

GLG Investments VI plc

(An Investment Company with Variable Capital)

Unaudited Financial Statements and Semi-Annual Report
for the six month period ended 30 June 2015

Fund and Class of Shares

ISIN

GLG European Alpha Alternative DN H USD	IE00B4YLMY47
GLG European Alpha Alternative IN EUR	IE00B3VHWQ03
GLG European Alpha Alternative DN EUR	IE00B4YLN521
GLG European Alpha Alternative IN H USD	IE00B3VHWN71
GLG European Alpha Alternative DN H GBP	IE00B4YLN745
GLG European Alpha Alternative IN H GBP	IE00B3VHX450
GLG Alpha Select Alternative DN GBP	IE00B60K3800
GLG Alpha Select Alternative IN GBP	IE00B60S2G54
GLG Alpha Select Alternative DN H EUR	IE00B5ZNR51
GLG Alpha Select Alternative IN H EUR	IE00B3LJVG97
GLG Alpha Select Alternative DN H USD	IE00B6116G19
GLG Alpha Select Alternative IN H USD	IE00B5ZN3H63
GLG European Equity Alternative DN H USD	IE00B55G5T10
GLG European Equity Alternative DN EUR	IE00B5591813
GLG European Equity Alternative DN H GBP	IE00B50LJD33
GLG European Equity Alternative DN H CHF	IE00B3N8Z959
GLG European Equity Alternative DN H SEK	IE00B664J889
GLG European Equity Alternative DN H NOK	IE00B5BGS293
GLG European Equity Alternative IN H USD	IE00B54VK141
GLG European Equity Alternative IN EUR	IE00B5429P46
GLG European Equity Alternative IN H GBP	IE00B501WY55
GLG European Equity Alternative IN H SEK	IE00B5MLB684
GLG European Equity Alternative DN H SGD	IE00B6ZDJX16
GLG Financials Alternative DN H USD	IE00B73DP106
GLG Financials Alternative IN EUR	IE00B771GJ57
GLG Financials Alternative IN H USD	IE00B771FQ59
GLG Financials Alternative DN EUR	IE00B6VKJF88
GLG Financials Alternative DN H GBP	IE00B740Z33
GLG Total Return I H USD	IE00BD615Y67
GLG Global Equity Alternative IN EUR	IE00BD616X26
GLG Global Equity Alternative DN H USD	IE00BD616K96
GLG Global Equity Alternative IN H USD	IE00BD616T89
GLG Global Equity Alternative DN EUR	IE00BD616N28
GLG Global Equity Alternative DN H CHF	IE00BD616L04
GLG Global Equity Alternative IN H NOK	IE00BD616Y33
GLG Global Equity Alternative DN H GBP	IE00BD616P42
GLG Asian Equity Alternative IN H GBP	IE00B8SGQQ36
GLG Asian Equity Alternative IN USD	IE00B8NYP655
GLG European Alpha Alternative Enhanced IN EUR	IE00BJ4G3523
GLG European Alpha Alternative Enhanced IN H CHF	IE00BJ4G3747
GLG European Alpha Alternative Enhanced IN H USD	IE00BJ4G3F24
GLG European Alpha Alternative Enhanced DN EUR	IE00BJ4G2X31
GLG European Alpha Alternative Enhanced DN H GBP	IE00BJ4G3184
GLG Cred-Eq Alternative IN EUR	IE00BMBMLR26
GLG Cred-Eq Alternative DN H USD	IE00BMBMLN87
GLG Cred-Eq Alternative DN EUR	IE00BMBMLC72
GLG Cred-Eq Alternative IN H USD	IE00BMBMM132
Man AHL Multi Strategy Alternative IN USD	IE00BRJT8355
Man AHL Multi Strategy Alternative DN USD	IE00BRJT7S37
Man AHL Multi Strategy Alternative DN H GBP	IE00BRJT7X89
Man AHL Multi Strategy Alternative IN H CHF	IE00BRJT8579
Man AHL Multi Strategy Alternative IN H EUR	IE00BRJT8462

Fund and Class of Shares

ISIN

Man AHL Directional Equities Alternative IN USD
Man AHL Directional Equities Alternative IN H EUR

IE00BRJT9C17
IE00BRJT9024

Man AHL TargetRisk I USD

IE00BRJT7H22

Man AHL Volatility Alternative IN USD
Man AHL Volatility Alternative IN H EUR

IE00BRJT8R94
IE00BRJT8S02

Man GLG European Mid-Cap Equity Alternative Class IN H GBP
Man GLG European Mid-Cap Equity Alternative Class DN H USD
Man GLG European Mid-Cap Equity Alternative Class IN H USD
Man GLG European Mid-Cap Equity Alternative Class IN EUR

IE00BWBSFM39
IE00BWBSFF61
IE00BWBSFV20
IE00BWBSFJ00

Man Numeric Market Neutral Alternative Class IN H EUR
Man Numeric Market Neutral Alternative Class DN USD
Man Numeric Market Neutral Alternative Class IN USD

IE00BVOLMZ86
IE00BVOLMF80
IE00BVOLMV49

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Board of Directors: Eric Fortier (Canadian)
Michael Jackson (Irish)
John Morton (British)
Victoria Parry (British, Irish resident)

Secretary and Registered Office: Matsack Trust Limited,
70 Sir John Rogerson's Quay,
Dublin 2,
Ireland

Manager: GLG Partners Asset Management Limited,
70 Sir John Rogerson's Quay,
Dublin 2,
Ireland

Investment Manager and Distributor in relation to the GLG Portfolios: GLG Partners LP,
One Curzon Street,
London W1J 5HB,
England

Custodian: BNY Mellon Trust Company (Ireland) Limited,
Guild House,
Guild Street,
IFSC,
Dublin 1,
Ireland

Investment Manager in relation to the Man AHL Portfolios: AHL Partners LLP
Riverbank House
2 Swan Lane
London EC4R 3AD
England

Legal Advisers as to matters of Irish law: Matheson,
70 Sir John Rogerson's Quay,
Dublin 2,
Ireland

Investment Manager in relation to the Man Numeric Portfolios: Numeric Investors LLC
470 Atlantic Avenue,
6th Floor,
Boston,
MA 02210,
USA

Independent Auditor: Ernst & Young,
Chartered Accountants,
Ernst & Young Building,
Harcourt Centre,
Harcourt Street,
Dublin 2,
Ireland

Distributor in relation to the Numeric Portfolios and Man AHL Portfolios: Man Investments AG
Huobstrasse 3
8808 Pfäffikon SZ
Switzerland

Sponsoring Irish Stockbroker: J&E Davy,
Davy House,
49 Dawson Street,
Dublin 2,
Ireland

Administrator: BNY Mellon Fund Services
(Ireland) Limited,
Guild House,
Guild Street,
IFSC,
Dublin 1,

Swiss Representative: Man Investments AG
Huobstrasse 3
8808 Pfäffikon SZ,
Switzerland

Swiss Paying Agent: Credit Suisse AG
Paradeplatz 8
CH-8001 Zürich
Switzerland

GLG European Alpha Alternative – Semi - Annual Report Commentary

GLG European Alpha Alternative Fund (the "Fund") was up 1.72% (Class IN H GBP) net of fees (0.63% management fees and 0.01% performance fees) in H1 2015.

Stock selection was, for another year, the main contributor to the Fund's performance in H1 2015 with close to 140% of the attribution. Sector selection was also positive while market attribution and hedge selection were negative.

Market and Fund Outlook

2015 started on a high note with M. Draghi's EUR 60bn/month QE announcement from March 2015 to September 2016. This "QE trade" led to a very strong Q1 performance across euro denominated markets. Of note, January saw a very significant appreciation of the CHF/EUR as the Swiss National Bank unexpectedly announced the removal of the CHF peg against the euro. This led to a very strong correction of all CHF denominated stocks. Currency fluctuations, and in particular the very strong depreciation of EUR versus CHF, GBP and USD, was indeed a powerful performance driver across geographies and sectors with MIB, CAC, DAX and Euro Stoxx significantly outperforming FTSE and SMI while on the sector front, dollar beneficiary sectors such as HPC and Healthcare massively outperformed Basic resources and Oil & Gas. The second part of H1 was a lot more volatile with new clouds arising including very difficult Greek bailout negotiations together with significant macro weakness in some large emerging markets such as China and Brazil.

Fund Positioning

As always, our focus in 2015 will remain on stock selection. Sector bias and market exposure should remain a minimal part of performance. Our gross exposure should evolve around the 100/120%¹ mark. In addition to our usual relative performance trades, we continue to focus on M&A optionality as strong corporate balance sheets are being put to work. So far this year, we have benefited from BG's takeover by Shell, Delhaize's bid by Ahold and Alcatel's bid by Nokia. M&A should continue to be a driver for performance as financing costs remain very attractive and growth prospect remain subdued.

1 The limits and/or targets illustrate the Investment Manager's current intentions, and are subject to change without notice.

The organisations and/or financial instruments mentioned are for reference purposes only. The content of this material should not be construed as a recommendation for their purchase or sale.

*Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations.

GLG Alpha Select Alternative – Semi - Annual Report Commentary

Market Review

The start of the year brought a material pick up in volatility for equity markets and tightening in bond yields as the oil price continued to fall, with debate surrounding whether the fall was demand driven (low global growth) or down to the oversupplied nature of oil markets. At the same time the ECB announced their version of QE, helping to push the 30 year German Bund yield below 1% for the first time. These price gains in the treasury markets, however, were reversed as growth and inflation expectations picked up and the market started to digest the likelihood of a rate rise in the US during the course of 2015. More cyclical sectors of the market outperformed, particularly commodity related stocks as oil and other commodities bounced off their lows. However, towards the end of the first quarter weakness in US economic data postponed the market's expectation of the first hike in US interest rates until later in the year. As a consequence of this, US Dollar volatility picked up – taking with it some sharp and largely negative moves in equities through early March. Markets rose through the latter half of March and April, particularly the Shanghai Composite which posted gains of over 30%. A bounce in the oil price by around 20% meant that commodity stocks continued to buoy the FTSE 100, especially BG Group which was up over 40% after agreeing to a takeover approach from Shell. This reversal of fortune was driven by changes in momentum in other asset classes, notably a weakening in the US Dollar, and unsurprisingly had a renewed positive effect on inflation expectations in both the US and the UK.

May's UK election result surprised almost all observers with a decisive outright majority for the Conservatives, bolstering confidence in the corporate sector through continuity in leadership as well as the party's pro-business stance. The implication for the portfolio was less positive, discussed in further detail below.

Greece took centre stage in June. With the policies of the newly elected government putting pressure on the country's finances, and in turn testing the patience of the Eurozone as they missed an IMF repayment, equity markets were affected materially. In recent years the ECB has developed circuit breakers to contain these kinds of issue, however, and it became clear that Greece would accept almost any deal to secure another round of financing. Early July therefore saw a return to normality for European markets. The local Chinese index - having more than doubled over one year - fell more than 20% from its intra-month peak in June. While many speculate that the Chinese economy is imploding, we see this as too simplistic, particularly given that the stock market was still 90% higher year-on-year. China may have been weak for a period of time, but we remain unconvinced that the stock market is a sound indicator of the underlying economy today, for better or for worse.

Portfolio

The Fund delivered 1.79% (Class IN GBP) of positive performance for the first half of the year, driven almost entirely by stock selection. It was well positioned for a tightening yield environment and falling oil price in early 2015 through being long consumer defensives, short oil majors and also short banks, which added to performance. In our view the requirement for banks to hold more capital - amidst a rising bad debt cycle caused by heavy commodity exposure - would lead to credit write downs, and thus a potential capital shortfall. In commodities, we maintained shorts where we saw significant fundamental downside through earnings downgrades, balance sheet pressure and geopolitical headwinds.

Portfolio (continued)

As bottom up and top down views developed in the first quarter, however, we made some significant changes to the portfolio. For the first time in several quarters we went long commodities as we started to see a supply-side response to the lower commodity prices. The rig count in the US dropped from a high of 1,931 to a level of 932, we began to see Australian iron ore producers being forced out of business and other iron ore producers such as BHP Billiton and Vale voluntarily slowing supply growth. This came at a time when the market was at extreme levels of under ownership of mining and oil stocks, earnings momentum began to turn as cost cutting took effect and commodity prices stabilised, dividend yields sat at a significant premium to the market and management teams started to be far more proactive in managing their businesses for shareholders. The fund was rewarded, with the biggest contributor to performance this year being BG Group (+0.76%).

The UK Election result had a much bigger impact on our portfolio during May than anticipated. We were, and indeed remain, strong believers that global inflation will start to pick up in the second half of the year, and therefore that government bond yields need to move up materially. This in turn has made us nervous about the overall level of equities, driven in part by the current low level of bond yields, but also nervous about rotations within equities. At a portfolio level this led us to build a long book with exposure to US Dollar earners such as energy and commodities which would benefit from rising bond yields. However it was UK domestic cyclicals which performed strongest after an election which wrong-footed many by delivering victory for the Conservative Party. The portfolio suffered after the election result through its short exposure to UK domestic stocks, primarily in housebuilders and utilities. We do not think the political backdrop has materially changed, and ahead of a regulatory review, we were happy to add to short positions here. The UK election result drove investors to the UK domestic heavy mid-cap index as a way to get exposure to the UK economy, and the index outperformed the FTSE 100 by c.4% during May for this reason, a very large one month move by normal standards. We believe that the bond yield theme is here to stay and that certain areas of the FTSE 100 are vulnerable to a derating over the coming months. We therefore maintained many of the positions on both sides of the portfolio that suffered during May, believing the turn in bond markets to be a much more powerful theme with greater longevity for investors than the UK Election result.

A number of other stocks contributed meaningfully to the portfolio during the first half of the year, notably Carnival on the long side of the portfolio (+0.58%). Carnival is a company which is in recovery mode under a relatively new CEO, and weakness on the back of competitor results in Q1 gave us an opportunity to rebuild a position at a very attractive valuation. The stock subsequently performed well ahead of its own results and thereafter and we made a healthy return on the position. The company continued to find favour as a cheap cyclical in an expensive equity market with a number of surveys suggesting industry pricing was improving. After a very tough period for the company, post the Concordia disaster, the company is now beginning to demonstrate a quality business and long-term demand dynamics, further highlighted at the interim results in June.

One of our bottom-up themes - dividend risk - was manifested at the start of the year through short defensives exposure, such as utilities. This worked well during full year results season, and we continue to think that there will be further pressure on dividends, both in utilities and the broader market. Growing dividends significantly in excess of earnings growth, and even more so than cash flow growth, has to be a strategy with a limited duration.

Our long position in BHP Billiton lost money (-0.39%) despite the spinoff of their South 32 asset. We like mining stocks thematically for the same reason as Energy, in that economic data is starting to look less bad at a time that bond yields are starting to rise globally in anticipation of a more inflationary environment. Whilst we believe we will be right on this theme over the long term, we were clearly too early during May itself.

Outlook & Positioning

Our view is that inflation is likely to surprise on the upside going forward. Oil at today's prices becomes inflationary as we exit this year, having been very deflationary for the year to date. Combine this with ongoing upward pressure on wages and the stage is set for a much more inflationary (or at least less disinflationary) environment than we have become accustomed to as we go through the remainder of 2015 into 2016. At this point we are probably more convinced on inflation than we are on growth, but will be watching developments closely. Growth appears to be reaccelerating in the US, while employment trends in the US and the UK continue to be very strong. We think that this inflationary tailwind will continue to put upward pressure on bond yields and force central bankers to respond with higher interest rates. This would all suggest a change from the equity market's fixation with yield and duration assets towards a more value oriented portfolio.

Given that we have long been frustrated at the seeming general lack of desire by the biggest companies in the FTSE to deliver shareholder value, it is right that we highlight that this now shows signs of changing. Shell's approach to BG, and BHP Billiton's spin off of South32 – combined with capex cuts at both companies – point to a much more shareholder friendly approach from management, which should be applauded. These are important developments, especially at a time when we are finding fewer ideas in the mid cap space.

Volatility has risen across asset classes, fuelled by the tug of war between an improving growth outlook in developed markets - aided by a lower oil price - and the risks around rate rises and the associated potential for policy error. This rise, as well as the rate of USD appreciation, has been a concern for us. We think that the equity market has been surprisingly sanguine about these issues and so added protection to the portfolio in the form of equity index puts, increasing our gross exposure in measured fashion. At the same time, market weakness has allowed us to add to some of our other favourite positions such as Aviva and Imperial Tobacco, and as a result the gross exposure of the portfolio has increased back towards 150%.

GLG European Equity Alternative - Semi - Annual Report Commentary

The first six months of 2015 provided no shortage of news-flow or macro drivers as all major asset classes displayed more volatility than most market participants expected. In Europe, we saw the start of the European Central Bank's sovereign quantitative easing programme which indeed proved a strong tailwind to European equity markets across the board, only for 'Grexit' fears to escalate which then sent European indices plummeting. In Asia, Chinese equities soared in the first half of the period and then plunged 20% in June as the froth came off the bull-run. In addition, the price of Oil has continued to fluctuate in response to a growing number of geopolitical events including increasing oil production in the Middle East and an impending nuclear accord with Iran and the West. These events are all feeding into the Federal Open Market Committee's decision to increase interest rates in the US and which will inevitably create further shifts in asset allocations from investors from around the world. These volatility regimes have served as a persistent source of dispersion generating opportunity which has in turn helped drive the Fund's performance during the first half of the year. In addition to these market conditions, we also wish to highlight some of the internal changes which have assisted the Fund in capturing these opportunities. Broadly speaking, the refinements that were executed during 2014 are starting to bear fruit in two main areas. Firstly, the more balanced, broad based allocation across books has paid off as the majority of teams have demonstrated their ability to generate stock specific returns through volatile times. Indeed of the 23 developed books in the strategy, 15 have made positive contributions in 2015. Secondly, our dynamic risk management at both a fund and at a book level was tested with gyrations in oil and FX having significant impact on equity markets.

We are therefore pleased to report that as a result of these events and refinements, the Fund returned 4.71%¹ from 1 January 2015 to 30 June 2015 with stock specific risk acting as the principal driver of returns. Those books that featured amongst our strongest performers over the period were Event Driven, Financials, Healthcare and Industrials who incidentally make up some of our longer serving portfolio managers. Firstly, the Event Driven book was a beneficiary of risk-arb spreads tightening and a deal heavy environment during the first half of 2015. Key winners for this book were Shanda Games, Applied Materials Inc and Salix Pharmaceuticals¹. The Financials book had some stock picking success thanks to its focus on company fundamentals and successfully playing the restructuring theme as European banks look to divest of non-core operation and concentrate on profitable franchises. UBS, ING and Banca Popolare di Milano were the best performing stocks for this book. The Healthcare book's long-held conviction in Obamacare related stocks also paid off handsomely thanks to the Supreme Court ruling that the Affordable Care Act subsidies would continue to stand with Cigna Corp, HCA Holdings and Valeant providing the lion's share of returns. The Industrials book can also attribute its strong performance to stock specific risk thanks to good positioning in companies such as Electrolux, Airbus Group and Schneider Electric. Those books that found trading conditions more tricky and less suited to their investment style included Energy E&P, Oil Services and Utilities. It is no surprise that those books most exposed to commodity price volatility have endured a challenging first half to the year. Whilst the Energy E&P book enjoyed some success with a long in BG Group, it was weighed down by names such as Torc Oil & Gas, Canadian Oil Sands and Apache Group. The Oil Services book suffered from the unstable price of Oil and companies directly affected by this. A short in an oil and gas drilling production firm worked particularly well for this book but performance was dragged down by specific offshore drilling companies' short positions that were squeezed higher despite all evidence suggesting that there is still a long wait before these companies return to profitability. The Utilities book endured some pain as a long in National Grid fell, whilst a short squeeze in a manufacturer and distributor of electricity and gas also hurt performance. Finally, another important facet of our investment proposition has been our ability to attract and retain the talent of some of the highest calibre investment professionals in the industry. It is therefore extremely pleasing that some of the newest joiners to the team have displayed reassuring stock picking skills as well as the appropriate behavioural attributes with impressive alacrity to feature as some of our best contributors during the first half of the year. The European Breakout, European Mid-Cap and European Consumer books can count themselves in this group of new joiners who have demonstrated particularly encouraging signs.

