law, the directors must not approve the financial statements unless they are satisfied that they give a true and fair view of the assets, liabilities and financial position of the company as at the financial period end date and of the profit or loss of the Fund for the financial year and otherwise comply with the Companies Act 2014.

In preparing these unaudited financial statements, the Directors are required to:

- select suitable accounting policies and then apply them consistently;
- make judgments and accounting estimates that are reasonable and prudent;
- state whether the unaudited financial statements have been prepared in accordance with applicable accounting standards and identify the standards in question and note the effects and the reasons for any material departure from those standards; and
- prepare the unaudited financial statements on the going concern basis unless it is inappropriate to presume that the Fund will continue in business.

The Directors are responsible for ensuring that the Fund keeps or causes to be kept adequate accounting records which correctly explain and record the transactions of the company, enable at any time the assets, liabilities, financial position and profit or loss of the Fund to be determined with the reasonable accuracy, enable them to ensure that the unaudited financial statements and directors' report comply with the Companies Acts 2014. They are also responsible for safeguarding the assets of the Fund and hence for taking reasonable steps for the prevention and detection of fraud and other irregularities.

Legislation in Ireland governing the preparation and dissemination of financial statements may differ from legislation in other jurisdictions.

Accounting records

The Directors are responsible for ensuring that proper accounting records as outlined in Section 281 to 285 of the Companies Act 2014 are kept by the Fund. To achieve this, the Directors have appointed an experienced third party fund administrator to ensure that the requirements of Section 281 to 285 of the Companies Act 2014 are complied with. The books and accounting records are maintained at the Administrator's office at Guild House, Guild Street, IFSC, Dublin 1, Ireland.

Corporate governance

The Board has adopted the voluntary IFIA Code. The Board has reviewed and assessed the measures included in the IFIA Code and considers its corporate governance practices and procedures since the adoption of the IFIA Code as consistent therewith.

Connected party transactions

The Directors are satisfied that there are arrangements in place to ensure that transactions carried out with connected parties of the Fund are carried out as if negotiated at arm's length and any such transactions are in the best interests of the Shareholders of the Fund. The Directors are satisfied that any transactions entered into with connected parties during the year complied with the aforementioned obligation.

	Notes	Combined Company US\$	Man GLG Global Equity US\$	Man GLG Global Convertibles US\$	Man GLG European Equity €
Assets					
Cash and cash equivalents	3	123,248,875	1,742,453	6,279,132	7,991,737
Balances with brokers	3	60,891,301	2,311,202	1,912,502	39,810,754
Due from brokers		86,893,912	58,697	1,880,357	2,773,906
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	3,590,499,186	11,590,551	458,117	244,255,407
Interest bearing securities	4	207,413,682	-	167,616,361	-
Derivatives	4	53,934,029	136,331	4,040,442	17,243,528
Interest receivable		1,188,594	-	603,493	-
Dividend receivable		8,324,947	43,200	-	793,518
Other assets		39,712,814	146,751	767,257	805,973
Total Assets		4,172,107,340	16,029,185	183,557,661	313,674,823
Liabilities					
Balances due to brokers	3	65,784,932	8,317	475,636	1,159,081
Due to brokers		58,464,427	227,529	676,727	7,580,065
Financial liabilities at fair value through profit and loss:					
Derivatives	4	34,635,060	507,246	1,364,589	13,061,366
Performance fees payable	8	669	-	669	-
Management fees payable	8	3,303,439	16,602	123,145	207,567
Interest payable		12,648	40	2,315	4,954
Liquidation fees payable		39,614	-	-	-
Accrued expenses and other liabilities	8	63,941,169	97,540	496,464	638,621
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		226,181,958	857,274	3,139,545	22,651,654
Net Assets Attributable to Redeemable Participating Shareholders		3,945,925,382	15,171,911	180,418,116	291,023,169

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc

Unaudited statement of financial position (continued)

As at 30 June 2016



#Man GLG Global Sustain Equity €	Man GLG Japan CoreAlpha Equity ¥	#Man GLG MENA Equity US\$	Man Numeric Emerging Markets Equity US\$	Man Numeric US Large Cap Equity US\$	Man Numeric Global Equity US\$	*Man GLG Global Emerging Markets Local Currency US\$	*Man GLG Global Emerging Markets Bond US\$
79,872	7,737,455,615	9,832,545	12,290,375	6,093,923	1,387,526	705,596	896,448
473,455	-	4,000,048	7,502,212	409,581	-	-	-
-	7,245,590,605	8,307,271	1,043,085	1,979,607	260,857	-	-
-	309,754,472,393	-	89,734,748	190,094,654	22,634,977	-	-
-	-	-	-	-	-	20,233,709	19,563,612
-	2,963,587,466	26,015	1,228,393	6,223	1,037	498,104	93,126
-	-	205	-	2	-	319,759	265,135
-	661,732,464	-	861,978	92,562	26,804	-	-
22,484	3,823,493,284	330,585	265,048	81,012	98,526	7,805	7,529
575,811	332,186,331,827	22,496,669	112,925,839	198,757,564	24,409,727	21,764,973	20,825,850
542,758	6,485,279,501	50,882	374,144	205	1,704	76,090	-
-	4,678,180,728	-	1,105,851	2,343,190	311,325	-	-
-	1,861,161,254	5,239	42,168	-	1,091	134,231	16,054
-	-	-	-	-	-	-	-
-	269,687,328	15,267	74,389	179,872	30,009	9,827	7,754
-	-	15	4,774	-	-	-	-
17,654	-	20,000	-	-	-	-	-
15,399	6,411,320,934	68,874	178,886	121,645	34,235	13,817	13,279
575,811	19,705,629,745	160,277	1,780,212	2,644,912	378,364	233,965	37,087
-	312,480,702,082	22,336,392	111,145,627	196,112,652	24,031,363	21,531,008	20,788,763

#Man GLG Global Sustain Equity ceased operations on 19 February 2016 and Man GLG MENA Equity ceased operations on 30 June 2016.

*Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond commenced their operations on 2 June 2016.

The accompanying notes form an integral part of the unaudited financial statements

	Notes	Combined Company US\$	Man GLG Global Equity US\$	Man GLG Global Convertibles US\$	Man GLG European Equity €
Assets					
Cash and cash equivalents	3	76,476,014	4,201,482	2,920,815	36,612,758
Balances with brokers	3	93,450,866	7,644,987	1,381,722	71,372,609
Due from brokers		20,070,592	-	4,501,331	577
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	5,321,273,678	24,493,795	493,398	262,902,567
Interest bearing securities	4	177,338,663	-	177,338,663	-
Derivatives	4	51,457,427	325,832	8,440,322	9,920,786
Interest receivable		5,391	-	5,391	-
Dividend receivable		9,120,238	43,292	-	156,940
Other assets		1,262,807	22	736,115	3,184
Total Assets		<u>5,750,455,676</u>	<u>36,709,410</u>	<u>195,817,757</u>	<u>380,969,421</u>
Liabilities					
Balances due to brokers	3	3,420,841	190,715	48,331	2,453,758
Due to brokers		4,128,916	-	3,000,000	-
Financial liabilities at fair value through profit and loss:					
Equities and managed Funds	4	466,115	-	-	-
Derivatives	4	67,272,259	955,908	4,448,716	6,408,221
Performance fees payable	8	2,680	-	2,680	-
Management fees payable	8	4,311,419	31,537	131,525	319,856
Interest payable		9,021	131	1,719	3,646
Accrued expenses and other liabilities	8	19,715,058	61,375	292,625	185,787
Total Liabilities (excluding Net Assets					
Attributable to Redeemable Participating					
Shareholders)		<u>99,326,309</u>	<u>1,239,666</u>	<u>7,925,596</u>	<u>9,371,268</u>
Net Assets Attributable to Redeemable					
Participating Shareholders Participating Shares		<u>5,651,129,367</u>	<u>35,469,744</u>	<u>187,892,161</u>	<u>371,598,153</u>

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc
Statement of financial position (continued)
As at 31 December 2015



Man GLG Global Sustain Equity €	Man GLG Japan CoreAlpha Equity ¥	Man GLG MENA Equity US\$	#Man GLG Strategic Corporate Bond US\$	*Man Numeric Emerging Markets Equity US\$	*Man Numeric US Large Cap Equity US\$	*Man Numeric Global Equity US\$
4,023,847	1,066,611,399	746,119	57,708	11,240,791	2,806,729	1,495,476
778,292	-	48	316	5,957,972	88,636	-
147	1,746,938,371	-	-	421,537	510,095	119,785
34,242,327	578,667,512,573	29,051,063	-	78,729,763	33,815,215	23,176,313
-	-	-	-	-	-	-
317,323	3,790,603,630	144	-	68,937	-	666
-	-	-	-	-	-	-
39,391	1,031,505,283	-	-	248,111	24,332	19,421
-	36,468,669	82	-	219,756	319	-
39,401,327	586,339,639,925	29,797,456	58,024	96,886,867	37,245,326	24,811,661
67,621	3,565,791	15,235	6,422	391,540	1	3
-	-	794	-	439,468	499,501	189,153
-	-	466,115	-	-	-	-
599,034	6,484,694,809	295,229	-	70,096	2,541	7
-	-	-	-	-	-	-
23,232	435,662,151	16,337	-	65,428	42,459	31,086
41	-	20	-	3,146	-	-
41,151	2,263,316,744	56,150	51,602	179,820	12,264	6,538
731,079	9,187,239,495	849,880	58,024	1,149,498	556,766	226,787
38,670,248	577,152,400,430	28,947,576	-	95,737,369	36,688,560	24,584,874

#Man GLG Strategic Corporate Bond ceased its operation on 1 December 2015.

*Man Numeric Emerging Markets Equity, Man Numeric US Large Cap Equity and Man Numeric Global Equity commenced their operations on 11 February 2015, 1 October 2015 and 2 November 2015 respectively.

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc

Unaudited statement of changes in net assets
For the six month period ended 30 June 2016



	Combined Company US\$	Man GLG Global Equity US\$	Man GLG Global Convertibles US\$	Man GLG European Equity €
Net assets attributable to Redeemable Participating Shareholders at beginning of the period	5,651,129,367	35,469,744	187,892,161	371,598,153
Issues	869,151,425	7,671,751	43,870,116	188,599,431
Redemptions	(1,409,215,519)	(26,332,146)	(45,547,268)	(220,338,892)
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(1,165,139,891)	(1,637,438)	(5,796,893)	(48,835,523)
Net assets attributable to Redeemable Participating Shareholders at end of period	3,945,925,382	15,171,911	180,418,116	291,023,169

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2016



#Man GLG Global Sustain Equity €	Man GLG Japan CoreAlpha Equity ¥	#Man GLG MENA Equity US\$	Man Numeric Emerging Markets Equity US\$	Man Numeric US Large Cap Equity US\$	Man Numeric Global Equity US\$	*Man GLG Global Emerging Markets Local Currency Rates US\$	*Man GLG Global Emerging Markets Bond US\$
38,670,248	577,152,400,430	28,947,576	95,737,369	36,688,560	24,584,874	-	-
-	43,860,894,637	-	15,083,046	157,282,911	1,200	20,253,702	20,155,141
(33,646,017)	(115,757,209,021)	(2,462,651)	(7,404,455)	(3,301,035)	-	-	-
(5,024,231)	(192,775,383,964)	(4,148,533)	7,729,667	5,442,216	(554,711)	1,277,306	633,622
-	312,480,702,082	22,336,392	111,145,627	196,112,652	24,031,363	21,531,008	20,788,763

#Man GLG Global Sustain Equity ceased operations on 19 February 2016 and Man GLG MENA Equity ceased operations on 30 June 2016.

*Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond commenced their operations on 2 June 2016.

The accompanying notes form an integral part of the unaudited financial statements.

	Combined Company US\$	Man GLG Global Equity US\$	Man GLG Global Convertibles US\$	Man GLG European Equity €
Net assets attributable to Redeemable Participating Shareholders at beginning of the period	4,868,672,563	64,887,546	241,945,425	72,873,517
Issues	1,890,518,510	20,030,944	30,240,477	18,648,922
Redemptions	(2,432,898,863)	(26,369,200)	(44,595,284)	(4,761,493)
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	827,200,353	1,263,780	(3,458,852)	14,795,081
Net assets attributable to Redeemable Participating Shareholders at end of period	5,153,492,563	59,813,070	224,131,766	101,556,027

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2015



Man GLG Global Sustain Equity €	Man GLG Japan CoreAlpha Equity ¥	Man GLG MENA Equity US\$	Man GLG Strategic Corporate Bond US\$	*Man Numeric Emerging Markets Equity US\$
35,536,699	523,426,617,700	43,169,097	22,110,722	-
1,000	205,271,681,156	3,949,332	853,858	106,760,687
-	(279,518,298,268)	(2,950,820)	(173,867)	(27,901,196)
5,843,852	109,173,091,468	1,549,463	(347,386)	1,522,025
41,381,551	558,353,092,056	45,717,072	22,443,327	80,381,516

*Man Numeric Emerging Markets Equity commenced its operations on 11 February 2015.

The accompanying notes form an integral part of the unaudited financial statements.

	Notes	Combined Company US\$	Man GLG Global Equity US\$	Man GLG Global Convertibles US\$	Man GLG European Equity €
Income					
Interest income		2,352,560	13,274	1,658,828	2,613
Dividend income		66,163,557	295,681	41,197	7,598,447
Net (loss)/gain on foreign currency	7	(13,269,535)	401,910	(398,896)	2,350,389
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(1,805,139,866)	(2,127,440)	(5,322,324)	(55,624,654)
Other income		2,509,820	66,823	44,911	185,542
		<u>(1,747,383,464)</u>	<u>(1,349,752)</u>	<u>(3,976,284)</u>	<u>(45,487,663)</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	625,086,527	-	-	-
		<u>625,086,527</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8	19,360,601	125,515	820,761	1,343,658
Administration fees	8	6,792,501	28,702	278,535	469,782
Interest expense		1,659,508	16,211	426,465	433,197
Custody fees		698,934	3,178	22,070	44,917
Other expenses		508,316	33,118	20,341	42,337
Legal fees	8	512,440	15,514	147,884	18,768
Dividend expense		157,121	-	48,148	-
Audit fees		82,504	8,212	7,353	7,663
Liquidation expenses		41,135	-	-	-
Directors' fees	8	25,116	864	1,465	1,507
Formation expenses		18,212	-	-	-
		<u>29,856,388</u>	<u>231,314</u>	<u>1,773,022</u>	<u>2,361,829</u>
Finance cost					
Distributions to holders of redeemable participating shares		3,138,859	-	10,974	-
		<u>3,138,859</u>	<u>-</u>	<u>10,974</u>	<u>-</u>
Withholding tax		9,847,707	56,372	36,613	986,031
		<u>9,847,707</u>	<u>56,372</u>	<u>36,613</u>	<u>986,031</u>
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders					
		<u>(1,165,139,891)</u>	<u>(1,637,438)</u>	<u>(5,796,893)</u>	<u>(48,835,523)</u>

All recognized gains and losses for the period arose solely from continuing operations.

#Man GLG Global Sustain Equity €	Man GLG Japan CoreAlpha Equity ¥	#Man GLG MENA Equity US\$	Man Numeric Emerging Markets Equity US\$	Man Numeric US Large Cap Equity US\$	Man Numeric Global Equity US\$	*Man GLG Global Emerging Markets Local Currency Rates US\$	*Man GLG Global Emerging Markets Bond US\$
199	263,334	987	14,888	417	67	387,583	271,010
14,574	5,883,523,596	962,109	2,090,660	1,078,747	304,251	-	-
(72,182)	(1,750,986,540)	(15,487)	22,294	(119)	1,290	(82,299)	92
(4,905,608)	(193,330,972,147)	(4,853,133)	6,464,007	5,094,266	(673,120)	1,312,096	578,127
54,636	211,268,497	24,923	49,687	60,645	80,095	7,805	7,529
(4,908,381)	(188,986,903,260)	(3,880,601)	8,641,536	6,233,956	(287,417)	1,625,185	856,758
<hr/>							
31,578	1,775,973,355	94,847	428,659	284,490	87,640	9,827	7,754
22,768	617,871,015	40,253	155,622	140,098	35,259	4,912	4,651
4,662	15,104,898	2,007	62,971	657	305	324,236	202,103
3,370	52,855,658	64,492	(10,594)	29,244	55,603	2,981	2,887
6,819	37,370,798	15,953	28,238	7,626	4,163	4,082	3,960
2,650	30,734,689	867	44,161	1,865	1,525	209	202
-	8,297,557	26,615	7,705	-	58	-	-
1,371	3,048,483	4,755	4,383	9,021	9,483	917	890
36,851	-	-	-	-	-	-	-
1,642	1,698,247	856	1,045	852	819	220	213
-	-	-	-	8,811	8,430	495	476
111,711	2,542,954,700	250,645	722,190	482,664	203,285	347,879	223,136
<hr/>							
-	347,929,350	-	-	-	-	-	-
-	347,929,350	-	-	-	-	-	-
4,139	897,596,654	17,287	189,679	309,076	64,009	-	-
<hr/>							
(5,024,231)	(192,775,383,964)	(4,148,533)	7,729,667	5,442,216	(554,711)	1,277,306	633,622

#Man GLG Global Sustain Equity ceased operations on 19 February 2016 and Man GLG MENA Equity ceased operations on 30 June 2016.

*Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond commenced their operations on 2 June 2016.

All recognized gains and losses for the period arose solely from continuing operations with the exception of Man GLG Global Sustain Equity and Man GLG MENA Equity.

GLG Investments plc
Unaudited statement of comprehensive income
For the six month period ended 30 June 2015



	Notes	Combined Company US\$	Man GLG Global Equity US\$	Man GLG Global Convertibles US\$	Man GLG European Equity €
Income					
Interest income		4,466,535	12,747	2,471,830	10,991
Dividend income		60,117,258	720,355	31,194	1,613,999
Net gain/(loss) on foreign currency	7	4,131,523	433,044	2,641,875	801,986
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	904,372,336	629,324	(5,775,980)	13,598,367
Other income		600,659	-	-	-
Total income		973,688,311	1,795,470	(631,081)	16,025,343
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	(104,692,371)	-	-	-
		(104,692,371)	-	-	-
Less Expenses					
Management fees	8	20,949,364	315,108	1,041,345	673,300
Administration fees	8	8,460,332	78,185	337,255	157,426
Interest expense		1,166,012	35,978	675,699	121,851
Performance fees	8	613,379	-	613,379	-
Legal fees	8	303,351	(3,239)	21,584	(27,443)
Other expenses		209,933	(737)	20,173	(4,054)
Audit fees		112,054	(6,900)	4,257	2,619
Dividend expense		61,114	-	33,319	8,546
Custody fees		(8,702)	14,541	33,457	14,561
Directors' fees		(11,930)	1,011	1,414	1,142
Total expenses		31,854,907	433,947	2,781,882	947,948
Finance cost					
Distributions to holders of redeemable participating shares		934,726	-	36,357	-
		934,726	-	36,357	-
Withholding tax		9,005,954	97,743	9,532	282,314
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		827,200,353	1,263,780	(3,458,852)	14,795,081

All recognized gains and losses for the period arose solely from continuing operations.

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2015



Man GLG Global Sustain Equity €	Man GLG Japan CoreAlpha Equity ¥	Man GLG MENA Equity US\$	Man GLG Strategic Corporate Bond US\$	*Man Numeric Emerging Markets Equity US\$
22,307	159,010,102	541	620,437	838
479,854	6,579,542,941	1,409,053	-	877,051
(210,052)	1,927,679	13,422	468,150	(101,906)
5,920,634	106,635,852,395	478,961	(1,099,336)	1,135,917
-	72,194,575	-	-	-
6,212,743	113,448,527,692	1,901,977	(10,749)	1,911,900
-	-	-	-	-
-	-	-	-	-
150,255	2,190,902,745	168,173	58,448	218,472
59,605	917,861,191	63,399	32,661	69,910
15,276	7,677,087	5,037	228,986	3,335
-	-	-	-	-
4,144	35,218,643	5,014	1,509	11,477
12,150	21,544,432	(1,090)	11,026	(7,728)
3,114	12,128,203	2,783	1,701	2,905
1,494	26,697	16,360	-	3
12,321	(20,330,994)	77,188	1,701	3,551
578	(2,125,412)	663	605	140
258,937	3,162,902,592	337,527	336,637	302,065
-	107,977,058	-	-	-
-	107,977,058	-	-	-
109,954	1,004,556,574	14,987	-	87,810
5,843,852	109,173,091,468	1,549,463	(347,386)	1,522,025

*Man Numeric Emerging Markets Equity commenced its operations on 11 February 2015.

All recognized gains and losses for the period arose solely from continuing operations.

The accompanying notes form an integral part of the unaudited financial statements.

	Combined Company US\$	Man GLG Global Equity US\$	Man GLG Global Convertibles US\$	Man GLG European Equity €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(1,165,139,891)	(1,637,438)	(5,796,893)	(48,835,523)
Adjustments to reconcile net (loss)/gain for the period attributable to redeemable participating shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in due from brokers	(66,823,320)	(58,697)	2,620,974	(2,773,329)
(Decrease)/increase in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	1,730,308,377	12,903,244	35,281	18,647,160
Interest bearing securities	(30,075,019)	-	9,722,302	-
Derivatives	(35,113,801)	(259,161)	1,315,753	(669,597)
(Increase)/decrease in interest receivable	(1,183,203)	-	(598,102)	-
Decrease/(increase) in dividend receivable	795,291	92	-	(636,578)
(Increase)/decrease in other assets	(38,450,007)	(146,729)	(31,142)	(802,789)
(Decrease)/increase in due to brokers	54,335,511	227,529	(2,323,273)	7,580,065
Increase/(decrease) in performance fees payable	(2,011)	-	(2,011)	-
Increase/(decrease) in management fees payable	(1,007,980)	(14,935)	(8,380)	(112,289)
(Decrease)/increase in interest payable	3,627	(91)	596	1,308
(Decrease)/increase in liquidation fees payable	39,614	-	-	-
(Decrease)/increase in accrued expenses and other liabilities	44,226,111	36,165	203,839	452,834
Net cash provided by/(used in) operating activities	491,913,299	11,049,979	5,138,944	(27,148,738)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	869,151,425	7,671,751	43,870,116	188,599,431
Redemption of Redeemable Participating Shares	(1,409,215,519)	(26,332,146)	(45,547,268)	(220,338,892)
Net cash (used in)/provided by financing activities	(540,064,094)	(18,660,395)	(1,677,152)	(31,739,461)
Net (decrease)/increase in cash and cash equivalents	(48,150,795)	(7,610,416)	3,461,792	(58,888,199)
Cash and cash equivalents at beginning of period	166,506,039	11,655,754	4,254,206	105,531,609
Cash and cash equivalents at end of period	118,355,244	4,045,338	7,715,998	46,643,410
Cash and cash equivalents at end of period consists of the following:				
Cash	123,248,875	1,742,453	6,279,132	7,991,737
Balances with brokers	60,891,301	2,311,202	1,912,502	39,810,754
Balances due to brokers	(65,784,932)	(8,317)	(475,636)	(1,159,081)
Cash and cash equivalents at end of period	118,355,244	4,045,338	7,715,998	46,643,410
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	57,111,141	239,401	4,584	5,975,838
Dividend paid to redeemable participating shareholders	(3,138,859)	-	(10,974)	-
Interest received	1,169,357	13,274	1,060,726	2,613
Interest paid	(1,655,881)	(16,302)	(425,869)	(431,889)

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2016



#Man GLG Global Sustain Equity €	Man GLG Japan CoreAlpha Equity ¥	#Man GLG MENA Equity US\$	Man Numeric Emerging Markets Equity US\$	Man Numeric US Large Cap Equity US\$	Man Numeric Global Equity US\$	*Man GLG Global Emerging Markets Local Currency US\$	*Man GLG Global Emerging Markets Bond US\$
(5,024,231)	(192,775,383,964)	(4,148,533)	7,729,667	5,442,216	(554,711)	1,277,306	633,622
147	(5,498,652,234)	(8,307,271)	(621,548)	(1,469,512)	(141,072)	-	-
34,242,327	268,913,040,180	28,584,948	(11,004,985)	(156,279,439)	541,336	-	-
-	-	-	-	-	-	(20,233,709)	(19,563,612)
(281,711)	(3,796,517,391)	(315,861)	(1,187,384)	(8,764)	713	(363,873)	(77,072)
-	-	(205)	-	(2)	-	(319,759)	(265,135)
39,391	369,772,819	-	(613,867)	(68,230)	(7,383)	-	-
(22,484)	(3,787,024,615)	(330,503)	(45,292)	(80,693)	(98,526)	(7,805)	(7,529)
-	4,678,180,728	(794)	666,383	1,843,689	122,172	-	-
-	-	-	-	-	-	-	-
(23,232)	(165,974,823)	(1,070)	8,961	137,413	(1,077)	9,827	7,754
(41)	-	(5)	1,628	-	-	-	-
17,654	-	20,000	-	-	-	-	-
(25,752)	4,148,004,190	12,724	(934)	109,381	27,697	13,817	13,279
28,922,068	72,085,444,890	15,513,430	(5,067,371)	(150,373,941)	(110,851)	(19,624,196)	(19,258,693)
-	43,860,894,637	-	15,083,046	157,282,911	1,200	20,253,702	20,155,141
(33,646,017)	(115,757,209,021)	(2,462,651)	(7,404,455)	(3,301,035)	-	-	-
(33,646,017)	(71,896,314,384)	(2,462,651)	7,678,591	153,981,876	1,200	20,253,702	20,155,141
(4,723,949)	189,130,506	13,050,779	2,611,220	3,607,935	(109,651)	629,506	896,448
4,734,518	1,063,045,608	730,932	16,807,223	2,895,364	1,495,473	-	-
10,569	1,252,176,114	13,781,711	19,418,443	6,503,299	1,385,822	629,506	896,448
79,872	7,737,455,615	9,832,545	12,290,375	6,093,923	1,387,526	705,596	896,448
473,455	-	4,000,048	7,502,212	409,581	-	-	-
(542,758)	(6,485,279,501)	(50,882)	(374,144)	(205)	(1,704)	(76,090)	-
10,569	1,252,176,114	13,781,711	19,418,443	6,503,299	1,385,822	629,506	896,448
49,826	5,355,699,761	944,822	1,287,114	701,441	232,859	-	-
-	(347,929,350)	-	-	-	-	-	-
199	263,334	782	14,888	415	67	67,824	5,875
(4,703)	(15,104,898)	2,012	(58,197)	(3,803)	(305)	(324,236)	(202,103)

#Man GLG Global Sustain Equity ceased operations on 19 February 2016 and Man GLG MENA Equity ceased operations on 30 June 2016.

*Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond commenced their operations on 2 June 2016.