In terms of risk, the Fund ended the period with gross exposure of 251% with approximately 1,000 names in the portfolio. In addition, on an absolute basis the Fund held the following geographical exposures: Europe 59%; US 33%; Asia 7%; Emerging Markets 1%.

A particular area we wish to highlight has been our robust risk management process which has served us well this year in large part thanks to encouraging our portfolio managers to play a good defence via a bottom-up active risk management process at the underlying book. This was no more apparent during March when the underlying books adjusted tilts to significant factors which we could see coming through in the form of Oil and US\$, at the top level we also felt it appropriate to buy EUR call options before the FOMC's meeting on 18th March. These options contributed approximately 19bps of positive performance during that month and serve as a great example of how the Fund's dynamic risk management process has enhanced the capital preservation element of our investment philosophy.

In terms of what this means for the remainder of the year, we are confident we will be able to deliver on our performance aims as we believe conditions will suit equity market neutral funds that target select risk premia and offer maximum diversification. With earnings season fast approaching, we eagerly look forward to building up positions appropriately and taking advantage of the stock specific opportunities as they present themselves.

¹ Performance has been stated for the GLG European Equity Alternative IN EUR share class.

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GLG Financials Alternative - Semi - Annual Report Commentary

Financial sector performance was positive in both absolute and market relative terms during the first half of 2015, with European banks up by 12.5pc and US banks up by 4pc.

For European banks, the sector rebounded after underperformance during 2015. This was initially catalysed by the more positive environment post the announcement of quantitative easing by the European Central Bank. This was aided by continued loan growth data showing positive signs in the Eurozone. In addition, there were a number of positive stock specific factors that sent individual stocks higher. Most notably the Popolari bank reform in Italy which led to a large rally on merger speculation, and the increasing yield attractions of a numbers of stocks that have largely finished their restructuring and are moving to pay above market dividend yields.

In the US, the primary driver reminds the potential for rising interest rates. Hence the subsector sold off in January as US bond yields went lower on the back of a sell off in commodities. Since then as bond yields have risen the banks sector has moved with it.

Against this backdrop, GLG Financials Alternative (the "Fund") made 3.81% (Class IN EUR) in the first half. After modest losses in January, the Fund performed consistently over the remainder of the first half.

The Fund was closed at the end of the first half.

Largest positive contributors to performance were:

- Longs in Italian Banks
- Long in a Swiss Bank
- Long in a Dutch Bank

Largest negative contributors to performance were:

- Shorts in Nordic Banks.

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GLG Total Return - Semi - Annual Report Commentary

Over the half-year period, the fund benefited from a weaker Euro and the relative strength of Eurozone equities, both a consequence of aggressive European Central Bank (ECB) monetary easing. Mark-downs on energy sector corporate credits were responsible for the biggest negative contribution to returns. Over-supply from Saudi Arabia and shale producers pulled down crude oil prices and raised concerns over the creditworthiness of many smaller oil production companies. The portfolio impact from this phenomenon was felt most sharply in December 2014 and early 2015.

An eventful six months for the global financial system included the removal of the Swiss National Bank's (SNB) cap on the Swiss Franc's value against the Euro. This resulted in immediate and extreme appreciation of the franc and a consequent small loss for the fund's long US dollar position. This was more than offset, however, by the prolonged and deep Euro depreciation that the SNB pre-empted.

The ECB's Public Sector Purchase Programme (PSPP), when it was announced in the first quarter of 2015, was considered bold in its scale. In buying large quantities of European sovereign bonds at already low yields, including those of Germany, the PSPP was an ingredient in suppressing global bond yields over the period. Combined with negative Euro interest rates and, indeed, a large number of negative sovereign bond yields, investors were increasingly attracted to the yields offered by recovering European equities.

The bull market in European equities seen in the early part of 2015 came after a multi-year period of lacklustre market performance, a phenomenon which had contrasted with the steady strength of US equities. A number of factors conspired to reverse this trend. Price and valuation divergence between US and European equities reached levels not seen for almost a decade. The relatively high dividend yields of European equities provided increasingly alluring carry against cash and US equities. Meanwhile, some positive momentum in core European economic data and the strong monetary support of Mario Draghi's ECB all suggested that a period of Eurozone equity out-performance lay ahead. The fund held both outright long positions via securities and index derivatives, as well as relative value positions against US equities; these were a significant portion of portfolio risk and return over the period. Some of these gains were given back towards the end of the period as markets took stock of the Syriza government of Greece's anti-austerity posture, and the potential contagion consequences of a Greek default or Euro exit.

Other notable developments for the fund included the strength of Japan and China equities, both benefiting from de facto government and central bank support and contributing positively to portfolio performance.

Looking ahead it is clear that greater caution will be needed as the period of the first U.S. Federal Reserve rate hike approaches, and with equity markets having now experienced long rallies and lacking in obvious value overall. This stretch of global economic expansion has already been historically long and there is currently little room for monetary or fiscal manoeuvre if economic conditions deteriorate. We don't see that deterioration as imminent, given that there is still considerable monetary stimulus from Central Banks outside of the U.S. and the starting point for the expansion was a point of extreme depression. Nevertheless the best days of asset appreciation are likely behind us and a greater focus now needs to be placed on relative value strategies and economic divergence. Notable themes will likely include the divergence between US cyclical expansion and Eurozone fragility, China's fall in investment as a share of its growth and the consequent implications for commodities and those that produce them, and the battle between stagflation and high carry in developing market currencies.

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GLG Global Equity Alternative - Semi - Annual Report Commentary

The first six months of 2015 provided no shortage of news-flow or macro drivers as all major asset classes displayed more volatility than most market participants expected. In Europe, we saw the start of the European Central Bank's sovereign quantitative easing programme which indeed proved a strong tailwind to European equity markets across the board, only for 'Grexit' fears to escalate which then sent European indices plummeting. In Asia, Chinese equities soared in the first half of the period and then plunged 20% in June as the froth came off the bull-run. In addition, the price of Oil has continued to fluctuate in response to a growing number of geopolitical events including increasing oil production in the Middle East and an impending nuclear accord with Iran and the West. These events are all feeding into the Federal Open Market Committee's decision to increase interest rates in the US and which will inevitably create further shifts in asset allocations from investors from around the world. These volatility regimes have served as a persistent source of dispersion generating opportunity which has in turn helped drive the Fund's performance during the first half of the year. In addition to these market conditions, we also wish to highlight some of the internal changes which have assisted the Fund in capturing these opportunities. Broadly speaking, the refinements that were executed during 2014 are starting to bear fruit in two main areas. Firstly, the more balanced, broad based allocation across books has paid off as the majority of teams have demonstrated their ability to generate stock specific returns through volatile times. Indeed of the 23 developed books in the strategy, 15 have made positive contributions in 2015. Secondly, our dynamic risk management at both a fund and at a book level was tested with gyrations in oil and FX having significant impact on equity markets.

We are therefore pleased to report that as a result of these events and refinements, the Fund returned 3.8%¹ from 1 January 2015 to 30 June 2015 with stock specific risk acting as the principal driver of returns. Those books that featured amongst our strongest performers over the period were Event Driven, Financials, Healthcare and Industrials who incidentally make up some of our longer serving portfolio managers. Firstly, the Event Driven book was a beneficiary of risk-arb spreads tightening and a deal heavy environment during the first half of 2015. Key winners for this book were Shanda Games, Applied Materials Inc and Salix Pharmaceuticals². The Financials book had some stock picking success thanks to its focus on company fundamentals and successfully playing the restructuring theme as European banks look to divest of non-core operation and concentrate on profitable franchises. UBS, ING and Banca Popolare di Milano were the best performing stocks for this book. The Healthcare book's long-held conviction in Obamacare related stocks also paid off handsomely thanks to the Supreme Court ruling that the Affordable Care Act subsidies would continue to stand with Cigna Corp, HCA Holdings and Valeant providing the lion's share of returns. The Industrials book can also attribute its strong performance to stock specific risk thanks to good positioning in companies such as Electrolux, Airbus Group and Schneider Electric. Those books that found trading conditions more tricky and less suited to their investment style included Energy E&P, Oil Services and Utilities. It is no surprise that those books most exposed to commodity price volatility have endured a challenging first half to the year. Whilst the Energy E&P book enjoyed some success with a long in BG Group, it was weighed down by names such as Torc Oil & Gas, Canadian Oil Sands and Apache Group. The Oil Services book suffered from the unstable price of Oil and companies directly affected by this. A short in an oil and gas drilling production firm worked particularly well for this book but performance was dragged down by specific offshore drilling companies' short positions that were squeezed higher despite all evidence suggesting that there is still a long wait before these companies return to profitability. The Utilities book endured some pain as a long in National Grid fell, whilst a short squeeze in a manufacturer and distributor of electricity and gas also hurt performance. Finally, another important facet of our investment proposition has been our ability to attract and retain the talent of some of the highest calibre investment professionals in the industry. It is therefore extremely pleasing that some of the newest joiners to the team have displayed reassuring stock picking skills as well as the appropriate behavioural attributes with impressive alacrity to feature as some of our best contributors during the first half of the year. The European Breakout, European Mid-Cap and European Consumer books can count themselves in this group of new joiners who have demonstrated particularly encouraging signs.

In terms of risk, the Fund ended the period with gross exposure of 267% with approximately 1,000 names in the portfolio. In addition, on an absolute basis the Fund held the following geographical exposures: Europe 55%; US 34%; Asia 10%; Emerging Markets 1%.

A particular area we wish to highlight has been our robust risk management process which has served us well this year in large part thanks to encouraging our portfolio managers to play a good defence via a bottom-up active risk management process at the underlying book. This was no more apparent during March when the underlying books adjusted tilts to significant factors which we could see coming through in the form of Oil and US\$, at the top level we also felt it appropriate to buy EUR call options before the FOMC's meeting on 18th March. These options contributed approximately 19bps of positive performance during that month and serve as a great example of how the Fund's dynamic risk management process has enhanced the capital preservation element of our investment philosophy.

In terms of what this means for the remainder of the year, we are confident we will be able to deliver on our performance aims as we believe conditions will suit equity market neutral funds that target select risk premia and offer maximum diversification. With earnings season fast approaching, we eagerly look forward to building up positions appropriately and taking advantage of the stock specific opportunities as they present themselves.

1 Performance has been stated for the GLG Global Equity Alternative IN EUR share class.

2 The organisations and/or financial instruments mentioned are for reference purposes only. The content of this material should not be construed as a recommendation for their purchase or sale

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GLG Asian Equity Alternative - Semi - Annual Report Commentary

GLG Asian Equity Alternative Fund (the "Fund") entered slightly negative territory during a period of considerable turmoil for Asian equity markets.

Chinese markets have been highly volatile since the start of the year and it quickly became clear that markets were being buoyed more by the Chinese authorities' willingness to intervene than by economic data, which suggested stagnation at best but in most cases pointed to an economy that was deteriorating. This was confirmed by our trips to China, where it appeared that activity levels post the Chinese New Year were slower than expected. By June, we were witnessing truly extra-ordinary times in the Chinese stock markets. Throughout the period we were alarmed at the level of margin lending in the system as well as the level of volatility that was occurring in the market and thought it prudent to increase our hedges.

GLG Asian Equity Alternative - Semi - Annual Report Commentary (continued)

This served us well as the Chinese markets fell aggressively from 12 June. The Shanghai Composite (SHCOMP) from 12 June to month end fell 17%. As the SHCOMP collapsed there were almost daily policy announcements by the Government to try and restore confidence - all of which were met with further selling. Unfortunately, at the time of writing, the entire market structure seems to have disintegrated. While market commentators are heralding a bottom to the market rout - perhaps too nervous to say otherwise - it feels like the very basics of a market structure - where price is determined by the forces of supply and demand - have been taken away. It has created an extremely volatile environment.

While markets in China plummeted towards the end of H1 2015, Japanese equity markets continued to show positive momentum throughout the period. In June, the Nikkei Index hit a fifteen year high and the Topix 100 index finished the 6 months up 16.0%. Many explanations are offered for what is driving these returns but the increased levels of governance at major Japanese corporations appears to us to be a key reason. Additionally, it is pleasing to see that there is buying interest from both domestic and foreigner accounts alike. We have been heavily exposed to Japan throughout the period and continue to look for compelling stock selection opportunities in this market.

In terms of further significant moves in our markets, half way through the period we witnessed a large sell off in India. We think the most likely culprit for this sell-off was the continued downtrend in earnings revisions as expectations are adjusted from the initial euphoria that "Modi-nomics" provided. We have had little exposure to India in recent times as the valuations were a challenge to us but it is an area that we will investigate more closely in the coming months.

From 1 January 2015 to 30 June 2015, the main detractors from performance were sector attribution and hedge selection. On a more positive note, fund performance was lifted by stock selection and market attribution.

A key stock selection winner for us over the period was China International Travel Service Corp¹ as it benefited from a new duty free shopping mall on Hainan Island and the increase in leisure travel in China. There was also significant alpha generated from our positions in Japanese components companies - TDK and Alps - who are beneficiaries of the high value componentry trend in smartphones and autos.

In terms of key detractors, our long position in Shriram Transport Finance in India had a negative drag on performance due to some accounting issues at one of their subsidiaries. We were also unfortunately caught out by a left field acquisition of one of our Australian short positions which was acquired at a surprisingly high premium.

Over the period, the Fund averaged gross exposure of 138% and net of 9%. These exposures have been coming down in recent months as the volatility - particularly in Chinese markets - has made alpha generation difficult.

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GLG European Alpha Alternative Enhanced - Semi - Annual Report Commentary

GLG European Alpha Alternative Enhanced Fund (the "Fund") was up 3.19% (Class IN EUR) net of fees (1% management fees and 0% performance fees) in H1 2015.

Stock selection was, for another year, the main contributor to the Fund's performance in H1 2015 with close to 140% of the attribution. Sector selection was also positive while market attribution and hedge selection were negative.

Market and Fund Outlook

2015 started on a high note with M. Draghi's EUR 60bn/month QE announcement from March 2015 to September 2016. This "QE trade" led to a very strong Q1 performance across euro denominated markets. Of note, January saw a very significant appreciation of the CHF/EUR as the Swiss National Bank unexpectedly announced the removal of the CHF peg against the euro. This led to a very strong correction of all CHF denominated stocks. Currency fluctuations, and in particular the very strong depreciation of EUR versus CHF, GBP and USD, was indeed a powerful performance driver across geographies and sectors with MIB, CAC, DAX and Euro Stoxx significantly outperforming FTSE and SMI while on the sector front, dollar beneficiary sectors such as HPC and Healthcare massively outperformed Basic resources and Oil & Gas. The second part of H1 was a lot more volatile with new clouds arising including very difficult Greek bailout negotiations together with significant macro weakness in some large emerging markets such as China and Brazil.

Fund Positioning

As always, our focus in 2015 will remain on stock selection. Sector bias and market exposure should remain a minimal part of performance. Our gross exposure should evolve around the 100/120%¹ mark. In addition to our usual relative performance trades, we continue to focus on M&A optionality as strong corporate balance sheets are being put to work. So far this year, we have benefited from BG's takeover by Shell, Delhaize's bid by Ahold and Alcatel's bid by Nokia. M&A should continue to be a driver for performance as financing costs remain very attractive and growth prospect remain subdued.

¹ The limits and/or targets illustrate the Investment Manager's current intentions, and are subject to change without notice.

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GLG Cred-Eq Alternative – Semi - Annual Report Commentary

Performance Summary

The fund posted a positive net return of 593bps on the lead class (Cred-Eq Alternative Class IN EUR) in 1H15, after 100bps of accrued management fees and 89bps of performance fees.

Market Review

Broadly speaking, 2015 has so far been dominated by events in Greece and China, and the divergent monetary policies of the ECB and Federal Reserve. In the first quarter, the USD rallied strongly against the EUR and at one point it looked as though we may see EURUSD parity. This move was driven by investors' focus on the timing of the first rate hike in the US, combined with further monetary easing via a sovereign-bond buying programme in Europe. The currency move provided a great deal of support to European equities and acted as a headwind for their US counterparts – European equities gained more than 15% in 1Q versus a small 1% gain in the S&P. The rally in the USD, which very clearly impacted 4Q14 and 1Q15 earnings for US corporates, came to an end in March as weaker than expected economic data signalled “lift-off” in US rates could come later than originally expected. Away from monetary policy, Greece remained a concern as the country continued to bleed money and negotiations over a long-term solution hit a brick wall. In China, the market continued its bull-run that began in mid-2014 despite signs of a continued slow down and a reduction in the official growth target. A series of easing monetary policies were introduced to support the market and these far outweighed any growth concerns. Oil enjoyed a brief rally off the lows as geopolitical tensions in the Middle East supported prices.

In the second quarter, headwinds appeared to build with increased talk of a “Grexit”, a bubble in Chinese equities and a weak US economy. Despite all of this, markets continued to move higher until the very end of the quarter when a sharp reversal erased almost all of the gains. In Greece each deadline seemed to pass without a resolution, though the market generally took that view that contagion risk was much lower than before due to a stronger European economy and a number of firewalls put in place by the ECB. In bond markets, European monetary policy and rising inflation expectations caused a large sell-off in bond markets, with the move exaggerated by oft-cited thin liquidity. Economic data out of the US suggested an improving situation there, driven by increased consumption off the back of lower oil prices and signs of a pick-up in the housing market. Together, investors took this to mean a US rate hike would certainly come before year-end with September seen as the most likely timing.

Fund Performance

With a strong first half performance of +593bps net of management fees, the fund outperformed the HFR Convertible Arbitrage index by 344bps, which posted a return of 249bps. Most of the outperformance came in 2Q as the HFR Index largely traded sideways. Top performing positions were a long in Aabar convertibles (+57bps), a long position in Telecom Italia equity (+48bps) and a position in Leg Immobilien convertibles (+38bps). Conversely, the biggest losers were a long in Thomas Cook equity (15bps), a long position in Chesapeake convertibles (8bps) and a long position in Premier Oil convertibles (6bps). Aabar has been one of the fund's largest positions and made money as the underlying stock rallied nearly 20% in the first-half and the fund took advantage of the high volatility by actively trading the delta. Telecom Italia was another strong performer for the fund as the stock moved 32% higher over the period, driven by improving fundamentals and ongoing speculation over industry consolidation. Leg Immo was another beneficiary of industry consolidation chatter and, although the stock reversed most of the 1Q gains in the 2Q, the fund made money by timing the move well. Thomas Cook shares lost money as the firm was caught up in the Greek drama as tourists appeared to put off booking their holidays to Greece until a clear resolution was found. Of course they were also hit by the awful terrorist attack in Tunisia at the end of June. Chesapeake convertibles drifted lower in 1H as natural gas prices remained very low, though they remained fairly resilient given the equity fell more than 40% in the period. Finally, Premier Oil lost money as the sell-off we saw at the end of 2014 continued into early 2015 before recovering some of the losses.