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc
Unaudited statement of cash flows
For the six month period ended 30 June 2015



	Combined Company US\$	Man GLG Global Equity US\$	Man GLG Global Convertibles US\$	Man GLG European Equity €
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	827,200,353	1,263,780	(3,458,852)	14,795,081
Adjustments to reconcile net gain/(loss) for the period attributable to redeemable participating shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in due from brokers	(43,330,633)	-	10,751,820	-
(Increase)/decrease in financial assets and liabilities at				
Equities and managed funds	(197,885,208)	9,174,069	1,311,256	1,363,221
Interest bearing securities	19,637,743	-	19,583,991	-
Derivatives	15,501,075	1,234,291	(1,618,567)	268,557
Decrease/(increase) in interest receivable	381,247	(9)	320,103	-
(Increase)/decrease in dividend receivable	(2,278,126)	(68,667)	-	(39,315)
(Increase)/decrease in other assets	(73,272,389)	(49,254)	(647,453)	(305,230)
Increase/(decrease) in due to brokers	(14,108,136)	-	(8,474,002)	-
(Decrease)/increase in performance fees payable	547,930	-	547,930	-
Increase/(decrease) in management fees payable	(2,730,470)	35,192	13,558	152,416
Increase/(decrease) in interest payable	(14,139)	(4,886)	(9,677)	220
(Decrease)/increase in accrued expenses and other liabilities	93,383,726	(86,243)	432,552	175,969
Net cash provided by/(used in) operating activities	623,032,973	11,498,273	18,752,659	16,410,919
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	1,890,518,510	20,030,944	30,240,477	18,648,922
Redemption of Redeemable Participating Shares	(2,432,898,863)	(26,369,200)	(44,595,284)	(4,761,493)
Net cash (used in)/provided by financing activities	(542,380,353)	(6,338,256)	(14,354,807)	13,887,429
Net increase/(decrease) in cash and cash equivalents	80,652,620	5,160,017	4,397,852	30,298,348
Cash and cash equivalents at beginning of period	72,207,295	15,606,319	6,711,175	32,171,395
Cash and cash equivalents at end of period	152,859,915	20,766,336	11,109,027	62,469,743
Cash and cash equivalents at end of period consists of the following:				
Cash	136,072,203	12,572,154	30,788,644	44,179,673
Balances with brokers	39,710,179	8,770,852	416,403	19,415,406
Balances due to brokers	(22,922,467)	(576,670)	(20,096,020)	(1,125,336)
Cash and cash equivalents at end of period	152,859,915	20,766,336	11,109,027	62,469,743
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	50,383,268	624,666	21,662	1,296,142
Dividend paid to redeemable participating shareholders	(934,726)	-	(36,357)	-
Interest received	4,850,112	12,738	2,791,933	10,991
Interest paid	(1,166,955)	(35,703)	(677,589)	(121,402)

The accompanying notes form an integral part of the unaudited financial statements.

GLG Investments plc
Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2015



Man GLG Global Sustain Equity €	Man GLG Japan CoreAlpha Equity ¥	Man GLG MENA Equity US\$	Man GLG Strategic Corporate Bond US\$	*Man Numeric Emerging Markets Equity US\$
5,843,852	109,173,091,468	1,549,463	(347,386)	1,522,025
(486,754)	(6,429,735,483)	-	(156,940)	(896,369)
(8,274,626)	(27,691,844,606)	(2,508,356)	-	(68,020,456)
-	-	-	53,752	-
(84,560)	1,876,067,022	181,456	162,588	65,064
-	-	-	61,153	-
(44,104)	(210,488,719)	(40,722)	-	(494,497)
(96,122)	(8,924,785,596)	(22,901)	-	(75)
215,697	(772,232,664)	-	156,679	639,887
-	-	-	-	-
29,524	(369,641,852)	30,956	10,816	133,602
(67)	(126,652)	(3)	-	1,369
83,487	11,429,112,243	18,941	(15,704)	106,335
<u>(2,813,673)</u>	<u>78,079,415,161</u>	<u>(791,166)</u>	<u>(75,042)</u>	<u>(66,943,115)</u>
1,000	205,271,681,156	3,949,332	853,858	106,760,687
-	(279,518,298,268)	(2,950,820)	(173,867)	(27,901,196)
<u>1,000</u>	<u>(74,246,617,112)</u>	<u>998,512</u>	<u>679,991</u>	<u>78,859,491</u>
(2,812,673)	3,832,798,049	207,346	604,949	11,916,376
5,088,459	6,248,171	3,032,547	1,718,858	-
<u>2,275,786</u>	<u>3,839,046,220</u>	<u>3,239,893</u>	<u>2,323,807</u>	<u>11,916,376</u>
694,855	3,839,047,454	3,658,777	2,194,415	5,493,996
1,954,338	-	48	129,392	6,583,315
(373,407)	(1,234)	(418,932)	-	(160,935)
<u>2,275,786</u>	<u>3,839,046,220</u>	<u>3,239,893</u>	<u>2,323,807</u>	<u>11,916,376</u>
298,165	5,555,088,527	1,357,757	-	316,008
-	(107,977,058)	-	-	-
22,307	159,010,102	541	683,920	838
(15,343)	(7,804,650)	(5,040)	(228,986)	(1,966)

*Man Numeric Emerging Markets Equity commenced its operations on 11 February 2015.

The accompanying notes form an integral part of the unaudited financial statements.

1. General

GLG Investments plc (the "Fund") was incorporated as an investment company with variable capital and with segregated liability between sub-funds under the laws of Ireland as a public limited company on 1 August 1996 under registration number 252520. The Fund has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), pursuant to the European Communities (Undertaking for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "Regulations"). The Fund's investment managers are GLG Partners LP for Man GLG Portfolios and Numeric Investors LLC for Man Numeric Portfolios (the "Investment Managers"). The Fund's registered office is at 70 Sir John Rogerson's Quay, Dublin 2, Ireland. The Fund has no employees.

The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio") which means that different Portfolios may be created from time to time by the Directors with the approval of the Central Bank. Each Portfolio will be represented by a different series of Redeemable Participating Shares and will be invested in accordance with the investment objectives and policies applicable to such Portfolio. As at 30 June 2016 the Fund was comprised of eighteen Portfolios:

Man GLG Portfolios

Man GLG Global Equity, Man GLG Global Convertibles, Man GLG European Equity, Man GLG Global Sustain Equity (redeemed its shares during the period), Man GLG Japan CoreAlpha Equity, Man GLG MENA Equity (under the process of liquidation), Man GLG Strategic Corporate Bond (ceased operation on 1 December 2015), Man GLG Global Emerging Markets Equity (ceased operations on 24 July 2012), Man GLG Balanced (ceased operations on 6 December 2011), Man GLG Capital Appreciation (ceased operations on 6 December 2011), Man NewSmith Global Equity Alpha (still to be launched), Man GLG North American Equity (ceased operations on 6 December 2011), Man GLG UK Select Equity (ceased operations on 10 October 2011), Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond.

Man Numeric Portfolios

Man Numeric Emerging Markets Equity, Man Numeric US Large Cap Equity and Man Numeric Global Equity.

All Classes of Redeemable Participating Shares are together referred to as the "Redeemable Participating Shares" or "Shares".

As at 30 June 2016 nine Portfolios were in operation. Man GLG Global Sustain Equity ceased operations on 19 February 2016 and Man GLG MENA Equity ceased operations on 30 June 2016. Liquidation proceeds for both sub funds have been paid in August 2016. The investment objectives and policies of each active Portfolio are detailed below.

Man GLG Global Equity

Man GLG Global Equity's investment objective is to provide a high total return, measured in Australian Dollar (Class I H AUD), in Euro (for Class D H EUR, Class D H EUR Dist, Class D L EUR, Class DY H EUR Dist, Class D M EUR, Class I H EUR and Class I H EUR Dist, Shares), in Danish Krone (for Class D C DKK, Class D H DKK and Class I C DKK Shares), in Norwegian Krone (for Class D NOK, Class D H NOK and Class I NOK Shares), in Sterling (for Class D H GBP, Class D H GBP Dist, Class I GBP, Class I H GBP and Class I H GBP Dist Shares), in Swedish Krona (for Class D SEK, Class D H SEK, Class I C SEK and Class I SEK Shares), in Swiss Franc (for Class D H CHF, Class I C CHF, and Class I H CHF Shares) and in US Dollars, (for Class D USD, Class D USD Dist, Class DY USD, Class I USD, Class I C USD, and Class I USD Dist Shares) for a suitable long term appreciation of the investor's capital. The Portfolio invests primarily in common stock and other equity securities but also invests in money market instruments, government and corporate bonds, bonds convertible into common stock, preferred shares and other fixed income and equity linked investments, which may include but are not limited to such instruments as stock options and equity swaps.

As at 30 June 2016, Classes D USD, I USD, D H EUR, I H EUR, D H GBP, I C USD and Class I C EUR were in operation and all share classes are listed on the official list of the Irish Stock Exchange.

Man GLG Global Convertibles

Man GLG Global Convertibles investment objective is to achieve compounded appreciation of the investor's capital measured in Euro (for Class D C EUR, Class D H EUR, Class D L H EUR, Class DL H EUR Dist, Class DM H EUR, Class I C EUR, Class IM H EUR, Class IL H EUR and Class IM H EUR Shares), in Japanese Yen (for Class D H JPY, Class DL H JPY, Class DM H JPY, Class I JPY, Class IL H JPY, Class IM H JPY, Class I H JPY and Class I JPY), in Sterling (for Class D H GBP, Class D H GBP Dist, Class DL H GBP, Class DL H GBP Dist, Class IL H GBP, Class IL H GBP Dist, Class IM H GBP, Class IM H GBP Dist, Class I H GBP, Class I H GBP Dist, Class D C GBP and Class I C GBP Shares), US Dollars (for Class D USD, Class D C USD, Class DL USD, Class D Y USD, Class I USD, Class IL USD and Class IM USD Shares), in Swedish Krone (for Class D H SEK, Class I H SEK, Class D C SEK and Class I C SEK), in Norwegian Krone (Class D H NOK and Class I H NOK), in Danish Krone (Class D H DKK, and Class I H DKK), in Swiss Franc (for Class D H CHF, Class DL H CHF, Class DM H CHF, Class IL H CHF, Class IM H CHF, Class I H CHF, Class D C CHF and Class I C CHF) through investing globally in an actively managed portfolio of convertible bonds, convertible preference shares, debt securities, warrants and other equity-linked securities, which may include but are not limited to such instruments as stock options and equity swaps, with less volatility than a portfolio of the underlying equities in the international securities markets.

As at 30 June 2016, Classes DL USD, IL USD, IM USD, DL H EUR, IL H EUR, IM H EUR, DL H GBP Dist, IM H GBP, I JPY, and I USD were in operation and listed on the official list of the Irish Stock Exchange.

1. General (continued)

Man GLG European Equity

Man GLG European Equity's investment objective is to provide a high total return for a suitable long term appreciation of the investor's capital measured in Euro (for Class D EUR, Class D C EUR, Class DY EUR, Class DY EUR Dist, Class I EUR and Class I C EUR), in Danish Krone (for Class D C DKK, Class D H DKK and Class I C DKK shares), in Norwegian Krone (for Class D C NOK, Class D H NOK and Class I C NOK Shares), in Sterling (for Class D H GBP, Class I C GBP, Class D C GBP, and Class I H GBP Shares), in Swiss Franc (for Class D H CHF and Class I H CHF Shares), in Swedish Krona (for Class D C SEK, Class D H SEK and Class I C SEK Shares) and in US Dollars (for Class D H USD, Class DY H USD, Class I USD, Class I C USD, Class D C USD and Class I H USD Shares). The Portfolio invests at least two thirds of the net assets (after deduction of ancillary liquid assets) in equity securities (excluding securities convertible into equity securities) of issuers with a registered office in Europe or of issuers which derive a predominant part of their revenues from activities in Europe.

As at 30 June 2016, Classes I H USD, D H USD, I EUR, D EUR, D C EUR, I C EUR, I C USD, D H GBP, I C SEK and D C SEK were in operation and listed on the official list of the Irish Stock Exchange.

Man GLG Global Sustain Equity

Man GLG Global Sustain Equity's investment objective is to provide investors with long term capital appreciation.

The Portfolio ceased its operations on 19 February 2016.

Man GLG Japan CoreAlpha Equity

Man GLG Japan CoreAlpha Equity's investment objective is to provide a high total return for a suitable long term appreciation of the investor's capital measured in Danish Krone (for Class D DKK, Class D H DKK and Class I DKK Shares), in Euro (for Class D H EUR, Class I EUR, Class D EUR, and Class I H EUR Shares), in Swiss Franc (for Class D H CHF and Class I H CHF Shares), in Norwegian Krone (for Class D NOK, Class D H NOK and Class I NOK Shares), in Swedish Krona (Class D SEK, Class D H SEK and Class I SEK Shares), in Sterling (for Class D GBP, Class D H GBP, Class I GBP, Class I H GBP and Class I H GBP Dist Shares), in Yen (for Class D JPY, Class I JPY and Class I JPY Dist Shares) and in US Dollars (for Class D USD, Class D H USD, Class I USD, Class I H USD and Class I H USD Dist Shares). The Portfolio invests primarily in securities of issuers in Japan or of issuers which derive a substantial part of their revenues from activities in Japan.

As at 30 June 2016, Class D EUR, D H CHF, D H EUR, D H GBP, D H SEK, D H USD, D JPY, I EUR, I GBP, I H CHF, I H EUR, I H GBP, I H GBP Dist, I H USD, I H USD Dist, I JPY, I JPY Dist, I USD, D SEK and I SEK were in operation and were listed on the official list of the Irish Stock Exchange.

Man GLG MENA Equity

Man GLG MENA Equity's investment objective is to provide long term capital appreciation of the investor's capital measured in Euros (for Class D H EUR, Class D H EUR Dist, Class DY H EUR, Class I H EUR and Class I H EUR Dist Shares), in Sterling (for Class D H GBP, Class D H GBP Dist, Class I H GBP and Class I H GBP Dist Shares), in Swiss Franc (for Class D H CHF and Class I H CHF Shares) and in US Dollars (Class D USD, Class D USD Dist, Class DY USD, Class I USD and Class I USD Dist Shares). The Portfolio will seek to achieve its investment objective by investing primarily in securities of issuers in Middle Eastern and North African countries ("MENA Countries"), including without limitation, Saudi Arabia, Kuwait, Egypt, Qatar, the United Arab Emirates, Morocco, Oman, Lebanon, Jordan, Bahrain, and Tunisia or of issuers which derive a substantial part of their revenues from activities in MENA Countries.

Man GLG MENA Equity ceased operations on 30 June 2016 and liquidation proceeds have been paid in August 2016.

As at 31 December 2015, Class I H GBP, D USD and I USD were in operation.

Man Numeric Emerging Markets Equity

Man Numeric Emerging Markets Equity's objective is to earn a return on investment greater than the returns available from investments in the MSCI Emerging Markets Index measured in Australian Dollars (for Class D AUD and Class I AUD Shares) in Canadian Dollars (for Class D CAD and Class I CAD Shares), in Swiss Franc (for Class D CHF and Class I CHF), in Danish Krone (for Class D DKK and Class I DKK Shares) in Euro (for Class D EUR and Class I EUR Shares) in Chinese Renminbi (for Class D CNH and Class I CNH Shares), in sterling (for class D GBP and Class I GBP Shares), in Japanese Yen (for Class D JPY and Class I JPY Shares), in Norwegian Krone (for Class D NOK and Class I NOK Shares), in Polish Zloty (for Class D PLN and Class I PLN), in Swedish Krone (for Class D SEK and Class I SEK), in Singapore Dollars (for Class D SGD Shares), in US Dollars (for Class D Y USD, Class D USD and Class I USD Shares) The Portfolio will seek to achieve its objective by using Numeric's proprietary quantitative models to select securities for purchase or sale in order to allocate all or substantially all of its assets in accordance with the Man Numeric Emerging Markets which involves taking long positions in relation to issuers primarily in emerging markets throughout the world, that represent, in the judgment of Numeric, an opportunity for short-term investment gains.

As at 30 June 2016, Class I EUR, Class I USD, I SEK and D SEK were in operation.

Man Numeric US Large Cap Equity

Man Numeric US Large Cap Equity's objective is to earn a return on investment greater than the returns available from investments in the S&P 500 Index measured in Australian Dollars (for Class D H AUD and Class I H AUD Shares) in Canadian Dollars (for Class D H CAD and Class I H CAD Shares), in Swiss Franc (for Class D H CHF and Class I H CHF), in Danish Krone (for Class D H DKK and Class I H DKK Shares) in Euro (for Class D EUR, Class D H EUR, Class I H EUR and Class I EUR Shares) in Chinese Renminbi (for Class D N CNH and Class I N CNH Shares), in sterling (for class D H GBP and Class I H GBP Shares), in Japanese Yen (for Class D H JPY and Class I H JPY Shares), in Norwegian Krone (for Class D H NOK and Class I H NOK Shares), in Polish Zloty (for Class D H PLN and Class I PLN), in Swedish Krone (for Class D H SEK and Class I H SEK), in Singapore Dollars (for Class I H SGD and Class D SGD Shares), in US Dollars (for Class D Y USD, Class D USD and Class I USD Shares). The Portfolio will seek to achieve its objective by using Numeric's proprietary quantitative models to select securities for purchase or sale in order to allocate all or substantially all of its assets in accordance with the Man Numeric US Large Cap Equity which involves taking long positions in relation to issuers primarily in United States throughout the world, that represent, in the judgment of Numeric, an opportunity for short-term investment gains.

As at 30 June 2016, Class I H EUR, Class I USD, I EUR and D USD were in operation.

1. General (continued)

Man Numeric Global Equity

Man Numeric US Large Cap Equity's objective is to earn a return on investment greater than the returns available from investments in the S&P 500 Index. in Australian Dollars (for Class D AUD and Class I AUD Shares), in Canadian Dollars (for Class D CAD and Class I CAD Shares), in Swiss Franc (for Class D CHF and Class I CHF), in Danish Krone (for Class D DKK and Class I DKK Shares), in Euro (for Class D EUR, Class D H EUR, Class I H EUR and Class I EUR Shares), in Chinese Renminbi (for Class D CNH and Class I CNH Shares), in sterling (for class D GBP and Class I GBP Shares), in Japanese Yen (for Class D JPY and Class I JPY Shares), in Norwegian Krone (for Class D NOK and Class I NOK Shares), in Polish Zloty (for Class D PLN and Class I PLN), in Swedish Krone (for Class D SEK and Class I SEK), in Singapore Dollars (for Class D SGD Shares) and in US Dollars (for Class D Y USD, Class D USD and Class I USD Shares). The Portfolio will seek to achieve its objective by using Numeric's proprietary quantitative models to select securities for purchase or sale in order to allocate all or substantially all of its assets in accordance with the Man Numeric Global Core Strategy which involves taking long positions in relation to issuers in the countries included in MSCI World Index, that represent, in the judgment of Numeric, an opportunity for short-term investment gains.

As at 30 June 2016, Class I EUR, Class I USD, I SEK and D SEK were in operation.

Man GLG Global Emerging Markets Local Currency Rates (commenced operations on 1 June 2016)

Man GLG Global Emerging Markets Local Currency Rates' investment objective is to achieve a return over the long term measured in Euro (for Class D C EUR and I C EUR), in sterling (for Class D C GBP and I C GBP), in Swedish Krone (for Class D C SEK and I C SEK) and in US Dollars (for Class D C USD and I C USD) primarily through investment in a portfolio of emerging markets local currency bonds, foreign exchange forwards and/or other derivatives. The Portfolio primarily invests in bonds and currency forwards.

As at 30 June 2016, Class D C EUR, Class I C EUR, Class D C GBP, Class I C GBP, Class D C SEK, Class I C SEK, Class D C USD and Class I C USD were in operation.

Man GLG Global Emerging Markets Bond (commenced operations on 2 June 2016)

Man GLG Global Emerging Markets Bond's investment objective is to achieve a return in all market conditions measured in Euro (for Class D C EUR and I C EUR), in sterling (for Class D C GBP and I C GBP), in Swedish Krone (for Class D C SEK and I C SEK), in US Dollars (for Class D C USD and I C USD) primarily through investment in emerging market fixed income securities directly, or indirectly via the use of derivatives. The Portfolio primarily invests in bonds.

As at 30 June 2016, Class D C EUR, Class I C EUR, Class D C GBP, Class I C GBP, Class D C SEK, Class I C SEK, Class D C USD and Class I C USD were in operation.

2. Summary of significant accounting policies

(a) Accounting convention

The unaudited financial statements have been prepared in accordance IAS 34 International Accounting Standard 34: Interim Financial Reporting ("IAS 34") as adopted by the EU. The unaudited financial statements have been prepared using the historical cost basis except for financial assets and liabilities held at fair value through profit or loss which have been measured at fair value.

The unaudited financial statements do not include all the information and disclosures required in the annual financial statements, and should be read in conjunction with the Fund's audited annual financial statements as at 31 December 2015 which have been prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union. These unaudited interim financial statements have been compiled using accounting policies, methods of computation and presentation which are consistent with the audited annual financial statements for the year ended 31 December 2015, unless otherwise stated.

The preparation of unaudited financial statements in accordance with IFRS requires management to make judgements, estimates and assumptions that affect the amounts reported and disclosures made in these unaudited financial statements and accompanying notes, including certain valuation assumptions. Uncertainty about these assumptions and estimates could result in outcomes that require a material adjustment to the carrying amount of assets or liabilities in the future.

The combined company balances are expressed in US\$, being the presentation currency of the Fund as a whole. For combined company balances in unaudited statement of financial position, the non US\$ Portfolios are translated using the exchange rate at the date of unaudited statement of financial position. For combined company balances in unaudited statement of comprehensive income, the non US\$ Portfolios are translated at the average exchange rate prevailing during the period. The combined subscriptions and redemptions in the unaudited statement of changes in net assets are also translated at the average rate prevailing during the current period. The translation gain resulting from the preparation of the combined company balances in the unaudited financial statements amounting to US\$625,086,527 (30 June 2015: loss of US\$101,272,682) has been shown in the combined company column of unaudited statement of comprehensive income. The loss does not have any effect on the individual Portfolios.

(b) Changes in accounting policy and disclosure

The accounting policies adopted in the preparation of the unaudited financial statements are consistent with those followed in the preparation of the Fund's financial statements for the year ended 31 December 2015.

2. Summary of significant accounting policies (continued)

(c) Changes in accounting policy and disclosure (continued)

Standards issued but not yet effective:

IFRS 9 – Financial Instruments

In July 2014, the IASB issued the final version of IFRS 9 Financial Instruments which reflects all phases of the financial instruments project and replaces IAS 39 Financial Instruments: Recognition and Measurement and all previous versions of IFRS 9. The standard introduces new requirements for classification and measurement, impairment, and hedge accounting. IFRS 9 is effective for annual periods beginning on or after 1 January 2018, with early application permitted. Retrospective application is required but comparative information is not compulsory. Early application of previous versions of IFRS 9 (2009, 2010 and 2013) is permitted if the date of initial application is before 1 February 2015. Management are currently assessing the impact of this standard on the Fund. At present, management believe the adoption of IFRS 9 is unlikely to have a material effect on the classification and measurement of the Fund's financial assets or financial liabilities.

IFRS 15 Revenue from Contracts with Customers

IFRS 15 was issued in May 2014 and establishes a new five-step model that will apply to revenue arising from contracts with customers. Under IFRS 15 revenue is recognised at an amount that reflects the consideration to which an entity expects to be entitled in exchange for transferring goods or services to a customer. The principles in IFRS 15 provide a more structured approach to measuring and recognising revenue.

The new revenue standard is applicable to all entities and will supersede all current revenue recognition requirements under IFRS. Either a full or modified retrospective application is required for annual periods beginning on or after 1 January 2018 with early adoption permitted. Management are currently assessing the impact of IFRS 15 and plans to adopt the new standard on the required effective date.

At the date of authorisation of the unaudited financial statements there were a number of other Standards and Interpretations which were in issue but not yet effective. Management anticipate that the adoption of these Standards and Interpretations in future periods will have no material impact on the unaudited financial statements of the Fund.

3. Cash and cash equivalents, balances with brokers/ balances due to brokers

At the period end, amounts disclosed as cash and cash equivalents, balance with brokers and balance due to brokers were held at The Bank of New York Mellon (London Branch), Bank of America Merrill Lynch, Barclays Capital Plc, BNP Paribas, Citibank N.A., Credit Suisse Securities Europe Limited, Goldman Sachs International, HSBC Bank Plc, JP Morgan Clearing Corporation, Morgan Stanley & Co. International Plc, Nomura Holdings, Societe Generale and UBS AG. These include amounts transferred as collateral against open derivatives, deposits held at call with banks and, other short term highly liquid investments with original maturities of three months or less.

The portion of balance with brokers represented by collateral at 30 June 2016 was €22,137,467 (31 December 2015: €14,796,090) for Man GLG European Equity, US\$922,935 (31 December 2015: US\$1,690,746) for Man GLG Global Equity, €Nil (31 December 2015: €401,061) for Man Global Sustain Equity, US\$1,051,318 (31 December 2015: US\$1,090,159) for Man GLG Global Convertibles, US\$Nil (31 December 2015: US\$490,022) for Man GLG MENA Equity.

4. Financial assets and liabilities at fair value through profit or loss

Forward currency contracts

As part of its portfolio management techniques, the Fund may use forward currency contracts to economically hedge any non-functional currency exposure (although formal hedge accounting is not used). Forward contracts may also be used for trading purposes. Forward contracts entered into by the Fund represent a firm commitment to buy or sell an underlying asset, or currency at a specified value and point in time based upon an agreed or contracted quantity.

Forward contracts may expose the Fund to the risks associated with the absence of an exchange market on which to close out an open position. The investment manager closely monitors the Fund's exposure under forward contracts as part of the overall management of the Fund's market risk.

Fair value of financial instruments

The Fund classifies fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in determining the measurements in line with IFRS13.

The fair value hierarchy has the following levels:

- Level 1 – Quoted market price in an active market for an identical instrument.
- Level 2 – Valuation techniques based on observable inputs. This category includes instruments valued using: quoted market prices in active markets for similar instruments; quoted prices for similar instruments in markets that are considered less than active; or other valuation techniques where all significant inputs are directly or indirectly observable from market data.
- Level 3 – Valuation techniques using significant unobservable inputs. This category includes all instruments where the valuation technique includes inputs not based on observable data and the unobservable inputs could have a significant impact on the instrument's valuation. This category includes instruments that are valued based on quoted prices for similar instruments where significant unobservable adjustments or assumptions are required to reflect differences between the instruments.

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Valuation techniques

Listed or publicly traded investment in equity and debt securities, managed funds and derivatives

When fair values of listed securities and debt securities at the reporting date, as well as publicly traded derivatives, are based on quoted market prices or binding dealer price quotations, without any deduction for transaction costs, the instruments are included within Level 1 of the hierarchy.

Unlisted debt securities and treasury bills

The Fund invests in debt securities, corporate and government bonds and treasury securities. In the absence of a quoted price in an active market, they are valued using observable inputs such as recently executed transaction prices in securities of the issuer or comparable issuers and yield curves. Adjustments are made to the valuations when necessary to recognise differences in the instruments terms. To the extent that the significant inputs are observable, the Fund categorises these investments as Level 2.

Over-the-counter derivatives

The Fund uses widely recognised valuation models for determining fair values of over-the-counter interest rate swaps, currency swaps and forward foreign exchange contracts. The most frequently applied valuation techniques include forward pricing and swap models, using present value calculations. The models incorporate various inputs including both credit and debit valuation adjustments for counterparty and own credit risk, foreign exchange spot and forward rates and interest rate curves. For these financial instruments, significant inputs into models are market observable and are included within Level 2.

Unlisted managed funds

The Fund invests in managed funds, including private equity funds, which are not quoted in an active market and which may be subject to restrictions on redemptions such as lock up periods, redemption gates and side pockets.

The Fund's investment manager considers the valuation techniques and inputs used in valuing these funds as part of its due diligence prior to investing, to ensure they are reasonable and appropriate and therefore the NAV of these funds may be used as an input into measuring their fair value. In measuring this fair value, the NAV of the funds is adjusted, as necessary, to reflect restrictions on redemptions, future commitments, and other specific factors of the fund and fund manager. In measuring fair value, consideration is also paid to any transactions in the shares of the fund. Depending on the nature and level of adjustments needed to the NAV and the level of trading in the Fund, the Fund classifies these funds as either Level 2 or Level 3.

For all other financial instruments, fair value is determined using valuation techniques. Valuation techniques include net present value techniques, comparison to similar instruments for which market observable prices exist, options pricing models and other relevant valuation models.

The following tables summarise the financial instruments at fair value through profit or loss as at 30 June 2016 and 31 December 2015 and the financial instruments measured at fair value in the statement of financial position grouped into the fair value hierarchy:

Man GLG Global Equity

30 June 2016	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	11,313,994	-	-	11,313,994
Real Estate Investment Trust	276,557	-	-	276,557
Total equities and managed funds	11,590,551	-	-	11,590,551
<u>Derivatives</u>				
Forward currency contracts	-	80,843	-	80,843
Contracts for difference - unfunded	-	53,918	-	53,918
Future contract	1,570	-	-	1,570
Total derivatives	1,570	134,761	-	136,331
Total financial assets at fair value through profit or loss	11,592,121	134,761	-	11,726,882

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG Global Equity (continued)

30 June 2016	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(483,866)	-	(483,866)
Forward currency contracts	-	(23,380)	-	(23,380)
Total derivatives	-	(507,246)	-	(507,246)
Total financial liabilities at fair value through profit or loss	-	(507,246)	-	(507,246)
31 December 2015				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	24,493,795	-	-	24,493,795
Total equities and managed funds	24,493,795	-	-	24,493,795
<u>Derivatives</u>				
Contracts for difference - unfunded	-	282,905	-	282,905
Forward currency contracts	-	42,275	-	42,275
Future contract	652	-	-	652
Total derivatives	652	325,180	-	325,832
Total financial assets at fair value through profit or loss	24,494,447	325,180	-	24,819,627
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(757,685)	-	(757,685)
Forward currency contracts	-	(190,573)	-	(190,573)
Future contract	(7,650)	-	-	(7,650)
Total derivatives	(7,650)	(948,258)	-	(955,908)
Total financial liabilities at fair value through profit or loss	(7,650)	(948,258)	-	(955,908)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG Global Convertibles

30 June 2016	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	391,405	-	-	391,405
Preferred stocks	66,712	-	-	66,712
Total equities and managed funds	458,117	-	-	458,117
<u>Interest bearing securities</u>				
Convertible bonds	-	163,804,744	3,682,242	167,486,986
Corporate bond	-	129,375	-	129,375
Total interest bearing securities	-	163,934,119	3,682,242	167,616,361
<u>Derivatives</u>				
ASCOTs	-	2,949,210	-	2,949,210
Contracts for difference - unfunded	-	73,928	327,509	401,437
Warrants	348,560	-	-	348,560
Forward currency contracts	-	325,752	-	325,752
Credit default swap	-	15,483	-	15,483
Total derivatives	348,560	3,364,373	327,509	4,040,442
Total financial assets at fair value through profit or loss	806,677	167,298,492	4,009,751	172,114,920
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Future contracts	(545,375)	-	-	(545,375)
Forward currency contracts	-	(304,804)	-	(304,804)
Contracts for difference - unfunded	-	(287,413)	-	(287,413)
ASCOTs	-	(226,997)	-	(226,997)
Total derivatives	(545,375)	(819,214)	-	(1,364,589)
Total financial liabilities at fair value through profit or loss	(545,375)	(819,214)	-	(1,364,589)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG Global Convertibles (continued)

31 December 2015	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	415,585	-	77,813	493,398
Total equities and managed funds	415,585	-	77,813	493,398
<u>Interest bearing securities</u>				
Convertible bonds	-	171,537,590	4,060,477	175,598,067
Corporate bonds	-	1,740,596	-	1,740,596
Total interest bearing securities	-	173,278,186	4,060,477	177,338,663
<u>Derivatives</u>				
ASCOTs	-	3,783,178	-	3,783,178
Total return swaps	-	2,334,345	-	2,334,345
Forward currency contracts	-	1,027,473	-	1,027,473
Warrants	615,799	-	-	615,799
Contracts for difference - unfunded	-	-	320,242	320,242
Option contracts	198,950	-	-	198,950
Future contract	150,000	-	-	150,000
Credit default swaps	-	10,335	-	10,335
Total derivatives	964,749	7,155,331	320,242	8,440,322
Total financial assets at fair value through profit or loss	1,380,334	180,433,517	4,458,532	186,272,383
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Total return swaps	-	(2,332,217)	-	(2,332,217)
Forward currency contracts	-	(1,274,941)	-	(1,274,941)
Contracts for difference - unfunded	-	(562,222)	-	(562,222)
ASCOTs	-	(236,303)	-	(236,303)
Credit default swaps	-	(43,033)	-	(43,033)
Total derivatives	-	(4,448,716)	-	(4,448,716)
Total financial liabilities at fair value through profit or loss	-	(4,448,716)	-	(4,448,716)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG European Equity

30 June 2016

	Level 1	Level 2	Level 3	Total Fair Value
	€	€	€	€
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	244,255,407	-	-	244,255,407
Total equities and managed funds	244,255,407	-	-	244,255,407
<u>Derivatives</u>				
Contracts for difference - unfunded	-	16,437,248	-	16,437,248
Forward currency contracts	-	745,300	-	745,300
Future contract	60,980	-	-	60,980
Total derivatives	60,980	17,182,548	-	17,243,528
Total financial assets at fair value through profit or loss	244,316,387	17,182,548	-	261,498,935
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(12,666,586)	-	(12,666,586)
Forward currency contracts	-	(394,780)	-	(394,780)
Total derivatives	-	(13,061,366)	-	(13,061,366)
Total financial liabilities at fair value through profit or loss	-	(13,061,366)	-	(13,061,366)

31 December 2015

Financial assets at fair value through profit or loss

*Held for Trading:*Equities and managed funds

Equities	262,902,567	-	-	262,902,567
Total equities and managed funds	262,902,567	-	-	262,902,567

Derivatives

Contracts for difference - unfunded	-	9,274,668	-	9,274,668
Future contract	352,170	-	-	352,170
Forward currency contracts	-	293,948	-	293,948
Total derivatives	352,170	9,568,616	-	9,920,786

Total financial assets at fair value through profit or loss

263,254,737	9,568,616	-	272,823,353
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG European Equity (continued)

31 December 2015	Level 1	Level 2	Level 3	Total Fair Value
	€	€	€	€
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(3,887,172)	-	(3,887,172)
Forward currency contracts	-	(2,521,049)	-	(2,521,049)
Total derivatives	-	(6,408,221)	-	(6,408,221)
Total financial liabilities at fair value through profit or loss	-	(6,408,221)	-	(6,408,221)

Man GLG Global Sustain Equity

Man GLG Global Sustain Equity ceased its operations on 19 February 2016. Hence, there are no investments as of 30 June 2016.

31 December 2015

Financial assets at fair value through profit or loss

*Held for Trading:*Equities and managed funds

Equities	34,242,327	-	-	34,242,327
Total equities and managed funds	34,242,327	-	-	34,242,327

Derivatives

Contracts for difference - unfunded	-	297,906	-	297,906
Forward currency contracts	-	19,417	-	19,417
Total derivatives	-	317,323	-	317,323
Total financial assets at fair value through profit or loss	34,242,327	317,323	-	34,559,650

Financial liabilities at fair value through profit or loss

*Held for Trading:*Derivatives

Forward currency contracts	-	(549,822)	-	(549,822)
Contracts for difference - unfunded	-	(49,212)	-	(49,212)
Total derivatives	-	(599,034)	-	(599,034)
Total financial liabilities at fair value through profit or loss	-	(599,034)	-	(599,034)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG Japan CoreAlpha Equity

	Level 1	Level 2	Level 3	Total Fair Value
	¥	¥	¥	¥
30 June 2016				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	309,754,472,393	-	-	309,754,472,393
Total equities and managed funds	309,754,472,393	-	-	309,754,472,393
<u>Derivatives</u>				
Forward currency contracts	-	2,963,587,466	-	2,963,587,466
Total derivatives	-	2,963,587,466	-	2,963,587,466
Total financial assets at fair value through profit or loss	309,754,472,393	2,963,587,466	-	312,718,059,859
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(1,861,161,254)	-	(1,861,161,254)
Total derivatives	-	(1,861,161,254)	-	(1,861,161,254)
Total financial liabilities at fair value through profit or loss	-	(1,861,161,254)	-	(1,861,161,254)
31 December 2015				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	578,667,512,573	-	-	578,667,512,573
Total equities and managed funds	578,667,512,573	-	-	578,667,512,573
<u>Derivatives</u>				
Forward currency contracts	-	3,790,603,630	-	3,790,603,630
Total derivatives	-	3,790,603,630	-	3,790,603,630
Total financial assets at fair value through profit or loss	578,667,512,573	3,790,603,630	-	582,458,116,203
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(6,484,694,809)	-	(6,484,694,809)
Total derivatives	-	(6,484,694,809)	-	(6,484,694,809)
Total financial liabilities at fair value through profit or loss	-	(6,484,694,809)	-	(6,484,694,809)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG MENA Equity

30 June 2016

	Level 1	Level 2	Level 3	Total Fair Value
	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	26,015	-	26,015
Total derivatives	-	26,015	-	26,015
Total financial assets at fair value through profit or loss	-	26,015	-	26,015

Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Forward currency contracts	-	(5,239)	-	(5,239)
Total derivatives	-	(5,239)	-	(5,239)
Total financial liabilities at fair value through profit or loss	-	(5,239)	-	(5,239)

31 December 2015

Financial assets at fair value through profit or loss

Held for Trading:

Equities and managed funds

Equities	17,552,257	-	-	17,552,257
Promissory notes	-	11,498,806	-	11,498,806
Total equities and managed funds	17,552,257	11,498,806	-	29,051,063

Derivatives

Forward currency contracts	-	144	-	144
Total derivatives	-	144	-	144
Total financial assets at fair value through profit or loss	17,552,257	11,498,950	-	29,051,207

Financial liabilities at fair value through profit or loss

Held for Trading:

Equities and managed funds

Promissory notes	-	(466,115)	-	(466,115)
Total equities and managed funds	-	(466,115)	-	(466,115)

Derivatives

Forward currency contracts	-	(295,229)	-	(295,229)
Total derivatives	-	(295,229)	-	(295,229)
Total financial liabilities at fair value through profit or loss	-	(761,344)	-	(761,344)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man Numeric Emerging Markets Equity

30 June 2016	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	87,352,779	-	-	87,352,779
Real Estate Investment Trust	1,237,843	-	-	1,237,843
Preferred stock	1,144,126	-	-	1,144,126
Total equities and managed funds	89,734,748	-	-	89,734,748
<u>Derivatives</u>				
Total return swaps	-	1,132,179	-	1,132,179
Future contract	96,214	-	-	96,214
Total derivatives	96,214	1,132,179	-	1,228,393
Total financial assets at fair value through profit or loss	89,830,962	1,132,179	-	90,963,141
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Total return swaps	-	(42,168)	-	(42,168)
Total derivatives	-	(42,168)	-	(42,168)
Total financial liabilities at fair value through profit or loss	-	(42,168)	-	(42,168)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man Numeric Emerging Markets Equity (continued)

31 December 2015	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	76,022,571	-	501,864	76,524,435
Real Estate Investment Trust	1,118,700	-	-	1,118,700
Preferred stock	-	1,086,628	-	1,086,628
Total equities and managed funds	77,141,271	1,086,628	501,864	78,729,763
<u>Derivatives</u>				
Total return swaps	-	68,514	-	68,514
Contracts for difference - unfunded	-	423	-	423
Total derivatives	-	68,937	-	68,937
Total financial assets at fair value through profit or loss	77,141,271	1,155,565	501,864	78,798,700
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Total return swaps	-	(59,688)	-	(59,688)
Future contract	(10,408)	-	-	(10,408)
Total derivatives	(10,408)	(59,688)	-	(70,096)
Total financial liabilities at fair value through profit or loss	(10,408)	(59,688)	-	(70,096)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man Numeric US Large Cap Equity

30 June 2016	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	183,993,059	-	-	183,993,059
Real Estate Investment Trusts	6,101,595	-	-	6,101,595
Total equities and managed funds	190,094,654	-	-	190,094,654
<u>Derivatives</u>				
Future contract	6,220	-	-	6,220
Forward currency contracts	-	3	-	3
Total derivatives	6,220	3	-	6,223
Total financial assets at fair value through profit or loss	190,100,874	3	-	190,100,877
31 December 2015				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	32,656,721	-	-	32,656,721
Real Estate Investment Trust	1,158,494	-	-	1,158,494
Total equities and managed funds	33,815,215	-	-	33,815,215
Total financial assets at fair value through profit or loss	33,815,215	-	-	33,815,215
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Future contract	(2,536)	-	-	(2,536)
Forward currency contracts	-	(5)	-	(5)
Total derivatives	(2,536)	(5)	-	(2,541)
Total financial liabilities at fair value through profit or loss	(2,536)	(5)	-	(2,541)

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man Numeric Global Equity

30 June 2016	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	21,699,533	-	-	21,699,533
Real Estate Investment Trusts	934,516	-	-	934,516
Rights	928	-	-	928
Total equities and managed funds	22,634,977	-	-	22,634,977
<u>Derivatives</u>				
Future contracts	1,037	-	-	1,037
Total derivatives	1,037	-	-	1,037
Total financial assets at fair value through profit or loss	22,636,014	-	-	22,636,014
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Future contracts	(1,091)	-	-	(1,091)
Total derivatives	(1,091)	-	-	(1,091)
Total financial liabilities at fair value through profit or loss	(1,091)	-	-	(1,091)
31 December 2015				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	22,531,510	-	-	22,531,510
Real Estate Investment Trust	635,271	-	-	635,271
Preferred stock	9,532	-	-	9,532
Total equities and managed funds	23,176,313	-	-	23,176,313
<u>Derivatives</u>				
Future contract	666	-	-	666
Total derivatives	666	-	-	666
Total financial assets at fair value through profit or loss	23,176,979	-	-	23,176,979

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man Numeric Global Equity (continued)

31 December 2015	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(7)	-	(7)
Total derivatives	-	(7)	-	(7)
Total financial liabilities at fair value through profit or loss	-	(7)	-	(7)

*Man GLG Global Emerging Markets Local Currency Rates**

30 June 2016

Financial assets at fair value through profit or loss

Held for Trading:

Interest bearing securities

Government bonds	6,999,605	13,234,104	-	20,233,709
Total interest bearing securities	6,999,605	13,234,104	-	20,233,709

Derivatives

Forward currency contracts	-	498,104	-	498,104
Total derivatives	-	498,104	-	498,104

Total financial assets at fair value through profit or loss	6,999,605	13,732,208	-	20,731,813
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Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Forward currency contracts	-	(134,231)	-	(134,231)
Total derivatives	-	(134,231)	-	(134,231)

Total financial liabilities at fair value through profit or loss	-	(134,231)	-	(134,231)
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*Man GLG Global Emerging Markets Local Currency Rates commenced its operations on 1 June 2016. Hence, there are no investments for the year ended 31 December 2015.

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

*Man GLG Global Emerging Markets Bond**

30 June 2016	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	-	15,724,926	-	15,724,926
Corporate bonds	-	3,838,686	-	3,838,686
Total interest bearing securities	-	19,563,612	-	19,563,612
<u>Derivatives</u>				
Forward currency contracts	-	93,126	-	93,126
Total derivatives	-	93,126	-	93,126
Total financial assets at fair value through profit or loss	-	19,656,738	-	19,656,738
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(16,054)	-	(16,054)
Total derivatives	-	(16,054)	-	(16,054)
Total financial liabilities at fair value through profit or loss	-	(16,054)	-	(16,054)

*Man GLG Global Emerging Markets Bond commenced its operations on 2 June 2016. Hence, there are no investments for the year ended 31 December 2015.

Short term balances are excluded from the tables as their carrying value at the period end approximates to their fair value.

Investments are reviewed at each financial reporting point to ensure that they are correctly classified between Level 1, 2 and 3 in accordance with the fair value hierarchy outlined above. Where an investment's characteristics change during the period and investments no longer meet the criteria of a given level, they are transferred into a more appropriate level at the end of relevant financial reporting period.

For the period ended 30 June 2016 there were no transfers between level 1 and level 2.

A reconciliation of the movements in level 3 assets/liabilities for the period ended 30 June 2016 and year ended 31 December 2015 is set out below:

Man GLG Global Convertibles

30 June 2016	Equities and managed funds US\$	Interest bearing securities US\$	Derivative instruments US\$	Total US\$
Financial assets at fair value through profit or loss:				
Opening balance	77,813	4,060,477	320,242	4,458,532
Total gains and losses				
- realised	-	(31,563)	-	(31,563)
- unrealised	(77,813)	129,211	7,267	58,665
Sales	-	(510,100)	-	(510,100)
Transfers into Level 3	-	34,217	-	34,217
Transfers out of Level 3	-	-	-	-
Closing Balance	-	3,682,242	327,509	4,009,751

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG Global Convertibles (continued)

31 December 2015

	Equities and managed funds	Interest bearing securities	Derivative instruments	Total
	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss:				
Opening balance	-	2,096,114	-	2,096,114
Total gains and losses				
- unrealised	-	(540,360)	-	(540,360)
Transfers into Level 3	77,813	2,504,723	320,242	2,902,778
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>77,813</u>	<u>4,060,477</u>	<u>320,242</u>	<u>4,458,532</u>

Man Numeric Emerging Markets Equity

30 June 2016

	Equities and managed funds	Interest bearing securities	Derivative instruments	Total
	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss:				
Opening balance	501,864	-	-	501,864
Total gains and losses				
- unrealised	42,942	-	-	42,942
Sales	(458,526)	-	-	(458,526)
Transfers out of Level 3	(86,280)	-	-	(86,280)
Closing Balance	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>

31 December 2015

Financial assets at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	27,621	-	-	27,621
- unrealised	(21,459)	-	-	(21,459)
Purchases	988,847	-	-	988,847
Sales	(493,145)	-	-	(493,145)
Closing Balance	<u>501,864</u>	<u>-</u>	<u>-</u>	<u>501,864</u>

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

During the period, some positions were transferred into and out of Level 3 because either they became illiquid or liquid depending on whether multiple broker quotes were available or not.

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying unaudited statement of comprehensive income. Net amount of US\$27,102 (31 December 2015: US\$892,146) for Man GLG Global Convertibles and of US\$42,942 (31 December 2015: US\$12,322) for MAN Numeric Emerging Markets Equity relates to those financial instruments held by the Fund at 30 June 2016 and is reflected in gains/(losses) on financial assets at fair value through profit or loss in the unaudited statement of comprehensive income.

The fair value of investments classified within Level 3 is based on unobservable inputs that may be subject to significant variability. Because of the inherent uncertainty of valuation with respect to such investments, the Fund's estimates of fair value may differ significantly from fair values that would have been used observable inputs been available for the valuation of such investments, and the differences could be material.

The table below discloses the valuation technique used in the valuation for Level 3 investments and quantifies the effect of significant unobservable inputs used to value investments that fall in this category. The ranges of these inputs are not representative of the appropriate inputs to use when calculating the fair value of any one Level 3 asset or liability. Accordingly, the ranges of inputs presented below do not represent uncertainty in, or possible ranges of fair value measurements of the Fund's Level 3 assets/liabilities.

Man GLG Global Convertibles

30 June 2016	Fair Value US\$	Valuation Technique	Unobservable input	Range
Convertible Bonds	2,067,106	Single broker quote	None	No range
Convertible Bonds	1,615,136	Estimated recovery	Discount rate	\$1,241,042 - \$1,989,230
Contracts for difference-unfunded	327,509	Last trade Price	None	No Range
31 December 2015				
Equities	77,813	Last trade Price	None	No Range
Convertible bonds	1,555,754	Estimated Recovery	Discount rate	US\$1,187,596 - US\$1,923,912
Convertible bonds	2,504,723	Single broker quote	None	No Range
Contracts for difference-unfunded	320,242	Last trade Price	None	No Range

The impact of the range of possible unobservable impacts on the fair value of investments is an (decrease)/increase of up to US\$374,094 (31 December 2015: US\$368,158) for Man GLG Global Convertibles.

Man Numeric Emerging Markets Equity

31 December 2015	Fair Value US\$	Valuation Technique	Unobservable input	Range
Equities and managed funds	501,864	Trade price	None	No Range

Derivative financial instruments

The Fund may trade derivative financial instruments, including futures, forward contracts, currencies, swaps contracts and options whose values are based upon an underlying asset, index, currency or interest rate.

The Fund is subject to both market and credit risk in trading derivative financial instruments. Market risk is the potential for changes in value due to changes in market interest rates, foreign exchange rates, indices and changes in the value of the underlying financial instruments. Credit risk is the possibility that a loss may occur if a counterparty fails to perform according to the terms of the contract. Substantially all derivative contracts are transacted on a margin basis. Such transactions may expose the Fund to significant off-balance sheet risk in the event margin deposits and collateral investments are not sufficient to cover losses incurred.

The Investment Manager manages the risk associated with these transactions by maintaining margin deposits and collateral investments with its brokers in compliance with individual exchange regulations and internal guidelines. The Investment Manager also takes an active role in managing and controlling the Fund's market and counterparty risks and monitoring trading activities and margin levels daily, and, as necessary, deposits additional collateral or reduces positions.

Derivative financial instruments are generally based on notional amounts which are not recorded in the unaudited financial statements. These notional amounts represent the theoretical principal value on which the cash flows of the derivative transactions are based. Unrealised gains or losses, rather than notional amounts, or the exchange-traded derivatives traded by the Fund are included in the unaudited statement of financial position. The net unrealised gains or losses, rather than contract or notional amounts, represent the Fund's approximate future cash flows from trading activities.

4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Derivative financial instruments (continued)

At 30 June 2016 and 31 December 2015, the Fund was exposed its investments in derivative financial instruments to underlying positions in notional amounts are summarised as follows:

	Notional Value			
	Long	Short	Long	Short
	30 June 2016	30 June 2016	31 December 2015	31 December 2015
	US\$	US\$	US\$	US\$
Man GLG Global Equity				
Contracts for difference - unfunded	3,864,674	-	9,577,685	-
Forward currency contracts	13,069,367	3,194,104	7,015,909	23,695,456
Future contract	207,450	-	1,442,212	-
	<u>17,141,491</u>	<u>3,194,104</u>	<u>18,035,806</u>	<u>23,695,456</u>
Man GLG Global Convertibles				
ASCOTs	37,986,040	2,631,960	26,065,630	1,995,120
Contracts for difference - unfunded	326,350	1,911,937	326,350	1,502,132
Credit default swap	1,949,600	-	6,496,635	-
Forward currency contracts	100,590,843	54,035,174	193,035,805	244,688,574
Future contracts	-	10,327,500	-	28,902,813
Options	-	-	119,715	-
Total return swaps	-	-	1,443,584	2,332,218
Warrants	940,133	-	940,133	-
	<u>141,792,966</u>	<u>68,906,571</u>	<u>228,427,852</u>	<u>279,420,857</u>
Man GLG European Equity				
	€	€	€	€
Contracts for difference - unfunded	161,091,217	118,307,479	178,135,200	85,842,755
Forward currency contracts	107,130,593	104,722,893	56,177,275	309,204,197
Future contract	7,390,570	-	12,349,170	-
	<u>275,612,380</u>	<u>223,030,372</u>	<u>246,661,645</u>	<u>395,046,952</u>
Man GLG Global Sustain Equity				
Contracts for difference - unfunded	-	-	4,428,726	-
Forward currency contracts	-	-	2,074,138	67,768,633
	<u>-</u>	<u>-</u>	<u>6,502,864</u>	<u>67,768,633</u>
Man GLG Japan CoreAlpha Equity				
	¥	¥	¥	¥
Forward currency contracts	563,974,579,301	397,197,958,827	736,063,509,286	1,105,919,687,204
	<u>563,974,579,301</u>	<u>397,197,958,827</u>	<u>736,063,509,286</u>	<u>1,105,919,687,204</u>
Man GLG MENA Equity				
	US\$	US\$	US\$	US\$
Forward currency contracts	34,544,010	23,365,169	326,081	42,985,269
	<u>34,544,010</u>	<u>23,365,169</u>	<u>326,081</u>	<u>42,985,269</u>

4. Financial assets and liabilities at fair value through profit or loss (continued)

Derivative financial instruments (continued)

	Notional Value			
	Long	Short	Long	Short
	30 June 2016 US\$	30 June 2016 US\$	31 December 2015 US\$	31 December 2015 US\$
Man Numeric Emerging Markets Equity				
Future contract	3,910,346	-	6,310,408	-
Total return swaps	12,773,266	-	419,926	-
	<u>16,683,612</u>	<u>-</u>	<u>6,730,334</u>	<u>-</u>
Man Numeric US Large Cap Equity				
Forward currency contracts	1,024	33	-	1,059
Future contract	4,383,200	-	2,750,461	-
	<u>4,384,224</u>	<u>33</u>	<u>2,750,461</u>	<u>1,059</u>
Man Numeric Global Equity				
Forward currency contracts	-	-	-	7,251
Future contracts	1,216,184	-	1,136,310	-
	<u>1,216,184</u>	<u>-</u>	<u>1,136,310</u>	<u>7,251</u>
Man GLG Global Emerging Markets Local Currency Rates				
Forward currency contracts	9,628,000	8,443,000	-	-
	<u>9,628,000</u>	<u>8,443,000</u>	<u>-</u>	<u>-</u>
Man GLG Global Emerging Markets Bond				
Forward currency contracts	2,420,000	400,000	-	-
	<u>2,420,000</u>	<u>400,000</u>	<u>-</u>	<u>-</u>

5. Offsetting financial assets and financial liabilities

As at 30 June 2016 and 31 December 2015, no financial instruments of the Fund are being presented net within the unaudited statement of financial position of the Fund. The following tables provide information on the financial impact of netting for instruments subject to an enforceable master netting arrangement or similar agreement in the event of default as defined under such agreements.

Man GLG Global Equity

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
BNP Paribas	1,943,121	-	-
Credit Suisse Securities Europe Limited	188,601	-	-
Goldman Sachs International	24,374	-	-
Morgan Stanley & Co. International Plc	210,594	-	-
Total	<u>2,366,690</u>	<u>-</u>	<u>-</u>
			Net amount
			US\$

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Equity (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2016:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(605,975)	605,975	-	-
Total	(605,975)	605,975	-	-

The following table summarises the net financial assets per counterparty as at 31 December 2015:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
BNP Paribas	5,475,992	-	-	5,475,992
Credit Suisse Securities Europe Limited	2,162,848	-	-	2,162,848
Goldman Sachs International	79,475	-	(7,650)	71,825
Morgan Stanley & Co. International Plc	210,229	-	-	210,229
Total	7,928,544	-	(7,650)	7,920,894

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(948,400)	948,400	-	-
Goldman Sachs International	(7,650)	-	7,650	-
Total	(956,050)	948,400	7,650	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Convertibles

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
Bank of America Merrill Lynch	637,688	-	-
BNP Paribas	555	-	-
Credit Suisse Securities Europe Limited	1,410,384	-	-
Goldman Sachs International	902,313	-	(545,375)
JP Morgan Clearing Corporation	25,977	-	-
Morgan Stanley & Co. International Plc	1,998	-	-
Nomura Holdings	320,928	-	(226,997)
Total	3,299,843	-	(772,372)
			Net amount
			US\$

The following table summarises the net financial liabilities per counterparty as at 30 June 2016:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(701,492)	701,492	-
Goldman Sachs International	(545,375)	-	545,375
Nomura Holdings	(226,997)	-	226,997
Total	(1,473,864)	701,492	772,372
			Net amount
			US\$

The following table summarises the net financial assets per counterparty as at 31 December 2015:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
Bank of America Merrill Lynch	890,190	-	-
BNP Paribas	553	-	-
Credit Suisse Securities Europe Limited	3,723,814	-	(1,938,009)
Goldman Sachs International	658,897	-	(1)
Morgan Stanley & Co. International Plc	1,995	-	-
Nomura Holdings	55,806	-	(55,806)
Total	5,331,255	-	(1,993,816)
			Net amount
			US\$

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Convertibles (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(2,985,801)	1,047,792	1,938,009	-
Goldman Sachs International	(1)	-	1	-
Nomura Holdings	(236,303)	-	55,806	(180,497)
Total	(3,222,105)	1,047,792	1,993,816	(180,497)

Man GLG European Equity

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	€	€	€	€
BNP Paribas	15,966,654	-	-	15,966,654
Credit Suisse Securities Europe Limited	39,498,764	-	-	39,498,764
Goldman Sachs International	633,990	-	-	633,990
Morgan Stanley & Co. International Plc	209,574	-	-	209,574
Total	56,308,982	-	-	56,308,982

The following table summarises the net financial liabilities per counterparty as at 30 June 2016:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	(17,214,802)	17,214,802	-	-
Total	(17,214,802)	17,214,802	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2015:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	€	€	€	€
BNP Paribas	55,000,000	-	-	55,000,000
Credit Suisse Securities Europe Limited	24,220,570	-	(1,037,265)	23,183,305
Goldman Sachs International	1,568,956	-	(15)	1,568,941
Morgan Stanley & Co. International Plc	209,920	-	-	209,920
Total	80,999,446	-	(1,037,280)	79,962,166

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	(6,340,915)	5,303,650	1,037,265	-
Goldman Sachs International	(15)	-	15	-
Total	(6,340,930)	5,303,650	1,037,280	-

Man GLG Global Sustain Equity

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	874	-	(630)	244
Goldman Sachs International	472,581	-	-	472,581
Total	473,455	-	(630)	472,825

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Sustain Equity (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2016:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	(630)	-	630	-
Total	(630)	-	630	-

The following table summarises the net financial assets per counterparty as at 31 December 2015:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	€	€	€	€
BNP Paribas	302,087	-	-	302,087
Credit Suisse Securities Europe Limited	699,917	-	-	699,917
Goldman Sachs International	74,194	-	-	74,194
Total	1,076,198	-	-	1,076,198

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	(116,709)	116,709	-	-
Total	(116,709)	116,709	-	-

Man GLG Japan CoreAlpha Equity

The Portfolio did not have any financial impact of netting for instruments subject to an enforceable master netting arrangement as at 30 June 2016 and 31 December 2015.