Overall, the fund has been successful in adopting both relative value and directional strategies using convertible bond and equity instruments. We will continue to employ this combination of strategies in the second-half of the year

2015 Outlook

While the convertible bond market slowed towards the end of the first half, this can be attributed to the usual summer lull in activity. Going forward, as market activity picks up again we expect the convertibles market to remain healthy with valuations supported by ongoing inflows into the asset class. As with other fixed income markets, secondary market liquidity can be challenging at times, though the fund seeks to mitigate this risk by generally trading in only the most liquid credit names and equity overlays. For markets in general, we expect ongoing volatility in the 2H as US rate increase expectations adjust in line with economic data releases. The fund is well positioned to capitalise on this volatility as it did in the 1H. It will also be interesting to see if there are any more surprises in Greece and if China can stabilise after the recent period of weakness. Overall, we are confident that 2H will offer as many opportunities to generate healthy returns as 1H did.

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Man GLG European Mid-Cap Equity Alternative - Semi - Annual Report Commentary

The Fund was launched on the 1st April and primarily invests in European companies within a market cap range of between 500m and 10bn euros.

Our investment process is centred round an intensive meeting schedule with CEOs and CFOs, and the production of our own research and valuations. Stock selection is at the heart of our approach and we try to ensure that stock specific issues are driving risk and return. We are therefore building our portfolios from the bottom up and we look to control sector risk, country risk and other factor risks that are not stock specific in nature.

The start of 2015 was extraordinary with a surge in the stock prices of Mid Cap equities in Europe. This was in direct response to the ECB's Quantitative Easing programme and the positive impact of the lower cost of funding for corporates and households in Europe. The weaker Euro and lower oil price also acted as a tailwind to economic growth in the Eurozone.

Man GLG European Mid-Cap Equity Alternative - Semi - Annual Report Commentary
(continued)

The start of the year also saw a flurry of deal activity in Europe. We saw a healthy market for IPOs and secondary placings as well as a high level of M&A announcements in Europe. This was driven by improved confidence, lower costs of debt funding and a weaker Euro making European company valuations more attractive to US based acquirers.

Since we launched the fund in April the market environment has become somewhat trickier. In spite of this we were able to outperform thanks primarily to positive stock selection.

During the final two weeks in April we witnessed a broad reversal of winning trends from the previous months as profit taking set in. Crowded consensual asset classes and positions suffer most when de-leveraging takes in and although the moves were orderly in nature, with no signs of panic, the reversal in the dollar, the recovery in the oil price off recent lows, the rise in sovereign debt yields and a fall in Equity prices are likely to have caused losses in most balanced portfolios. Within equities we also witnessed a degree of rotation within sectors and between individual names that was also consistent with the reversal of recent wins (e.g a rise in a number of heavily shorted stocks in the oil services sector).

During May concern set in over the US rate cycle and Greece. At the time we wrote that 'we believe that markets are capable of rallying through the start of a rate hiking cycle in the US if the rate hikes are a response to improving economic fundamentals (and not inflation) and would even be capable of absorbing the shock accompanying the unlikely event of a Grexit once the impact is known and quantified. The improved structures and backstops put in place by central banks since the financial crisis means the impact of a Grexit is now much more likely to be contained'. Thankfully this theory was not put to the test as in July a new austerity plan was finally agreed between Greece and her creditors.

During June there was heightened sense of alert over events in Greece and the sudden collapse of the Chinese stock market. In hindsight we can observe that the market was clearly in bubble territory although most seasoned market commentators failed to spot this in advance.

At the time of writing markets have again retrenched following a decision by the Chinese Central Bank to allow the Yuan to partially devalue. The concerns are firstly that this is a response to deterioration in the underlying performance of the domestic economy. Secondly there is a direct negative impact on companies that export into China given the translation of revenues and profits into their base currencies and the increased threat of more intensified competition back home from Chinese competitors. Thirdly there is the risk that China exports deflation to the rest of the world indirectly via lower commodity prices and directly via lower prices of goods. Additionally there are also concerns that the move could become more aggressive, triggering an outright currency war.

On a more positive note back in Europe we are around three quarters through the earnings season and it is clear that on the whole companies have performed much better than expected with a significant proportion of 'beats' versus 'misses'. We have also met a significant number of Mid Cap companies in our offices in the last few weeks post results and it is apparent that management teams are becoming slightly more confident that the economic backdrop in Europe is improving and this improvement is relatively broad based by country.

We continue to expect the majority of the fund's risk and return to be driven primarily by stock specific factors.

During the period the Fund increased by 0.21% (Class IN EUR) net of fees. The Stoxx Europe Mid 200 Index (MCXP)¹ declined by 2.3% in Euros (1.6% in Dollars).

The primary positive stock contributors to performance were long positions in UK and Irish distributor DCC (strong results, accretive acquisition), UK restaurant operator The Restaurant Group (positive sell side research) and a structural short position in a French listed provider of mail room equipment and services (profit warning).

The primary negative stock contributors to performance were the long position in German telco United Internet (profit taking after a strong run), a structural short in a UK listed newsagent (strong results) and a structural short in a UK listed retailer of automotive parts and cycle accessories (strong results).

On the long side of the fund we continue to hold meaningful positions in chemical distributor Brenntag and fuel distributors DCC and Rubis. DCC primarily distributes heating oil and LPG (Liquified petroleum gas) across Europe. It is also expanding its network of unmanned gas stations. We are attracted to the high barriers to entry, the defensive growth profile and the high returns and cash conversion due to the low capital intensity. The track record is impressive with a 21 year cumulative average growth rate (CAGR) in the dividend of 14.6%. One of the reasons we have consistently valued DCC ahead of the sell side analyst community is that we believe that most sell side analysts fail to model the potential value creation from continued acquisitions (we also believe this is the case for Brenntag and Rubis). During the month DCC announced the acquisition of a French LPG distributor Butagas at what we believe to be very attractive multiples even before any cost improvement and synergies are taken into account. DCC also announced an equity raise which is unusual (all of the acquisitions have been debt funded until now) although this only partially dilutes the value creation in the deal. We believe the equity raise could be a signal from management to expect imminent further acquisitions. The stock price reacted strongly to the deal and although we participated in the equity raise, we subsequently took profits on the position as the share price continued to rise towards our price objective.

We continue to believe that the European Mid-Cap asset class has become increasingly inefficient since the financial crisis. This is because of the structural changes that have been taking place on the sell side that means there are fewer research analysts out there covering our stocks. For commercial reasons, the analysts that remain have been forced to move up the market cap range to larger companies and are now covering many more names. The breadth and quality of the research being produced has deteriorated.

Man GLG European Mid-Cap Equity Alternative - Semi - Annual Report Commentary
(continued)

In addition we are also operating in a market where stock specific factors are likely to be more important than macroeconomic factors and stock price correlation has fallen. For these reasons we believe that it is currently an attractive time to be a stockpicker in the European Mid Cap space.

¹ This index is selected by the Investment Manager for performance illustration and comparison purposes only. It is not a formal benchmark and does not form part of the Fund's investment objectives or investment policy.

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**GLG Partners LP,
One Curzon Street,
London W1J 5HB,
England.**

Man AHL Multi Strategy Alternative - Semi - Annual Report Commentary

Despite extremely tricky markets in June caused by the referendum in Greece, the fund generated positive performance over the first half of 2015. Three out of the five styles were positive, one was flat, and one was negative. Four out of six month recorded solid profits, one was marginally down, but in the end, performance in June was significantly negative, erasing most of the prior profits.

Systematic equity models were the best performing style during the first half of 2015, enjoying an almost uninterrupted run until May, with small down months in April and June. Sector-rotation models were particularly successful in Japan, and to a lesser extent in Europe. They were flat in the US. In general, there were strong absolute sector trends in all regions over this period. The broker-recommendation model enjoyed positive performance as well.

Volatility models had a tough time at the start of the year, but steadily recovered from February onwards. In June however, increased volatility due to the developments in Greece caused losses, albeit on a lower scale than in January. Overall performance for the first half of the year was positive, with the second highest contribution to overall portfolio performance. The strategy selling volatility via delta-hedged options – the 'Gamma' model – performed well in equities, but was flat in currencies, and marginally down in bonds. Trading volatility futures directly – the 'Vega' model – was successful.

Momentum models had a strong start to the year, and the positive performance continued throughout the first quarter, although getting gradually weaker. This trend was then reversed in the second quarter, ending in distinct weakness in June. Overall, performance was still positive, although most of the gains from the strong first quarter were eaten up by losses in the second one. It was the third-best performing style in the portfolio. Trend following was positive in equity indices, by negative in fixed income and currencies.

Technical models were marginally positive for the first half of 2015. February and May were strong positive months, but the remaining ones negated all profits. Short-term directional trading managed to generate decent positive performance despite choppy markets. The fixed-income relative-value model ended up flat for the period, fully recovered from the drawdown incurred in March and April. Technical models trading currencies were the worst performing group of models in this style.

Systematic fundamental models were the worst-performing style, with only one positive month out of six. Directional-carry trading in fixed income had a very strong first quarter, but the sudden rise in the yield of German bonds towards the end of April and beginning of May erased all gains, and overall performance ended up flat. Trading directional carry in currencies was very unsuccessful, mainly driving the negative performance of the style.

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Man AHL Directional Equities Alternative - Semi - Annual Report Commentary

January saw mixed and overall negative global equity markets with MSCI World closing the month down 1.81%. More broadly, we saw the S&P 500 down 3.1% and MSCI Europe up 7.15%. In Japan, the Nikkei 225 closed the month positive after a strong intra-month rally. Oil prices continued to tumble through the month with Brent Crude down 18.7% intra-month before recovering in the second part of the month.

Despite an overall long equity position, we ended the month positive, up 0.67%. Unsurprisingly, performance was mixed across our regional models. In Europe, we profited from strong sector trends, both absolute and relative. Transportation and pharmaceuticals and were particularly profitable. In Japan, we saw strong cross-sectional sector trends with Transportation and Food, Beverages and Tobacco contributing. In contrast, performance in the US and Asia detracted from the portfolio. In both regions, although our relative sector trend positions were profitable, we were hurt by the broader market falls and from a negative contribution from our fundamentals model. As a result of the overall market moves, we increased our long position in Europe and reduced the position in the US.

Equity markets rose strongly and steadily through February with MSCI World¹ gaining 5.9% as investors' concerns over macro uncertainties in Ukraine and Greece abated. European markets were particularly strong with STOXX Europe 600 up 6.9%, close to the 2007 peak. After a long period of falling oil prices, Brent Crude rebounded in February, closing +18.1% whereas in the US, WTI was up 3.15%.

Man AHL Directional Equities Alternative - Semi - Annual Report Commentary (continued)

We started the month with a net long position and benefitted from the strong equity rally, ending the month up 2.66%. All regions were positive but the majority of the performance came from Europe, followed by the US and Japan. Long positions in pharmaceuticals, consumer durables and health care names were particularly profitable. Outright sector trend-following was strong in all regions. In contrast to recent months, relative sector trend following struggled with shorts in energy, capital goods and banks detracting from performance. Stock picking within sectors added to the portfolio, particularly in Europe. We increased net exposure steadily through February and started March long in all regions.

In March, the ECB began its 18 month QE Programme and MSCI World closed the month down -1.6%, dominated by US stocks. The index fell through the first half of the month before recovering mid-month. As the month drew to a close, the S&P 500 fell sharply again, closing the month down -1.6%. European bourses continued to out-perform the US in March and the DJ Stoxx 600 finished the month up +1.8%. Greek equities were an outlier in Europe, down -11.89% on rising political concerns. In Japan, the Nikkei continued to rise, up +2.7% on record corporate earnings and the continued influence of the Abe government. Outside equities, oil fell (Brent -12.7%) and the Dollar strengthened.

We started the month net long and increased exposure as the month progressed. In contrast to MSCI World, we had a good month, up +1.19%. Our European model was particularly strong with all parts of the model adding value. We profited from both absolute and relative sector trends and from stock picking through our fundamentals overlay. On the long side, we profited from pharmaceuticals and insurance and on the short side, our energy position added value. In a strong month for Japanese stocks, we profited from absolute trends in sectors. In the US, we closed with month with a small positive pnl. Absolute sector trends were positive and relative trends were strong. Stock picking detracted as fundamentals models struggled in the US. Our Asian model lost money in March - absolute trends performance was small and both relative trends and stock picking struggled.

Equity markets were relatively mixed in April, both regionally and through time. MSCI World USD hit all-time highs on 28th April but following an equity selloff in the last week of the month, the index closed +2.3%. In Asia, the China rally continued, pushing the Hang Seng up 13% over the month. In Japan, the Nikkei rose +1.6%, down from an intra-month high of +5.1%. As US companies reported earnings, the S&P gained 0.85%. Finally, in Europe, the STOXX Europe 600 hit all-time highs in the middle of the month before closing down -0.6%. Away from equities, the Euro rose 4.6% versus the dollar and oil rallied strongly, with WTI closing +25%. We entered the month net long in all regions, following strong trends in Q1, particularly in European and Japanese markets. Most sectors were long with the notable exception of energy names. The fund had a difficult month, hurt by both the general equity selloff in the final few days and by the impact of rising oil on our short energy position. We finished the month down -1.91%. We reduced positions over the month as our trend signals reduced and volatility increased in the last few days.

US trading was particularly difficult. Absolute trends in sectors detracted from performance but it was our relative sector bets that were most painful. Stock selection was relative muted. In Europe, absolute sector trend following was positive but like the US, we were hit by a reversal in relative trends. Our Japanese and Asian strategies both added value. Absolute sector trends were strong in both markets and despite some drag from relative sector positions, both strategies were strong. Finally, in Japan, we saw a considerable boost to performance from stock picking.

Heading into May, we remained net long in all regions, albeit somewhat smaller than at the start of April.

May saw large movements in world bond markets arising from uncertainty surrounding future monetary policy. US, European, and Japanese bonds sold off and yield curves steepened through the beginning of the month, only to reverse to end the month nearly unchanged. However, world equity markets were unshaken. The MSCI World Index ended 45 basis points down, ending the month nearly unchanged on average. Japan and Korea were notable exceptions: Japan continued to follow its long-term upward trend, with the Nikkei up over 5% on continued strong corporate earnings and good economic fundamentals. On the other hand, the KOSPI 200 fell throughout the month of May, continuing the reversal seen at the end of April. Global volatility rose slightly through the first half of the month, but also ended the month roughly unchanged. Outside of equities, commodities generally weakened throughout the month, with oil down just over 2%.

We started the month net long, reducing our position as volatility rose during the first half of the month. We restored our long exposure towards the end of the month to catch the general equity market recovery. As a result, our developed market positions performed well, with the fund returning 1.21% overall. Our country exposure to Korea, and to a lesser extent Taiwan, slightly hurt our performance in Asian markets. All other regions were strongly positive. The majority of the gains were attributable to our absolute sector trend signal, which drove our short positions in energy stocks and our long positions in cyclicals (materials, capital goods, auto manufacturers). In the US, long positions in health care, pharmaceuticals, and biotech also contributed. Our relative sector trend model and stock selection signals struggled, especially in Japan, as the strong overall trends masked variation among individual sectors and stocks. We ended the month with a slightly lower overall long exposure than we started but continued to hold long positions across all regions, and in nearly all countries.

June proved to be a turbulent month in equity markets, particularly in Europe, as the Greece crisis continued to unfold. Early in the month, markets were unsettled by Greece's announcement that it would combine four individual IMF payments into a single payment at the end of June. Negotiations continued through the month until optimism on a potential deal saw European markets rally strongly. In the last few days of the month, markets retreated just as quickly on Greek's announcement of a referendum on the European bailout. In the US, markets trended upwards through most of the month on dovish comments out of the Fed. Heading into the end of the month, the Greek referendum weighted on US investors and markets gave back most of the gains. Finally, in Asia, onshore Chinese equities sold off strongly following volatile returns through the month. In energy markets, Brent and WTI closed lower.

We started the month net long equity markets with long positions in most sectors and the only notable short position in energy stocks. We cut positions through most of the month as markets fell and volatility increased. The Fund closed the month down -1.2%, hurt by the general selloff on 29th June but ahead of MSCI World which closed the month -2.3%. US trading was profitable overall, despite the market selloff at month end.

Man AHL Directional Equities Alternative - Semi - Annual Report Commentary (continued)

Absolute sector trend following detracted value but relative trends in sectors were very strong and offset losses in absolute trends. Short positions in energy and materials were particularly profitable. Stock picking within sectors detracted a small amount of value. Asian trading was slightly negative but had very little impact on the portfolio as our position was small. The majority of losses were focussed in Europe and Japan. In Europe, markets were particularly badly impacted by Greece and losses in absolute trends were only partially offset by gains from relative trends. In Japan, both absolute and relative trends struggled.

¹ MSCI World Net Total Return is not a benchmark and is not representative of the Fund's investment strategy. The information is shown for comparison purposes only.

*Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations.

Man AHL Target Risk - Semi - Annual Report Commentary

The Fund returned 4.94%¹ over the first six months of the year, with positive contributions coming from stock indices, sovereign bonds (both nominal and inflation linked), and credit. The return from commodities was close to flat.

Markets were strong over the first 4 months in particular, with robust performance across global equity markets, particularly outside the US. This helped lift the portfolio to gains of more than 12% by mid-April. However, markets began to retrench in Q2, first on the fear that bond markets had become overheated (particularly in Europe), and then as the Greek debt crisis came back into focus. Systematic risk controls, which are constantly monitoring market conditions, triggered a substantial risk cut on the evening of May 4th, and the portfolio ran with reduced risk until late June, helping to reduce some of the losses in the final 2 months of the period.

¹ Class I USD. Returns are net of 0.75% per annum management fees. There are no performance fees. The total expense ratio for the fund, including management and admin fees, is 1.05% per annum.

*Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations.

Man AHL Volatility Alternative - Semi - Annual Report Commentary

During the first semester of 2015, the markets proved to be volatile. In this environment, the Man AHL Volatility Alternative fund managed to perform positively. Both the Gamma and the Vega strategies contributed positively to the performance. The Vega strategy benefitted from a relatively stable term structure of VIX futures through the overall period and was able to extract value out of the roll-down of the VIX futures on the term structure.

The Gamma strategy experienced different results depending on the asset class. The equity index volatility allocation contributed positively to the overall performance while the allocations to bond volatility and to currency volatility posted small losses. Within the equity index allocation, the strategy extracted value mostly out of the US equity markets where the short volatility positions benefitted from a low realized volatility as compared to the implied volatility. On the opposite, the bond and currency allocations saw both the implied and realized volatilities increasing substantially on a few markets. While the increase in volatility was slightly detrimental to the strategy within these two asset classes, the opportunity set has globally increased.

*Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations.

AHL Partners LLP
Riverbank House
2 Swan Lane
London EC4R 3AD
England

Man Numeric Market Neutral Alternative - Semi - Annual Report Commentary

The Numeric Alternative Market Neutral strategy (the "Strategy") generated a moderately positive return in its first few months of operation, based primarily on strong performance in two of the three performance engines. We are pleased with the Strategy's performance in light of the challenging market environment and we anticipate that the Strategy's diversified investment approach will continue to perform well during the second half of 2015.

Market Review

Greece's fate as a member of the eurozone was hanging in the balance as June drew to a close, pending the outcome of a referendum vote on the latest bailout terms, which was set for July 5th. In conjunction with the referendum vote, it was announced that Greek banks and financial markets would be closed and capital controls were introduced to manage remaining bank liquidity. In response, global equity markets came under severe selling pressure in June.

Vying with Greece for headlines was the ongoing surge and abrupt decline in China's domestic equity markets in June. Potential concerns about equity valuations, retail margin exposure, and liquidity may have sparked the sell-off that resulted in a market correction of nearly 16% over a two week span. Amid this volatility, economic data was still indicative of an economy struggling to regain its growth trajectory, leading the People's Bank of China to introduce further cuts to reserve requirements and benchmark interest rates, amongst other stimulus efforts.