5. Offsetting financial assets and financial liabilities (continued)

Man GLG MENA Equity

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
BNP Paribas	4,000,048	-	-
Total	4,000,048	-	-

The following table summarises the net financial assets per counterparty as at 31 December 2015:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
BNP Paribas	48	-	-
Total	48	-	-

Man Numeric Emerging Markets Equity

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	336,692	-	-
Morgan Stanley & Co. International Plc	7,165,520	-	(373,963)
Total	7,502,212	-	(373,963)

5. Offsetting financial assets and financial liabilities (continued)

Man Numeric Emerging Markets Equity (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2016:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Morgan Stanley & Co. International Plc	(373,963)	-	373,963	-
Total	(373,963)	-	373,963	-

The following table summarises the net financial assets per counterparty as at 31 December 2015:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	753,178	-	(10,408)	742,770
Morgan Stanley & Co. International Plc	5,273,731	-	(451,075)	4,822,656
Total	6,026,909	-	(461,483)	5,565,426

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	(10,408)	-	10,408	-
Morgan Stanley & Co. International Plc	(451,075)	-	451,075	-
Total	(461,483)	-	461,483	-

5. Offsetting financial assets and financial liabilities (continued)

Man Numeric US Large Cap Equity

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	409,581	-	-	409,581
Total	409,581	-	-	409,581

The following table summarises the net financial assets per counterparty as at 31 December 2015:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	88,636	-	(2,536)	86,100
Total	88,636	-	(2,536)	86,100

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	(2,536)	-	2,536	-
Total	(2,536)	-	2,536	-

5. Offsetting financial assets and financial liabilities (continued)

Man Numeric Global Equity

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	22,896,685	-	(312,655)
Total	22,896,685	-	(312,655)
			Net amount US\$
			22,584,030

The following table summarises the net financial liabilities per counterparty as at 30 June 2016:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	(312,655)	-	312,655
Total	(312,655)	-	312,655
			Net amount US\$
			-

The following table summarises the net financial assets per counterparty as at 31 December 2015:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	666	-	-
Total	666	-	-
			Net amount US\$
			666

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets Local Currency Rates

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
Barclays Capital Plc	94,032	-	-
Citibank N.A.	151,967	-	(18,055)
Credit Suisse Securities Europe Limited	1,254	-	-
HSBC Bank Plc	150,760	-	(52,492)
Societe Generale	100,091	-	(21,545)
Total	498,104	-	(92,092)
			Net amount
			US\$

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Citibank N.A.	(18,055)	-	18,055
Credit Suisse Securities Europe Limited	(2,534)	-	-
HSBC Bank Plc	(52,492)	-	52,492
Societe Generale	(21,545)	-	21,545
UBS AG	(3,200)	-	-
Total	(134,231)	-	92,092
			Net amount
			US\$

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets Bond

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Assets, Derivative Assets and Collateral received by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
Barclays Capital Plc	26,914	-	-
Citibank N.A.	4,163	-	-
JP Morgan Clearing Corporation	9,455	-	(9,455)
Societe Generale	6,078	-	-
UBS AG	46,516	-	-
Total	93,126	-	(9,455)
			Net amount
			US\$

The following table summarises the net financial assets per counterparty as at 30 June 2016:

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
JP Morgan Clearing Corporation	(16,054)	-	9,455
Total	(16,054)	-	9,455
			Net amount
			US\$

6. Financial risk management

The risks of the Fund and of each Portfolio are consistent with those set out in the audited financial statements for the year ended 31 December 2015 and those detailed within the Prospectus.

7. Net gain/(loss) on financial assets and liabilities at fair value through profit or loss

	Combined Company 30 June 2016 US\$	Man GLG Global Equity 30 June 2016 US\$	Man GLG Global Convertibles 30 June 2016 US\$	Man GLG European Equity 30 June 2016 €
Realised and unrealised (loss)/gain on investments				
Net realised (loss)/gain on investments	(954,447,069)	(2,590,734)	(2,882,823)	(38,644,065)
Net realised currency (loss)/gain	(13,307,257)	384,212	(450,680)	2,351,586
Total net realised (loss)/gain	(967,754,326)	(2,206,522)	(3,333,503)	(36,292,479)
Movement in net unrealised (loss)/gain on investments	(850,692,797)	463,294	(2,439,501)	(16,980,589)
Movement in net unrealised currency	37,722	17,698	51,784	(1,197)
Total net movement in unrealised (loss)/gain	(850,655,075)	480,992	(2,387,717)	(16,981,786)
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	(1,818,409,401)	(1,725,530)	(5,721,220)	(53,274,265)

	Man GLG Global Sustain Equity 30 June 2016 €	Man GLG Japan CoreAlpha Equity 30 June 2016 ¥	Man GLG MENA Equity 30 June 2016 US\$	Man Numeric Emerging Markets Equity 30 June 2016 US\$
Realised and unrealised (loss)/gain on investments				
Net realised (loss)/gain on investments	(2,783,406)	(98,940,392,032)	(8,824,639)	(2,990,476)
Net realised currency (loss)/gain	(80,773)	(1,746,001,208)	(13,785)	15,418
Total net realised (loss)/gain	(2,864,179)	(100,686,393,240)	(8,838,424)	(2,975,058)
Movement in net unrealised (loss)/gain on investments	(2,122,202)	(94,390,580,115)	3,971,506	9,454,483
Movement in net unrealised currency	8,591	(4,985,332)	(1,702)	6,876
Total net movement in unrealised (loss)/gain	(2,113,611)	(94,395,565,447)	3,969,804	9,461,359
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	(4,977,790)	(195,081,958,687)	(4,868,620)	6,486,301

	Man Numeric US Large Cap Equity 30 June 2016 US\$	Man Numeric Global Equity 30 June 2016 US\$	Man GLG Global Emerging Markets Local Currency Rates 30 June 2016 US\$	Man GLG Global Emerging Markets Bond 30 June 2016 US\$
Realised and unrealised gain/(loss) on investments				
Net realised (loss)/gain on investments	(399,024)	(1,100,523)	58,689	-
Net realised currency (loss)/gain	(121)	1,320	(81,957)	92
Total net realised (loss)/gain	(399,145)	(1,099,203)	(23,268)	92
Movement in net unrealised gain/(loss) on investments	5,493,290	427,403	1,253,407	578,127
Movement in net unrealised currency	2	(30)	(342)	-
Total net movement in unrealised gain/(loss)	5,493,292	427,373	1,253,065	578,127
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	5,094,147	(671,830)	1,229,797	578,219

7. Net gain/(loss) on financial assets and liabilities at fair value through profit or loss (continued)

	Combined Company 30 June 2015 US\$	Man GLG Global Equity 30 June 2015 US\$	Man GLG Global Convertibles 30 June 2015 US\$	Man GLG European Equity 30 June 2015 €
Realised and unrealised gain/(loss) on investments				
Net realised gain/(loss) on investments	629,355,123	1,362,847	(8,732,156)	11,240,254
Net realised currency gain/(loss)	228,837	433,696	(1,166,455)	801,049
Total net realised gain/(loss)	629,583,960	1,796,543	(9,898,611)	12,041,303
Movement in net unrealised gain/(loss) on investments	275,017,213	(733,523)	2,956,176	2,358,113
Movement in net unrealised currency	3,902,686	(652)	3,808,330	937
Total net movement in unrealised gain/(loss)	278,919,899	(734,175)	6,764,506	2,359,050
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	908,503,859	1,062,368	(3,134,105)	14,400,353
	Man GLG Global Sustain Equity 30 June 2015 €	Man GLG Japan CoreAlpha Equity 30 June 2015 ¥	Man GLG MENA Equity 30 June 2015 US\$	Man GLG Strategic Corporate Bond 30 June 2015 US\$
Realised and unrealised gain/(loss) on investments				
Net realised gain/(loss) on investments	6,357,001	74,112,224,237	(595,007)	(259,546)
Net realised currency (loss)/gain	(209,088)	(9,181,458)	13,560	464,938
Total net realised gain/(loss)	6,147,913	74,103,042,779	(581,447)	205,392
Movement in net unrealised (loss)/gain on investments	(436,367)	32,523,628,158	1,073,966	(839,790)
Movement in net unrealised currency	(964)	11,109,137	(138)	3,212
Total net movement in unrealised (loss)/gain	(437,331)	32,534,737,295	1,073,828	(836,578)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	5,710,582	106,637,780,074	492,381	(631,186)
	Man Numeric Emerging Markets Equity 30 June 2015 US\$			
Realised and unrealised gain/(loss) on investments				
Net realised gain/(loss) on investments	1,317,768			
Net realised currency (loss)/gain	(101,442)			
Total net realised gain/(loss)	1,216,326			
Movement in net unrealised (loss)/gain on investments	(181,851)			
Movement in net unrealised currency	(464)			
Total net movement in unrealised (loss)/gain	(182,315)			
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	1,034,011			

8. Related party transactions

The Fund has adopted the corporate governance code for collective investment schemes and management companies issued by the Irish Funds Industry Association (the "IFIA Code"). The Directors are satisfied that they act independently and in the interests of the Fund as a whole and have determined that Eric Fortier and Ronan Daly are independent directors as that term is defined in the IFIA Code. GLG Partners Asset Management Limited is a related party through its holding of 29,994 Subscriber Share in the Fund

During the period Eric Fortier earned Directors' fee of €7,500, Michael Jackson and Victoria Perry each earned Directors' fee of €4,590 and Ronan Daly and Bronwyn Wright each earned Directors' fee €2,910. John Morton has elected to waive his Directors' fee as he is the Head of UCITS and GLG Products within the Legal Department of Man Group Plc.

Victoria Parry is also a Director of GLG Partners Asset Management Limited, the Manager of the Fund. She resigned as Director of the Fund on 21 April 2016.

Michael Jackson is a partner at Matheson, the legal advisers of the Fund. He resigned as Director of the Fund on 21 April 2016, but was not involved in the provision of day-to-day legal assistance to the Fund.

During the period fees of US\$139,993 (31 December 2015: US\$168,131) were paid to Matheson, as Legal Advisers to the Fund.

The following transactions took place between the Fund and its related parties:

30 June 2016		Total Fees	Fees payable
Related party	Type of fee	US\$	US\$
GLG Partners Asset Management Limited	Management fees	19,360,601	3,303,439
GLG Partners Asset Management Limited	Performance fees	-	669
GLG Partners Asset Management Limited	Administration fees*	6,792,501	3,773,918
Directors	Directors's fees	25,116	12,453
Matheson	Legal fees	139,993	-
31 December 2015			
GLG Partners Asset Management Limited	Management fees	44,469,119	4,311,419
GLG Partners Asset Management Limited	Performance fees	634,460	2,680
GLG Partners Asset Management Limited	Administration fees*	16,606,443	3,190,975
Directors	Directors's fees	24,000	-
Matheson	Legal fees	168,131	-

* The amount paid to each of the Administrator and Investment Manager is determined between the parties from time to time, but, for the avoidance of doubt, the Investment Manager receives only the portion of the administration fee relating to the administrative support services it provides pursuant to the Administrative Services Agreement. Part of the administration fee will be paid by the Fund to the Manager (for on-payment to the Administrator) monthly in arrears and the remainder will be paid by the Fund to the Investment Manager.

As at 30 June 2016, 244 Redeemable Participating Shares of Man GLG MENA Equity, 10,352 Redeemable Participating Shares of Man GLG Global Convertibles, 2,231 Redeemable Participating Shares of Man GLG European Equity and 92 Redeemable Participating Shares of Man GLG Global Equity, 10,100 Redeemable Participating Shares of Man Numeric Emerging Markets Equity, 110 Redeemable Participating Shares of Man Numeric Global Equity, 29 Redeemable Participating Shares of Man Numeric US Large Cap Equity, 100 Redeemable Participating Shares of Man GLG Japan CoreAlpha Equity, 202,512 Redeemable Participating Shares of Man GLG Global Emerging Markets Local Currency Rates, 201,609 Redeemable Participating Shares of Man GLG Global Emerging Markets Bond were owned by entities affiliated with Man Group plc. As at 30 June 2016, none of the other sub-fund's redeemable participating shares were owned by entities affiliated with Man Group plc.

As at 31 December 2015, 626 Redeemable Participating Shares of Man GLG MENA Equity, 15,528 Redeemable Participating Shares of Man GLG Global Convertibles, 958 Redeemable Participating Shares of Man GLG European Equity and 645 Redeemable Participating Shares of Man GLG Global Equity, 10,000 Redeemable Participating Shares of Man Numeric Emerging Markets Equity, 10 Redeemable Participating Shares of Man Numeric Global Equity, 19 Redeemable Participating Shares of Man Numeric US Large Cap Equity were owned by entities affiliated with Man Group plc. As at 31 December 2015, none of the other sub-fund's redeemable participating shares were owned by entities affiliated with Man Group plc.

9. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Global Equity, Man GLG Global Convertibles, Man GLG MENA Equity, Man GLG Strategic Corporate Bond, Man Numeric Emerging Markets Equity, Man Numeric US Large Cap Equity, Man Numeric Global Equity, Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond at 30 June 2016:

US\$1 = AUD1.34300	US\$1 = HUF285.71429	US\$1 = £0.74806
US\$1 = CAD1.29870	US\$1 = ILS3.85060	US\$1 = SEK8.47458
US\$1 = CHF0.97418	US\$1 = JPY103.09278	US\$1 = SGD1.34590
US\$1 = CNY6.64452	US\$1 = KWD0.30180	US\$1 = THB35.08772
US\$1 = DKK6.69792	US\$1 = MYR4.03226	US\$1 = ZAR14.64129
US\$1 = €0.90009	US\$1 = NOK8.36820	
US\$1 = HKD7.75795	US\$1 = PHP46.94836	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG European Equity Fund and Man GLG Global Sustain Equity at 30 June 2016:

€1 = CHF1.08232	€1 = ILS4.27801	€1 = SEK9.41525
€1 = CZK27.09756	€1 = JPY114.53608	€1 = US\$1.11100
€1 = DKK7.44139	€1 = NOK9.29707	
€1 = HKD8.61908	€1 = £0.83109	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Japan CoreAlpha Equity at 30 June 2016:

JPY1 = CHF0.00996	JPY1 = €0.01078	JPY1 = US\$0.00970
JPY1 = DKK0.00145	JPY1 = £0.01297	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Global Equity, Man GLG Global Convertibles, Man GLG MENA Equity, Man GLG Strategic Corporate Bond, Man Numeric Emerging Markets Equity, Man Numeric US Large Cap Equity and Man Numeric Global Equity at 31 December 2015:

US\$1 = AUD1.37448	US\$1 = HUF290.90035	US\$1 = £0.67847
US\$1 = CAD1.38910	US\$1 = ILS3.89105	US\$1 = SEK8.4306
US\$1 = CHF1.00100	US\$1 = JPY120.29500	US\$1 = SGD1.41865
US\$1 = CNY6.4929	US\$1 = KWD3.29544	US\$1 = THB35.98500
US\$1 = DKK6.86980	US\$1 = MYR4.29350	US\$1 = ZAR15.4955
US\$1 = €0.92056	US\$1 = NOK8.85135	
US\$1 = HKD7.75015	US\$1 = PHP47.05500	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG European Equity Fund and Man GLG Global Sustain Equity at 31 December 2015:

€1 = CHF1.08739	€1 = ILS4.22685	€1 = SEK9.15816
€1 = CZK27.02204	€1 = JPY130.67646	€1 = US\$1.0863
€1 = DKK7.46266	€1 = NOK9.61522	
€1 = HKD8.41899	€1 = £0.73702	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Japan CoreAlpha Equity at 31 December 2015:

JPY1 = CHF0.00832	JPY1 = €0.00765	JPY1 = US\$0.00831
JPY1 = DKK0.05711	JPY1 = £0.00564	

10. Net asset valuation comparison

	Outstanding Shares as at 30-Jun-16	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-16	30-Jun-16	31-Dec-15	31-Dec-14	30-Jun-16	31-Dec-15	31-Dec-14
<i>Man GLG Global Equity</i>							
D H EUR	49,876	139.33	148.75	148.60	6,949,074	7,966,530	17,518,114
D H GBP	1,114	149.72	160.36	160.28	166,775	282,040	413,127
D USD	34,716	156.60	166.31	166.53	5,436,647	6,759,595	11,907,058
I C USD	116	89.88	92.11	-	10,386	92,112	-
I C EUR	92	113.33	114.78	-	10,467	8,723,228	-
I H EUR	8,233	144.51	153.76	152.45	1,189,757	5,107,507	7,675,244
I H GBP	-	-	-	143.74	-	-	10,844,321
I USD	5,001	89.78	94.99	94.38	449,029	4,524,595	4,941,461
<i>Man GLG Global Convertibles</i>							
DL H EUR	113,886	124.06	129.37	126.68	14,128,390	18,379,505	42,761,637
DL H GBP Dist	6,794	106.83	112.35	113.14	725,788	742,353	759,387
DL USD	342,611	138.27	143.48	140.37	47,373,180	49,109,774	56,861,652
I JPY	200,000	7,885.00	9,568.00	-	1,577,008,668	1,913,661,237	-
I USD	16,826	98.55	101.96	-	1,658,318	30,668	-
IL H EUR	110,243	107.16	111.34	108.52	11,813,986	20,361,729	42,193,466
IL USD	267,594	113.47	117.30	114.10	30,364,391	918,449	2,021,201
IM H EUR	294,062	144.14	149.73	145.19	42,386,848	52,296,473	48,354,721
IM H GBP	6,886	149.18	154.86	149.66	1,027,310	1,432,088	1,088,996
IM USD	49,994	148.18	153.21	148.23	7,408,094	19,841,147	18,866,308
<i>Man GLG European Equity</i>							
D EUR	67,865	163.16	179.84	163.44	11,073,087	14,416,367	9,561,826
D H GBP	3,926	130.53	144.58	131.96	512,426	151,396,476	43,613,567
D H USD	51,925	137.82	151.25	138.57	7,156,339	11,509,658	6,825,006
D C EUR	1,615	82.99	95.21	-	134,055	153,801	-
D C SEK	50	102.82	-	-	5,141	-	-
I C EUR	991,900	80.83	92.41	-	80,177,343	81,452,679	-
I C USD	2,318,292	86.26	96.34	-	199,975,679	47,891,737	-
I C SEK	50	98.78	-	-	4,939	-	-
I EUR	48,037	111.00	121.88	109.90	5,331,883	6,689,025	534,239
I H USD	51,792	155.33	169.73	154.18	8,044,961	9,558,531	1,141,030
<i>Man GLG Global Sustain Equity</i>							
D EUR	-	-	85.67	84.31	-	30,531	29,113
I C EUR	-	-	94.87	-	-	134,285	-
I H GBP	-	-	131.70	128.83	-	28,379,413	27,555,503
<i>Man GLG Japan CoreAlpha Equity</i>							
D EUR	2,469	79.75	95.02	-	196,908	117,739	-
D H CHF	51,692	153.07	213.18	193.49	7,912,456	13,405,743	10,462,435
D H EUR	815,517	118.77	165.16	148.24	96,855,831	160,108,356	170,327,451
D H GBP	167,487	112.92	158.10	141.34	18,912,639	41,255,515	88,011,090
D H SEK	10,991	93.39	130.57	117.56	1,026,416	2,088,442	5,954,649
D H USD	1,412,034	120.88	167.08	149.86	170,686,014	276,501,039	179,631,849
D JPY	672,269	13,061.00	17,865.00	15,948.00	8,780,728,765	13,608,306,840	4,977,530,085
D SEK	50	101.12	-	-	5,056	-	-
I EUR	403,207	145.98	173.46	138.61	58,858,785	68,809,101	53,062,464
I GBP	1,184,445	137.95	145.56	122.15	163,399,486	82,825,188	23,002,159
I H CHF	142,486	160.75	222.98	200.86	22,904,865	63,274,361	104,029,066
I H EUR	1,620,223	124.96	173.08	154.15	202,469,468	335,715,650	308,173,392
I H GBP	4,558,657	123.65	172.64	153.36	563,693,233	1,012,043,293	1,016,689,633
I H GBP Dist	996,796	90.83	128.01	115.24	90,540,223	109,342,398	39,428,214
I H USD	1,943,933	129.23	177.82	158.30	251,217,621	421,785,079	640,823,996
I H USD Dist	185,446	92.02	128.57	114.98	17,065,339	24,472,967	15,057,321
I JPY	6,551,315	13,699.00	18,667.00	16,539.00	89,749,639,546	157,316,230,395	100,483,671,175
I JPY Dist	637,357	7,817.00	10,884.00	11,487.00	4,982,010,981	4,716,583,566	6,949,635
I SEK	50	96.93	-	-	4,846	-	-
I USD	454,222	109.36	126.72	112.62	49,671,816	88,879,103	70,890,535
I USD Dist	-	-	-	98.09	-	-	531,059

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-16	Net Asset Value per Share as at 30-Jun-16	31-Dec-15	31-Dec-14	Net Assets as at 30-Jun-16	31-Dec-15	31-Dec-14
Man GLG MENA Equity							
D USD	5,523	85.34	90.53	108.42	471,344	534,534	3,048,559
I H EUR	-	-	-	86.59	-	-	3,629,399
I H GBP	153,526	106.54	113.11	134.48	16,356,280	19,181,659	22,805,108
I USD	-	-	80.77	96.01	-	142,964	169,931
Man GLG Strategic Corporate Bond							
D USD	-	-	-	108.60	-	-	84,144
I USD	-	-	-	110.21	-	-	-
Man Numeric Emerging Markets Equity							
I EUR	10,000	94.69	90.68	-	946,883	906,774	-
I SEK	50	107.92	-	-	5,396	-	-
I USD	1,183,762	93.00	87.09	-	110,092,416	94,752,341	-
D SEK	50	107.49	-	-	5,374	-	-
Man Numeric US Large Cap Equity							
I USD	1,844,081	104.79	104.30	-	193,239,977	36,687,508	-
I H EUR	9	104.23	104.32	-	967	968	-
I EUR	10	104.45	-	-	1,045	-	-
D USD	28,401	101.07	-	-	2,870,439	-	-
Man Numeric Global Equity							
I EUR	10	95.34	99.90	-	953	999	-
I SEK	50	101.07	-	-	5,054	-	-
I USD	250,000	96.12	98.34	-	24,029,111	24,583,789	-
D SEK	50	100.94	-	-	5,047	-	-
Man GLG Global Emerging Markets Local Currency Rates							
D C EUR	10	108.40	-	-	1,084	-	-
D C GBP	10	115.39	-	-	1,154	-	-
D C SEK	50	110.16	-	-	5,508	-	-
D C USD	10	106.17	-	-	1,062	-	-
I C EUR	10	108.46	-	-	1,085	-	-
I C GBP	10	115.47	-	-	1,155	-	-
I C SEK	50	110.21	-	-	5,510	-	-
I C USD	202,362	106.36	-	-	21,523,151	-	-
Man GLG Global Emerging Markets Bond							
D C EUR	10	104.77	-	-	1,048	-	-
D C GBP	10	111.56	-	-	1,116	-	-
D C SEK	50	106.50	-	-	5,325	-	-
D C USD	10	102.74	-	-	1,027	-	-
I C EUR	10	104.83	-	-	1,048	-	-
I C GBP	10	111.64	-	-	1,116	-	-
I C SEK	50	106.56	-	-	5,328	-	-
I C USD	201,459	103.15	-	-	20,781,165	-	-

11. Use of dealing commission

The Investment Manager has entered into arrangements with the brokerage houses from which the Fund derives benefit. These commission sharing agreements are in conformity with the rules of the Investment Manager's UK regulator, the UK's Financial Conduct Authority.

12. Transaction costs

For the six month period ended 30 June 2016 and year ended 31 December 2015, the Fund incurred transaction costs, disclosed in the unaudited statement of comprehensive income as part of net gain/(loss) on financial assets and liabilities at fair value through profit or loss, as follows:

	30 June 2016	31 December 2015
Man GLG Global Equity	US\$ 19,313	US\$ 149,861
Man GLG Global Convertibles	US\$ 8,735	US\$ 25,560
Man GLG European Equity	€198,505	€382,471
Man GLG Global Sustain Equity	€13,994	€77,767
Man GLG Japan CoreAlpha Equity	¥398,463,826	¥973,125,328
Man GLG MENA Equity	US\$ 50,084	US\$ 31,830
Man GLG Strategic Corporate Bond	-	US\$ 511
Man Numeric Emerging Markets Equity	US\$ 907,194	US\$ 3,517,375
Man Numeric US Large Cap Equity	US\$ 39,696	US\$ 7,216
Man Numeric Global Equity	US\$ 13,514	US\$ 16,899
Man GLG Global Emerging Markets Local Currency Rates	-	-
Man GLG Global Emerging Markets Bond	-	-

13. Significant events during the period

Prospectus

A new Prospectus was issued on 6 May 2016. The amendments to the Prospectus reflected the addition of a number of new share classes for Man GLG European Equity, Man GLG Japan CoreAlpha Equity, Man Numeric Emerging Markets Equity, Man Numeric US Large Cap Equity and Man Numeric global Equity. This also reflected the establishment of two new portfolios Man GLG Global Emerging Markets Local Currency Rates and Man GLG Global Emerging Markets Bond.

Portfolios

New Portfolios, Man GLG Global Emerging Markets Local Currency Rates was launched on 1 June 2016 and Man GLG Global Emerging Markets Bond was launched on 2 June 2016.

Man GLG Global Sustain Equity ceased operations on 19 February 2016 Man GLG MENA Equity ceased operations on 30 June 2016, liquidation proceeds have been paid in August 2016.

Share Class

Man GLG European Equity Class I C SEK and D C SEK were launched on 13 June 2016 and 15 June 2016 respectively. Man GLG Japan CoreAlpha Equity Class D SEK and I SEK were launched on 15 June 2016 and 13 June 2016 respectively. Man Numeric Emerging Markets Equity Class I SEK and D SEK were launched on 1 June 2016 and 2 June 2016 respectively. Man Numeric US Large Cap Equity Class I EUR and D USD were launched on 1 February 2016 and 6 January 2016 respectively. Man Numeric Global Equity Class I SEK and D SEK were launched on 1 June 2016 and 2 June 2016 respectively.

Michael Jackson and Victoria Parry resigned as directors of the Fund with effect from 21 April 2016 and Bronwyn Wright and Ronan Daly were appointed as directors of the Fund on 21 April 2016.

Effective 28 January 2016, BNY Mellon Fund Services (Ireland) Limited was renamed BNY Mellon Fund Services (Ireland) DAC.

Effective 14 April 2016, BNY Mellon Trust Company (Ireland) Limited acts as Depositary.

Effective 21 April 2016 Matheson replaced J&E Davy as listing sponsor to the Fund

There have been no other significant events since the period end that impact the Fund and require disclosure in the financial statements.