Developed country equity markets were generally well behaved during the first two months of the quarter, prior to succumbing to the Greece and China uncertainty in June. Much of the excitement in developed markets occurred in the German and US government debt markets, as the yield on benchmark bonds increased significantly. There was a meaningful spillover effect on the emerging markets, where country return dispersion increased modestly as the sell-off in bonds sparked a repeat of the 2013 "Taper Tantrum". Crude oil prices rebounded slightly, which directly benefited countries with significant crude oil revenue exposure. Southeast Asia countries disproportionately made up the worst country performers. They were impacted by weakening growth, rising inflationary pressures, currency weakness, and the impact of rising interest rates in developed markets. Economic announcements and earnings growth remain anemic in most emerging market countries.

Key performance drivers

Performance was driven by favorable returns in the Diversified Market Neutral and Innovation Portfolio return engines in June while the Fundamental Statistical Arbitrage ("FSA") struggled in this volatile market. The Diversified Market Neutral portfolio was particularly productive within Japan, where six of the seven strategies added value. Six of the seven Innovation Portfolio strategies also added value during June. Though the Fundamental Statistical Arbitrage portfolio performed well in the US, the positive performance therein was more than offset by poor performance in Europe and Japan.

Outlook and Positioning

The Diversified Market Neutral strategy, which represents nearly half of the fund's capital allocation and three quarters of the risk exposure, continues to drive performance of the fund. The Innovation Portfolio, comprised of a series of uncorrelated alpha ideas, has been quite productive lately and we see no reason for this to change so long as investors continue to seek alternative return sources. The Fundamental Statistical Arbitrage strategy has not kept pace with the other two fund portfolios with volatile, directionless markets hindering results. Nevertheless, we believe the strategy continues to offer an uncorrelated return stream which may improve performance should either or both of the other fund strategies struggle.

Numeric Investors LLC,
470 Atlantic Avenue,
6th Floor,
Boston,
MA 02210,
USA

August 2015*

** The above Investment Manager's reports are commentaries for the reporting period 1 January 2015 to 30 June 2015. They do not include or take account of any movements, returns or market information for subsequent periods. Detailed commentaries for the remainder of the year will be included in the 31 December 2015 audited financial statements.*

The Directors of GLG Investments VI plc (the "Fund") herewith submit their report together with the unaudited financial statements for the six months period ("the period") ended 30 June 2015.

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 28 November 2007 under registration number 449860. 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 2015 the Fund was comprised of twenty two Portfolios: GLG European Alpha Alternative, GLG EM Diversified Alternative, GLG EM Equity Alternative, GLG EM Currency & Fixed Income Alternative, GLG Alpha Select Alternative, GLG Atlas Macro Alternative, GLG North American Equity Alternative, GLG European Equity Alternative, Man Commodities Fund, GLG Financials Alternative, GLG Total Return, GLG Global Equity Alternative, GLG Asian Equity Alternative, GLG European Alpha Alternative Enhanced, GLG Global Emerging Markets Macro Alternative, GLG Cred-Eq Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL Target Risk, Man AHL Volatility Alternative, Man GLG European Mid-Cap Equity Alternative and Man Numeric Market Neutral Alternative. As at 30 June 2015 there were fifteen Portfolios in operation: GLG European Alpha Alternative, GLG Alpha Select Alternative, GLG European Equity Alternative, GLG Financials Alternative, GLG Total Return, GLG Global Equity Alternative, GLG Asian Equity Alternative, GLG European Alpha Alternative Enhanced, GLG Cred-Eq Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL Target Risk, Man AHL Volatility Alternative, Man GLG European Mid-Cap Equity Alternative and Man Numeric Market Neutral Alternative.

Results for the period and state of affairs as at 30 June 2015

For a detailed commentary on the results for the period and the state of affairs of the Fund at 30 June 2015 see the Investment Manager's Report, the unaudited statements of financial position, the unaudited statements of comprehensive income and the unaudited portfolio statements.

At the period end the Fund's Net Assets Attributable to Redeemable Participating Shareholders (the "Shareholders") amounted to €500,551,594 for GLG European Alpha Alternative (31 December 2014: €539,387,417), £76,676,264 for GLG Alpha Select Alternative (31 December 2014: £98,508,992), US\$Nil for GLG Atlas Macro Alternative (31 December 2014: US\$79,700,852), US\$Nil for GLG North American Equity Alternative (31 December 2014: US\$15,011,029), €690,554,370 for GLG European Equity Alternative (31 December 2014: €621,800,007), €878,315 for GLG Financials Alternative (31 December 2014: €21,346,633), £6,208,499 for GLG Total Return (31 December 2014: £24,819,683), €314,547,313 for GLG Global Equity Alternative (31 December 2014: €358,289,997), US\$95,535,171 for GLG Asian Equity Alternative (31 December 2014: US\$114,998,899), €34,950,660 for GLG European Alpha Alternative Enhanced (31 December 2014: €39,538,396), €75,562,365 for GLG Cred-Eq Alternative (31 December 2014: €51,687,462), US\$119,583,280 for Man AHL Multi Strategy Alternative (31 December 2014: US\$53,081,287), US\$31,306,528 for Man AHL Directional Equities Alternative (31 December 2014: US\$25,846,081), US\$26,983,366 for Man AHL Target Risk (31 December 2014: US\$20,489,397), US\$92,594,370 for Man AHL Volatility Alternative (31 December 2014: US\$36,642,114), €28,750,704 for GLG European Mid-Cap Equity Alternative (31 December 2014: n/a) and US\$61,934,350 for Man Numeric Market Neutral Alternative (31 December 2014: n/a). All Classes of Redeemable Participating Shares are together known as the "Redeemable Participating Shares" or "Shares".

The returns of the classes of each sub-fund for the period end are disclosed in the tables below:

	30 June 2015	31 December 2014
GLG European Alpha Alternative		
Class DN EUR Shares	1.14%	(2.01%)
Class DN H GBP Shares	1.44%	(1.58%)
Class DN H USD Shares	1.32%	(1.84%)
Class IN EUR Shares	1.51%	(1.32%)
Class IN H GBP Shares	1.72%	(1.00%)
Class IN H USD Shares	1.57%	(1.13%)
GLG Alpha Select Alternative		
Class DN GBP Shares	1.48%	3.97%
Class DN H EUR Shares	1.13%	3.55%
Class DN H USD Shares	1.28%	3.47%
Class IN GBP Shares	1.79%	4.42%
Class IN H EUR Shares	1.51%	4.18%
Class IN H USD Shares	1.59%	4.04%

GLG Investments VI plc
 Directors' report (continued)
 For the six month period ended 30 June 2015



Results for the period and state of affairs as at 30 June 2015 (continued)

	30 June 2015	31 December 2014
GLG Atlas Macro Alternative		
Class DN H EUR Shares	-	(14.64%)
Class DN H GBP Shares	-	(14.38%)
Class IN USD Shares	-	(14.15%)
Class IN H AUD Shares	-	(11.56%)
Class IN H EUR Shares	-	(14.05%)
Class IN H GBP Shares	-	(13.73%)
GLG North American Equity Alternative		
Class DN USD Shares	-	(2.28%)
Class DN H EUR Shares	-	(5.21%)
Class IN USD Shares	-	(4.40%)
Class IN H EUR Shares	-	(4.34%)
GLG European Equity Alternative		
Class DN EUR Shares	4.33%	(6.97%)
Class DN H CHF Shares	3.81%	(7.20%)
Class DN H GBP Shares	4.46%	(6.67%)
Class DN H NOK Shares	5.23%	(5.47%)
Class DN H SEK Shares	4.08%	(6.45%)
Class DN H SGD Shares	4.65%	(6.92%)
Class DN H USD Shares	4.50%	(6.94%)
Class IN EUR Shares	4.71%	(6.27%)
Class IN H GBP Shares	4.87%	(6.02%)
Class IN H SEK Shares	4.62%	(5.95%)
Class IN H USD Shares	4.69%	(6.21%)
GLG Financials Alternative		
Class DN EUR Shares	3.93%	(6.04%)
Class DN H GBP Shares	4.15%	(5.60%)
Class DN H USD Shares	4.48%	(5.57%)
Class IN EUR Shares	3.81%	(5.23%)
Class IN H GBP Shares	-	(4.90%)
Class IN H USD Shares	4.42%	(5.38%)
GLG Total Return		
Class DH USD Shares	-	(3.59%)
Class IH USD Shares	0.73%	(2.95%)
GLG Global Equity Alternative		
Class DN EUR Shares	3.61%	(7.77%)
Class DN H CHF Shares	3.27%	(7.96%)
Class DN H GBP Shares	3.90%	(7.32%)
Class DN H USD Shares	3.67%	(7.63%)
Class IN EUR Shares	3.77%	(7.03%)
Class IN H NOK Shares	4.30%	(5.59%)
Class IN H USD Shares	3.41%	(6.83%)

GLG Investments VI plc

Directors' report (continued)
For the six month period ended 30 June 2015



Results for the period and state of affairs as at 30 June 2015 (continued)

	30 June 2015	31 December 2014
GLG Asian Equity Alternative		
Class IN H EUR	-	(2.38%)
Class IN H GBP	(0.78%)	(1.96%)
Class IN USD	(0.97%)	(2.69%)
GLG European Alpha Alternative Enhanced		
Class DN EUR	2.80%	(6.35%)
Class DN H GBP	3.21%	(5.96%)
Class DN H USD	-	(6.48%)
Class IN EUR	3.19%	(6.16%)
Class IN H CHF	(1.51%)	n/a
Class IN H USD	3.18%	(6.03%)
GLG Cred-Eq Alternative		
Class DN EUR	5.66%	(1.21%)
Class DN H USD	5.79%	(1.25%)
Class IN EUR	5.93%	(0.75%)
Class IN H USD	5.80%	1.05%
Man AHL Multi Strategy Alternative		
Class IN USD	1.62%	2.10%
Class DN H GBP	(1.87%)	n/a
Class IN H CHF	(0.87%)	n/a
Class IN H EUR	(0.85%)	n/a
Class DN USD	1.25%	2.02%
Man AHL Directional Equities Alternative		
Class IN H EUR	2.43%	n/a
Class IN USD	2.58%	3.38%
Man AHL TargetRisk		
Class I USD	4.94%	2.45%
Man AHL Volatility Alternative		
Class IN USD	0.58%	(3.60%)
Class IN H EUR	0.11%	0.25%
Man GLG Mid-Cap Equity Alternative		
Class IN H GBP	2.06%	n/a
Class DN H USD	1.89%	n/a
Class IN H USD	2.03%	n/a
Class IN EUR	0.21%	n/a
Man Numeric Market Neutral Alternative		
Class IN H EUR	1.12%	n/a
Class DN USD	1.08%	n/a
Class IN USD	1.27%	n/a

Dividends

The Directors do not propose the payment of a dividend at this time (31 December 2014: US\$Nil).

Future developments

The Fund will continue to pursue the Portfolios' investment objectives as outlined in note 1.

Significant events during the period

De-listing of Share Classes

Share classes IN USD, IN H AUD, IN H GBP, DN H GBP, DN H EUR and IN H EUR of GLG Atlas Macro Alternative were delisted from the Irish Stock Exchange on 20 April 2015.

Share Class IN USD, DN USD, DN H EUR and IN H EUR of GLG North American Equity Alternative were delisted from the Irish Stock Exchange on 17 June 2015.

Share class IN H EUR of GLG Asian Equity Alternative Fund, Share class IN H GBP of GLG Global Equity Alternative and Share class IN H NOK of GLG European Equity Alternative were delisted from the Irish Stock Exchange with effect from 17 June 2015.

Portfolios

Man Numeric Market Neutral Alternative and Man GLG European Mid Cap Equity Alternative commenced operations on 3 March 2015 and 1 April 2015 respectively.

GLG Atlas Macro Alternative Fund and GLG North American Equity Alternative Fund ceased operations on 2 March 2015 and 2 February 2015 respectively.

Prospectus

A new Prospectus and supplement was issued on 20 February 2015 to reflect the establishment of new sub-fund Man Numeric Market Neutral Alternative.

A new Prospectus was issued on 16 March 2015 to reflect the establishment of new sub-fund, Man GLG European Mid-Cap Equity Alternative.

Significant events post period end

Portfolios

GLG Financials Alternative portfolio was fully redeemed on 1 July 2015.

De-listing of Share Classes

Share classes IN H USD, DN H USD and IN EUR of GLG Financials Alternative were delisted from the Irish Stock Exchange on 2 July 2015.

Prospectus

A new Prospectus was issued on 21 August 2015 to reflect the below:

- the establishment of three new portfolios, Man GLG Unconstrained Emerging Equity, Man NewSmith UK Equity Alternative and Man NewSmith European Equity Alternative;
- changes to all GLG Portfolios' names as per below:

Previous name

GLG European Alpha Alternative
 GLG Alpha Select Alternative
 GLG European Equity Alternative
 GLG Atlas Macro Alternative
 GLG Financials Alternative
 GLG Asian Equity Alternative
 GLG Global Equity Alternative
 GLG Total Return
 GLG European Alpha Alternative Enhanced
 GLG Cred-Eq Alternative

New name

Man GLG European Alpha Alternative
 Man GLG Alpha Select Alternative
 Man GLG European Equity Alternative
 Man GLG Atlas Macro Alternative
 Man GLG Financials Alternative
 Man GLG Asian Equity Alternative
 Man GLG Global Equity Alternative
 Man GLG Total Return
 Man GLG European Alpha Alternative Enhanced
 Man GLG Cred-Eq Alternative

Investment objectives

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

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 period complied with the aforementioned obligation.

Directors

The Directors during the period and up to 24 August 2015 are listed on page 2.

Directors' interests

Neither the Directors, nor their families, nor the secretary (Matsack Trust Limited) nor the Investment Managers had any interests in the Shares of the Fund at 30 June 2015.

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 Victoria Pary 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 and Companies Act 2014 regulations.

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 Fund 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; and
- state whether the unaudited financial statements have been prepared in accordance with the relevant financial reporting framework, identify those standards, and note the effect 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 Fund, 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 unaudited 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.

Corporate governance

The Board has adopted the 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.

GLG Investments VI plc
Unaudited statement of financial position
As at 30 June 2015



	Notes	Combined Company US\$	GLG European Alpha Alternative €	GLG Alpha Select Alternative £	*GLG Atlas Macro Alternative US\$
Assets					
Cash	3	696,334,837	14,393,179	71,492,532	149,756
Due from brokers	3	555,775,592	85,670,407	3,289,962	-
Financial assets held at fair value through profit and loss:					
Equities and managed funds	4	1,421,320,706	398,322,060	4,609,130	-
Interest bearing securities	4	58,551,554	-	-	-
Derivatives	4	149,410,540	28,307,126	2,877,006	-
Accrued income		3,839,255	866,625	46,343	-
Other receivables		4,351,642	1,241,176	348,256	-
Total Assets		2,889,584,126	528,800,573	82,663,229	149,756
Liabilities					
Due to brokers	3	356,200,280	10,628,856	2,344,463	-
Financial liabilities held at fair value through profit and loss:					
Equities and managed funds	4	559,955	-	-	-
Derivatives	4	118,675,165	14,851,659	2,538,308	-
Accrued expenses	8	18,382,822	2,049,192	1,010,618	149,756
Other payables		3,730,826	719,272	93,576	-
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		497,549,048	28,248,979	5,986,965	149,756
Net Assets Attributable to Redeemable Participating Shareholders		2,392,035,078	500,551,594	76,676,264	-

	Notes	*GLG North American Equity Alternative US\$	GLG European Equity Alternative €	GLG Financials Alternative €	GLG Total Return £
Assets					
Cash	3	1,955,737	114,222,748	1,097,288	41,915,039
Due from brokers	3	-	129,031,705	227,098	3,218,454
Financial assets held at fair value through profit and loss:					
Equities and managed funds	4	-	525,043,920	-	200,370
Interest bearing securities	4	-	-	-	592,712
Derivatives	4	-	51,604,672	13,339	1,271,679
Accrued income		-	885,548	273	10,209
Other receivables		1,756	445,712	16,722	153,508
Total Assets		1,957,493	821,234,305	1,354,720	47,361,971
Liabilities					
Due to brokers	3	-	82,534,921	346,580	39,833,817
Financial liabilities held at fair value through profit and loss:					
Equities and managed funds	4	-	-	-	-
Derivatives	4	-	43,286,858	4,446	1,215,321
Accrued expenses	8	1,957,493	3,995,514	116,324	101,320
Other payables		-	862,642	9,055	3,014
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,957,493	130,679,935	476,405	41,153,472
Net Assets Attributable to Redeemable Participating Shareholders		-	690,554,370	878,315	6,208,499

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

GLG Investments VI plc

Unaudited statement of financial position (continued)

As at 30 June 2015



	Notes	GLG Global Equity Alternative €	GLG Asian Equity Alternative US\$	GLG European Alpha Alternative Enhanced €	GLG Cred-Eq Alternative €
Assets					
Cash	3	33,436,120	66,737,905	21,139,121	11,531,928
Due from brokers	3	175,161,799	24,855,016	7,728,830	15,883,431
Financial assets held at fair value through profit and loss:					
Equities and managed funds	4	245,444,201	324,254	26,437,688	3,856,126
Interest bearing securities	4	-	-	-	45,234,090
Derivatives	4	24,239,719	6,019,204	2,260,856	3,238,240
Accrued income		925,539	9,191	162,405	230,471
Other receivables		290,762	3,177	87,413	361,340
Total Assets		479,498,140	97,948,747	57,816,313	80,335,626
Liabilities					
Due to brokers	3	139,716,375	1,136,276	20,547,120	2,676,245
Financial liabilities held at fair value through profit and loss:					
Equities and managed funds	4	502,562	-	-	-
Derivatives	4	21,582,033	467,277	2,000,224	709,880
Accrued expenses	8	2,910,791	550,742	270,469	1,187,227
Other payables		239,066	259,281	47,840	199,909
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		164,950,827	2,413,576	22,865,653	4,773,261
Net Assets Attributable to to Redeemable Participating Shareholders		314,547,313	95,535,171	34,950,660	75,562,365

	Notes	Man AHL Multi Strategy Alternative US\$	Man AHL Directional Equities Alternative US\$	Man AHL TargetRisk US\$	Man AHL Volatility Alternative US\$
Assets					
Cash	3	98,442,792	29,268,515	19,124,003	77,044,526
Due from brokers	3	27,527,150	2,448,326	945,237	22,636,631
Financial assets held at fair value through profit and loss:					
Equities and managed funds	4	-	-	-	-
Interest bearing securities	4	-	-	7,219,573	-
Derivatives	4	5,186,578	1,639,532	899,856	528,396
Accrued income		69,515	74,387	36,234	20,620
Other receivables		136,539	-	-	154,888
Total Assets		131,362,574	33,430,760	28,224,903	100,385,061
Liabilities					
Due to brokers	3	1,200,012	338,709	794,398	244
Financial liabilities held at fair value through profit and loss:					
Equities and managed funds	4	-	-	-	-
Derivatives	4	9,689,203	1,433,903	386,096	7,027,781
Accrued expenses	8	660,856	351,620	61,043	432,087
Other payables		229,223	-	-	330,579
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		11,779,294	2,124,232	1,241,537	7,790,691
Net Assets Attributable to to Redeemable Participating Shareholders		119,583,280	31,306,528	26,983,366	92,594,370

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

GLG Investments VI plc

Unaudited statement of financial position (continued)

As at 30 June 2015



	Notes	#Man GLG European Mid- Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$
Assets			
Cash	3	4,491,203	2,068,346
Due from brokers	3	4,521,639	1,141,253
Financial assets held at fair value through profit and loss:			
Equities and managed funds	4	19,094,599	56,115,678
Interest bearing securities	4	-	-
Derivatives	4	1,946,413	4,256,068
Accrued income		106,637	-
Other receivables		425,851	69,545
Total Assets		30,586,342	63,650,890
Liabilities			
Due to brokers	3	559,903	36,318
Financial liabilities held at fair value through profit and loss:			
Equities and managed funds	4	-	-
Derivatives	4	716,239	1,120,351
Accrued expenses	8	281,477	424,871
Other payables		278,019	135,000
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,835,638	1,716,540
Net Assets Attributable to to Redeemable Participating Shareholders		28,750,704	61,934,350

Man Numeric Market Neutral Alternative and Man GLG European Mid-Cap Equity Alternative commenced operations on 3 March 2015 and 1 April 2015 respectively.