14. Subsequent events

There were no subsequent events since the period end.

15. Contingent liabilities and commitments

There were no contingent liabilities or commitments other than those already disclosed in these unaudited financial statements as at 30 June 2016 (31 December 2015: none).

16. Reclassification of Prior period Comparative Figure

Certain prior period comparatives have been reclassified to conform to the current period presentation.

17. Approval of unaudited financial statements

The Directors approved these unaudited financial statements on 23 August 2016.

Man GLG Global Equity

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Contracts for difference (b)				Real Estate Investment Trust		
	Ireland				Japan		
4,795	Shire Plc	12,499	0.08	328	Japan Hotel REIT Investment Corporation	276,557	1.82
	Sweden				Total Real Estate Investment Trust	276,557	1.82
6,128	Svenska Cellulosa AB SCA	32,949	0.22		Future contract (a)		
	United Kingdom				United States		
2,203	ARM Holdings Plc	5,826	0.04	2	S&P500 E-mini Future September 2016	1,570	0.01
107,538	Vodafone Group Plc	2,644	0.02		Total future contract	1,570	0.01
		8,470	0.06				
	Total contracts for difference	53,918	0.36				
	Equities						
	Belgium						
4,075	Anheuser-Busch Inbev NV	532,389	3.51				
	China						
63,764	ENN Energy Holdings Limited	313,562	2.07				
29,010	Tencent Holdings Limited	658,507	4.34				
		972,069	6.41				
	Finland						
58,123	Nokia Oyj	329,639	2.17				
	Germany						
2,709	Bayer AG	270,861	1.79				
2,226	Daimler AG	132,354	0.87				
9,582	Deutsche Wohnen AG	324,942	2.14				
		728,157	4.80				
	Israel						
3,140	Teva Pharmaceutical Industries Limited	157,722	1.04				
	Japan						
7,120	Calbee Inc	295,655	1.95				
8,521	Kao Corporation	492,456	3.25				
3,312	Meiji Holdings Company Limited	336,721	2.22				
33,583	Mitsubishi UFJ Financial Group Inc	149,240	0.98				
5,485	Sumitomo Mitsui Financial Group Inc	156,439	1.03				
14,007	Technopro Holdings Inc	433,495	2.86				
3,869	Tsuruha Holdings Inc	466,513	3.07				
		2,330,519	15.36				
	Netherlands						
5,056	Asml Holding NV	496,483	3.27				
	Sweden						
7,289	Hexagon AB	263,163	1.73				
6,638	Svenska Cellulosa AB SCA	210,750	1.39				
		473,913	3.12				
	Switzerland						
433	Roche Holding AG	113,828	0.75				
	United Kingdom						
10,879	ARM Holdings Plc	164,482	1.08				
	United States						
769	Allergan Plc	177,708	1.17				
5,876	American Water Works Company Inc	496,581	3.27				
3,034	Apple Inc	290,050	1.91				
2,717	Dollar General Corporation	255,398	1.68				
2,196	EOG Resources Inc	183,190	1.21				
3,913	Facebook Inc	447,178	2.95				
4,976	Halliburton Company	225,363	1.49				
1,736	L-3 Communications Holdings Inc	254,654	1.68				
1,542	Lockheed Martin Corporation	382,678	2.52				
2,277	Mckesson Corporation	425,002	2.80				
5,180	Nike Inc	285,936	1.88				
3,666	Phillips 66	290,860	1.92				
2,856	Ppg Industries Inc	297,452	1.96				
3,857	Tjx Cos Inc	297,876	1.96				
1,907	Walt Disney Company	186,543	1.23				
5,913	Wells Fargo & Company	279,862	1.85				
1,431	Whirlpool Corporation	238,462	1.58				
		5,014,793	33.06				
	Total equities	11,313,994	74.57				

Man GLG Global Equity (continued)

Financial assets at fair value through profit or loss (continued)

Forward currency contracts (note 4) * (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD689	US\$507	11 July 2016	2	6	0.00
AUD678	US\$498	15 July 2016	2	6	0.00
BRL500	US\$147	11 July 2016	2	8	0.00
BRL475	US\$142	15 July 2016	2	5	0.00
CAD890	US\$680	11 July 2016	2	5	0.00
CAD880	US\$674	15 July 2016	2	4	0.00
CHF634	US\$648	11 July 2016	2	4	0.00
CHF630	US\$641	15 July 2016	2	6	0.00
DKK967	US\$142	11 July 2016	2	2	0.00
€8,114,237	US\$8,961,461	08 July 2016	4	55,480	0.37
€1,960	US\$2,156	11 July 2016	2	21	0.00
€1,927	US\$2,130	15 July 2016	2	13	0.00
GBP163,486	US\$217,833	08 July 2016	1	723	0.00
GBP1,019	US\$1,343	11 July 2016	2	19	0.00
GBP939	US\$1,251	15 July 2016	2	4	0.00
INR12,574	US\$185	11 July 2016	2	2	0.00
INR12,540	US\$184	15 July 2016	2	2	0.00
JPY174,841	US\$1,704	15 July 2016	2	2	0.00
KRW367,384	US\$311	11 July 2016	2	8	0.00
KRW359,213	US\$307	15 July 2016	2	4	0.00
MXN1,694	US\$89	11 July 2016	2	4	0.00
MXN1,621	US\$86	15 July 2016	2	2	0.00
NOK390	US\$45	11 July 2016	2	2	0.00
SEK1,675	US\$195	11 July 2016	2	2	0.00
SEK1,637	US\$192	15 July 2016	2	2	0.00
SGD123	US\$91	11 July 2016	2	2	0.00
TWD8,565	US\$263	11 July 2016	2	2	0.00
TWD8,485	US\$261	15 July 2016	2	2	0.00
US\$135,597	GBP100,908	05 July 2016	1	700	0.00
US\$85,616	GBP60,581	14 July 2016	1	4,624	0.03
US\$954,251	HKD7,401,744	05 July 2016	1	87	0.00
US\$2,699,425	JPY274,936,415	05 July 2016	1	19,074	0.13
ZAR2,518	US\$161	11 July 2016	2	10	0.00
ZAR2,294	US\$151	15 July 2016	2	6	0.00
Total unrealised gain on forward currency contracts				80,843	0.53
Total financial assets at fair value through profit or loss - trading				11,726,882	77.29

Man GLG Global Equity (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference			
France			
4,513	Airbus Group SE	(22,909)	(0.15)
12,096	Vivendi Universal SA	(48,464)	(0.32)
		(71,373)	(0.47)
Germany			
7,691	Tui Ag-Di	(28,617)	(0.19)
Ireland			
31,882	Ryanair Holdings Plc	(99,575)	(0.66)
9,782	Smurfit Kappa Group Plc	(29,058)	(0.19)
		(128,633)	(0.85)
Spain			
21,751	Merlin Properties Socimi SA	(10,264)	(0.07)
Switzerland			
2,989	Wolseley Plc	(612)	(0.00)
United Kingdom			
38,195	BT Group Plc	(38,362)	(0.25)
60,346	GKN Plc	(43,804)	(0.29)
27,285	Royal Bank Of Scotland Group	(51,061)	(0.34)
62,823	Tesco Plc	(29,429)	(0.19)
		(162,656)	(1.07)
United States			
5,846	Blackstone Group LP	(81,711)	(0.54)
Total contracts for difference		(483,866)	(3.19)

Man GLG Global Equity (continued)

Financial liabilities at fair value through profit or loss (Continued)

Forward currency contracts (note 4) *

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€129,094	US\$143,645	08 July 2016	2	(187)	(0.00)
GBP5,638	US\$7,564	08 July 2016	2	(27)	(0.00)
GBP105,928	US\$150,000	14 July 2016	1	(8,384)	(0.06)
JPY170,642	US\$1,681	11 July 2016	2	(17)	(0.00)
US\$507	AUD689	11 July 2016	2	(6)	(0.00)
US\$150	BRL500	11 July 2016	2	(5)	(0.00)
US\$681	CAD890	11 July 2016	2	(4)	(0.00)
US\$646	CHF634	11 July 2016	2	(6)	(0.00)
US\$2,014,415	€1,823,000	05 July 2016	1	(11,185)	(0.07)
US\$203,987	€184,067	08 July 2016	2	(558)	(0.00)
US\$2,164	€1,960	11 July 2016	2	(13)	(0.00)
US\$5,375	GBP4,025	08 July 2016	1	(6)	(0.00)
US\$1,358	GBP1,019	11 July 2016	2	(4)	(0.00)
US\$149,415	GBP576,563	14 July 2016	1	(336)	(0.00)
US\$185	INR12,574	11 July 2016	2	(2)	(0.00)
US\$1,662	JPY170,642	11 July 2016	2	(2)	(0.00)
US\$314	KRW367,384	11 July 2016	2	(4)	(0.00)
US\$89	MXN1,694	11 July 2016	2	(2)	(0.00)
US\$505,464	SEK4,304,010	05 July 2016	1	(2,622)	(0.02)
US\$197	SEK1,675	11 July 2016	2	(2)	(0.00)
US\$265	TWD8,565	11 July 2016	2	(2)	(0.00)
US\$165	ZAR2,518	11 July 2016	2	(6)	(0.00)
Total unrealised loss on forward currency contracts				(23,380)	(0.15)
Total financial liabilities at fair value through profit or loss - trading				(507,246)	(3.34)
Total financial assets at fair value through profit or loss - trading				11,726,882	77.29
Total financial liabilities at fair value through profit or loss - trading				(507,246)	(3.34)
Other net assets				3,952,275	26.05
Net Assets Attributable to Holders of Redeemable Participating Shares				<u>15,171,911</u>	<u>100.00</u>

* The forward currency contracts are held with The Bank of New York Mellon, Brussels

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

Transferable securities listed on an official stock exchange
Exchange traded derivative instruments described in classification (a) above
OTC financial derivative instruments described in classification (b) above
Other current assets

% of Total Assets
72.31
0.01
0.84
<u>26.84</u>
<u>100.00</u>

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

MAN GLG Global Convertibles

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
ASCOTs (b)				Convertible bonds (continued)			
Japan				China (continued)			
70,000,000	Bank of Iwate Limited	38,210	0.02	1,285,000	Vipshop Holdings Limited 1.5% 15/03/2019 *	1,268,828	0.71
200,000,000	Barasac Kaw Kisen	72,522	0.04			10,847,508	6.01
130,000,000	CHUGEP	25,977	0.01				
110,000,000	Fukuyama Transporting Company Limited	83,795	0.05				
100,000,000	GS Yua	14,465	0.01				
90,000,000	KANPNT	32,959	0.02				
120,000,000	Nagoya Railroad Company Limited	208,383	0.12				
100,000,000	Nippon Meat	207,457	0.11				
100,000,000	Seino Holdings Company Limited	16,795	0.01				
70,000,000	SHIMIZ	48,916	0.03				
90,000,000	Suzuki Motor Corporation	42,267	0.02				
180,000,000	Takashimaya Company Limited - Merrill Lynch	1,106	0.00				
110,000,000	Takashimaya Company Limited - Merrill Lynch	20,319	0.01				
50,000,000	Teijin Limited	54,377	0.03				
200,000,000	Terumo Corporation	543,035	0.30				
150,000,000	TOPPAN	1,360	0.00				
120,000,000	Toprin	64,158	0.04				
210,000,000	Toray Industries Inc	277,571	0.14				
330,000,000	Yamada Denki Company Limited - BNY Mellon	515,667	0.29				
350,000,000	Yamada Denki Company Limited - Merrill Lynch	552,105	0.31				
		2,821,444	1.56				
Germany							
900,000	Gunma Bank Limited	10,341	0.01				
600,000	Joyo Bank Limited - BNY Mellon	2,490	0.00				
400,000	Joyo Bank Limited - Nomura	8,576	0.00				
1,100,000	Yamaguchi Financial Group Inc - BNY Mellon	92,719	0.05				
800,000	Yamaguchi Financial Group Inc - BNY Mellon	13,640	0.01				
		127,766	0.07				
Total ASCOTs							
		2,949,210	1.63				
Contracts for difference (b)							
Bermuda							
(55,810)	A-TEC Industries	327,509	0.18				
China							
(1)	TUI AG	5	0.00				
China							
(33,000)	Bank of Nagoya Limited	19,583	0.02				
(45,000)	Iwatani Corporation	20,230	0.01				
(24,000)	Nippon Meat Packers Inc	8,431	0.00				
(40,000)	Toray Industries Inc	25,679	0.01				
		73,923	0.04				
Total contracts for difference							
		401,437	0.22				
Convertible bonds							
Austria							
1,100,000	A-TEC Industries AG 8.75% 27/10/2014	34,217	0.02				
899,903	Immofinanz AG 0% 08/03/2018	1,072,543	0.59				
1,800,000	Steinhoff Finance Holdings 1.25% 11/08/2022	1,983,412	1.10				
1,800,000	Steinhoff Finance Holdings GmbH 1.25% 21/10/2023	1,929,720	1.07				
		5,019,892	2.78				
Belgium							
300,000	Bekaert SA 0% 09/06/2021	334,353	0.19				
900,000	Sagerpar SA 0.38% 09/10/2018	1,062,516	0.58				
		1,396,869	0.77				
Bermuda							
1,000,000	Gulf Keystone Petroleum Limited 6.25% 18/10/2017	135,000	0.07				
125,000	Weatherford International Limited 5.87% 01/07/2021 *	135,830	0.08				
		270,830	0.15				
Cayman Islands							
2,600,000	China Overseas Finance Invst. Cayman V Ltd 0% 05/01/2023	2,636,634	1.46				
China							
2,878,000	China Medical Technologies Inc 4% 15/08/2013 *	782,816	0.43				
3,060,000	China Medical Technologies Inc 6.25% 15/12/2016 *	832,320	0.46				
910,000	Ctrip.com International Limited 1.00% 01/07/2020 *	961,661	0.53				
1,535,000	Ctrip.com International Limited 1.25% 15/10/2018 *	1,877,535	1.04				
630,000	JinkoSolar Holding Company Limited 4% 01/02/2019 *	597,555	0.33				
2,620,000	Qihoo 360 Technology Co Limited 0.5% 15/08/2020 *	2,581,290	1.43				
500,000	Semiconductor Manufacturing Int Corp 0% 07/07/2022	492,078	0.27				
6,000,000	Shenzhen International Grp Hld Ltd 0.5% 18/06/2019	888,227	0.49				
660,000	Trina Solar Ltd 3.5% 15/06/2019 #	565,198	0.32				
Jersey Channel Islands							
800,000	British Land Company Jersey Limited 1.5% 10/09/17	1,116,838	0.62				
500,000	British Land Jersey Limited 0% 09/06/2020	618,494	0.34				
2,100,000	London Mining Jersey Plc 12% 30/04/2019	55,892	0.03				
200,000	PHP Finance Jersey Limited 4.25% 20/05/2019	299,443	0.17				
		2,090,667	1.16				
Luxembourg							
800,000	Grand City Properties SA 0.25% 03/02/2022	919,867	0.51				

MAN GLG Global Convertibles (continued)

Financial assets at fair value through profit or loss (continued)

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Convertible bonds (continued)				Convertible bonds (continued)			
Malaysia				United States (continued)			
475,000	Cahaya Capital Limited 0% 18/09/2021	465,310	0.25	1,260,000	General Cable Corporation 4.5% 15/11/2029 *	729,792	0.40
1,000,000	Indah Capital Limited 0% 24/10/2018	857,404	0.48	2,500,000	Golden Star Resources Limited 5% 01/06/2017 *	2,071,450	1.15
		1,322,714	0.73	630,000	Herbalife Limited 2% 15/08/2019 *	623,338	0.35
Mexico				800,000	Hologic Inc 2% 01/03/2042 *	1,025,980	0.57
5,600,000	America Movil SAB de CV 0% 28/05/2020	6,148,531	3.41	1,520,000	Illumina Inc 0% 15/06/2019 *	1,481,764	0.82
125,000	Cemex SAB de CV 3.72% 15/03/2020 *	116,266	0.06	1,045,000	Impax Laboratories Inc 2% 15/06/2022 *	908,910	0.50
1,155,000	Cemex SAB de CV 3.75% 15/03/2018 *	1,185,665	0.66	1,300,000	Intel Corporation 3.25% 01/08/2039 *	2,120,404	1.18
		7,450,462	4.13	890,000	Isis Pharmaceuticals Inc 1% 15/11/2021 *	629,248	0.35
Netherlands				1,355,000	James River Coal Company 10% 01/06/2018 #	36,070	0.02
700,000	Amorim Energia BV 3.38% 03/06/2018	792,864	0.43	1,095,000	JDS Uniphase Corporation 0.63% 15/08/2033 *	1,069,284	0.59
1,000,000	Brenntag Finance BV 1.88% 02/12/2022	1,028,050	0.57	1,630,000	Liberty Media Corporation 1.38% 15/10/2023 *	1,620,742	0.90
900,000	CEZ MH BV 0% 04/08/2017	1,005,674	0.56	4,000,000	Liberty Media Corporation 3.50% 15/01/2031 *	2,090,200	1.16
900,000	Iberdrola International BV 0% 11/11/2022	970,559	0.54	2,645,000	LinkedIn Corporation 0.50% 01/11/2019 *	2,612,863	1.45
1,760,000	NXP Semiconductors NV 1% 01/12/2019 *	1,911,756	1.06	720,000	MGIC Investment Corporation 2% 04/01/2020 *	798,725	0.44
1,000,000	QIAGEN NV 0.38% 19/03/2019	1,016,170	0.56	2,810,000	Microchip Technology Inc 1.63% 15/02/2025 *	3,117,035	1.73
2,750,000	SIEMENS 1.65% 16/08/2019	3,007,813	1.67	1,930,000	Micron Technology Inc 3% 15/11/2043 *	1,469,734	0.81
		9,732,886	5.39	2,125,000	MolyCorp Inc 6% 01/09/2017 *	42,500	0.02
Norway				700,000	National Grid North America Inc 0.90% 02/11/2020	987,227	0.55
300,000	Marine Harvest ASA 0.13% 11/05/2020	372,046	0.21	1,025,000	Nuance Communications Inc 1% 15/12/2035 *	903,415	0.50
Portugal				520,000	NuVasive Inc 2.25% 15/03/2021 *	615,919	0.34
1,000,000	Paripublica-Participacoes Publicas SGPS SA 5.25% 28/9/17	1,158,875	0.64	1,245,000	ON Semiconductor Corporation 1% 01/12/2020 *	1,116,609	0.63
Singapore				1,335,000	Priceline Group Inc 1% 15/03/2018 *	1,853,888	1.03
1,500,000	CapitaLand Limited 1.95% 17/10/2023	1,114,462	0.62	1,425,000	Prospect Capital Corporation 5.88% 15/01/2019 *	1,424,801	0.79
2,250,000	CapitaLand Limited 2.80% 08/06/2025	1,612,104	0.89	1,335,000	Red Hat Inc 0.25% 01/10/2019 *	1,617,473	0.90
500,000	Ruby Assets Pte Limited 1.6% 01/02/2017	455,075	0.25	1,900,000	Salesforce.com Inc 0.25% 01/04/2018 *	2,455,560	1.36
		3,181,641	1.76	1,030,000	ServiceNow Inc 0% 01/11/2018 *	1,146,385	0.64
Spain				1,000,000	Starwood Property Trust Inc 3.75% 15/10/2017 *	1,008,280	0.57
1,500,000	Caja de Ahorros y Pensiones de Barcelona 1% 25/11/17	1,637,263	0.91	1,465,000	Starwood Property Trust Inc 4% 15/01/2019 *	1,542,792	0.86
400,000	OHL Investments SA 4% 25/04/2018	399,635	0.22	754,000	SunEdison Inc 0.25% 15/01/2020 *	45,240	0.03
		2,036,898	1.13	1,539,000	SunEdison Inc 2.38% 15/04/2022 *	78,866	0.04
Sweden				685,000	SunPower Corporation 4% 15/01/2023 *	604,636	0.35
7,000,000	Industrivarden AB 0% 15/05/2019	906,195	0.50	3,800,000	Tesla Motors Inc 1.25% 01/03/2021 *	3,133,841	1.74
Switzerland				505,000	Trinity Industries Inc 3.87% 01/06/2036 *	545,569	0.30
1,000,000	STMicroelectronics NV 0% 03/07/2019	930,500	0.51	2,060,000	Twitter Inc 1% 15/09/2021 *	1,836,593	1.01
800,000	STMicroelectronics NV 1% 03/07/2021	738,800	0.41	1,115,000	Whiting Petroleum Corporation 1.25% 01/04/2020 *	888,137	0.48
965,000	Swiss Life Holding AG 0% 02/12/2020	1,147,624	0.64	1,135,000	Wright Medical Group Inc 2% 15/02/2020 *	1,042,781	0.57
		2,816,924	1.56	1,500,000	Yahoo! Inc 0% 01/12/2018 *	1,489,193	0.82
Taiwan						57,363,662	31.82
750,000	Siliconware Precision Industries Company 0% 31/10/19	773,055	0.43	Total convertible bonds			
1,000,000	United Microelectronics Corporation 0% 18/05/2020	920,840	0.51			167,486,986	92.84
600,000	Zhen Ding Technology Holding Limited 0% 26/06/19	590,457	0.33	Corporate bond			
		2,284,352	1.27	Bermuda			
Thailand				200,000	Gulf Keystone	129,375	0.07
20,000,000	Bangkok Dusit Medical Services Pcl 0% 18/09/2019	655,936	0.36	Total corporate bond			
United Arab Emirates						129,375	0.07
2,000,000	Aabar Investments PJSC 0.5% 27/03/2020	1,721,973	0.95	Credit default swap (b)			
2,000,000	Aabar Investments PJSC 1.0% 27/03/2022	1,588,659	0.88	Japan			
2,000,000	DP World Limited 1.75% 19/06/2024	1,960,260	1.09	200,000,000	Mitsui OSK Lines Limited	15,483	0.01
800,000	National Bank of Abu Dhabi PJSC 1% 12/03/2018	795,640	0.44	Total credit default swap			
		6,066,532	3.36			15,483	0.01
United Kingdom				Equities			
500,000	BP Capital Markets Plc 1% 28/04/2023	721,037	0.40	Cayman Islands			
400,000	Inmarsat Plc 1.75% 16/11/2017	535,428	0.30	74,896	Emerald Plantation Holdings Limited	18,911	0.01
900,000	Int. Consolidated Airlines Group SA 0.25% 17/11/2020	888,271	0.49	Sweden			
900,000	Int. Consolidated Airlines Group SA 0.63% 17/11/2022	873,123	0.48	23,189	Industrivarden AB	372,494	0.21
600,000	INTU Jersey Limited 2.5% 04/10/2018	852,527	0.47	Total equities			
900,000	J Sainsbury Plc 1.25% 21/11/2019	1,220,565	0.68			391,405	0.22
1,000,000	Vodafone Group Plc 0% 26/11/2020	1,324,501	0.74	Government bond			
		6,415,452	3.56	Singapore			
United States				490,000	Sino-Forex 4.25%	-	0.00
630,000	American Realty Capital Properties 3.75% 15/12/2020 *	627,130	0.35	Total government bond			
2,035,000	American Realty Capital Properties 3% 01/08/2018 *	2,013,653	1.12			-	0.00
1,135,000	Brocade Communications Systems 1.38% 01/01/2020 *	1,118,582	0.62	Preferred stock			
360,000	Cheniere Energy Inc 4.25% 15/03/2045 *	205,288	0.11	United States			
2,370,000	Citrix Systems Inc 0.5% 15/04/2019 *	2,643,889	1.47	627	MTS Systems Corporation	66,712	0.04
906,000	Cobalt International Energy Inc 2.63% 01/12/2019 *	348,810	0.19	Total preferred stock			
4,424,000	Cobalt International Energy Inc 3.13% 15/05/2024 *	1,570,520	0.87			66,712	0.04
95,000	Cypress Semiconductor Corporation 4.5% 15/01/2022 *	101,392	0.06	Warrants (b)			
835,000	Dycom Industries Inc 0.75% 15/09/2021 *	954,301	0.53	United States			
190,000	Euronet Worldwide Inc 1.5% 01/10/2044 *	216,913	0.12	801,013	Citigroup Inc	48,061	0.03
680,000	Extra Space Storage LP 3.13% 01/10/2035 *	777,940	0.43	139,120	Zions Ban Corporation	300,499	0.16
						348,560	0.19
				Total warrants			
						348,560	0.19

MAN GLG Global Convertibles (continued)

Financial assets at fair value through profit or loss (continued)

Forward currency contracts (note 4)* (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain	
				US\$	% of Assets
€946,978	CHF920,321	5 July 2016	1	2,000	0.00
€7,248,693	GBP5,394,296	5 July 2016	1	37,444	0.02
€2,246,231	HKD17,423,113	5 July 2016	1	204	0.00
€12,262,184	JPY1,248,905,915	5 July 2016	3	86,620	0.05
€68,165,314	US\$75,551,703	8 July 2016	7	197,177	0.11
GBP1,748,409	€2,335,055	8 July 2016	4	2,307	0.00
Total unrealised gain on forward currency contracts				325,752	0.18
Total financial assets at fair value through profit or loss - trading				172,114,920	95.40

MAN GLG Global Convertibles (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference			
France			
247,967	Infogrames Entertainment SA	(247,931)	(0.14)
Japan			
(9,000)	Teruma Corporation	(39,482)	(0.02)
	Total contracts for difference	(287,413)	(0.16)
ASCOTs			
Japan			
60,000,000	Nikkiso Company Limited	-	(0.00)
20,000,000	Takashimaya Company Limited - BNY Mellon	-	(0.00)
(100,000,000)	Takashimaya Company Limited - Nomura	(614)	(0.00)
(30,000,000)	Takashimaya Company Limited - Nomura	(5,541)	(0.00)
140,000,000	Threshold Pharmaceuticals Inc	-	(0.00)
130,000,000	Toyosa SA	-	(0.00)
(140,000,000)	Yamada Denki Company Limited - Nomura	(220,842)	(0.12)
		(226,997)	(0.12)
United States			
1,700,000	Bank of Iwate Limited	-	(0.00)
1,000,000	Shizuoka Bank Limited	-	(0.00)
		-	(0.00)
	Total ASCOTs	(226,997)	(0.12)
Equities			
United Kingdom			
32,996,096	Max Petroleum Plc	-	(0.00)
		-	(0.00)
	Total equities	-	(0.00)
Future contracts			
United States			
(100)	S&P 500 E-mini Future September 2016	(123,500)	(0.07)
(200)	United States 5 years Note Future September 2016	(421,875)	(0.23)
		(545,375)	(0.30)
	Total future contracts	(545,375)	(0.30)

MAN GLG Global Convertibles (continued)

Financial liabilities at fair value through profit or loss (continued)

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss	% of
				US\$	Net Assets
US\$48,797,196	€44,160,322	5 July 2016	2	(270,914)	(0.15)
US\$1,812	GBP1,364	5 July 2016	1	(11)	(0.00)
US\$1,269,418	SEK10,809,055	5 July 2016	1	(6,585)	(0.00)
US\$3,966,748	SGD5,375,539	5 July 2016	1	(27,294)	(0.03)
Total unrealised loss on forward currency contracts				(304,804)	(0.18)
Total financial liabilities at fair value through profit or loss - trading				(1,364,589)	(0.76)
Total financial assets at fair value through profit or loss - trading				172,114,920	95.40
Total financial liabilities at fair value through profit or loss - trading				(1,364,589)	(0.76)
Other net assets				9,667,785	5.36
Net Assets Attributable to Holders of Redeemable Participating Shares				180,418,116	100

** The forward currency contracts are held with the Bank of New York Mellon, Brussels

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

#Transferable securities other than those listed on an official stock exchange or dealt on another regulated market

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

Transferable Securities listed on an official stock exchange
 OTC financial derivative instruments described in classification (b) above
 Transferable Securities as described in # above
 Transferable Securities as described in * above
 Other current assets

% of
 Total
 Assets
 50.51
 2.20
 3.05
 38.01
 6.23
 100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