*GLG Atlas Macro Alternative Fund and GLG North American Equity Alternative Fund ceased operations on 2 March 2015 and 2 February 2015 respectively.

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

GLG Investments VI plc

Statement of financial position

As at 31 December 2014



	Notes	Combined Company US\$	GLG European Alpha Alternative €	*GLG EM Diversified Alternative €	GLG Alpha Select Alternative £
Assets					
Cash	3	1,224,488,851	495,123,529	59,974	88,805,810
Due from brokers	3	568,189,174	3,452,784	-	10,073,820
Financial assets held at fair value through profit and loss:					
Equities and managed funds	4	823,962,275	61,241,992	-	7,282,816
Interest bearing securities	4	89,990,457	-	-	-
Derivatives	4	151,327,634	11,223,534	-	3,739,922
Accrued income		1,653,539	291,753	-	1,424
Other receivables		488,417	20,376	-	-
Total Assets		2,860,100,347	571,353,968	59,974	109,903,792
Liabilities					
Due to brokers	3	166,772,391	9,898,559	-	3,719,672
Financial liabilities held at fair value through profit and loss:					
Equities and managed funds	4	5,538,657	-	-	3,381,004
Derivatives	4	161,202,726	20,571,224	-	2,700,419
Accrued expenses	8	12,851,084	1,496,768	59,974	1,593,705
Other payables		803,597	-	-	-
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		347,168,455	31,966,551	59,974	11,394,800
Net Assets Attributable to Redeemable Participating Shareholders		2,512,931,892	539,387,417	-	98,508,992

	Notes	GLG Atlas Macro Alternative US\$	GLG North American Equity Alternative US\$	GLG European Equity Alternative €	*Man Commodities Fund US\$
Assets					
Cash	3	54,884,581	11,061,282	54,597,895	79,676
Due from brokers	3	4,113,178	6,102,836	271,062,050	-
Financial assets held at fair value through profit and loss:					
Equities and managed funds	4	-	411,832	373,949,763	-
Interest bearing securities	4	20,894,956	-	1,187,668	-
Derivatives	4	29,274,031	215,291	40,396,834	-
Accrued income		402	2,233	162,731	16,164
Other receivables		107,948	7,353	54,729	-
Total Assets		109,275,096	17,800,827	741,411,670	95,840
Liabilities					
Due to brokers	3	212,288	337,911	76,189,973	-
Financial liabilities held at fair value through profit and loss:					
Equities and managed Funds	4	-	-	-	-
Derivatives	4	28,885,165	2,229,512	40,661,555	-
Accrued expenses	8	403,604	203,493	2,313,128	95,840
Other payables		73,187	18,882	447,007	-
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		29,574,244	2,789,798	119,611,663	95,840
Net Assets Attributable to Redeemable Participating Shareholders		79,700,852	15,011,029	621,800,007	-

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

GLG Investments VI plc
Statement of financial position (continued)
As at 31 December 2014



	Notes	GLG Financials Alternative €	GLG Total Return £	GLG Global Equity Alternative €	GLG Asian Equity Alternative US\$
Assets					
Cash	3	13,085,968	11,155,423	44,762,730	107,227,647
Due from brokers	3	1,575,594	4,838,275	142,053,189	4,916,509
Financial assets held at fair value through profit and loss:					
Equities and managed funds	4	6,437,193	3,759,574	211,481,079	3,174,900
Interest bearing securities	4	-	7,054,373	154,094	-
Derivatives	4	2,502,653	2,571,252	24,050,069	5,222,039
Accrued income		32,997	95,673	439,978	3,804
Other receivables		87,097	1,330	25,065	-
Total Assets		23,721,502	29,475,900	422,966,204	120,544,899
Liabilities					
Due to brokers	3	1,384,018	2,380,820	36,202,230	2,989,684
Financial liabilities held at fair value through profit and loss:					
Equities and managed funds	4	-	-	220,509	-
Derivatives	4	746,852	2,150,163	26,342,699	1,733,435
Accrued expenses	8	210,324	112,894	1,910,769	822,881
Other payables		33,675	12,340	-	-
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		2,374,869	4,656,217	64,676,207	5,546,000
Net Assets Attributable to Redeemable Participating Shareholders		21,346,633	24,819,683	358,289,997	114,998,899

	Notes	#GLG European Alpha Alternative Enhanced €	**GLG Global Emerging Markets Macro Alternative US\$	#GLG Cred-Eq Alternative €	#Man AHL Multi Strategy Alternative US\$
Assets					
Cash	3	33,318,184	96,226	9,056,021	43,957,011
Due from brokers	3	759,969	4	5,462,969	9,325,701
Financial assets held at fair value through profit and loss:					
Equities and managed funds	4	8,871,843	-	1,757,394	-
Interest bearing securities	4	-	-	36,657,845	-
Derivatives	4	2,521,203	-	1,075,816	5,126,833
Accrued income		51,838	2,697	178,437	20,317
Other receivables		-	-	-	100,523
Total Assets		45,523,037	98,927	54,188,482	58,530,385
Liabilities					
Due to brokers	3	1,872,511	264	767,846	122,012
Financial liabilities held at fair value through profit and loss:					
Equities and managed funds	4	-	-	-	-
Derivatives	4	3,875,953	-	1,503,524	4,871,114
Accrued expenses	8	236,177	98,663	229,650	384,991
Other payables		-	-	-	70,981
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		5,984,641	98,927	2,501,020	5,449,098
Net Assets Attributable to Redeemable Participating Shareholders		39,538,396	-	51,687,462	53,081,287

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

GLG Investments VI plc
Statement of financial position (continued)
As at 31 December 2014



	Notes	#Man AHL Directional Equities Alternative US\$	#Man AHL TargetRisk US\$	#Man AHL Volatility Alternative US\$
Assets				
Cash	3	23,147,177	7,248,769	34,384,225
Due from brokers	3	2,259,298	734,711	3,980,503
Financial assets held at fair value through profit and loss:				
Equities and managed funds	4	-	-	-
Interest bearing securities	4	-	12,114,545	-
Derivatives	4	1,512,388	946,216	244,218
Accrued income		39,648	15,912	47
Other receivables		-	-	43,917
Total Assets		26,958,511	21,060,153	38,652,910
Liabilities				
Due to brokers	3	59,181	448,369	242,858
Financial liabilities held at fair value through profit and loss:				
Equities and managed funds	4	-	-	-
Derivatives	4	770,100	107,449	1,658,809
Accrued expenses	8	283,149	14,938	69,472
Other payables		-	-	39,657
Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,112,430	570,756	2,010,796
Net Assets Attributable to to Redeemable Participating Shareholders		25,846,081	20,489,397	36,642,114

GLG European Alpha Alternative Enhanced, GLG Cred-Eq Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL Target Risk and Man AHL Volatility Alternative commenced operations as on 3 March 2014, 6 May 2014, 14 November 2014, 7 November 2014, 12 December 2014 and 12 November 2014 respectively.

*Man Commodities Fund and GLG Emerging Markets Diversified Alternative were fully redeemed on 31 January 2014 and 4 April 2014 respectively and the Portfolios ceased their operations.

**GLG Global Emerging Markets Macro Alternative commenced operations on 13 March 2014 and is fully redeemed on 3 November 2014.

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

GLG Investments VI plc

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



	Combined Company US\$	GLG European Alpha Alternative €	GLG Alpha Select Alternative £	*GLG Atlas Macro Alternative US\$
Net assets attributable to Redeemable Participating Shareholders at beginning of the period	2,512,931,892	539,387,417	98,508,992	79,700,852
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations	(63,361,256)	15,085,998	746,503	(13,476,746)
Subscriptions	586,663,718	93,963,017	5,219,248	1,089,435
Redemptions	(644,199,275)	(147,884,838)	(27,798,479)	(67,313,541)
Net assets attributable to Redeemable Participating Shareholders at end of the period	2,392,035,079	500,551,594	76,676,264	-
	*GLG North American Equity Alternative US\$	GLG European Equity Alternative €	GLG Financials Alternative €	GLG Total Return £
Net assets attributable to Redeemable Participating Shareholders at beginning of the period	15,011,029	621,800,007	21,346,633	24,819,683
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations	(47,935)	53,301,240	810,933	653,613
Subscriptions	-	101,539,890	616,946	-
Redemptions	(14,963,094)	(86,086,767)	(21,896,197)	(19,264,797)
Net assets attributable to Redeemable Participating Shareholders at end of the period	-	690,554,370	878,315	6,208,499

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

GLG Investments VI plc

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



	GLG Global Equity Alternative €	GLG Asian Equity Alternative US\$	GLG European Alpha Alternative Enhanced €	GLG Cred-Eq Alternative €
Net assets attributable to Redeemable Participating Shareholders at beginning of the period	358,289,997	114,998,899	39,538,396	51,687,462
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations	16,890,313	(1,027,052)	1,559,925	4,543,451
Subscriptions	53,646,231	44,392,457	5,126,396	19,959,541
Redemptions	(114,279,228)	(62,829,133)	(11,274,057)	(628,089)
Net assets attributable to Redeemable Participating Shareholders at end of the period	314,547,313	95,535,171	34,950,660	75,562,365
	Man AHL Multi Strategy Alternative US\$	Man AHL Directional Equities Alternative US\$	Man AHL TargetRisk US\$	Man AHL Volatility Alternative US\$
Net assets attributable to Redeemable Participating Shareholders at beginning of the period	53,081,287	25,846,081	20,489,397	36,642,114
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations	(209,082)	690,623	838,288	(134,298)
Subscriptions	66,711,075	5,098,745	5,655,681	56,580,983
Redemptions	-	(328,921)	-	(494,429)
Net assets attributable to Redeemable Participating Shareholders at end of the period	119,583,280	31,306,528	26,983,366	92,594,370

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

GLG Investments VI plc

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



	#Man GLG European Mid-Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$
Net assets attributable to Redeemable Participating Shareholders at beginning of the period	-	-
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations	896,610	725,772
Subscriptions	27,854,094	61,208,578
Redemptions	-	-
Net assets attributable to Redeemable Participating Shareholders at end of the period	28,750,704	61,934,350

Man Numeric Market Neutral Alternative and Man GLG European Mid Cap Equity Alternative commenced operations on 3 March 2015 and 1 April 2015 respectively.

*GLG Atlas Macro Alternative Fund and GLG North American Equity Alternative Fund ceased operations on 2 March 2015 and 2 February 2015 respectively.

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

GLG Investments VI plc

Unaudited statement of changes in net assets
For the six month period ended 30 June 2014



	Combined Fund US\$	GLG European Alpha Alternative €	*GLG EM Diversified Alternative €	GLG Alpha Select Alternative £
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	3,229,609,740	591,824,476	33,229,413	116,967,273
(Decrease)/increase in Net Assets Attributable to Holders of Redeemable Participating Shares from Operations	(184,304,331)	7,948,734	(126,563)	(5,577,700)
Subscriptions	2,008,922,247	447,494,274	157,458	79,295,194
Redemptions	(1,228,657,193)	(170,478,411)	(33,260,308)	(12,760,928)
Net assets attributable to Holders of Redeemable Participating Shares at end of period	3,825,570,463	876,789,073	-	177,923,839

	GLG Atlas Macro Alternative US\$	GLG North American Equity Alternative US\$	GLG European Equity Alternative €	*Man Commodities Fund US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	105,219,704	48,579,211	1,041,831,060	20,712,685
(Decrease)/increase in Net Assets Attributable to Holders of Redeemable Participating Shares from Operations	(17,267,173)	(684,165)	(66,071,067)	(64,755)
Subscriptions	48,175,075	806,958	263,234,910	-
Redemptions	(55,201,922)	(26,395,140)	(304,785,782)	(20,647,930)
Net assets attributable to Holders of Redeemable Participating Shares at end of period	80,925,684	22,306,864	934,209,121	-

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

GLG Investments VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2014



	GLG Financials Alternative €	GLG Total Return £	GLG Global Equity Alternative €	GLG Asian Equity Alternative US\$
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	175,145,750	24,092,987	155,985,989	68,314,774
(Decrease)/increase in Net Assets Attributable to Holders of Redeemable Participating Shares from Operations	(9,737,254)	(1,612,115)	(34,359,020)	(2,834,208)
Subscriptions	4,550,734	-	396,484,683	23,158,140
Redemptions	(137,580,989)	-	(94,402,896)	(12,434,787)
Net assets attributable to Holders of Redeemable Participating Shares at end of period	32,378,241	22,480,872	423,708,756	76,203,919

	#GLG European Alpha Alternative Enhanced €	#GLG Global Emerging Markets Macro Alternative US\$	#GLG Cred-Eq Alternative €
Net Assets Attributable to Holders of Redeemable Participating Shares at beginning of period	-	-	-
(Decrease)/increase in Net Assets Attributable to Holders of Redeemable Participating Shares from Operations	(1,695,505)	(372,638)	(162,226)
Subscriptions	122,754,430	47,464,240	47,043,706
Redemptions	(44,194,479)	(17,030,635)	-
Net assets attributable to Holders of Redeemable Participating Shares at end of period	76,864,446	30,060,967	46,881,480

* Man Commodities Fund and GLG Emerging Markets Diversified Alternative were fully redeemed on 31 January 2014 and 4 April 2014 respectively and the Portfolios ceased their operations.

GLG European Alpha Alternative Enhanced, GLG Global Emerging Markets Macro Alternative and GLG Cred-Eq Alternative were launched on 3 March 2014, 13 March 2014 and 16 May 2014 respectively.

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

GLG Investments VI plc

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



	Notes	Combined Company US\$	GLG European Alpha Alternative €	GLG Alpha Select Alternative £	*GLG Atlas Macro Alternative US\$
Income					
Dividend income		37,353,021	5,656,549	903,795	-
Interest income		3,447,776	9,463	112,324	-
Other income		81,814	34,067	401	-
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	128,235,531	20,943,710	2,423,461	(13,186,523)
Total income/(loss)		169,118,142	26,643,789	3,439,981	(13,186,523)
Other comprehensive income					
Adjustment to foreign currency on aggregation	3(j)	(156,788,335)	-	-	-
		(156,788,335)	-	-	-
Expenses					
Management fees	8	21,768,993	3,481,149	919,278	118,548
Dividend expense		30,323,586	4,623,098	963,316	-
Interest expense		10,829,881	1,108,799	211,639	86,279
Administration fees		4,215,713	999,992	131,588	32,847
Performance fees	8	3,883,155	111,166	352,139	-
Custody fees		696,955	85,700	19,152	1,972
Legal fees	8	478,224	112,396	29,497	8,717
Other expenses		383,449	52,344	19,317	18,846
Audit fees		52,912	9,847	3,579	(986)
Liquidation costs		48,000	-	-	24,000
Directors' fees	8	15,596	2,981	986	-
Total expenses		72,696,464	10,587,472	2,650,491	290,223
Withholding tax expense		2,994,599	970,319	42,987	-
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations		(63,361,256)	15,085,998	746,503	(13,476,746)

All recognised gains and losses for the period arose solely from continuing operations, except for Portfolios that ceased operations during the period.

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

GLG Investments VI plc

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



	Notes	*GLG North American Equity Alternative US\$	GLG European Equity Alternative €	GLG Financials Alternative €	GLG Total Return £
Income					
Dividend income		4,428	14,172,130	67,027	85,577
Interest income		4,433	426,955	5,528	553,924
Other income		-	-	5,757	-
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	(76,533)	63,842,698	1,027,525	1,024,702
Total income		(67,672)	78,441,783	1,105,837	1,664,203
Other comprehensive income					
Adjustment to foreign currency on aggregation	3(j)	-	-	-	-
Expenses					
Management fees	8	23,942	7,084,712	106,979	120,077
Dividend expense		5,360	12,326,539	100,748	2,074
Interest expense		-	3,539,379	4,291	830,087
Administration fees		8,430	1,161,109	21,069	37,288
Performance fees	8	-	611,369	5,940	-
Custody fees		(2,827)	222,221	(9,046)	2,900
Legal fees	8	(31,044)	115,699	14,876	3,953
Other expenses		(43,737)	67,622	38,215	5,266
Audit fees		(4,714)	8,166	2,631	(5,150)
Liquidation costs		24,000	-	-	-
Directors' fees	8	853	3,727	235	11
Total expenses		(19,737)	25,140,543	285,938	996,506
Withholding tax expense		-	-	8,966	14,084
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations		(47,935)	53,301,240	810,933	653,613

All recognised gains and losses for the period arose solely from continuing operations, except for Portfolios that ceased operations during the period.

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

GLG Investments VI plc

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



	Notes	Global Equity Alternative €	GLG Asian Equity Alternative US\$	GLG European Alpha Alternative Enhanced €	GLG Cred-Eq Alternative €
Income					
Dividend income		8,648,531	446,467	865,208	17,600
Interest income		159,393	53,112	5,100	732,670
Other income		25,960	4,893	2,451	112
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	23,440,466	628,375	2,256,289	5,834,069
Total income		32,274,350	1,132,847	3,129,048	6,584,451
Other comprehensive income					
Adjustment to foreign currency on aggregation	3(j)	-	-	-	-
Expenses					
Management fees	8	3,455,828	1,144,928	385,685	718,233
Dividend expense		7,248,045	291,967	684,016	124,368
Interest expense		1,936,451	438,977	148,038	248,802
Administration fees		615,251	168,953	84,000	95,389
Performance fees	8	768,684	29,353	9,702	763,526
Custody fees		166,839	20,847	71,583	12,397
Legal fees	8	63,453	19,960	10,300	23,711
Other expenses		82,790	33,567	7,864	33,685
Audit fees		6,621	4,568	2,865	3,951
Liquidation costs		-	-	-	-
Directors' fees	8	1,898	752	514	395
Total expenses		14,345,860	2,153,872	1,404,567	2,024,457
Withholding tax expense		1,038,177	6,027	164,556	16,543
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations		16,890,313	(1,027,052)	1,559,925	4,543,451

All recognised gains and losses for the period arose solely from continuing operations, except for Portfolios that ceased operations during the period.

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

GLG Investments VI plc

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



	Notes	Man AHL Multi Strategy Alternative US\$	Man AHL Directional Equities Alternative US\$	Man AHL TargetRisk US\$	Man AHL Volatility Alternative US\$
Income					
Dividend income		1,243,434	803,009	-	-
Interest income		34,243	10,333	669,593	31,666
Other income		-	-	-	-
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	(263,905)	686,361	797,316	752,990
Total income		1,013,772	1,499,703	1,466,909	784,656
Other comprehensive income/(loss)					
Adjustment to foreign currency on aggregation	3(j)	-	-	-	-
Expenses					
Management fees		530,344	149,135	92,011	629,991
Dividend expense	8	78,125	180,864	-	-
Interest expense		115,360	86,096	487,804	13,745
Administration fees		134,284	40,896	42,404	125,998
Performance fees		159,999	174,997	-	108,406
Custody fees	8	6,980	2,237	1,840	6,300
Legal fees		16,278	4,369	17,425	3,350
Other expenses	8	(65,629)	35,399	(16,660)	27,650
Audit fees		3,580	3,430	3,383	3,382
Liquidation costs		-	-	-	-
Directors' fees		325	173	414	132
Total expenses		979,646	677,596	628,621	918,954
Withholding tax expense		243,208	131,484	-	-
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations		(209,082)	690,623	838,288	(134,298)

All recognised gains and losses for the period arose solely from continuing operations, except for Portfolios that ceased operations during the period.