GLG Investments Plc

Unaudited schedule of investments as of 30 June 2016 (continued)



MAN GLG European Equity

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)				Future contract (a)			
Germany				Germany			
(50,916)	Bayer AG	101,833	0.03	261	Euro Stoxx 50 September 2016	60,980	0.02
(871,309)	Fresenius Se & Company KGaA	1,446,374	0.50				
(161,270)	Lanxess AG	586,217	0.20		Total future contract	60,980	0.02
		2,134,424	0.73				
Ireland							
89,963	Kerry Group Plc	880,262	0.30				
205,540	Shire Plc	567,207	0.19				
		1,447,469	0.49				
Netherlands							
(4,000,000)	Delta Lloyd NV	5,732,000	1.97				
(100,000)	Heineken Holding NV	65,000	0.02				
(148,952)	Heineken NV	208,533	0.07				
335,224	Royal Dutch Shell Plc-A Shares	2,372,224	0.82				
		8,377,757	2.88				
Spain							
328,925	Enagas	218,249	0.07				
United Kingdom							
511,817	AFM Holdings Plc	723,317	0.25				
145,280	Imperial Brands Plc	1,153,408	0.40				
88,188	Reckitt Benckiser Group Plc	1,621,638	0.56				
2,082,562	Tesco Plc	267,499	0.09				
3,718,290	Vodafone Group Plc	493,487	0.17				
		4,259,349	1.47				
	Total contracts for difference	16,437,248	5.64				
Equities							
Belgium							
96,407	Anheuser-Busch InBev NV	11,337,463	3.90				
Finland							
1,304,758	Nokia Oyj	6,660,790	2.29				
France							
120,388	Airbus Group SE	6,227,671	2.14				
Germany							
147,726	Bayer AG	13,295,340	4.57				
140,758	Daimler AG	7,533,368	2.59				
445,922	Deutsche Wohnen AG	13,611,769	4.68				
871,309	Fresenius Se & Company KGaA	57,349,558	19.71				
161,270	Lanxess AG	6,334,686	2.18				
122,272	Merck KGaA	11,132,866	3.83				
		109,257,587	37.56				
Italy							
4,426,205	Milano Scrl	1,630,171	0.56				
276,376	Eni SPA	4,012,980	1.38				
1,986,144	Intesa Sanpaolo SPA	3,380,417	1.16				
598,236	Unicredit SPA	1,178,525	0.40				
		10,202,093	3.50				
Netherlands							
138,056	Asml Holding NV	12,202,770	4.19				
4,000,000	Delta Lloyd NV	12,720,000	4.37				
100,000	Heineken Holding NV	7,316,000	2.51				
148,952	Heineken NV	12,328,757	4.24				
644,398	Ing Groep NV	5,914,929	2.03				
515,464	Koninklijke Ahold NV	10,257,734	3.52				
		60,740,190	20.86				
Sweden							
688,458	Assa Abloy AB	12,587,572	4.33				
271,184	Hexagon AB	8,813,070	3.02				
398,558	Svenska Cellulosa AB SCA	11,390,098	3.91				
		32,790,740	11.26				
Switzerland							
24,316	Roche Holding AG	5,753,857	1.98				
United Kingdom							
395,964	GKN Plc	1,285,016	0.44				
	Total equities	244,255,407	83.93				

MAN GLG European Equity (continued)

Financial assets at fair value through profit or loss (continued)

Forward currency contracts (note 4) * (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
CHF39,281,365	€36,257,025	08 July 2016	10	45,536	0.02
DKK56,595,720	€7,606,842	08 July 2016	2	401	0.00
€2,216,198	GBP1,839,664	05 July 2016	2	2,862	0.00
€54,280	GBP45,009	08 July 2016	3	133	0.00
€4,410,000	GBP3,422,336	14 July 2016	1	293,555	0.10
€30,797,427	SEK287,003,381	14 July 2016	1	303,641	0.10
€213,465	US\$235,957	08 July 2016	2	1,130	0.00
GBP5,619,016	€6,745,589	05 July 2016	2	14,758	0.02
NOK24,011,102	€2,550,330	08 July 2016	8	31,794	0.01
SEK45,795,000	€4,864,026	05 July 2016	2	1,333	0.00
SEK104,535,249	€11,056,576	08 July 2016	8	49,685	0.02
US\$399,280	€358,835	08 July 2016	5	472	0.00
Total unrealised gain on forward currency contracts				745,300	0.27
Total financial assets at fair value through profit or loss - trading				261,498,935	89.86

MAN GLG European Equity (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
France			
86,738	Airbus Group SE	(272,065)	(0.09)
58,207	Kering	(803,852)	(0.28)
409,973	Vivendi Universal SA	(1,373,008)	(0.47)
		<u>(2,448,925)</u>	<u>(0.84)</u>
Germany			
248,267	TUI AG	(923,737)	(0.32)
Ireland			
1,082,755	Ryanair Holdings Plc	(2,834,437)	(0.97)
296,345	Smurfit Kappa Group Plc	(820,746)	(0.28)
		<u>(3,655,183)</u>	<u>(1.25)</u>
Netherlands			
(515,464)	Koninklijke Ahold NV	(721,650)	(0.25)
Spain			
727,183	MERLIN Properties SOCIMI SA	(627,173)	(0.22)
Sweden			
856,202	Nordea Bank AB	(1,508,225)	(0.52)
Switzerland			
66,255	Wolseley Plc	(32,780)	(0.01)
United Kingdom			
1,331,950	BT Group Plc	(900,774)	(0.30)
1,838,645	GKN Plc	(288,488)	(0.10)
746,830	Kingfisher Plc	(64,079)	(0.02)
2,416,924	Lloyds Banking Group Plc	(458,964)	(0.16)
781,534	Royal Bank of Scotland Group	(1,036,608)	(0.36)
		<u>(2,748,913)</u>	<u>(0.94)</u>
	Total contracts for difference	<u>(12,666,586)</u>	<u>(4.35)</u>

MAN GLG European Equity (continued)

Financial liabilities at fair value through profit or loss (continued)

Forward currency contracts (note 4) *

Amount	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
CHF836,000	€773,549	05 July 2016	1	(1,008)	(0.00)
DKK3,078,385	€413,886	08 July 2016	5	(107)	(0.00)
€25,227	CHF27,351	08 July 2016	3	(51)	(0.00)
€4,182,295	CHF4,538,502	14 July 2016	1	(12,746)	(0.00)
€4,939	DKK36,749	08 July 2016	1	(1)	(0.00)
€1,570	NOK14,785	08 July 2016	1	(20)	(0.00)
€2,306,000	SEK21,742,582	05 July 2016	1	(3,978)	(0.00)
€1,108,853	SEK10,438,423	08 July 2016	3	(170)	(0.00)
GBP65,204,669	€78,622,259	08 July 2016	15	(180,011)	(0.08)
GBP2,100,324	€2,652,000	14 July 2016	1	(125,694)	(0.04)
US\$16,174,038	€14,625,820	08 July 2016	9	(70,994)	(0.02)
Total unrealised loss on forward currency contracts				(394,780)	(0.14)
Total financial liabilities at fair value through profit or loss - trading				(13,061,366)	(4.49)
Total financial assets at fair value through profit or loss - trading				261,498,935	89.86
Total financial liabilities at fair value through profit or loss - trading				(13,061,366)	(4.49)
Other net assets				42,585,600	14.63
Net Assets Attributable to Holders of Redeemable Participating Shares				291,023,169	100.00

* The forward currency contracts are held with The Bank of New York Mellon, Brussels

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

Transferable securities listed on an official stock exchange

Exchange traded derivative instruments described in classification (a) above

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
77.87
0.02
5.48
16.63
100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

MAN GLG Japan CoreAlpha Equity

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value ¥	% of Net Assets
Equities			
Japan			
23,127,000	Asahi Glass Company Limited	12,766,103,999	4.09
4,443,553	Canon Inc	12,941,848,113	4.14
4,410,000	Chiba Bank Limited	2,121,210,000	0.68
1,915,100	Chubu Electric Power Company Inc	2,774,022,350	0.89
4,442,200	Concordia Financial Group Limited	1,771,549,360	0.57
2,798,000	Dai Nippon Printing Company Limited	3,175,730,000	1.02
4,502,800	Daihatsu Motor Company Limited	5,957,204,400	1.91
3,780,400	Dai-ichi Life Insurance Company Limited	4,260,510,800	1.36
8,886,000	Fujitsu Limited	3,323,364,000	1.06
9,294,000	Hitachi Limited	3,939,726,600	1.26
6,369,200	Honda Motor Company Limited	16,384,767,000	5.24
2,820,200	Ibiden Company Limited	3,243,230,000	1.04
17,739,300	Inpex Corporation	14,074,360,620	4.50
667,700	Japan Post Bank Company Limited	800,572,300	0.26
9,485,200	JFE Holdings Inc	12,473,038,000	3.99
16,053,700	JX Holdings Inc	6,400,610,190	2.05
2,219,200	Kansai Electric Power Company Inc	2,200,114,880	0.70
4,656,200	Komatsu Limited	8,239,145,900	2.64
517,300	Kyocera Corporation	2,504,766,600	0.80
7,200,300	Mitsubishi Corporation	12,874,136,400	4.12
2,271,000	Mitsubishi Estate Company Limited	4,253,583,000	1.36
5,425,000	Mitsubishi Heavy Industries Limited	2,210,145,000	0.71
7,252,900	Mitsubishi Motors Corporation	3,401,610,100	1.09
43,932,944	Mitsubishi UFJ Financial Group Inc	20,029,029,170	6.41
7,434,900	Mitsui & Company Limited	9,022,251,150	2.89
20,768,000	Mitsui OSK Lines Limited	4,485,888,000	1.44
18,977,000	Mizuho Financial Group Inc	2,814,289,100	0.90
4,721,700	Nikon Corporation	6,544,276,200	2.09
145,500	Nintendo Company Limited	2,122,117,500	0.68
10,886,000	Nippon Electric Glass Company Limited	4,626,550,000	1.48
6,823,000	Nippon Steel & Sumitomo Metal Corporation	13,359,434,000	4.28
37,688,000	Nomura Holdings Inc	13,763,657,600	4.40
4,466,000	Oji Holdings Corporation	1,750,672,000	0.56
1,678,300	Panasonic Corporation	1,478,582,300	0.47
27,470,100	Resona Holdings Inc	10,218,877,200	3.27
8,155,000	Ricoh Company Limited	7,209,020,000	2.31
580,400	Rohm Company Limited	2,324,502,000	0.74
1,508,700	Shin-Etsu Chemical Company Limited	8,994,869,400	2.88
2,128,000	Shizuoka Bank Limited	1,525,776,000	0.49
1,323,400	Sony Financial Holdings Inc	1,513,969,600	0.48
8,081,400	Sumitomo Corporation	8,279,394,300	2.65
1,525,100	Sumitomo Electric Industries Limited	2,044,396,550	0.65
2,456,000	Sumitomo Metal Mining Company Limited	2,525,996,000	0.81
4,541,900	Sumitomo Mitsui Financial Group Inc	13,289,599,400	4.25
40,677,540	Sumitomo Mitsui Trust Holdings Inc	13,415,452,692	4.29
7,084,092	T&D Holdings Inc	6,084,526,619	1.95
588,000	Tokyo Broadcasting System Holdings Inc	807,912,000	0.26
1,867,000	Toyota Motor Corporation	9,432,084,000	3.02
		309,754,472,393	99.13
Total equities		309,754,472,393	99.13

MAN GLG Japan CoreAlpha Equity (continued)

Financial assets at fair value through profit or loss (continued)

Forward currency contracts (note 4) * (b)

Amount receivable	Amount payable	Maturity Date	Contracts	Unrealised gain ¥	% of Net Assets
CHF30,248,799	JPY3,159,866,408	5 July 2016	3	26,026,767	0.01
CHF30,760,114	JPY3,224,463,454	6 July 2016	4	15,381,651	0.00
CHF30,827,215	JPY3,245,067,032	7 July 2016	4	1,944,383	0.00
€287,113,181	JPY32,516,525,092	5 July 2016	4	207,058,042	0.07
€299,603,720	JPY34,129,655,787	6 July 2016	6	17,659,012	0.01
€776,087	JPY88,447,821	7 July 2016	2	6,881	0.00
GBP664,494,476	JPY90,676,289,843	5 July 2016	8	442,450,774	0.14
GBP284,280	JPY38,917,634	6 July 2016	3	63,232	0.00
JPY34,242,752,466	€299,133,748	6 July 2016	2	149,002,706	0.05
JPY90,605,361,744	GBP656,548,140	5 July 2016	3	576,261,591	0.18
JPY92,872,809,685	GBP671,719,793	6 July 2016	3	765,636,583	0.24
JPY118,794,753	GBP855,729	7 July 2016	3	1,458,954	0.00
JPY12,439,570	SEK1,024,329	6 July 2016	1	35,962	0.00
JPY44,504,176,179	US\$433,337,035	5 July 2016	6	54,723,022	0.02
JPY45,346,263,424	US\$440,870,148	6 July 2016	5	125,444,208	0.04
JPY29,637,792	US\$288,760	7 July 2016	1	20,018	0.00
SEK1,007,192	JPY12,066,152	5 July 2016	1	129,831	0.00
SEK1,024,329	JPY12,375,208	6 July 2016	2	28,400	0.00
US\$874,668,417	JPY89,138,669,257	5 July 2016	10	580,255,449	0.19
Total unrealised gain on forward currency contracts				2,963,587,466	0.95
Total financial assets at fair value through profit or loss - trading				312,718,059,859	100.08

MAN GLG Japan CoreAlpha Equity (continued)

Financial liabilities at fair value through profit or loss

Forward currency contracts (note 4)

Amount receivable	Amount payable	Maturity Date	Contracts	Unrealised loss ¥	% of Net Assets
€299,824,919	JPY34,321,983,714	7 July 2016	4	(149,329,038)	(0.05)
GBP675,016,409	JPY93,161,623,164	6 July 2016	6	(602,413,556)	(0.19)
GBP674,050,645	JPY93,193,671,926	7 July 2016	9	(769,235,616)	(0.25)
JPY3,170,578,075	CHF30,248,800	5 July 2016	4	(15,315,099)	(0.00)
JPY3,237,893,791	CHF30,760,113	6 July 2016	3	(1,951,313)	(0.00)
JPY403,351	CHF3,851	7 July 2016	1	(2,251)	(0.00)
JPY32,706,899,437	€287,113,181	5 July 2016	6	(16,683,694)	(0.01)
JPY53,382,503	€469,973	6 July 2016	2	(182,536)	(0.00)
JPY140,890,457	€1,236,245	7 July 2016	2	(10,963)	(0.00)
JPY1,083,124,271	GBP7,946,335	5 July 2016	7	(6,516,194)	(0.00)
JPY490,220,885	GBP3,580,895	6 July 2016	3	(796,487)	(0.00)
JPY12,167,531	SEK1,007,192	5 July 2016	2	(28,452)	(0.00)
JPY45,152,734,789	US\$441,331,383	5 July 2016	10	(116,736,763)	(0.04)
SEK1,026,538	JPY12,466,538	7 July 2016	2	(36,049)	(0.00)
US\$440,870,147	JPY45,277,543,288	6 July 2016	8	(56,724,072)	(0.02)
US\$439,287,775	JPY45,182,375,107	7 July 2016	8	(125,199,171)	(0.04)
Total unrealised loss on forward currency contracts				(1,861,161,254)	(0.60)
Total financial liabilities at fair value through profit or loss - trading				(1,861,161,254)	(0.60)
Total financial assets at fair value through profit or loss - trading				312,718,059,859	100.08
Total financial liabilities at fair value through profit or loss - trading				(1,861,161,254)	(0.60)
Other net assets				1,623,803,477	0.52
Net Assets Attributable to Holders of Redeemable Participating Shares				312,480,702,082	100.00

* The forward currency contracts are held with The Bank of New York Mellon, Brussels

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

Transferable securities listed on an official stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
93.25
0.89
5.86
100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

MAN GLG MENA Equity

Financial assets at fair value through profit or loss

Forward currency contracts (note 4)

Amount receivable	Amount payable	Maturity Date	Contracts	Unrealised loss	
				US\$	% of Net Assets
GBP16,386,391	US\$21,887,022	08 July 2016	1	19,146	0.09
OMR207,832	US\$538,635	14 July 2016	1	1,133	0.01
QAR6,895,748	US\$1,893,111	14 July 2016	2	127	0.00
SAR11,038,962	US\$2,939,725	14 July 2016	1	2,576	0.01
US\$1,567,527	QAR5,708,148	11 July 2016	1	225	0.00
US\$1,207,185	QAR4,395,966	14 July 2016	1	267	0.00
US\$4,510,805	SAR16,914,166	14 July 2016	1	2,541	0.01
Total unrealised gain on forward currency contracts				26,015	0.12
Total financial assets at fair value through profit or loss - trading				26,015	0.12

MAN GLG MENA Equity (continued)

Financial liabilities at fair value through profit or loss

Forward currency contracts (note 4)

Amount receivable	Amount payable	Maturity Date	Contracts	Unrealised loss		% of Net Assets
				US\$		
AED17,133,292	US\$4,665,126	14 July 2016	4	(924)		(0.00)
QAR5,855,077	US\$1,608,063	13 July 2016	2	(501)		(0.00)
QAR8,597,734	US\$2,361,126	14 July 2016	3	(606)		(0.00)
SAR6,446,192	US\$1,718,673	14 July 2016	2	(519)		(0.00)
US\$2,323,393	AED8,534,752	11 July 2016	1	(76)		(0.00)
US\$4,663,539	AED17,133,290	14 July 2016	4	(664)		(0.00)
US\$538,983	OMR207,832	14 July 2016	1	(783)		(0.00)
US\$1,206,788	QAR4,395,966	11 July 2016	1	(224)		(0.00)
US\$1,607,434	QAR5,855,077	13 July 2016	1	(128)		(0.00)
US\$2,519,523	QAR9,179,141	14 July 2016	2	(624)		(0.00)
US\$152,521	SAR572,941	14 July 2016	2	(190)		(0.00)
Total unrealised loss on forward currency contracts				(5,239)		-
Total financial liabilities at fair value through profit or loss - trading				(5,239)		-
Total financial assets at fair value through profit or loss - trading				26,015		0.12
Total financial liabilities at fair value through profit or loss - trading				(5,239)		-
Other net assets				22,315,616		99.88
Net Assets Attributable to Holders of Redeemable Participating Shares				22,336,392		100.00

* The forward currency contracts are held with The Bank of New York Mellon, Brussels

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
0.12
99.88
100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Man Numeric Emerging Markets Equity

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Equities				Equities (continued)			
Brazil				Indonesia			
46,000	Ambev SA	271,860	0.24	97,600	Gudang Garam TBK PT	509,699	0.46
94,900	Banco Santander Brasil SA	540,930	0.49	58,000	Indofood Sukses Makmur TBK PT	31,826	0.03
109,000	Cia de Saneamento Basico do Estado de Sao Paulo	976,640	0.88	208,600	Telekomunikasi Indonesia Persero TBK PT	62,837	0.05
113,700	Petroleo Brasileiro SA	814,092	0.73			604,362	0.54
44,300	Vale SA	224,158	0.20				
		2,827,680	2.54				
Cayman Islands				Malaysia			
104,271	CKH Food & Health Limited	271,575	0.24	1,266,300	AirAsia Berhad	816,664	0.74
				35,200	Tenaga Nasional Berhad	123,111	0.11
						939,775	0.85
China				Mexico			
40,500	AAC Technologies Holdings Inc	343,767	0.31	23,000	Controladora Vuela Cia de Aviacion SAB de CV	429,870	0.39
632,000	Agile Property Holdings Limited	333,191	0.30				
869,000	Agricultural Bank of China Limited	317,000	0.29				
3,164,000	Bank of China Limited	1,260,225	1.13				
2,663,000	Bank of Communications Company Limited	1,678,545	1.51				
739,000	BYD Electronic International Company Limited	415,321	0.37				
1,210,000	China CITIC Bank Corporation Limited	734,614	0.66				
570,000	China Communications Construction Company Limited	609,826	0.55				
3,667,000	China Construction Bank Corporation	2,420,103	2.18				
1,184,000	China Petroleum & Chemical Corporation	854,659	0.77				
1,370,000	China Telecom Corporation Limited	611,012	0.55				
33,800	China Vanke Company Limited	66,224	0.06				
950,000	Chongqing Rural Commercial Bank Company Limited	480,024	0.43				
475,000	Country Garden Holdings Company Limited	199,602	0.18				
798,000	Dongfeng Motor Group Company Limited	831,127	0.75				
358,000	Evergrande Real Estate Group Limited	219,195	0.20				
582,000	Fantasia Holdings Group Company Limited	70,519	0.06				
684,000	Future Land Development Holdings Limited	88,168	0.08				
1,145,000	Geely Automobile Holdings Limited	618,404	0.56				
85,000	Great Wall Motor Company Limited	70,341	0.06				
988,000	Guangzhou Automobile Group Company Limited	1,178,017	1.06				
492,000	Guangzhou R&F Properties Company Limited	619,602	0.56				
1,468,000	Industrial & Commercial Bank of China Limited	811,776	0.73				
58,000	JA Solar Holdings Company Limited	397,300	0.36				
30,500	JinkoSolar Holding Company Limited	621,590	0.56				
324,000	Logan Property Holdings Company Limited	116,520	0.10				
61,000	Longfor Properties Company Limited	79,101	0.07				
114,000	Mintih Group Limited	368,100	0.33				
10,000	NetEase Inc	1,932,200	1.74				
15,100	New Oriental Education & Technology Group Inc	632,388	0.57				
136,000	Powerlong Real Estate Holdings Limited	27,172	0.02				
292,000	Shenzhen Expressway Company Limited	265,354	0.24				
1,195,000	Shui On Land Limited	301,910	0.27				
337,000	Sihuan Pharmaceutical Holdings Group Limited	63,856	0.06				
540,000	Sinopec Shanghai Petrochemical Company Limited	246,405	0.22				
115,800	Tencent Holdings Limited	2,628,578	2.37				
814,000	Tianneng Power International Limited	549,805	0.49				
88,000	Travelsky Technology Limited	169,014	0.15				
94,000	Weiqiao Textile Company	71,124	0.06				
800,000	XTEP International Holdings	427,948	0.39				
55,200	Yirendai Limited	767,280	0.69				
		24,496,907	22.04				
Hong Kong				Poland			
783,000	China High Speed Transmission Equipment Grp Co Ltd	626,767	0.56	19,430	Asseco Poland SA	256,084	0.23
30,400	China Mobile Limited	1,760,160	1.58	260,150	Tauron Polska Energia SA	186,509	0.17
54,000	China Resources Land Limited	125,987	0.11			442,593	0.40
140,000	China Unicom Hong Kong Limited	144,729	0.13				
160,000	Kingboard Chemical Holdings Limited	317,197	0.28				
612,000	Lee & Man Paper Manufacturing Limited	453,599	0.41				
183,000	Nine Dragons Paper Holdings Limited	138,937	0.13				
1,526,000	Shenzhen Investment Limited	607,807	0.55				
301,000	Shimao Property Holdings Limited	378,677	0.34				
402,000	Skyworth Digital Holdings Limited	328,525	0.30				
114,000	Tianjin Development Holdings Limited	51,285	0.05				
2,016,000	Yuexiu Property Company Limited	246,869	0.22				
		5,180,539	4.66				
Hungary				Qatar			
3,757	MOL Hungarian Oil & Gas Plc	217,435	0.20	6,395	Barwa Real Estate Company	57,956	0.05
				2,045	Qatar National Bank SAQ	78,626	0.07
						136,582	0.12
India				Russia			
57,200	Infosys Limited	1,021,020	0.91	1,205	Bashneft OAO	55,263	0.05
8,200	Tata Motors Limited	284,294	0.26	324,060,000	Federal Grid Company Unified Energy System JSC	793,948	0.71
		1,305,314	1.17	8,225,000	Inter RAO UES PJSC	324,996	0.29
				51,253	Novolipetsk Steel OJSC	666,289	0.60
				38,235	Ros Agro Plc	565,878	0.51
				75,773	Severstal PAO	828,957	0.75
				12,307	Tatneft PAO	378,194	0.34
						3,613,525	3.25
				South Africa			
				52,000	AngloGold Ashanti Limited	939,120	0.84
				10,079	Clicks Group Limited	84,445	0.08
				15,955	Exaro Resources Limited	73,494	0.07
				191,700	Harmony Gold Mining Company Limited	692,037	0.63
				15,374	JSE Limited	194,230	0.17
				81,573	Liberty Holdings Limited	673,973	0.61
				5,607	Nedbank Group Limited	71,365	0.06
				142,332	Sappi Limited	665,447	0.60
				3,624	Sasol Limited	98,282	0.09
				52,400	Sibanye Gold Limited	713,688	0.64
				11,185	Standard Bank Group Limited	97,606	0.09
				15,720	Telkom SA SOC Limited	71,145	0.06
						4,374,832	3.94
				South Korea			
				39,111	Dongbu Hannong Chemical Company Limited	626,469	0.56
				2,759	Hana Financial Group Inc	55,690	0.05
				15,922	Hankook Tire Worldwide Company Limited	307,561	0.28
				6,529	Hyundai Mobis Company Limited	1,428,405	1.29
				18,179	JB Financial Grp Company Limited	89,486	0.08
				31,369	KB Financial Group Inc	887,815	0.80
				34,023	Kia Motors Corporation	1,276,029	1.15
				60,000	Korea Electric Power Corporation	1,555,800	1.40
				1,342	Korea Petro Chemical Ind	279,037	0.25
				11,120	KT Corporation	286,242	0.24
				13,945	KT&G Corporation	1,652,552	1.49
				21,325	LIG Insurance Company Limited	518,383	0.47
				1,713	Lotte Chemical Corporation	420,870	0.38
				4,809	POSCO	841,267	0.76
				4,156	Samsung Electronics Company Limited	5,141,555	4.63
				9,326	SK Innovation Company Limited	1,137,564	1.02
				19,092	Tongyang Life Insurance	168,237	0.15
				80,300	Woori Bank	663,677	0.60
						17,336,639	15.60
				Taiwan			
				80,000	Accton Technology Corporation	107,133	0.10
				340,000	Arcadyan Technology Corporation	623,950	0.56
				1,453,000	AU Optronics Corporation	493,207	0.44
				63,000	Boardtek Electronics Corporation	90,324	0.08
				28,000	Chaun-Choung Technology Corporation	109,365	0.10
				249,000	Chen Full International Company Limited	389,798	0.35
				318,000	Cheng Shin Rubber Industry Company Limited	666,381	0.60
				294,000	Chin-Poon Industrial Company Limited	631,582	0.57
				396,000	Chungghwa Telecom Company Limited	1,430,113	1.29

Man Numeric Emerging Markets Equity (continued)

Financial assets at fair value through profit or loss (continued)