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

GLG Investments VI plc

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



	Notes	#Man GLG European Mid-Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$
Income			
Dividend income		441,220	-
Interest income		-	137,104
Other income		-	-
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	1,107,963	1,389,976
Total income		1,549,183	1,527,080
Other comprehensive income/(loss)			
Adjustment to foreign currency on aggregation	3(j)	-	-
Expenses			
Management fees		150,277	321,350
Dividend expense	8	236,751	-
Interest expense		27,107	187,420
Administration fees		20,835	57,691
Performance fees		137,769	185,130
Custody fees	8	1,042	11,104
Legal fees		2,490	5,323
Other expenses	8	10,005	29,950
Audit fees		1,624	2,798
Liquidation costs		-	-
Directors' fees		-	542
Total expenses		587,900	801,308
Withholding tax expense		64,673	-
(Decrease)/Increase in net assets attributable to Redeemable Participating Shareholders from operations		896,610	725,772

All recognised gains and losses for the period arose solely from continuing operations, except for Portfolios that ceased operations during the period.

#Man Numeric Market Neutral Alternative and Man GLG European Mid Cap Equity Alternative commenced operations on 3 March 2015, 1 April 2015 respectively.

*GLG Atlas Macro Alternative Fund and GLG North American Equity Alternative Fund ceased operations on 2 March 2015 and 2 February 2015 respectively.

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

GLG Investments VI plc
Unaudited statement of comprehensive income
For the six month period ended 30 June 2014



	Notes	Combined Company US\$	GLG European Alpha Alternative €	*GLG EM Diversified Alternative €	GLG Alpha Select Alternative £
Income					
Dividend income		28,873,168	10,241,005	-	1,155,083
Interest income		3,610,823	303,499	54,255	216,638
Other income		1,609	-	-	-
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(128,318,350)	14,706,862	(65,538)	(4,635,180)
Total Income		(95,832,750)	25,251,366	(11,283)	(3,263,459)
Other comprehensive income					
Adjustment to foreign currency on aggregation	3(j)	(8,240,540)	-	-	-
		(8,240,540)	-	-	-
Expenses					
Management fees	8	35,991,020	5,170,868	152,628	1,474,070
Interest expense		16,735,935	2,511,132	1,065	25,348
Dividend expense		12,865,047	5,793,883	-	422,498
Administration fees		5,602,410	1,048,328	27,571	203,366
Performance fees	8	3,131,507	2,000,702	-	23,502
Custody fees		1,018,424	54,215	13,116	27,106
Legal fees	8	769,044	194,401	(26,948)	37,360
Other expenses		204,829	(90,712)	(35,724)	8,172
Formation expenses		38,979	-	-	-
Audit fees		30,619	11,759	(7,116)	4,748
Liquidation costs		14,607	-	2,500	-
Directors' fees	8	(30,574)	3,743	(11,812)	4,863
Total expenses		76,371,847	16,698,319	115,280	2,231,033
Withholding tax expenses		3,859,194	604,313	-	83,208
(Decrease)/Increase in net assets attributable to Holders of Redeemable Participating Shares from operations		(184,304,331)	7,948,734	(126,563)	(5,577,700)

All recognised gains and losses for the period arose solely from continuing operations, except for Portfolios that ceased operations during the period.

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

GLG Investments VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2014



	Notes	GLG Atlas Macro Alternative US\$	GLG North American Equity Alternative US\$	GLG European Equity Alternative €	*Man Commodities Fund US\$
Income					
Dividend income		-	135,797	19,169,931	-
Interest income		216,718	20,379	261,523	1,820
Other income		-	1,609	-	-
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(16,043,971)	(278,140)	(48,530,453)	(52,190)
Total Income		<u>(15,827,253)</u>	<u>(120,355)</u>	<u>(29,098,999)</u>	<u>(50,370)</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	3(i)	-	-	-	-
		-	-	-	-
Expenses					
Management fees	8	1,057,885	316,702	11,774,268	12,666
Interest expense		142,223	87,750	5,612,954	170
Dividend expense		-	59,465	15,382,440	-
Administration fees		187,565	74,333	1,610,229	1,781
Performance fees	8	-	885	178,294	-
Custody fees		14,828	30,623	398,604	(4,985)
Legal fees	8	-	5,933	189,179	4,923
Other expenses		39,572	10,904	119,180	(6,498)
Formation expenses		-	-	-	-
Audit fees		6,181	(17,657)	4,711	(5,225)
Liquidation costs		-	-	-	11,180
Directors' fees	8	(8,334)	(5,548)	1,488	373
Total expenses		<u>1,439,920</u>	<u>563,390</u>	<u>35,271,347</u>	<u>14,385</u>
Withholding tax expenses		-	420	1,700,721	-
(Decrease)/Increase in net assets attributable to Holders of Redeemable Participating Shares from operations		<u>(17,267,173)</u>	<u>(684,165)</u>	<u>(66,071,067)</u>	<u>(64,755)</u>

All recognised gains and losses for the period arose solely from continuing operations, except for Portfolios that ceased operations during the period.

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

GLG Investments VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2014



	Notes	GLG Financials Alternative €	GLG Total Return £	GLG Global Equity Alternative €	GLG Asian Equity Alternative US\$
Income					
Dividend income		604,249	56,887	9,421,791	1,023,002
Interest income		77,944	374,565	297,180	40,457
Other income		-	-	-	-
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(8,477,191)	(1,615,601)	(28,332,783)	(2,363,533)
Total Income		(7,794,998)	(1,184,149)	(18,613,812)	(1,300,074)
Other comprehensive income					
Adjustment to foreign currency on aggregation	3(j)	-	-	-	-
		-	-	-	-
Expenses					
Management fees	8	1,004,944	108,463	3,936,891	791,241
Interest expense		142,298	207,947	2,283,778	374,694
Dividend expense		538,762	16,867	8,333,434	168,588
Administration fees		175,597	34,701	557,645	119,636
Performance fees	8	313	-	43,473	-
Custody fees		26,056	11,781	126,575	20,702
Legal fees	8	47,777	10,993	55,366	12,400
Other expenses		(21,311)	18,719	57,606	27,623
Formation expenses		-	8,265	-	9,769
Audit fees		(3,541)	3,808	9,837	6,447
Liquidation costs		-	-	-	-
Directors' fees	8	(11,739)	(1,616)	1,164	371
Total expenses		1,899,156	419,928	15,405,769	1,531,471
Withholding tax expenses		43,100	8,038	339,439	2,663
(Decrease)/Increase in net assets attributable to Holders of Redeemable Participating Shares from operations		(9,737,254)	(1,612,115)	(34,359,020)	(2,834,208)

All recognised gains and losses for the period arose solely from continuing operations, except for Portfolios that ceased operations during the period.

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

GLG Investments VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2014



	Notes	#GLG European Alpha Alternative Enhanced €	#GLG Global Emerging Markets Macro Alternative US\$	#GLG Cred- Eq Alternative €
Income				
Dividend income		1,502,182	7,068	-
Interest income		11,956	938,058	19,633
Other income		-	-	-
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(1,459,561)	(181,414)	(37,236)
Total Income		<u>54,577</u>	<u>763,712</u>	<u>(17,603)</u>
Other comprehensive income				
Adjustment to foreign currency on aggregation	3(j)	-	-	-
		-	-	-
Expenses				
Management fees	8	424,218	234,933	104,315
Interest expense		336,211	807,307	7,440
Dividend expense		837,517	-	-
Administration fees		59,223	33,480	14,471
Performance fees	8	25,981	8,824	430
Custody fees		23,763	7,534	3,151
Legal fees	8	9,863	13,041	6,026
Other expenses		13,088	22,379	5,586
Formation expenses		5,479	5,023	2,100
Audit fees		1,644	1,507	1,004
Liquidation costs		-	-	-
Directors' fees	8	234	202	100
Total expenses		<u>1,737,221</u>	<u>1,134,230</u>	<u>144,623</u>
Withholding tax expenses		12,861	2,120	-
(Decrease)/Increase in net assets attributable to Holders of Redeemable Participating Shares from operations		<u>(1,695,505)</u>	<u>(372,638)</u>	<u>(162,226)</u>

* Man Commodities Fund and GLG Emerging Markets Diversified Alternative were fully redeemed on 31 January 2014 and 4 April 2014 respectively and the Portfolios ceased their operations.

GLG European Alpha Alternative Enhanced, GLG Global Emerging Markets Macro Alternative and GLG Cred-Eq Alternative were launched on 3 March 2014, 13 March 2014 and 16 May 2014 respectively.

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

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



	Combined Company US\$	GLG European Alpha Alternative €	GLG Alpha Select Alternative £	*GLG Atlas Macro Alternative US\$
Cash flows from operating activities:				
(Decrease)/increase in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	(63,361,256)	15,085,998	746,503	(13,476,746)
Net change in operating assets and liabilities				
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	(602,337,133)	(337,080,068)	(707,318)	-
Interest bearing securities	31,438,903	-	-	20,894,956
Derivatives	(40,610,467)	(22,803,157)	700,805	388,866
(Increase)/decrease in accrued income	(2,185,716)	(574,872)	(44,919)	402
(Increase)/decrease in other receivables	(3,863,225)	(1,220,800)	(348,256)	107,948
(Increase)/decrease in securities sold receivables	(35,277,480)	(7,767,173)	(111,748)	-
Increase/(decrease) in accrued expenses	5,531,738	552,424	(583,087)	(253,848)
Increase/(decrease) in other payables	2,927,229	719,272	93,576	(73,187)
Increase/(decrease) in securities purchase payable	70,023,154	8,277,341	349,009	-
Net cash (used in)/provided by operating activities	(637,714,253)	(344,811,035)	94,565	7,588,391
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	586,663,718	93,269,451	5,219,248	1,089,435
Redemption of Redeemable Participating Shares	(644,199,276)	(147,191,272)	(27,798,479)	(67,313,541)
Net cash (used in)/provided by financing activities	(57,535,558)	(53,921,821)	(22,579,231)	(66,224,106)
Net (decrease)/increase in cash and cash equivalents	(695,249,811)	(398,732,856)	(22,484,666)	(58,635,715)
Net cash and cash equivalents at beginning of period	1,617,319,498	489,374,609	95,159,958	58,785,471
Cash and cash equivalents at end of period	922,069,687	90,641,753	72,675,292	149,756
Cash and cash equivalents at the end of period consist of:				
Cash	696,334,837	14,393,179	71,492,532	149,756
Due from brokers	484,331,073	77,862,634	3,178,214	-
Due to brokers	(258,596,223)	(1,614,060)	(1,995,454)	-
	922,069,687	90,641,753	72,675,292	149,756
Supplemental disclosure of cash flow information				
Dividend received	33,647,752	5,192,947	858,111	-
Interest received	3,109,007	9,463	111,783	23
Interest paid	(9,839,106)	(1,118,262)	(185,435)	86,279

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

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



	*GLG North American Equity Alternative US\$	GLG European Equity Alternative €	GLG Financials Alternative €	GLG Total Return £
Cash flows from operating activities:				
(Decrease)/increase in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	(47,935)	53,301,240	810,933	653,613
Net change in operating assets and liabilities				
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	411,832	(151,094,157)	6,437,193	3,559,204
Interest bearing securities	-	1,187,668	-	6,461,661
Derivatives	(2,014,221)	(8,582,535)	1,746,908	364,731
(Increase)/decrease in accrued income	2,233	(722,817)	32,724	85,464
(Increase)/decrease in other receivables	5,597	(390,983)	70,375	(152,178)
(Increase)/decrease in securities sold receivables	2,170	(15,236,047)	(10,792)	-
Increase/(decrease) in accrued expenses	1,754,000	1,682,386	(94,000)	(11,574)
Increase/(decrease) in other payables	(18,882)	415,635	(24,620)	(9,326)
Increase/(decrease) in securities purchase payable	-	35,288,489	-	-
Net cash (used in)/provided by operating activities	94,794	(84,151,121)	8,968,721	10,951,595
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	-	101,539,890	616,946	-
Redemption of Redeemable Participating Shares	(14,963,094)	(86,086,767)	(21,896,197)	(19,264,797)
Net cash (used in)/provided by financing activities	(14,963,094)	15,453,123	(21,279,251)	(19,264,797)
Net (decrease)/increase in cash and cash equivalents	(14,868,300)	(68,697,998)	(12,310,530)	(8,313,202)
Net cash and cash equivalents at beginning of period	16,824,037	246,491,555	13,277,544	13,612,878
Cash and cash equivalents at end of the period	1,955,737	177,793,557	967,014	5,299,676
Cash and cash equivalents at the end of period consist of:				
Cash	1,955,737	114,222,748	1,097,288	41,915,039
Due from brokers	-	94,129,310	216,306	3,218,454
Due to brokers	-	(30,558,501)	(346,580)	(39,833,817)
	1,955,737	177,793,557	967,014	5,299,676
Supplemental disclosure of cash flow information				
Dividend received	4,896	13,545,587	98,654	80,831
Interest received	1,470	426,955	5,528	631,716
Interest paid	(9,294)	(3,406,587)	(4,084)	(837,912)

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

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



	GLG Global Equity Alternative €	GLG Asian Equity Alternative US\$	GLG European Alpha Enhanced €	GLG Cred-Eq Alternative €
Cash flows from operating activities:				
(Decrease)/increase in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	16,890,313	(1,027,052)	1,559,925	4,543,451
Net change in operating assets and liabilities				
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	(33,681,069)	2,850,646	(17,565,845)	(2,098,732)
Interest bearing securities	154,094	-	-	(8,576,245)
Derivatives	(4,950,316)	(2,063,323)	(1,615,382)	(2,956,068)
(Increase)/decrease in accrued income	(485,561)	(5,387)	(110,567)	(52,034)
(Increase)/decrease in other receivables	(265,697)	(3,177)	(87,413)	(361,340)
(Increase)/decrease in securities sold receivables	(7,594,381)	18,886	(1,117,484)	(1,691,766)
Increase/(decrease) in accrued expenses	1,000,022	(272,139)	34,292	957,577
Increase/(decrease) in other payables	239,066	259,281	47,840	199,909
Increase/(decrease) in securities purchase payable	20,124,025	(2,363)	887,063	-
Net cash (used in)/provided by operating activities	(8,569,504)	(244,628)	(17,967,571)	(10,035,248)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	53,604,101	28,349,500	5,126,396	19,959,541
Redemption of Redeemable Participating Shares	(114,237,098)	(46,786,176)	(11,274,057)	(628,089)
Net cash (used in)/provided by financing activities	(60,632,997)	(18,436,676)	(6,147,661)	19,331,452
Net (decrease)/increase in cash and cash equivalents	(69,202,501)	(18,681,304)	(24,115,232)	9,296,204
Net cash and cash equivalents at beginning of period	145,808,723	109,049,601	32,306,331	13,751,144
Cash and cash equivalents at end of the period	76,606,222	90,368,297	8,191,099	23,047,348
Cash and cash equivalents at the end of period consist of:				
Cash	33,436,120	66,737,905	21,139,121	11,531,928
Due from brokers	157,535,917	24,766,668	6,605,241	14,191,665
Due to brokers	(114,365,815)	(1,136,276)	(19,553,263)	(2,676,245)
	76,606,222	90,368,297	8,191,099	23,047,348
Supplemental disclosure of cash flow information				
Dividend received	8,198,834	441,795	801,175	17,600
Interest received	159,393	53,058	5,100	683,044
Interest paid	(1,969,130)	(441,359)	(149,800)	(241,921)

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

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



	Man AHL Multi Strategy Alternative US\$	Man AHL Directional Equities Alternative US\$	Man AHL TargetRisk US\$	Man AHL Volatility Alternative US\$
Cash flows from operating activities:				
(Decrease)/increase in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	(209,082)	690,623	838,288	(134,298)
Net change in operating assets and liabilities				
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	-	-	-
Interest bearing securities	-	-	4,894,972	-
Derivatives	4,758,344	536,659	325,007	5,084,794
(Increase)/decrease in accrued income	(49,198)	(34,739)	(20,322)	(20,573)
(Increase)/decrease in other receivables	(36,016)	-	-	(110,971)
(Increase)/decrease in securities sold receivables	(163,048)	(93,412)	-	(90,473)
Increase/(decrease) in accrued expenses	275,865	68,471	46,105	362,615
Increase/(decrease) in other payables	158,242	-	-	290,922
Increase/(decrease) in securities purchase payable	248,726	255,256	-	(1,507)
Net cash (used in)/provided by operating activities	<u>4,983,833</u>	<u>1,422,858</u>	<u>6,084,050</u>	<u>5,380,509</u>
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	66,711,075	5,098,745	5,655,681	56,580,983
Redemption of Redeemable Participating Shares	-	(328,921)	-	(494,429)
Net cash provided by/(used in) financing activities	<u>66,711,075</u>	<u>4,769,824</u>	<u>5,655,681</u>	<u>56,086,554</u>
Net (decrease)/increase in cash and cash equivalents	71,694,908	6,192,682	11,739,731	61,467,063
Net cash and cash equivalents at beginning of period	53,155,665	25,336,527	7,535,111	38,113,120
Cash and cash equivalents at end of the period	<u>124,850,573</u>	<u>31,529,209</u>	<u>19,274,842</u>	<u>99,580,183</u>
Cash and cash equivalents at the end of period consist of:				
Cash	98,442,792	29,268,515	19,124,003	77,044,526
Due from brokers	27,347,988	2,317,620	945,237	22,535,657
Due to brokers	(940,207)	(56,926)	(794,398)	-
Net cash and cash equivalents at end of year	<u>124,850,573</u>	<u>31,529,209</u>	<u>19,274,842</u>	<u>99,580,183</u>
Supplemental disclosure of cash flow information				
Dividend received	1,196,661	740,124	-	-
Interest received	34,336	10,273	665,044	31,500
Interest paid	(120,245)	(71,989)	(487,804)	(13,745)

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

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



	#Man GLG European Mid-Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$
Cash flows from operating activities:		
(Decrease)/increase in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	896,610	725,772
Net change in operating assets and liabilities		
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:		
Equities and managed funds	(19,094,599)	(56,115,678)
Interest bearing securities	-	-
Derivatives	(1,230,174)	(3,135,717)
(Increase)/decrease in accrued income	(106,637)	-
(Increase)/decrease in other receivables	(425,851)	(69,545)
(Increase)/decrease in securities sold receivables	(1,762,175)	-
Increase/(decrease) in accrued expenses	281,477	424,871
Increase/(decrease) in other payables	278,019	135,000
Increase/(decrease) in securities purchase payable	249,866	-
Net cash (used in)/provided by operating activities	(20,913,464)	(58,035,297)
Cash flows from financing activities:		
Issue of Redeemable Participating Shares	27,854,094	61,208,578
Redemption of Redeemable Participating Shares	-	-
Net cash provided by/(used in) financing activities	27,854,094	61,208,578
Net (decrease)/increase in cash and cash equivalents	6,940,630	3,173,281
Net cash and cash equivalents at beginning of period	-	-
Cash and cash equivalents at end of the period	6,940,630	3,173,281
consist of:		
Cash	4,491,203	2,068,346
Due from brokers	2,759,464	1,141,253
Due to brokers	(310,037)	(36,318)
	6,940,630	3,173,281
Supplemental disclosure of cash flow information		
Dividend received	334,670	-
Interest received	-	137,104
Interest paid	(27,107)	(184,680)

#Man Numeric Market Neutral Alternative and Man GLG European Mid Cap Equity Alternative commenced operations on 3 March 2015, 1 April 2015 respectively.