Financial assets at fair value through profit or loss (continued)				Financial assets at fair value through profit or loss (continued)			
Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Equities (continued)				Real estate investment trust			
Taiwan (continued)				Hong Kong			
101,000	Elite Material Company Limited	235,444	0.21	696,000	Yuexiu Real Estate Investment Trust	393,846	0.35
303,000	Formosa Petrochemical Corporation	821,864	0.74				
790,000	Grand Pacific Petrochemical	380,808	0.34	South Africa			
302,950	Hon Hai Precision Industry Company Limited	774,772	0.70	94,866	Redefine Properties Limited	73,328	0.07
518,000	Innolux Corporation	173,421	0.16				
687,000	King Yuan Electronics Company Limited	608,012	0.55	Turkey			
31,000	Kinsus Interconnect Technology Corporation	67,652	0.06	774,886	Emlak Konut Gayrimenkul Yatirim Ortakligi AS	770,669	0.69
495,000	Lite-On Technology Corporation	676,695	0.61				
267,000	Mercuries Life Insurance Company Limited	119,185	0.11	Total real estate investment trust			
451,000	Micro-Star International Company Limited	826,253	0.74				
220,000	Mirle Automation Corporation	286,432	0.26	Total return swaps (b)			
301,000	Powertech Technology Inc	667,147	0.60	Brazil			
37,000	President Chain Store Corporation	287,889	0.26	141,100	Banco do Brasil S.A.	67,608	0.06
4,300	Silicon Motion Technology Corporation	205,540	0.18	130,500	Banco do Estado do Rio Grande do Sul S.A.	59,487	0.05
32,000	Sinbon Electronics Company Limited	71,720	0.06	43,700	BM&FBovespa S.A.	31,145	0.03
79,000	Sitronix Technology Corporation	257,138	0.23	95,200	Braskem S.A.	10,949	0.01
116,700	Taiwan Semiconductor Manufacturing Company Limited	3,061,041	2.76	107,800	Centrais Eletricas Brasileiras S.A.	160,160	0.15
167,000	Tong Yang Industry Company Limited	247,453	0.22	66,700	Cia Energetica de Minas Gerais	40,529	0.04
100,000	Tripod Technology Corporation	193,744	0.17	33,633	Equatorial Energia S.A.	34,277	0.03
96,000	Uni-President Enterprises Corporation	188,971	0.17	413,336	Gafisa S.A.	36,746	0.03
434,000	Winbond Electronics Corporation	120,006	0.11	142,700	JBS S.A.	50,614	0.05
303,000	Wistron Corporation	210,397	0.19	11,200	M Dias Branco S.A.	58,074	0.06
		15,023,437	13.52	35,648	Marfrig Global Foods S.A.	2,665	0.00
Thailand				238,620	MRV Eangenharia	66,926	0.06
73,300	Bangchak Petroleum PCL	66,750	0.06	22,800	Multiplus SA	25,505	0.02
159,800	Bangkok Bank PCL	736,699	0.65	238,300	Petroleo Brasileiro S.A.	52,635	0.05
183,700	Charoen Pokphand Foods PCL	150,295	0.14	25,943	Sao Martinho S.A.	36,307	0.03
1,714,200	IRPC PCL	232,202	0.21	24,100	Smiles S.A.	35,360	0.03
7,900	Kiatnakin Bank PCL	9,779	0.01	85,593	Transmissora Alianca De Energia Eletrica S.A.	46,406	0.04
311,800	Krung Thai Bank PCL	144,631	0.13	65,800	Vale S.A.	26,051	0.02
156,600	Pruksa Real Estate PCL	112,526	0.10				
55,000	PTT PCL	489,898	0.43	India			
2,083,700	Star Petroleum Refining PCL	566,287	0.51	55,546	Chennai Petroleum Corporation Limited	60,058	0.05
403,000	Supalai PCL	274,095	0.25	280,986	Hindalco Industries Limited	30,233	0.03
341,800	Thai Oil PCL	583,608	0.53	99,626	Hindustan Petroleum Corporation	96,800	0.08
261,300	Thai Union Group PCL	163,591	0.15	429,761	Hindustan Zinc Limited	20,527	0.02
510,800	Thanachart Capital PCL	508,765	0.46	15,825	Indian Oil Corporation Limited	841	0.00
		4,039,126	3.63	169,122	Manappuram Finance Limited	74,613	0.07
Turkey				537,171	Rajesh Exports Limited	3,099	0.00
40,363	Akbank T.A.S.	115,517	0.10	27,408	Unitech Limited TRS	644	0.00
24,121	Arcelik A.S.	158,785	0.14	85,107	Vedanta Limited	3,920	0.00
58,434	Haci Omer Sabanci Holding A.S.	191,417	0.17				
293,823	Soda Sanayi A.S.	464,902	0.42	Total total return swaps			
294,589	Tekfen Holding A.S.	755,002	0.68				
49,848	Turkiye Garanti Bankasi A.S.	131,396	0.12	Total financial assets at fair value through profit or loss			
223,526	Turkiye Halk Bankasi A.S.	663,819	0.61				
314,209	Turkiye Vakiflar Bankasi TAO	492,787	0.44				
461,114	Yapi ve Kredi Bankasi A.S.	638,198	0.57				
		3,611,823	3.25				
United Arab Emirates							
91,818	Abu Dhabi Commercial Bank PJSC	151,234	0.14				
1,078,324	Aldar Properties PJSC	789,712	0.71				
670,696	DAMAC Properties Dubai Company PJSC	416,321	0.37				
1,132,410	Dubai Investments PJSC	628,928	0.57				
369,876	Dubai Islamic Bank PJSC	514,570	0.46				
		2,500,765	2.25				
Total equities							
		87,352,779	78.59				
Future contract (a)							
United States							
96	E-mini MSCI Emerging Markets September 2016	96,214	0.09				
Total future contracts							
		96,214	0.09				
Preferred stock							
South Korea							
1,114	Samsung Electronics Company Limited	1,144,126	1.03				
Total preferred stock							
		1,144,126	1.03				

Man Numeric Emerging Markets Equity (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Total return swaps			
India			
230,995	Housing Development & Infrastructure	(2,508)	(0.00)
28,590	Rajesh Exports Limited	(15,089)	(0.02)
36,911	Tata Motors Limited	(10,172)	(0.01)
		<u>(27,769)</u>	<u>(0.03)</u>
Mexico			
123,233	Grupo LALA SAB de CV	(12,925)	(0.01)
316,768	OHL Mexico S.A.B de CV	(1,474)	(0.00)
		<u>(14,399)</u>	<u>(0.01)</u>
	Total total return swap	<u>(42,168)</u>	<u>(0.04)</u>
	Total financial liabilities at fair value through profit or loss	<u>(42,168)</u>	<u>(0.04)</u>
	Total financial assets at fair value through profit or loss	90,963,141	81.84
	Total financial liabilities at fair value through profit or loss	(42,168)	(0.04)
	Other net assets	20,224,654	18.20
	Net Assets Attributable to Holders of Redeemable Participating Shares	<u>111,145,627</u>	<u>100.00</u>

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

Transferable securities other than those listed on official stock exchange or dealt on another regulated market

All other investments held at the year end are transferable securities listed on an official stock exchange

	% of Total Assets
Analysis of Total Assets	
Transferable securities listed on an official stock exchange	79.46
Exchange traded derivatives instruments described in classification (a) above	0.09
OTC financial derivative instruments described in classification (b) above	0.81
Other current assets	19.64
	<u>100.00</u>

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

GLG Investments Plc

Unaudited schedule of investments as of 30 June 2016 (continued)



Man Numeric US Large Cap Equity

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Equities				Equities (continued)			
Bermuda				United States (continued)			
7,100	Everest Re Group Limited	1,296,957	0.66	48,500	Oracle Corporation	1,985,105	1.01
United Kingdom				71,000	PepsiCo Inc	7,521,740	3.84
24,000	Michael Kors Holdings Limited	1,187,520	0.61	132,800	Pfizer Inc	4,675,888	2.38
United States				22,900	Pilgrim's Pride Corporation	583,492	0.30
22,700	Adobe Systems Inc	2,174,433	1.11	3,400	PPG Industries Inc	354,110	0.18
3,000	Aflac Inc	216,480	0.11	2,800	Procter & Gamble Company	237,076	0.12
3,080	Alleghany Corporation	1,692,706	0.86	26,400	PVH Corporation	2,487,672	1.27
85,800	Allstate Corporation	6,001,710	3.06	5,300	Range Resources Corporation	228,842	0.12
41,200	Altria Group Inc	2,841,152	1.45	10,000	Raytheon Company	1,359,500	0.69
1,500	Amazon.com Inc	1,073,430	0.55	9,500	Regions Financial Corporation	80,845	0.04
28,700	Amdocs Limited	1,656,564	0.84	7,500	RPM International Inc	374,625	0.19
12,479	Ameren Corporation	668,625	0.34	5,510	Sherwin-Williams Company	1,618,122	0.83
38,800	Ameriprise Financial Inc	3,486,180	1.78	49,500	Spirit Aerosystems Holdings Inc	2,128,500	1.09
44,500	Amgen Inc	6,770,675	3.45	4,400	Stanley Black & Decker Inc	489,368	0.25
22,500	Antero Resources Corporation	584,550	0.30	132,500	Symantec Corporation	2,721,550	1.39
2,900	Anthem Inc	380,886	0.19	29,200	Synopsys Inc	1,579,136	0.81
73,600	Apple Inc	7,036,160	3.59	4,800	Tesoro Corporation	359,616	0.18
53,500	AT&T Inc	2,311,735	1.18	3,300	TJX Companies Inc	254,859	0.13
3,980	Biogen Inc	962,444	0.49	7,700	Travelers Companies Inc	916,608	0.47
14,400	CA Inc	472,752	0.24	58,200	Tyson Foods Inc	3,887,178	1.98
7,300	Cabot Oil & Gas Corporation	187,902	0.10	9,000	UGI Corporation	407,250	0.21
14,300	Carlisle Companies Inc	1,511,224	0.77	15,600	UnitedHealth Group Inc	2,202,720	1.11
11,400	Carnival Corporation	503,880	0.26	62,700	Valero Energy Corporation	3,197,700	1.63
17,618	CBS Corporation	959,124	0.49	92,300	Verizon Communications Inc	5,154,032	2.63
5,700	Celanese Corporation	373,065	0.19	73,000	Voya Financial Inc	1,807,480	0.92
102,200	CenterPoint Energy Inc	2,452,800	1.25	23,900	Wal-Mart Stores Inc	1,745,178	0.89
46,500	CenturyLink Inc	1,348,965	0.69	11,600	Waste Management Inc	768,731	0.39
138,000	Cisco Systems Inc	3,959,220	2.02			181,508,582	92.55
107,800	Citigroup Inc	4,569,642	2.33	Total equities			
45,100	Citizens Financial Group Inc	901,098	0.46			183,993,059	93.82
29,500	Citrix Systems Inc	2,362,655	1.20	Future contract (a)			
71,800	Comcast Corporation	4,680,642	2.39	United States			
29,700	ConAgra Foods Inc	1,419,957	0.72	42	S&P 500 E-mini Future September 2016	6,220	0.00
13,500	ConocoPhillips	588,600	0.30			6,220	0.00
6,600	CR Bard Inc	1,552,056	0.79	Total future contract			
6,100	CVS Health Corporation	584,014	0.30				
13,100	Darden Restaurants Inc	829,754	0.42	Real estate investment trusts			
16,500	Delta Air Lines Inc	601,095	0.31	United States			
75,500	DR Horton Inc	2,376,740	1.21	16,350	Simon Property Group Inc	3,546,315	1.81
2,000	Dr Pepper Snapple Group Inc	193,260	0.10	24,000	SL Green Realty Corporation	2,555,280	1.30
26,300	Eaton Corporation Plc	1,570,899	0.80			6,101,595	3.11
147,600	eBay Inc	3,455,316	1.76				
57,000	Edison International	4,427,190	2.26	Total real estate investment trusts			
2,400	Electronic Arts Inc	181,824	0.09			6,101,595	3.11
28,700	Emerson Electric Company	1,496,992	0.76				
6,500	Express Scripts Holding Company	492,700	0.25				
19,700	Exxon Mobil Corporation	1,846,678	0.94				
2,400	F5 Networks Inc	273,216	0.14				
21,400	Facebook Inc	2,445,592	1.25				
39,600	FirstEnergy Corporation	1,382,436	0.70				
140,300	Flextronics International Limited	1,655,540	0.84				
86,500	FMC Technologies Inc	2,306,955	1.18				
6,200	Genuine Parts Company	627,750	0.32				
40,000	Gilead Sciences Inc	3,336,800	1.70				
17,500	Goldman Sachs Group Inc	2,600,150	1.33				
24,600	Hartford Financial Services Group Inc	1,091,748	0.56				
25,900	HD Supply Holdings Inc	901,838	0.46				
27,000	Hologic Inc	934,200	0.48				
2,100	Home Depot Inc	268,149	0.14				
8,800	Honeywell International Inc	1,023,616	0.52				
15,500	Huntington Ingalls Industries Inc	2,604,465	1.33				
4,000	Ingersoll-Rand Plc	254,720	0.13				
19,700	Ingredion Inc	2,549,377	1.30				
900	Intuit Inc	100,449	0.05				
2,300	JM Smucker Company	350,543	0.18				
73,100	Johnson & Johnson	8,867,030	4.52				
14,600	L-3 Communications Holdings Inc	2,141,674	1.09				
700	Laboratory Corporation of America Holdings	91,189	0.05				
22,200	Lear Corporation	2,259,072	1.15				
13,400	Lincoln National Corporation	519,518	0.26				
37,100	Lowe's Company	2,937,207	1.50				
3,800	LyondellBasell Industries NV	282,796	0.14				
161,100	Marathon Oil Corporation	2,418,111	1.23				
3,800	Merck & Company Inc	218,918	0.11				
62,400	Microsoft Corporation	3,193,008	1.63				
26,060	News Corporation	295,781	0.15				
1,200	Northrop Grumman Corporation	266,736	0.14				
239	NVR Inc	425,501	0.22				

Man Numeric US Large Cap Equity (continued)

Financial assets at fair value through profit or loss (continued)

Forward currency contracts (note 4) (b) **

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€953	US\$1,068	8 July 2016	3	3	0.00
Total unrealised gain on forward currency contracts				3	0.00
Total financial assets at fair value through profit or loss - trading				190,100,877	96.93
Total financial assets at fair value through profit or loss - trading				190,100,877	96.93
Total financial liabilities at fair value through profit or loss - trading				-	-
Other net assets				6,011,775	3.07
Net Assets Attributable to Holders of Redeemable Participating Shares				196,112,652	100

** The forward currency contracts are held with The Bank of New York Mellon, Brussels

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

Transferable securities other than those listed on official stock exchange or dealt on another regulated market

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

Transferable securities listed on an official stock exchange

Other current assets

% of Total Assets
95.64
4.36
100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Financial assets at fair value through profit or loss

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Man Numeric Global Equity (continued)

Financial assets at fair value through profit or loss (continued)

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Equities (continued)				Equities (continued)			
United Kingdom				United States (continued)			
14,700	3i Group Plc	107,589	0.45	1,900	SPX Flow Inc	49,533	0.21
2,600	Auto Trader Group Plc	12,283	0.05	1,100	Stanley Black & Decker Inc	122,342	0.51
1,010	Berendsen Plc	16,445	0.07	2,300	Steel Dynamics Inc	56,350	0.23
4,980	Imperial Brands Plc	269,852	1.13	1,000	Sykes Enterprises Inc	28,960	0.12
6,940	Inchcape Plc	58,262	0.24	14,900	Symantec Corporation	306,046	1.27
9,300	Indivior Plc	31,217	0.13	1,500	Synopsis Inc	81,120	0.35
4,000	Kingfisher Plc	17,245	0.07	700	Teradata Corporation	17,549	0.07
8,800	Moneysupermarket.com Group Plc	31,880	0.13	1,700	Tesoro Corporation	127,364	0.53
620	Persimmon Plc	11,993	0.05	1,500	Tetra Tech Inc	46,118	0.19
590	Reckitt Benckiser Group Plc	59,075	0.25	5,300	Tyson Foods Inc	353,987	1.47
2,390	Rio Tinto Plc	73,292	0.30	1,400	United Therapeutics Corporation	148,288	0.62
5,000	Royal Mail Plc	33,487	0.14	600	UnitedHealth Group Inc	84,720	0.35
		<u>722,620</u>	<u>3.01</u>	3,300	Urban Outfitters Inc	90,750	0.38
United States				5,200	Valero Energy Corporation	265,200	1.10
170	Alleghany Corporation	93,429	0.39	3,300	Verizon Communications Inc	184,272	0.77
2,300	Allison Transmission Holdings Inc	64,929	0.27	7,400	Voya Financial Inc	183,224	0.76
5,300	Allstate Corporation	370,735	1.54	1,400	Wal-Mart Stores Inc	102,228	0.43
3,700	Altria Group Inc	255,152	1.06	3,200	Waste Management Inc	212,064	0.89
2,100	Amdocs Limited	121,212	0.50	25,900	Xerox Corporation	245,791	1.03
1,300	Ameriprise Financial Inc	116,805	0.49			<u>12,512,933</u>	<u>52.07</u>
2,800	Amgen Inc	426,020	1.77	Total equities			
300	Anthem Inc	39,402	0.16			<u>21,699,533</u>	<u>90.30</u>
2,500	Apple Inc	239,000	0.99	Future contract (a)			
700	Atlas Air Worldwide Holdings Inc	28,994	0.12	United States			
300	Baxter International Inc	13,566	0.06	7	S&P 500 E-mini Future September 2016	1,037	0.00
1,400	Big Lots Inc	70,154	0.29				
250	Biogen Inc	60,455	0.25	Total future contract			
600	Boeing Company	77,922	0.32			<u>1,037</u>	<u>0.00</u>
500	BMW Technologies Inc	17,885	0.07	Real estate investment trust			
600	CA Inc	19,698	0.08	Australia			
600	Carlisle Cos Inc	63,408	0.26	16,300	Dexus Property Group	109,476	0.45
1,700	Carnival Corporation	75,140	0.31	6,800	Stockland	23,848	0.10
300	Carter's Inc	31,941	0.13			<u>133,324</u>	<u>0.55</u>
2,000	CBS Corporation	108,880	0.45	Canada			
1,200	CenterPoint Energy Inc	28,800	0.12	100	Canadian Real Estate Investment Trust	3,719	0.02
6,800	CenturyLink Inc	197,268	0.82	1,300	Cominar Real Estate Investment Trust	16,857	0.07
800	Children's Place Inc	64,144	0.27	2,200	Dream Office Real Estate Investment Trust	31,475	0.13
1,800	Cisco Systems Inc	51,642	0.21	4,000	H&R Real Estate Investment Trust	69,331	0.29
10,300	Citigroup Inc	436,617	1.82	400	RioCan Real Estate Investment Trust	9,034	0.04
10,000	Citizens Financial Group Inc	199,800	0.83	2,100	Smart Real Estate Investment Trust	61,769	0.26
4,200	Citrix Systems Inc	336,378	1.40			<u>192,185</u>	<u>0.81</u>
6,300	Comcast Corporation	410,697	1.71	Hong Kong			
700	ConAgra Foods Inc	33,467	0.14	30,000	LINK Real Estate Investment Trust	204,178	0.85
800	CR Bard Inc	188,128	0.78				
3,800	Darden Restaurants Inc	240,692	1.00	United Kingdom			
3,400	Dean Foods Company	61,506	0.26	1,840	Derwent London Plc	64,272	0.27
15,200	eBay Inc	355,832	1.48	6,210	Great Portland Estates Plc	52,009	0.22
4,700	Edison International	365,049	1.52	560	Land Securities Group Plc	7,778	0.03
600	Entergy Corporation	48,810	0.20			<u>124,059</u>	<u>0.52</u>
5,100	Express Scripts Holding Company	386,580	1.61	United States			
500	F5 Networks Inc	56,920	0.24	1,600	CBL & Associates Properties Inc	14,896	0.06
3,100	Facebook Inc	354,268	1.47	2,200	Equity Commonwealth	64,086	0.27
700	Fresh Del Monte Produce Inc	38,101	0.16	2,000	Post Properties Inc	122,100	0.51
1,900	Gannett Co Inc #	26,239	0.11	400	SL Green Realty Corporation	42,588	0.18
2,700	Gilead Sciences Inc	225,234	0.94	500	Taubman Centers Inc	37,100	0.14
1,600	Goldman Sachs Group Inc	237,728	0.99			<u>280,770</u>	<u>1.16</u>
1,200	Hawaiian Holdings Inc	45,552	0.19	Total real estate investment trust			
100	HCA Holdings Inc	7,701	0.03			<u>934,516</u>	<u>3.89</u>
4,800	Hologic Inc	166,080	0.69	Rights			
1,700	Huntington Ingalls Industries Inc	285,651	1.19	Spain			
1,800	Ingredion Inc	232,938	0.97	1,320	ACS Actividades de Construcción	928	0.00
800	Insperty Inc	61,784	0.26				
4,600	Johnson & Johnson	557,980	2.32	Total rights			
300	L-3 Communications Holdings Inc	44,007	0.18			<u>928</u>	<u>0.00</u>
1,100	Lear Corporation	111,936	0.47	Total financial assets at fair value through profit or loss - trading			
1,500	Lowe's Companies Inc	118,755	0.49			<u>22,636,014</u>	<u>94.19</u>
200	Magellan Health Inc	13,154	0.05				
200	Manpowergroup Inc	12,868	0.05				
6,900	MBIA Inc	47,127	0.20				
1,800	NCR Corporation	49,986	0.21				
1,100	Netgear Inc	52,294	0.22				
9,300	Nuance Communications Inc	145,359	0.60				
4,000	PepsiCo Inc	423,760	1.76				
6,400	Pfizer Inc	225,344	0.94				
2,600	PVH Corporation	244,998	1.02				
900	Reliance Steel & Aluminum Company	69,210	0.30				
1,200	Smith & Wesson Holding Corporation	32,616	0.14				
5,100	Spirit Aerosystems Holdings Inc	219,300	0.92				

Man Numeric Global Equity (continued)

Financial liabilities at fair value through profit or loss - trading

Nominal	Description	Fair Value US\$	% of Net Assets
	Future contract		
	United States		
6	Mini MSCI EAFE September 2016	(1,091)	0.00
	Total future contract	(1,091)	0.00
Total financial liabilities at fair value through profit or loss - trading		(1,091)	0.00
Total financial assets at fair value through profit or loss - trading		22,636,014	94.19
Total financial liabilities at fair value through profit or loss - trading		(1,091)	0.00
Other net assets		1,396,440	5.81
Net Assets Attributable to Holders of Redeemable Participating Shares		24,031,363	100.00

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

Transferable securities other than those listed on official stock exchange or dealt on another regulated market

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

Transferable securities listed on an official stock exchange

Transferable securities as described in # above

Other current assets

% of Total Assets
92.62
0.11
7.27
100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Man GLG Global Emerging Markets Local Currency Rates

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Government bonds			
Brazil			
5,145,000	Brazil Notas do Tesouro Nacional Serie F 10% 01/01/2025	1,521,137	7.06
Colombia			
2,500,000,000	Colombian TES 7.75% 18/09/2030	867,742	4.03
Indonesia			
19,000,000,000	Indonesia Treasury Bond 8.25% 15/05/2036	1,521,934	7.07
Malaysia			
3,570,000	Malaysia Government Bond 3.80% 17/08/2023 #	889,401	4.13
Mexico			
30,030,000	Mexican Bonos 6.5% 10/06/2021	1,700,694	7.90
Turkey			
8,000,000	Turkey Government Bond 8.50% 14/09/2022	2,727,592	12.67
Peru			
1,170,000	Peruvian Government Int. Bond 8.20% 12/08/2026 #	418,806	1.95
Russia			
78,000,000	Russian Federal Bond - OFZ 8.50% 17/09/2031	1,250,023	5.81
South Africa			
24,350,000	South Africa Government Bond 8.50% 31/01/2037	1,512,180	7.02
Thailand			
26,370,000	Thailand Government Bond 3.65% 17/12/2021	824,595	3.83
United States			
1,000,000	United States Treasury Bill 0% 21/07/2016	999,900	4.64
2,000,000	United States Treasury Bill 0% 07/07/2016	1,999,965	9.29
3,000,000	United States Treasury Bill 0% 14/07/2016	2,999,870	13.93
1,000,000	United States Treasury Bill 0% 28/07/2016	999,870	4.63
		6,999,605	32.49
Total government bonds		20,233,709	93.96

Man GLG Global Emerging Markets Local Currency Rates (continued)

Financial assets at fair value through profit or loss (continued)

Forward currency contracts (note 4)* (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
BRL3,307,050	US\$900,000	2 August 2016	1	121,585	0.56
CLP222,592,000	US\$320,000	5 August 2016	1	15,049	0.07
COP7,140,525,000	US\$2,285,000	5 August 2016	4	152,080	0.71
IDR7,799,825,000	US\$565,000	5 August 2016	1	24,675	0.11
MXN33,098,830	US\$1,770,000	5 August 2016	4	17,785	0.08
MYR4,573,800	US\$1,100,000	5 August 2016	1	45,183	0.21
PLN159,524	US\$40,000	5 August 2016	1	231	0.00
RUB24,191,600	US\$365,000	5 August 2016	3	9,999	0.05
THB29,418,135	US\$823,000	5 August 2016	1	13,603	0.06
ZAR22,988,062	US\$1,460,000	5 August 2016	2	97,914	0.47
					0.00
Total unrealised gain on forward currency contracts				498,104	2.32
Total financial assets at fair value through profit or loss - trading				20,731,813	96.28

Man GLG Global Emerging Markets Local Currency Rates (continued)

Financial liabilities at fair value through profit or loss

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
ARS7,178,500	US\$490,000	5 August 2016	1	(18,065)	(0.08)
HUF55,926,940	US\$200,000	5 August 2016	1	(3,200)	(0.01)
HUF424,702,600	US\$1,510,000	5 December 2016	1	(15,343)	(0.07)
PLN7,877,600	US\$2,000,000	5 August 2016	1	(13,304)	(0.06)
RON2,427,300	US\$600,000	5 August 2016	1	(3,360)	(0.02)
US\$220,000	BRL716,650	2 August 2016	1	(1,381)	(0.01)
US\$820,000	COP2,461,640,000	5 August 2016	1	(20,164)	(0.09)
US\$290,000	HUF83,132,850	5 August 2016	1	(2,534)	(0.01)
US\$393,000	ILS1,514,419	5 August 2016	1	(523)	0.00
US\$590,000	KRW705,050,000	9 August 2016	1	(20,539)	(0.10)
US\$590,000	SGD813,581	5 August 2016	1	(14,324)	(0.07)
US\$680,000	TRY2,034,288	5 August 2016	1	(21,217)	(0.10)
US\$60,000	ZAR889,570	5 August 2016	1	(287)	0.00
Total unrealised loss on forward currency contracts				(134,231)	(0.62)
Total financial liabilities at fair value through profit or loss - trading				(134,231)	(0.62)
Total financial assets at fair value through profit or loss - trading				20,731,813	96.28
Total financial liabilities at fair value through profit or loss - trading				(134,231)	(0.62)
Other net assets				933,426	4.34
Net Assets Attributable to Holders of Redeemable Participating Shares				21,531,008	100.00

* The forward currency contracts are held with The Bank of New York Mellon, Brussels

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

Transferable securities other than those listed on official stock exchange or dealt on another regulated market

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

Transferable securities listed on an official stock exchange

Transferable securities as described in # above

OTC financial derivative instruments described in classification (b) above

Other current assets

% of
Total
Assets
89.24
6.00
2.29
2.47
100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Man GLG Global Emerging Markets Bond