* GLG Atlas Macro Alternative Fund and GLG North American Equity Alternative Fund ceased operations on 2 March 2015 and 2 February 2015 respectively.

GLG Investments VI plc
Unaudited statement of cash flows
For the six month period ended 30 June 2014



	Combined Fund US\$	GLG European Alpha Alternative €	*GLG EM Diversified Alternative €	GLG Alpha Select Alternative £
Cash flows from operating activities:				
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations	(184,304,331)	7,948,734	(126,563)	(5,577,700)
Net change in operating assets and liabilities				
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	(30,412,876)	(39,804,591)	-	(4,562,630)
Interest bearing securities	(12,813,881)	-	-	1,136,859
Derivatives	(16,692,288)	4,798,020	(681,109)	1,167,056
(Increase)/decrease in accrued income	(5,324,342)	(1,344,536)	4	55,575
(Increase)/decrease in other receivables	(1,683,311)	42,256	114,077	(18)
(Decrease)/increase in accrued expenses	(6,862,027)	(14,954)	(160,768)	(586,716)
(Increase)/decrease in securities sold receivables	(47,019,218)	(9,219,159)	-	26,680
Increase/(decrease) in securities purchased payable	118,092,775	17,698,173	-	500,003
Increase/(decrease) in other liabilities	2,720,918	(675)	(113,603)	1,862,144
Net cash (used in)/provided by operating activities	(184,298,581)	(19,896,732)	(967,962)	(5,978,747)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	2,008,922,247	447,494,274	157,458	79,295,194
Redemption of Redeemable Participating Shares	(1,228,657,193)	(170,478,411)	(33,260,308)	(12,760,928)
Net cash provided by/(used in) financing activities	780,265,054	277,015,863	(33,102,850)	66,534,266
Net increase/(decrease) in cash and cash equivalents	595,966,473	257,119,131	(34,070,812)	60,555,519
Net cash and cash equivalents at beginning of period	1,818,052,645	494,156,958	34,189,906	116,002,428
Cash and cash equivalents at end of the period	2,414,019,118	751,276,089	119,094	176,557,947
Net cash and cash equivalents at the end of period consist of :				
Cash	1,388,156,450	522,177,659	93,716	171,151,351
Due from brokers	1,275,216,149	230,598,098	764,673	5,476,437
Due to brokers	(249,353,481)	(1,499,668)	(739,295)	(69,841)
Net cash and cash equivalents at end of period	2,414,019,118	751,276,089	119,094	176,557,947
Supplemental disclosure of cash flow information				
Dividend received	52,437,907	8,294,744	-	1,182,106
Interest received	3,333,562	304,346	54,259	220,800
Interest paid	(16,087,847)	(2,511,132)	(3,289)	(25,348)

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

GLG Investments VI plc
Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2014



	GLG Atlas Macro Alternative US\$	GLG North American Equity Alternative US\$	GLG European Equity Alternative €	*Man Commodities Fund US\$
Cash flows from operating activities:				
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations	(17,267,173)	(684,165)	(66,071,067)	(64,755)
Net change in operating assets and liabilities				
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	(181,168)	141,700,243	-
Interest bearing securities	3,648,079	-	170,530	-
Derivatives	6,948,922	(387,077)	16,510,837	3,965,978
(Increase)/decrease in accrued income	(9,588)	23,060	(703,679)	-
(Increase)/decrease in other receivables	(1,470,524)	(45)	(424,903)	61
(Decrease)/increase in accrued expenses	(114,356)	(174,014)	(5,350,890)	536
(Increase)/decrease in securities sold receivables	(149,323)	(12,199)	(14,687,720)	250,000
Increase/(decrease) in securities purchased payable	48,506	643,849	53,933,748	-
Increase/(decrease) in other liabilities	585,533	-	3,068,036	-
Net cash (used in)/provided by operating activities	(7,779,924)	(771,759)	128,145,135	4,151,820
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	48,175,075	806,958	263,234,910	-
Redemption of Redeemable Participating Shares	(55,201,922)	(26,395,140)	(304,785,782)	(20,647,930)
Net cash provided by/(used in) financing activities	(7,026,847)	(25,588,182)	(41,550,872)	(20,647,930)
Net increase/(decrease) in cash and cash equivalents	(14,806,771)	(26,359,941)	86,594,263	(16,496,110)
Net cash and cash equivalents at beginning of period	36,511,115	34,573,814	331,647,196	16,577,673
Cash and cash equivalents at end of the period	21,704,344	8,213,873	418,241,459	81,563
Net cash and cash equivalents at the end of period consist of :				
Cash	2,481,913	19,816,406	63,011,150	81,563
Due from brokers	47,912,646	3,645,247	407,606,693	-
Due to brokers	(28,690,215)	(15,247,780)	(52,376,384)	-
Net cash and cash equivalents at end of period	21,704,344	8,213,873	418,241,459	81,563
Supplemental disclosure of cash flow information				
Dividend received	-	160,611	18,068,423	-
Interest received	215,709	20,411	260,855	1,825
Interest paid	(142,223)	(86,448)	(5,532,269)	(170)

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

GLG Investments VI plc
Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2014



	GLG Financials Alternative €	GLG Total Return £	GLG Global Equity Alternative €	GLG Asian Equity Alternative US\$
Cash flows from operating activities:				
(Decrease)/increase in net assets attributable to Redeemable Participating Shareholders from operations	(9,737,254)	(1,612,115)	(34,359,020)	(2,834,208)
Net change in operating assets and liabilities				
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	58,122,619	(2,248,951)	(148,894,707)	(9,741,768)
Interest bearing securities	-	(6,477,363)	431	-
Derivatives	(2,625,118)	(296,228)	(3,666,633)	1,862,752
(Increase)/decrease in accrued income	107,937	(168,356)	(1,448,267)	(34,326)
(Increase)/decrease in other receivables	-	5,490	91,107	(4,154)
(Decrease)/increase in accrued expenses	(531,021)	29,067	1,573,450	82,572
(Increase)/decrease in securities sold receivables	(1,121,517)	-	(5,644,366)	(2,688,831)
Increase/(decrease) in securities purchased payable	136,030	-	9,842,723	230,371
Increase/(decrease) in other liabilities	56	(362)	(50,648)	2,712
Net cash provided by/(used in) operating activities	44,351,732	(10,768,818)	(182,555,930)	(13,124,880)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	4,550,734	-	396,484,683	23,158,140
Redemption of Redeemable Participating Shares	(137,580,989)	-	(94,402,896)	(12,434,787)
Net cash provided by/(used in) financing activities	(133,030,255)	-	302,081,787	10,723,353
Net increase/(decrease) in cash and cash equivalents	(88,678,523)	(10,768,818)	119,525,857	(2,401,527)
Net cash and cash equivalents at beginning of period	112,646,427	23,340,026	78,345,625	46,103,493
Cash and cash equivalents at end of the period	23,967,904	12,571,208	197,871,482	43,701,966
Net cash and cash equivalents at the end of period consist of :				
Cash	16,347,995	20,341,739	42,773,549	51,791,784
Due from brokers	7,982,319	8,633,708	181,650,674	12,752,785
Due to brokers	(362,410)	(16,404,239)	(26,552,742)	(20,842,603)
Net cash and cash equivalents at end of period	23,967,904	12,571,208	197,871,481	43,701,966
Supplemental disclosure of cash flow information				
Dividend received	714,017	45,384	7,731,881	985,997
Interest received	78,020	209,837	298,072	40,473
Interest paid	(142,476)	(196,439)	(1,943,534)	(375,332)

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

GLG Investments VI plc
Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2014



	#GLG European Alpha Alternative €	#GLG Global Emerging Markets Macro Alternative US\$	#GLG Cred-Eq Alternative €
Cash flows from operating activities:			
(Decrease)/Increase in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	(1,695,505)	(372,638)	(162,226)
Net change in operating assets and liabilities			
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:			
Equities and managed funds	(25,637,372)	(897,023)	(147,933)
Interest bearing securities	-	(4,577,838)	(2,103,538)
Derivatives	1,189,555	(63,708)	(34,899,276)
(Increase)/decrease in accrued income	(321,076)	(18,366)	(10,842)
(Increase)/decrease in other receivables	(507)	-	-
(Decrease)/increase in accrued expenses	334,519	181,595	103,319
(Increase)/decrease in securities sold receivables	(2,091,440)	-	-
Increase/(decrease) in securities purchased payable	3,129,339	40,581	300,000
Increase/(decrease) in other liabilities	-	-	-
Net cash (used in)/provided by operating activities	(25,092,487)	(5,707,397)	(36,920,496)
Cash flows from financing activities:			
Issue of Redeemable Participating Shares	122,754,430	47,464,240	47,043,706
Redemption of Redeemable Participating Shares	(44,194,479)	(17,030,635)	-
Net cash provided by/(used in) financing activities	78,559,951	30,433,605	47,043,706
Net increase/(decrease) in cash and cash equivalents	53,467,464	24,726,208	10,123,210
Net cash and cash equivalents at beginning of period	-	-	-
Cash and cash equivalents at end of the period	53,467,464	24,726,208	10,123,210
Net cash and cash equivalents at the end of period consist of :			
Cash	32,380,337	24,036,785	26,220,828
Due from brokers	22,797,852	15,604,112	4,002,382
Due to brokers	(1,710,725)	(14,914,689)	(20,100,000)
Net cash and cash equivalents at end of period	53,467,464	24,726,208	10,123,210
Supplemental disclosure of cash flow information			
Dividend received	1,120,117	-	-
Interest received	11,902	926,760	9,272
Interest paid	(334,345)	(763,303)	(7,440)

* Man Commodities Fund and GLG Emerging Markets Diversified Alternative were fully redeemed on 31 January 2014 and 4 April 2014 respectively and the Portfolios ceased their operations.

GLG European Alpha Alternative Enhanced, GLG Global Emerging Markets Macro Alternative and GLG Cred-Eq Alternative were launched on 3 March 2014, 13 March 2014 and 16 May 2014 respectively.

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

1. General

GLG Investments VI plc (the “Fund”) was incorporated as an investment company with variable capital and segregated liability between sub-funds under the laws of Ireland as a public limited company on 28 November 2007 under registration number 449860. 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 manager is GLG Partners LP for GLG Portfolios and AHL Partners LLP for Man AHL Portfolios (the “Investment Managers”). The Fund’s registered office is at 70 Sir John Rogerson’s Quay, Dublin, 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 (the “Shares”) and will be invested in accordance with the investment objectives and policies applicable to such Portfolio.

As at 30 June 2015 there were fifteen Portfolios in operation:

GLG Portfolios

GLG European Alpha Alternative, GLG Alpha Select Alternative, GLG European Equity Alternative, GLG Financials Alternative, GLG Total Return, GLG Global Equity Alternative, GLG Asian Equity Alternative, GLG European Alpha Alternative Enhanced, GLG Cred-Eq Alternative and Man GLG European Mid-Cap Equity Alternative (commenced operation on 1 April 2015)

Man AHL Portfolios

Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL Target Risk and Man AHL Volatility Alternative

Man Numeric Portfolio

Man Numeric Market Neutral Alternative (commenced operations on 3 March 2015).

As at 30 June 2015 the following Portfolios were registered with Swiss Financial Market Supervisory Authority FINMA: GLG European Alpha Alternative, GLG Alpha Select Alternative, GLG European Equity Alternative, GLG Financials Alternative, GLG Total Return, GLG Global Equity Alternative, GLG Asian Equity Alternative, GLG European Alpha Alternative Enhanced and GLG Cred-Eq Alternative.

The investment objectives and policies of each active Portfolio are detailed below.

GLG European Alpha Alternative

GLG European Alpha Alternative’s investment objective is to provide a positive absolute return for investors while maintaining a low volatility, regardless of market conditions, through stock selection and the utilising of long/short strategies.

The Portfolio invests primarily in securities of issuers in Europe or of issuers which derive a substantial part of their revenues from activities in Europe. The Portfolio invests predominantly in common stocks and other equity and equity linked instruments of such issuers, including, without limitation, equity derivatives.

As at 30 June 2015, Class IN H USD, Class DN H USD, Class IN EUR, Class DN EUR, Class IN H GBP and Class DN H GBP were in operation and were listed on the official list of the Irish Stock Exchange (“ISE”).

GLG Alpha Select Alternative

GLG Alpha Select Alternative’s investment objective is to provide investors with positive returns through investments primarily in the United Kingdom securities markets.

The Portfolio invests primarily in common stock and other equity and equity-linked securities (which may include but are not limited to such instruments as options and swaps) of issuers in the United Kingdom or of issuers which derive a substantial part of their revenues from activities in the United Kingdom and may invest the remainder in equity and equity linked securities of issuers and on markets located outside the United Kingdom. Although it is not intended to provide for any geographic or sectoral specialisation other than the above, it is anticipated that the Portfolio’s investments will primarily be in mid and large capitalisation companies including companies in the FTSE 100 Index.

As at 30 June 2015, Class IN H USD, Class DN H USD, Class IN H EUR, Class DN H EUR, Class IN GBP and Class DN GBP were in operation and were listed on the official list of the ISE.

GLG European Equity Alternative

GLG European Equity Alternative’s investment objective is to provide investors with positive returns primarily through investments in issuers in Europe and of issuers which derive a substantial part of their revenues from activities in Europe.

The Portfolio’s policy is to achieve those returns through investments in short, medium and, to a lesser extent, long-term investment opportunities. This policy will be pursued through a strategy of active trading with the Portfolio primarily investing in listed equities including, without limitation, common stock and other equity and equity-linked securities (which may include, but are not limited to, such instruments as options and swaps), of issuers in Europe and of issuers which derive a substantial part of their revenues from activities in Europe.

As at 30 June 2015, Class IN H USD, Class IN EUR, Class DN EUR, Class DN H GBP, Class DN H CHF, Class DN H NOK, Class DN H SEK, Class IN H SEK, Class DN H USD, Class IN H GBP and Class DN H SGD were in operation and were listed on the official list of the ISE.

1. General (continued)

GLG Financials Alternative

GLG Financials Alternative's investment objective is to provide investors with positive returns through investments in the global financial sector.

The Portfolio will seek to invest primarily in securities of issuers in the global financials sector, including credit institutions, investment banks, lending institutions, insurance companies, investment firms, investment intermediaries, asset management firms, stock exchanges, clearing houses, listing agents, brokers, depositories, trust companies, financial administration companies and any other financial institutions which operate on a proprietary basis or provide services to third parties in the financials sector globally.

As at 30 June 2015, Class IN H USD, Class DN H USD, Class IN EUR, Class DN EUR and Class DN H GBP were in operation and were listed on the official list of the ISE.

GLG Total Return

GLG Total Return's investment objective is to provide investors with wealth preservation and growth over a rolling three-year time period in all market conditions through investment in a risk constrained low volatility strategy with a broadly diversified range of underlying investments.

The Portfolio seeks to select the best possible investments from a wide range of opportunities globally, adopting a value driven investment approach across asset classes and instruments. Although the Portfolio is expected to have a moderate long bias, the Investment Manager may utilise synthetic short positions where it deems it appropriate in its sole discretion based on the opportunities in the market and the extent to which the Investment Manager believes that there are overvalued issuers or issuers which may fall in value.

As at 30 June 2015, Class IH USD was in operation and was listed on the official list of the ISE.

GLG Global Equity Alternative

GLG Global Equity Alternative's investment objective is to provide investors with positive returns through investments in a global range of issuers with a diversified regional allocation.

The Portfolio's policy is to achieve those returns through investments in short, medium and, to a lesser extent, long-term investment opportunities globally. This policy is pursued through a strategy of active trading with the Portfolio primarily investing in listed equities globally including, without limitation, common stock and other equity and equity-linked securities (which may include, but are not limited to, such instruments as options and swaps). The Portfolio seeks to apply a long/short investment strategy and the Investment Manager may utilise synthetic short positions where it deems it appropriate in its sole discretion based on the opportunities in the market and the extent to which the Investment Manager believes that there are overvalued issuers or issuers which may fall in value. The Portfolio will not have a set long/short ratio.

As at 30 June 2015, Class IN EUR, Class DN H USD, Class IN H USD, Class DN EUR, Class DN H CHF, Class IN H NOK and Class DN H GBP were in operation and were listed on the official list of the ISE.

GLG Asian Equity Alternative

GLG Asian Equity Alternative's investment objective is to seek to provide investors with a positive return of income primarily through long and short investments in issuers that are either domiciled in the Asia Pacific region (including Australia), or that derive a substantial part of their revenues from within the Asia Pacific region (including Australia), or whose securities are traded in a market in the Asia Pacific region (including Australia).

As at 30 June 2015, Class IN H GBP and Class IN USD were in operation and were listed on the official list of the ISE.

GLG European Alpha Alternative Enhanced

GLG European Alpha Alternative Enhanced's investment objective is to provide a positive absolute return for investors while maintaining a moderate volatility, regardless of market conditions, through stock selection and the use of typically market-neutral long/short strategies. The focus of the Portfolio will be stock selection, with no particular sector exposure targets.

As at 30 June 2015, Class IN EUR, Class DN H USD, Class IN H USD, DN EUR and Class DN H GBP were in operation and were listed on the official list of the ISE.

GLG Cred-Eq Alternative

GLG Cred-Eq Alternative's investment objective is to provide investors with absolute returns over the medium term by taking both long and short positions in an actively managed portfolio of convertible, credit and equity asset classes.

The Portfolio seeks to select the best possible investments from a wide range of opportunities globally, adopting a fundamentally driven investment approach across convertibles, credit and equities.

As at 30 June 2015, Class IN EUR, Class DN H USD, Class IN H USD and DN EUR were in operation and were listed on the official list of the ISE.

Man AHL Multi Strategy Alternative

Man AHL Multi Strategy Alternative aims to achieve medium-term capital growth in all market conditions by being broadly diversified along system styles, asset classes, regions, and time horizons.

The Portfolio will seek to achieve its objective by allocating all or substantially all of its assets in accordance with the AHL Multi-Strategy Programme (as described in further detail in the Prospectus).

As at 30 June 2015, Classes IN USD, DN USD, DN H GBP, IN H CHF and IN H EUR were in operation and were listed on the official list of the ISE.

1. General (continued)

Man AHL Directional Equities Alternative

The Portfolio aims to provide investors with absolute returns over the medium term primarily by using financial derivative instruments to take both long and short positions in a quantitatively managed portfolio of equities.

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with a proprietary quantitative model to provide an absolute return stream with a stable level of volatility regardless of market conditions.

As at 30 June 2015, Class IN USD and IN H EUR were in operation and were listed on the official list of the ISE.

Man AHL Target Risk

The Man AHL Target Risk Portfolio aims to generate capital growth over the medium to long term by providing dynamic long only exposure to a range of assets and to provide an excess return stream with a stable level of volatility regardless of market conditions.

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with a proprietary quantitative model, the 'Man Target Risk' strategy, to provide an excess return stream with a stable level of volatility regardless of market conditions.

As at 30 June 2015, Class I USD was in operation and was listed on the official list of the ISE.

Man AHL Volatility Alternative

Man AHL Volatility Alternative Portfolio seeks to provide investors with absolute returns over the medium term by taking long and short positions in an actively managed portfolio trading volatility instruments.

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with AHL's proprietary quantitative model to systematically identify opportunities in volatility markets around the world.

As at 30 June 2015, Classes IN USD and IN H EUR were in operation and were listed on the official list of the ISE.

Man GLG European Mid-Cap Equity Alternative

The Portfolio's investment objective is to seek to provide an attractive risk-adjusted total return, through appreciation and income. The Portfolio will seek to achieve these returns primarily through long and synthetically short investments in equity securities or equity derivatives. The Portfolio may invest up to 20% of its Net Asset Value in emerging markets.