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Corporate bonds				Government bonds (continued)			
Chile				Republic of Guatemala			
290,000	Corp Nacional del Cobre de Chile 4.50% 13/08/2023 *	308,334	1.48	200,000	Guatemala Government Bond 5.75% 06/06/2022	223,000	1.07
China				Republic of Kazakhstan			
390,000	CNPC General Capital Limited 2.75% 19/04/2017 *	394,378	1.90	400,000	Kazakhstan Gov. Int. Bond 3.88% 14/10/2024	403,500	1.94
Mexico				Republic of Peru			
150,000	Petroleos Mexicanos 3.50% 18/07/2018 *	151,256	0.73	200,000	Fondo MIVIENDA SA 3.50% 31/01/2023 *	200,000	0.96
750,000	Petroleos Mexicanos 5.50% 21/01/2021 *	792,675	3.81	150,000	Republic of Peru 7.35% 21/07/2025	204,938	0.99
		943,931	4.54			404,938	1.95
Netherlands				Republic of Paraguay			
640,000	Petrobras Global Finance BV 8.38% 23/05/2021	660,800	3.18	200,000	Paraguay Government Int. Bond 4.63% 15/01/2023	208,700	1.00
Philippines				Romania			
520,000	Philippine Government International Bond 4.20% 21/01/2024	597,549	2.87	190,000	Romanian Government Int. Bond 4.37% 22/08/2023	204,013	0.98
Venezuela				Russia			
920,000	Petroleos de Venezuela SA 6% 15/11/2026 *	323,104	1.55	900,000	Russian Foreign Bond - Eurobond 5% 29/04/2020	975,600	4.69
Virgin Islands				South Africa			
570,000	Sinochem Overseas Capital Co Limited 4.50% 11/12/2020	610,590	2.94	600,000	South Africa Gov. Int. Bond 4.87% 14/04/2026	622,500	2.99
Total corporate bonds				Turkey			
		3,838,686	18.46	430,000	Turkey Government Int. Bond 4.88% 04/16/2043	422,260	2.03
Government bonds				1,160,000	26/09/2022	1,315,150	6.33
Argentina						1,737,410	8.36
1,270,000	Argentine Rep. Gov. Int. Bond 6.88% 04/22/2021	1,355,725	6.52	Venezuela			
Brazil				760,000	Venezuela Government Int. Bond 9.25% 07/05/2028	329,650	1.59
1,030,000	Brazilian Government International Bond 2.63% 01/05/2023	941,420	4.53	Total government bonds			
Colombia						15,724,926	75.64
1,070,000	Colombia Government International Bond 2.63% 15/03/2023	1,037,900	4.99				
Dominican Republic							
540,000	Dominican Republic International Bond 6.88% 29/01/2026	596,700	2.87				
Georgia							
200,000	Georgia Government International Bond 6.88% 12/04/2021	221,500	1.07				
Hungary							
350,000	Hungary Government International Bond 6.38% 29/03/2021	399,875	1.92				
Indonesia							
530,000	Indonesia Government International Bond 5.13% 15/01/2045	564,895	2.72				
930,000	Republic of Indonesia 4.88% 05/05/2021	1,010,561	4.86				
		1,575,456	7.58				
Kenya							
200,000	Kenya Government International Bond 5.88% 24/06/2019	198,750	0.96				
Mexico							
960,000	Mexico Government International Bond 3.63% 15/03/2022	1,015,200	4.88				
990,000	Mexico Government International Bond 4.75% 08/03/2044	1,066,478	5.13				
		2,081,678	10.01				
Namibia							
200,000	Namibia International Bonds 5.50% 11/03/2021	211,750	1.02				
Nigeria							
200,000	Nigeria Government International Bond 5.13% 12/07/2018	201,250	0.97				
Pakistan							
280,000	Pakistan Government International Bond 7.25% 15/04/2019	295,000	1.42				
Panama							
380,000	Panama Government International Bond 4% 22/09/2024	406,125	1.95				
Poland							
180,000	Poland Government International Bond 5% 23/03/2022	203,405	0.98				
Republic of Costa Rica							
220,000	Costa Rica Gov. Int. Bond 4.38% 30/04/2025	204,930	0.99				
Republic of Croatia							
270,000	Croatia Government International Bond 6.38% 24/03/2021	294,638	1.42				
Republic of El Salvador							
390,000	El Salvador Gov. Int. Bond 7.75% 24/01/2023	389,513	1.87				

Man GLG Global Emerging Markets Bond (continued)

Financial assets at fair value through profit or loss (continued)

Forward currency contracts (note 4)** (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
MXN19,289,764	US\$1,020,000	5 August 2016	3	21,909	0.11
RUB26,788,000	US\$400,000	5 August 2016	2	15,248	0.07
ZAR15,581,525	US\$1,000,000	5 August 2016	3	55,969	0.27
Total unrealised gain on forward currency contracts				93,126	0.45
Total financial assets at fair value through profit or loss - trading				19,656,738	94.55

Man GLG Global Emerging Markets Bond (continued)

Financial liabilities at fair value through profit or loss

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contract	Unrealised loss US\$	% of Net Assets
ARS5,840,000	€400,000	5 August 2016	1	(16,054)	(0.08)
Total unrealised loss on forward currency contracts				(16,054)	(0.08)
Total financial liabilities at fair value through profit or loss - trading				(16,054)	(0.08)
Total financial assets at fair value through profit or loss - trading				19,656,738	94.55
Total financial liabilities at fair value through profit or loss - trading				(16,054)	(0.08)
Other net assets				1,148,079	5.53
Net Assets Attributable to Holders of Redeemable Participating Shares				20,788,763	100.00

** The forward currency contracts are held with the Bank of New York Mellon, Brussels

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

#Transferable securities other than those listed on an official stock exchange or dealt on another regulated market

All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

	Total Assets
Transferable Securities listed on an official stock exchange	83.52
Exchange traded financial derivative instruments described in classification (a) above	
OTC financial derivative instruments described in classification (b) above	0.45
Transferable Securities as described in # above	
Transferable Securities as described in * above	10.42
Other current assets	5.61
	100.00

Man GLG Global Equity Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost US\$
Nokia OYJ	120,689	853,174
ASML Holding NV	7,069	627,562
ENN Energy Holdings Limited	63,764	384,828
Anheuser-Busch InBev SA	2,654	329,239
Japan Hotel REIT Investment Corporation	343	310,587
MEIJI Holdings Company Limited	3,459	282,946
Bayer AG	2,367	278,010
NIKE Inc	3,674	225,225
Calbee Inc	4,761	185,663
Phillips 66	1,708	145,493
Lockheed Martin Corporation	561	121,065
Roche Holding AG	433	113,417
Kao Corporation	2,209	110,725
Tencent Holdings Limited	5,546	100,746
Walt Disney Company	1,040	99,422
Facebook Inc	835	86,476
Deutsche Wohnen AG	3,075	83,214
PPG Industries Inc	860	81,886
American Water Works Company Inc	1,175	77,429
Tsuruha Holdings Inc	899	73,456

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds US\$
Walt Disney Company	(9,406)	(911,929)
Kao Corporation	(15,937)	(828,876)
Deutsche Wohnen AG	(23,856)	(660,042)
Metro AG	(24,292)	(655,696)
PPG Industries Inc	(6,499)	(644,546)
Tencent Holdings Limited	(31,287)	(585,898)
Foot Locker Inc	(9,203)	(584,236)
Mitsui Fudosan Company Limited	(23,567)	(577,935)
Facebook Inc	(5,170)	(571,408)
Tsuruha Holdings Inc	(6,409)	(569,338)
Calbee Inc	(14,076)	(561,979)
Bayer AG	(4,713)	(499,719)
Goldman Sachs Group Inc	(3,102)	(498,935)
Lockheed Martin Corporation	(2,208)	(479,165)
American Water Works Company Inc	(6,907)	(454,978)
Daimler AG	(6,279)	(438,320)
McKesson Corporation	(2,674)	(433,672)
TechnoPro Holdings Inc	(15,161)	(414,480)
Zoetis Inc	(9,513)	(396,674)
Nokia OYJ	(62,566)	(393,374)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the period. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG Global Convertibles Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost US\$
America Movil SAB de CV 0% 28/05/2020	6,600,000	7,543,944
AMXLMM 0% 28/05/2020	6,000,000	6,466,084
AMXLMM 0% 28/05/2020	5,523,280	6,218,937
China Overseas Finance Investment Cayman V Limited 0% 05/01/2023	3,400,000	3,382,000
Mandatory Exchangeable Trust PFD	31,604	3,160,400
Deutsche Post AG 0.6% 06/12/2019	1,800,000	2,373,658
SIEGR 1.05% 16/08/2017	2,250,000	2,340,000
SIEGR 1.05% 16/08/2017	2,250,000	2,327,175
Steinhardt Finance Holdings GmbH 1.25% 21/10/2023	1,800,000	2,026,348
Starwood Property Trust Inc 3.75% 15/10/2017	1,900,000	1,873,875
Nagoya Railroad Company Limited 0% 11/12/2024	200,000,000	1,861,339
Red Hat Inc 0.25% 01/10/2019	1,545,000	1,832,756
SLDZFH 0% 04/09/2018	1,495,000	1,672,232
BP Capital Markets Plc 1% 28/04/2023	1,100,000	1,624,713
Solidium OY 0% 04/09/2018	1,300,000	1,555,903
Ctrip.com International Limited 1.25% 15/10/2018	1,235,000	1,488,805
SIEGR 1.65% 16/08/2019	1,250,000	1,364,750
Wendel SA 0% 31/07/2019	22,091	1,341,558
Brenntag Finance BV 1.875% 02/12/2022	1,250,000	1,325,000
Eni SpA 0% 13/04/2022	1,100,000	1,269,537

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds US\$
America Movil SAB de CV 0% 28/05/2020	(6,400,000)	(6,902,271)
AMXLMM 0% 28/05/2020	(6,000,000)	(6,879,954)
SIEGR 1.05% 16/08/2017	(4,750,000)	(4,920,175)
SanDisk Corporation 1.5% 15/08/2017	(2,700,000)	(4,317,602)
Gabriel Finance Limited Partnership 2% 26/11/2016	(2,900,000)	(3,296,543)
Mandatory Exchangeable Trust PFD	(31,604)	(3,166,019)
American Realty Capital Properties Inc 3% 01/08/2018	(3,050,000)	(2,947,375)
Telecom Italia SpA 1.125% 26/03/2022	(2,300,000)	(2,634,026)
China Overseas Finance Investment Cayman V Limited 0% 05/01/2023	(2,600,000)	(2,591,000)
SIEGR 1.05% 16/08/2017 New	(2,250,000)	(2,340,000)
GBL Verwaltung SA 1.25% 02/07/2017	(2,000,000)	(2,307,589)
Technip SA 01/01/2017	(1,978,397)	(2,122,793)
Nagoya Railroad Company Limited 0% 11/12/2024	(200,000,000)	(2,067,524)
ReneSola Ltd 4.125% 15/03/2018	(1,745,000)	(1,744,128)
Adidas AG 0.25% 14/06/2019	(1,000,000)	(1,570,826)
SLDZFH 0% 04/09/2018	(1,300,000)	(1,555,903)
Chugoku Electric Power Company Inc 0% 03/23/2018	(160,000,000)	(1,505,769)
Opus Securities SA 3.95% 31/10/2016	(1,287,000)	(1,438,950)
Marine Harvest ASA 0.875% 06/05/2019	(800,000)	(1,278,882)
Chugoku Electric Power Company Inc 0% 25/03/2020	(130,000,000)	(1,212,872)

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Man GLG European Equity Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost €
Fresenius SE & Company KGaA	1,083,842	68,751,817
Royal Dutch Shell Plc	2,338,534	53,211,235
ING Groep NV	4,229,373	46,199,305
NN Group NV	1,386,985	40,520,767
Delta Lloyd NV	4,000,000	18,240,000
Heineken NV	148,952	12,400,254
ASM International NV	275,000	10,300,125
Koninklijke Ahold NV	515,464	10,000,002
Nokia OYJ	1,450,541	9,501,904
Siemens AG	101,410	8,833,825
ASML Holding NV	104,084	8,489,829
Heineken Holding NV	100,000	7,197,000
Bayer AG	70,939	6,943,140
LANXESS AG	161,270	6,920,902
UniCredit SpA	1,631,224	5,608,761
Intesa Sanpaolo SpA	1,986,144	4,888,353
Anheuser-Busch InBev NV	36,712	4,040,904
Banca Popolare di Milano Scarl	5,524,417	3,593,234
Hexagon AB	92,224	3,282,274
Svenska Cellulosa AB SCA	102,172	2,795,163

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds €
ING Groep NV	(6,747,690)	(73,698,945)
Royal Dutch Shell Plc	(2,338,534)	(52,921,024)
NN Group NV	(1,386,985)	(41,040,886)
Koninklijke Ahold NV	(957,150)	(20,205,437)
Fresenius SE & Company KGaA	(212,533)	(13,878,405)
UBS Group AG	(994,690)	(13,741,965)
PostNL NV	(3,346,153)	(12,012,689)
Dialog Semiconductor Plc	(446,154)	(11,510,773)
Metro AG	(450,934)	(10,972,966)
ASM International NV	(275,000)	(9,304,625)
Siemens AG	(101,410)	(9,304,368)
TUI AG	(557,692)	(8,833,841)
Snam SpA	(1,680,080)	(8,781,153)
Nordea Bank AB	(911,095)	(8,531,494)
UniCredit SpA	(2,320,263)	(6,249,442)
Bayer AG	(49,266)	(4,334,676)
Schibsted ASA	(131,531)	(3,170,720)
Banca Popolare di Milano Scarl	(4,816,642)	(1,858,406)
Novartis AG	(23,170)	(1,517,390)
Assa Abloy AB	(76,923)	(1,327,583)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the period. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG Global Sustain Equity Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost €
Topix Index Future March 2016	39	37,165
EURO STOXX 50 March 2016	176	1,220

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds €
Kao Corporation	(40,000)	(1,881,131)
Tsuruha Holdings Inc	(19,800)	(1,487,749)
TechnoPro Holdings Inc	(60,200)	(1,463,954)
McKesson Corporation	(10,000)	(1,425,764)
Bayer AG	(13,500)	(1,373,414)
PPG Industries Inc	(15,000)	(1,290,982)
Whirlpool Corporation	(10,000)	(1,256,075)
Zoetis Inc	(32,500)	(1,251,331)
Nike Inc	(20,000)	(1,105,112)
Marsh & McLennan Cos Inc	(20,000)	(1,001,513)
Teva Pharmaceutical Industries Limited	(18,500)	(993,031)
Allergan plc	(3,852)	(974,801)
Sysmex Corporation	(17,360)	(969,233)
Svenska Cellulosa AB SCA	(35,000)	(941,757)
Veolia Environnement SA	(42,500)	(927,235)
Cigna Corporation	(7,500)	(917,989)
Buwog AG	(42,500)	(800,325)
Mednax Inc	(12,500)	(765,363)
American Water Works Company Inc	(12,500)	(742,787)
Anicom Holdings Inc	(35,000)	(740,947)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the period. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG Japan CoreAlpha Equity Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost ¥
Mitsubishi UFJ Financial Group Inc	40,839,100	23,729,666,206
Toyota Motor Corporation	2,384,700	13,919,438,230
Nomura Holdings Inc	17,319,100	7,784,654,180
Honda Motor Company Limited	2,154,500	6,729,311,402
Hitachi Limited	11,354,000	5,412,356,453
Sumitomo Mitsui Trust Holdings Inc	12,430,000	4,452,544,317
Dai-ichi Life Insurance Company Limited	3,250,400	4,445,930,219
Inpex Corporation	4,789,200	4,225,478,423
JFE Holdings Inc	2,787,200	4,090,104,882
Panasonic Corporation	4,288,100	3,789,538,627
Fujitsu Limited	8,656,000	3,613,434,603
Sumitomo Mitsui Financial Group Inc	1,000,400	3,547,997,737
Mitsubishi Heavy Industries Limited	7,503,000	3,051,976,483
Kansai Electric Power Company Inc	2,885,200	2,869,528,686
Chiba Bank Limited	5,265,000	2,857,005,488
T&D Holdings Inc	2,598,700	2,742,175,655
Bank of Yokohama Limited	5,155,000	2,599,999,496
Resona Holdings Inc	5,015,800	2,053,200,361
Sony Financial Holdings Inc	1,388,000	1,803,130,131
Canon Inc	492,200	1,620,690,212

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds ¥
Canon Inc	(4,251,400)	(13,480,992,041)
Mizuho Financial Group Inc	(73,003,500)	(12,937,682,580)
Nikon Corporation	(7,342,600)	(12,319,387,705)
NTT Docomo Inc	(4,227,687)	(11,038,331,694)
Nippon Steel & Sumitomo Metal Corporation	(4,784,600)	(10,122,407,406)
Sumitomo Mitsui Trust Holdings Inc	(28,011,000)	(9,655,831,238)
Mitsubishi UFJ Financial Group Inc	(18,416,400)	(9,557,627,408)
Mitsubishi Corporation	(4,733,900)	(8,910,321,442)
Sumitomo Mitsui Financial Group Inc	(2,444,100)	(8,330,672,064)
Shin-Etsu Chemical Company Limited	(1,297,700)	(7,645,754,011)
Ricoh Company Limited	(6,887,800)	(7,495,037,790)
Inpex Corporation	(8,241,800)	(7,426,541,341)
Mitsui & Company Limited	(5,668,700)	(7,369,450,485)
Honda Motor Company Limited	(2,443,000)	(7,272,393,370)
JX Holdings Inc	(16,065,600)	(7,229,945,509)
Sumitomo Corporation	(6,301,800)	(7,113,167,162)
Komatsu Limited	(3,691,400)	(6,836,994,989)
Asahi Glass Company Limited	(10,897,000)	(6,772,864,442)
JFE Holdings Inc	(4,352,600)	(6,660,166,026)
Kyocera Corporation	(1,145,000)	(5,822,095,343)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the period. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG MENA Equity Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost US\$
Dubai Islamic Bank PJSC	166,000	144,625
Morgan Stanley BV	75,000	240,000
Credit Suisse Nassau	65,564	608,768
JPM-CW20 National Commission	50,000	566,450
JPM-CW18 Al Tayyar Promissory-Note	25,000	241,358

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds US\$
SABIC	(90,000)	(1,911,317)
Emaar Properties PJSC	(900,000)	(1,464,516)
Dubai Islamic Bank PJSC	(966,000)	(1,367,974)
First Gulf Bank PJSC	(415,069)	(1,360,895)
Abu Dhabi Commercial Bank PJSC	(800,000)	(1,314,620)
Aldar Properties PJSC	(1,772,526)	(1,267,824)
Aldar Properties PJSC	(1,772,526)	(1,267,824)
Qatar Fuel Company QSC	(30,377)	(1,263,416)
Qatar Navigation	(50,000)	(1,205,799)
Samba Financial Group	(230,817)	(1,202,734)
Qatar National Bank SAQ	(29,868)	(1,143,642)
Kuwait Projects Co Holding KSCP	(654,766)	(1,090,587)
JPM - CW20 National Commission	(101,000)	(1,068,930)
JPM - CW18 AL Tayyar Promissory-Note	(90,270)	(913,052)
Morgan Stanley BV	(96,000)	(899,983)
Deutsch - CW16 Riyadh Bank Promissory-note	(260,000)	(765,555)
Gulf International Services OSC	(70,000)	(757,483)
Commercial Bank of Qatar QSC	(75,113)	(753,969)
Deutsch - CW16 AL Rajhi Bank Promissory-note	(50,000)	(751,768)
Credit Suisse Nassau Promissory-note	(65,564)	(608,768)

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Man Numeric Emerging Markets Equity Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost US\$
Samsung Electronics Company Limited	2,591	2,835,438
NetEase Inc	17,000	2,690,404
Tencent Holdings Limited	115,800	2,479,965
Infosys Limited	123,600	2,126,735
Hyundai Mobis Company Limited	9,284	1,908,286
POSCO	7,314	1,488,829
Bank of China Limited	3,496,000	1,403,686
KT&G Company	10,799	1,159,466
Bidvest Group Limited	48,572	1,060,461
New Oriental Education & Technology Group Inc	25,800	973,207
China Mobile Limited ADR	17,700	954,657
China Petroleum & Chemical Company	1,348,000	921,343
Dongbu Hannong Chemical Company Limited	60,998	908,561
Ambev SA	201,700	891,423
KB Financial Group Inc	30,930	884,776
Dongfeng Motor Group Company Limited	716,000	865,471
AngloGold Ashanti Limited	64,300	852,965
Bank of Communications Company Limited	1,203,000	759,480
Petroleo Brasileiro SA	113,700	760,797
China Communications Construction Company Limited	622,000	738,195

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds US\$
Ambev SA	(611,400)	(3,169,319)
NetEase Inc	(17,900)	(2,736,582)
China Mobile Limited	(41,500)	(2,296,173)
Taiwan SemiConductor Manufacturing Company Limited	(68,000)	(1,639,804)
Infosys Limited	(84,300)	(1,565,547)
Hon Hai Precision Industry Company Limited	(548,000)	(1,296,018)
Shinhan Financial Group Company Limited	(36,562)	(1,262,633)
Bidvest Group Limited	(48,572)	(1,187,495)
Samsung Electronics Company Limited	(1,153)	(1,164,593)
Tatneft PAO	(38,973)	(1,099,613)
Pegatron Company	(424,000)	(889,459)
Dongbu Insurance Company Limited	(13,321)	(838,936)
RMB Holdings Limited	(238,145)	(825,269)
AAC Technologies Holdings Inc	(119,000)	(817,038)
Lotte Chemical Companyr	(3,518)	(814,200)
CITIC Limited	(534,000)	(774,832)
Hyundai Mobis Company Limited	(3,560)	(774,314)
MosCompanyw Exchange MICEX-RTS OAO	(486,860)	(769,651)
PTT Global Chemical Pcl	(487,100)	(725,970)
Fibria Celulose SA	(70,100)	(720,839)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the period. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man Numeric US Large Cap Equity Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost US\$
Johnson & Johnson	79,700	8,814,979
Apple Inc	89,500	8,376,224
PepsiCo Inc	62,700	6,522,040
Amgen Inc	39,900	6,135,967
Allstate Corporation	80,000	5,277,572
Pfizer Inc	145,500	4,896,826
Verizon Communications Inc	88,700	4,508,378
Citigroup Inc	97,200	4,254,203
Gilead Sciences Inc	48,100	4,141,185
Comcast Corporation	67,700	4,102,336
Lowe's Cos Inc	54,000	4,099,566
Microsoft Corporation	80,200	4,055,988
Edison International	57,000	4,055,977
Ameriprise Financial Inc	38,800	3,656,757
Cisco Systems Inc	132,600	3,543,257
Tyson Foods Inc	55,400	3,535,015
Valero Energy Corporation	61,600	3,489,465
eBay Inc	144,000	3,458,000
Adobe Systems Inc	35,700	3,357,050
Simon Property Group Inc	16,300	3,316,977

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds US\$
Apple Inc	(36,100)	(3,525,121)
Ameren corporation	(47,421)	(2,317,100)
Foot Locker Inc	(40,900)	(2,276,274)
American Electric Power Co Inc	(35,000)	(2,270,340)
Delta Air Lines Inc	(47,700)	(2,049,839)
Microsoft Corporation	(36,000)	(1,854,366)
Wal-Mart Stores Inc	(26,700)	(1,781,873)
Gilead Sciences Inc	(19,900)	(1,737,528)
Michael Kors Holdings Limited	(32,600)	(1,617,519)
AmerisourceBergen Corporation	(20,700)	(1,616,532)
CR Bard Inc	(7,200)	(1,551,273)
Pfizer Inc	(49,900)	(1,490,255)
General Dynamics Corporation	(10,300)	(1,404,972)
NVR Inc	(829)	(1,390,071)
F5 Networks Inc	(12,800)	(1,360,516)
AbbVie Inc	(22,200)	(1,358,433)
Entergy Corporation	(17,900)	(1,352,819)
Xerox Corporation	(137,843)	(1,304,001)
Lowe's Companies Inc	(16,900)	(1,295,024)
Adobe Systems Inc	(13,200)	(1,261,921)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the period. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man Numeric Global Equity Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost US\$
Johnson & Johnson	4,400	467,306
Facebook Inc	3,200	368,814
Symantec Corporation	19,900	352,097
Eni SpA	22,430	328,134
Edison International	4,700	320,260
PepsiCo Inc	2,500	256,293
Darden Restaurants Inc	3,800	245,730
PVH Corporation	2,600	244,034
Tyson Foods Inc	3,900	242,657
CenturyLink Inc	8,000	241,342
Woodside Petroleum Limited	11,500	235,946
Goldman Sachs Group Inc	1,500	227,494
Allstate Corporation	3,600	224,295
Norsk Hydro ASA	55,000	223,194
Pfizer Inc	6,400	215,553
Lowe's Companies Inc	2,900	214,115
Verizon Communications Inc	4,200	214,051
Express Scripts Holding Company	2,800	210,609
Bayer AG	1,958	200,857
AmerisourceBergen Corporation	2,100	194,754

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds US\$
Pfizer Inc	(15,900)	(486,741)
Apple Inc	(5,000)	(477,740)
Microsoft Corporation	(7,000)	(359,244)
Goldman Sachs Group Inc	(1,900)	(293,285)
Marathon Petroleum Corporation	(7,600)	(280,637)
Amerisource Bergen Corporation	(3,200)	(256,806)
Simon Property Group Inc	(1,300)	(250,788)
American Electric Power Company Inc	(3,800)	(244,806)
Foot Locker Inc	(3,600)	(231,663)
UGI Corporation	(5,700)	(229,441)
Bunge Limited	(4,200)	(223,988)
Atmos Energy Corporation	(3,100)	(220,700)
Comcast Corporation	(3,700)	(219,375)
American International Group Inc	(3,900)	(212,586)
Gilead Sciences Inc	(2,400)	(212,008)
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	(1,001)	(199,636)
Prysmian SpA	(8,630)	(197,472)
Alphabet Inc	(270)	(191,025)
Telenor ASA	(11,900)	(190,931)
Peugeot SA	(12,050)	(184,312)

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Man GLG Global Emerging Markets Local Currency Rates Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost US\$
United States Treasury Bill 0% 14/07/2016	3,000,000	2,999,582
Turkey Government Bond 8.5% 14/09/2022	8,000,000	2,574,944
United States Treasury Bill 0% 07/07/2016	2,000,000	1,999,761
Mexican Bonos 6.5% 10/06/2021	30,030,000	1,681,789
Indonesia Treasury Bond 8.25% 15/05/2036	19,000,000,000	1,429,173
South Africa Government Bond 8.5% 31/01/2037	24,350,000	1,372,146
Brazil Notas do Tesouro Nacional Serie F 10% 01/01/2025	5,145,000	1,272,958
Russian Federal Bond - OFZ 8.5% 17/09/2031	78,000,000	1,129,687
United States Treasury Bill 0% 23/06/2016	1,000,000	999,955
United States Treasury Bill 0% 21/07/2016	1,000,000	999,786
United States Treasury Bill 0% 28/07/2016	1,000,000	999,755
Malaysia Government Bond 3.8% 17/08/2023	3,570,000	858,744
Colombian TES 7.75% 18/09/2030	2,500,000,000	827,048
Thailand Government Bond 3.65% 17/12/2021	26,370,000	801,117
Peruvian Government International Bond 8.2% 12/08/2026	1,170,000	397,686

Statement of Significant Sales For the period ended 30 June 2016

Security	Nominal	Proceeds US\$
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There were no sales during the period ended 30 June 2016.

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Man GLG Global Emerging Markets Bond Statement of Significant Purchases For the period ended 30 June 2016

Security	Nominal	Cost US\$
Argentine Republic Government International Bond 6.88% 22/04/2021	1,270,000	1,334,770
Turkey Government International Bond 6.25% 26/09/2022	1,160,000	1,287,600
Mexico Government International Bond 4.75% 08/03/2044	990,000	1,003,365
Colombia Government International Bond 2.63% 15/03/2023	1,070,000	1,000,450
Republic of Indonesia 4.88% 05/05/2021	930,000	997,425
Mexico Government International Bond 3.63% 15/03/2022	960,000	996,000
Russian Foreign Bond - Eurobond 5% 29/04/2020	900,000	953,100
Brazilian Government International Bond 2.63% 05/01/2023	1,030,000	892,495
Petroleos Mexicanos 5.5% 21/01/2021	750,000	781,875
Petrobras Global Finance BV 8.38% 23/05/2021	640,000	641,600
Sinochem Overseas Capital Company Limited 4.5% 11/12/2020	570,000	604,913
South Africa Government International Bond 4.87% 14/04/2026	600,000	599,250
Philippine Government International Bond 4.2% 21/01/2024	520,000	592,280
Dominican Republic International Bond 6.88% 29/01/2026	540,000	583,200
Indonesia Government International Bond 5.13% 15/01/2045	530,000	534,638
Hungary Government International Bond 6.38% 29/03/2021	350,000	398,125
Turkey Government International Bond 4.88% 16/04/2043	430,000	396,675
Panama Government International Bond 4% 22/09/2024	380,000	396,625
Kazakhstan Government International Bond 3.88% 14/10/2024	400,000	395,000
CNPC General Capital Limited 2.75% 19/04/2017	390,000	394,407

Statement of Significant Sales For the period ended 30 June 2016

Security	Proceeds US\$
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There were no sales during the period ended 30 June 2016.

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