As at 30 June 2015, Classes Class IN H GBP, Class DN H USD, Class IN H USD, Class IN EUR were in operation and were listed on the official list of the ISE.

Man Numeric Market Neutral Alternative

The Numeric Portfolio's objective is to earn an average return on investment, after fees, which is appreciably higher than the total return (assuming reinvestment of dividends) in USD of the Merrill Lynch 91-day Treasury Bills Index.

Merrill Lynch 91-Day Treasury Bill Index is an index which is comprised of a single US Treasury Bill issue purchased at the beginning of each month and held for a full month, at which time that issue is sold and rolled into a newly selected issue which has a maturity date closest to, but not beyond 90 days from the rebalance date

As at 30 June 2015, Classes Class IN H EUR, Class DN USD, Class IN USD were in operation and were listed on the official list of the ISE.

2. Summary of significant accounting policies

(a) Accounting convention

The unaudited financial statements are prepared in accordance with International Financial Reporting Standards ("IFRS") issued by the International Accounting Standards Board ("IASB"). These unaudited financial statements have been prepared in accordance with IAS 34 International Accounting Standard 34: Interim Financial Reporting ("IAS 34"). The unaudited financial statements have been prepared on an historical cost basis except for financial assets and liabilities held at fair value through profit or loss, that have been prepared based on 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 2014 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 2014, 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 Fund balances are expressed in US\$, being the presentation currency of the Fund as a whole. For combined fund balances in unaudited statement of financial position, the non US dollar Portfolios are translated using the exchange rate at the date of statement of financial position. For combined fund balances in unaudited statement of comprehensive income, the non US dollar 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 loss resulting from the preparation of the combined Fund balances in the financial statements amounting to US\$156,788,335 (31 December 2014: US\$304,147,759) has been shown in the combined Fund column of unaudited statement of comprehensive income. The loss does not have any effect on the individual Portfolios.

2. Summary of significant accounting policies (continued)

(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 audited financial statements for the year ended 31 December 2014, except for the adoption of new standards and interpretations effective on the dates described below.

IAS 24 Related Party Disclosures (effective for periods beginning on or after 1 July 2014)

The amendment is applied retrospectively and clarifies that a management entity (an entity that provides key management personnel services) is a related party subject to the related party disclosures. In addition, an entity that uses a management entity is required to disclose the expenses incurred for management services. While this amendment will result in the Investment Managers being considered the related parties under IFRS, this amendment did not have a material impact on the Fund as the relevant disclosures were already made in the Fund's unaudited financial statements.

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. 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 2017 with early adoption permitted. The Fund is 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 balances due from/to brokers

At the period end, amounts disclosed as cash and balances due from/to brokers were held at Bank of New York Mellon (Brussels), Bank of America Merrill Lynch, BNP Paribas SA, Barclays Capital Plc, Credit Suisse Securities (Europe) Limited, Deutsche Bank AG, Citibank N.A., Goldman Sachs International, JP Morgan Clearing Corporation, Morgan Stanley & Co. International Plc, HSBC Bank Plc, Macquarie Bank, Royal Bank of Scotland and UBS AG. These include amounts transferred as collateral against open futures contracts, forward contracts and other derivatives. Amounts receivable from short sales and collateral may be restricted in whole or in part until the related securities are purchased. To the extent that securities are purchased on margin, the margin debt may be secured on the related securities. The portions of balances with brokers represented by collateral as at 30 June 2015 and 31 December 2014 were:

	30 June 2015	31 December 2014
GLG European Alpha Alternative	€80,198	€35,294,902
GLG Alpha Select Alternative	£820,000	£6,332,580
GLG Atlas Macro Alternative	-	€23,757,251
GLG North American Equity Alternative	US\$76	US\$5,166,267
GLG European Equity Alternative	€37,662,726	€102,356,485
GLG Financials Alternative	€289,898	€1,698,148
GLG Total Return	£20,221	£2,046,331
GLG Global Equity Alternative	€18,284,555	€60,004,261
GLG Asian Equity Alternative	US\$6,672,296	US\$34,304,051
GLG European Alpha Alternative Enhanced	€1,500	€6,766,152
GLG Cred-Eq Alternative	€1,469,470	€10,638,676
Man AHL Multi Strategy Alternative	-	US\$ 5,785,068
Man AHL Directional Equities Alternative	US\$13	US\$ 5,604,988
Man AHL Target Risk	US\$ 20,019	US\$ 141,355
Man AHL Volatility Alternative	US\$101	n/a
Man GLG European Mid-Cap Equity Alternative	€799,749	n/a
Man Numeric Market Neutral Alternative	US\$ 140,030	n/a

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)

For the six month period ended 30 June 2015



3. Cash and balances due from/to brokers (continued)

GLG European Alpha Alternative

Due from brokers

Balances with brokers
Securities sold receivable

30 June 2015

31 December 2014

€

€

77,862,634	3,412,184
7,807,773	40,600
<u>85,670,407</u>	<u>3,452,784</u>

Due to brokers

Overdrafts
Securities purchased payable

1,614,060	9,161,104
9,014,796	737,455
<u>10,628,856</u>	<u>9,898,559</u>

GLG Alpha Select Alternative

Due from brokers

Balances with brokers
Securities sold receivable

£

£

3,178,214	10,073,820
111,748	-
<u>3,289,962</u>	<u>10,073,820</u>

Due to brokers

Overdrafts
Securities purchased payable

1,995,454	3,719,672
349,009	-
<u>2,344,463</u>	<u>3,719,672</u>

GLG Atlas Macro Alternative

Due from brokers

Balances with brokers
Securities sold receivable

US\$

US\$

-	4,113,178
-	-
<u>-</u>	<u>4,113,178</u>

Due to brokers

Overdrafts

-	212,288
<u>-</u>	<u>212,288</u>

GLG North American Alternative

Due from brokers

Balances with brokers
Securities sold receivable

-	6,100,666
-	2,170
<u>-</u>	<u>6,102,836</u>

Due to brokers

Overdrafts

-	337,911
<u>-</u>	<u>337,911</u>

GLG European Equity Alternative

Due from brokers

Balances with brokers
Securities sold receivable

€

€

95,537,631	251,395,702
33,494,074	19,666,348
<u>129,031,705</u>	<u>271,062,050</u>

Due to brokers

Overdrafts
Securities purchased payable

31,522,802	59,502,042
51,012,119	16,687,931
<u>82,534,921</u>	<u>76,189,973</u>

GLG Financials Alternative

Due from brokers

Balances with brokers
Securities sold receivable

216,306	1,575,594
10,792	1,097
<u>227,098</u>	<u>1,576,691</u>

Due to brokers

Overdrafts

346,580	1,384,018
<u>346,580</u>	<u>1,384,018</u>

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)

For the six month period ended 30 June 2015



3. Cash and balances due from/to brokers (continued)

GLG Total Return

Due from brokers

Balances with brokers

30 June 2015

31 December 2014

£

£

3,218,454

4,838,275

3,218,454

4,838,275

Due to brokers

Overdrafts

39,832,922

2,380,820

39,832,922

2,380,820

GLG Global Equity Alternative

Due from brokers

Balances with brokers

157,535,917

132,021,688

Securities sold receivable

17,625,882

10,031,501

175,161,799

142,053,189

Due to brokers

Overdrafts

114,365,815

30,975,695

Securities purchased payable

25,350,560

5,226,535

139,716,375

36,202,230

GLG Asian Equity Alternative

Due from brokers

Balances with brokers

24,766,668

4,809,274

Securities sold receivable

88,348

107,235

24,855,016

4,916,509

Due to brokers

Overdrafts

1,136,276

22,987,321

Securities purchased payable

-

2,363

1,136,276

22,989,684

GLG European Alpha Alternative Enhanced

Due from brokers

Balances with brokers

6,605,241

753,864

Securities sold receivable

1,123,589

6,105

7,728,830

759,969

Due to brokers

Overdrafts

19,553,263

1,765,717

Securities purchased payable

993,857

106,794

20,547,120

1,872,511

GLG Global Emerging Markets Macro Alternative

Due from brokers

Balances with brokers

US\$

US\$

-

4

-

4

Due to brokers

Overdrafts

-

264

-

264

GLG Cred-Eq Alternative

Due from brokers

Balances with brokers

14,191,665

5,462,969

Securities sold receivable

1,691,766

-

15,883,431

5,462,969

Due to brokers

Overdrafts

2,676,245

767,846

2,676,245

767,846

Man AHL Multi Strategy Alternative

Due from brokers

Balances with brokers

US\$

US\$

27,347,988

9,309,587

Securities sold receivable

179,162

16,114

27,527,150

9,325,701

Due to brokers

Overdrafts

940,207

110,933

Securities purchased payable

259,805

11,079

1,200,012

122,012

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
For the six month period ended 30 June 2015



3. Cash and balances due from/to brokers (continued)

Man AHL Directional Equities Alternative

Due from brokers

Balances with brokers
Securities sold receivable

30 June 2015

US\$

2,317,620

130,706

2,448,326

31 December 2014

US\$

2,222,004

37,294

2,259,298

Due to brokers

Overdrafts
Securities purchased payable

56,926

281,783

338,709

32,654

26,527

59,181

Man AHL Target Risk

Due from brokers

Balances with brokers

945,237

945,237

734,711

734,711

Due to brokers

Overdrafts

794,398

794,398

448,369

448,369

Man AHL Volatility Alternative

Due from brokers

Balances with brokers
Securities sold receivable

22,535,657

100,974

22,636,631

3,970,002

10,501

3,980,503

Due to brokers

Overdrafts
Securities purchased payable

-

244

244

241,107

1,751

242,858

Man GLG European Mid-Cap Equity Alternative

Due from brokers

Margin balances
Securities sold receivable

€

2,759,465

1,762,174

4,521,639

€

-

-

-

Due to brokers

Overdrafts
Securities purchased payable

310,037

249,866

559,903

-

-

-

Man Numeric Market Neutral Alternative

Due from brokers

Margin balances
Securities sold receivable

US\$

1,141,253

-

-

1,141,253

US\$

-

-

-

Due from brokers

Overdrafts
Securities sold receivable

36,318

-

-

-

36,318

-

-

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

The following tables summarise financial assets and liabilities at fair value through profit or loss as at 30 June 2015 and 31 December 2014:

	30 June 2015 Fair Value €	31 December 2014 Fair Value €
<i>GLG European Alpha Alternative</i>		
Financial assets at fair value through profit or loss		
Held for Trading:		
<u>Equities and managed funds</u>		
Equity securities	375,041,395	57,379,114
Preferred stocks	23,280,665	3,862,878
Total equities and managed funds	398,322,060	61,241,992
<u>Derivatives</u>		
Total return swaps	16,100,482	-
Contracts for difference - unfunded	9,419,168	7,880,638
Option contracts	1,461,070	620,921
Forward currency contracts	792,989	2,721,975
Future contracts	533,417	-
Total derivatives	28,307,126	11,223,534
Total financial assets held at fair value through profit or loss	426,629,186	72,465,526
Financial liabilities at fair value through profit or loss		
Held for Trading:		
<u>Derivatives</u>		
Contracts for difference - unfunded	(14,782,779)	(19,505,528)
Forward currency contracts	(68,880)	(177,703)
Future contracts	-	(830,350)
Option contracts	-	(57,643)
Total derivatives	(14,851,659)	(20,571,224)
Total financial liabilities at fair value through profit or loss	(14,851,659)	(20,571,224)
<i>GLG Alpha Select Alternative</i>		
	£	£
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	4,005,938	7,282,816
Real estate investment trusts	603,192	-
Total equities and managed funds	4,609,130	7,282,816
<u>Derivatives</u>		
Contracts for difference - unfunded	1,976,266	2,870,754
Future contracts	771,450	-
Option contracts	87,327	34,428
Forward currency contracts	41,963	834,740
Total derivatives	2,877,006	3,739,922
Total financial assets held at fair value through profit or loss	7,486,136	11,022,738

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

	30 June 2015 Fair Value £	31 December 2014 Fair Value £
<i>GLG Alpha Select Alternative (continued)</i>		
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	-	(3,381,004)
Total equities and managed funds	-	(3,381,004)
<u>Derivatives</u>		
Contracts for difference - unfunded	(2,477,319)	(1,386,288)
Forward currency contracts	(60,989)	(348,192)
Future contracts	-	(963,825)
Credit default swaps	-	(2,114)
Total derivatives	(2,538,308)	(2,700,419)
Total financial liabilities at fair value through profit or loss	(2,538,308)	(6,081,423)
<i>GLG Altas Macro Alternative</i>		
	US\$	US\$
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Interest bearing securities</u>		
Government bonds	-	20,894,956
Total interest bearing securities	-	20,894,956
<u>Derivatives</u>		
Option contracts	-	12,001,400
Interest rate swaps	-	11,227,476
Forward currency contracts	-	5,234,744
Futures contracts	-	810,411
Total derivatives	-	29,274,031
Total financial assets held at fair value through profit or loss	-	50,168,987
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Interest rate swaps	-	(15,487,896)
Forward currency contracts	-	(8,095,111)
Option contracts	-	(4,076,243)
Futures contracts	-	(1,225,915)
Total derivatives	-	(28,885,165)
Total financial liabilities at fair value through profit or loss	-	(28,885,165)
<i>GLG North American Equity Alternative</i>		
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	-	411,832
Total equities and managed funds	-	411,832
<u>Derivatives</u>		
Contracts for difference - unfunded	-	161,050
Forward currency contracts	-	52,897
Warrants	-	1,344
Total derivatives	-	215,291
Total financial assets held at fair value through profit or loss	-	627,123

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

	30 June 2015 Fair Value US\$	31 December 2014 Fair Value US\$
<i>GLG North American Equity Alternative (continued)</i>		
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Contracts for difference - unfunded	-	(2,172,064)
Forward currency contracts	-	(52,809)
Future contracts	-	(4,639)
Total derivatives	-	(2,229,512)
Total financial liabilities at fair value through profit or loss	-	(2,229,512)
<i>GLG European Equity Alternative</i>		
	€	€
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	515,964,317	358,555,147
Collective investment schemes	5,143,091	5,992,995
Preferred stocks	3,868,800	9,401,621
Rights	67,712	-
Total equities and managed funds	525,043,920	373,949,763
<u>Interest bearing securities</u>		
Convertible bonds	-	1,187,668
Total interest bearing securities	-	1,187,668
<u>Derivatives</u>		
Contracts for difference - unfunded	39,330,912	27,387,939
Option contracts	5,092,065	3,233,740
Future contracts	4,582,252	1,039,369
Forward currency contracts	1,784,383	6,642,915
Total return swaps	705,317	2,013,082
Warrants	109,743	79,789
Total derivatives	51,604,672	40,396,834
Total financial assets held at fair value through profit or loss	576,648,592	415,534,265
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Contracts for difference - unfunded	(36,830,152)	(28,805,804)
Forward currency contracts	(4,044,298)	(8,471,907)
Option contracts	(1,959,203)	(232,331)
Total return swaps	(331,288)	(1,076,789)
Future contracts	(121,917)	(2,074,724)
Total derivatives	(43,286,858)	(40,661,555)
Total financial liabilities at fair value through profit or loss	(43,286,858)	(40,661,555)

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
For the six month period ended 30 June 2015



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

	30 June 2015 Fair Value €	31 December 2014 Fair Value €
<i>GLG Financials Alternative</i>		
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	-	6,437,193
Total equities and managed funds	-	6,437,193
<u>Derivatives</u>		
Forward currency contracts	13,339	243,334
Contract for difference - unfunded	-	2,240,434
Option contracts	-	18,885
Total derivatives	13,339	2,502,653
Total financial assets held at fair value through profit or loss	13,339	8,939,846
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Forward currency contracts	(4,446)	(347,190)
Contracts for difference - unfunded	-	(302,136)
Future contracts	-	(97,526)
Total derivatives	(4,446)	(746,852)
Total financial liabilities at fair value through profit or loss	(4,446)	(746,852)
<i>GLG Total Return</i>		
	£	£
Financial assets at fair value through profit or loss		
Held for Trading:		
<u>Equities and managed funds</u>		
Equity securities	200,370	3,759,574
Total equities and managed funds	200,370	3,759,574
<u>Interest bearing securities</u>		
Government bonds	330,474	1,246,226
Corporate bonds	262,238	5,808,147
Total interest bearing securities	592,712	7,054,373
<u>Derivatives</u>		
Option contracts	1,071,136	986,588
Forward currency contracts	158,338	259,734
Contracts for difference - unfunded	26,562	2,304
Future contracts	15,643	39,647
Interest rate swaps	-	1,282,979
Total derivatives	1,271,679	2,571,252
Total financial assets held at fair value through profit or loss	2,064,761	13,385,199
Financial liabilities at fair value through profit or loss		
Held for Trading:		
<u>Derivatives</u>		
Option contracts	(1,071,136)	(226,016)
Forward currency contracts	(129,738)	(110,968)
Future contracts	(8,525)	(146,288)
Contracts for difference - unfunded	(5,922)	(86,452)
Interest rate swaps	-	(1,580,439)
Total derivatives	(1,215,321)	(2,150,163)
Total financial liabilities at fair value through profit or loss	(1,215,321)	(2,150,163)

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

	30 June 2015 Fair Value €	31 December 2014 Fair Value €
<i>GLG Global Equity Alternative</i>		
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	242,121,064	206,944,866
Preferred stocks	1,854,112	4,467,873
Real estate investment trust	1,435,666	68,340
Rights	33,359	-
Total equities and managed funds	245,444,201	211,481,079
<u>Interest bearing securities</u>		
Convertible bonds	-	154,094
Total interest bearing securities	-	154,094
<u>Derivatives</u>		
Contracts for difference - unfunded	18,892,292	18,376,048
Option contracts	2,241,641	1,631,997
Future contracts	2,037,688	535,151
Total return swaps	670,110	1,337,450
Forward currency contracts	350,154	2,139,477
Warrants	47,834	29,946
Total derivatives	24,239,719	24,050,069
Total financial assets held at fair value through profit or loss	269,683,920	235,685,242
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	(502,562)	(220,509)
Total equities and managed funds	(502,562)	(220,509)
<u>Derivatives</u>		
Contracts for difference - unfunded	(18,382,828)	(17,938,595)
Forward currency contracts	(2,080,730)	(5,993,264)
Option contracts	(891,819)	(123,722)
Total return swaps	(182,295)	(835,870)
Future contracts	(44,361)	(1,451,248)
Total derivatives	(21,582,033)	(26,342,699)
Total financial liabilities at fair value through profit or loss	(22,084,595)	(26,563,208)
<i>GLG Asian Equity Alternative</i>		
Financial assets at fair value through profit or loss	US\$	US\$
Held for Trading:		
<u>Equities and managed funds</u>		
Equity securities	324,254	3,174,900
Total equities and managed funds	324,254	3,174,900
<u>Derivatives</u>		
Contracts for difference - unfunded	5,144,646	4,319,923
Total return swaps	822,667	573,383
Forward currency contracts	51,891	328,733
Total derivatives	6,019,204	5,222,039
Total financial assets held at fair value through profit or loss	6,343,458	8,396,939

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

	30 June 2015 Fair Value US\$	31 December 2014 Fair Value US\$
<i>GLG Asian Equity Alternative (continued)</i>		
Financial liabilities at fair value through profit or loss		
Held for Trading:		
<u>Derivatives</u>		
Contracts for difference - unfunded	(371,527)	(550,203)
Forward currency contracts	(85,018)	(344,048)
Total return swaps	(10,732)	(839,184)
Total derivatives	(467,277)	(1,733,435)
Total financial liabilities at fair value through profit or loss	(467,277)	(1,733,435)
<i>GLG European Alpha Alternative Enhanced</i>		
Financial assets at fair value through profit or loss	€	€
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	25,282,362	8,312,169
Preferred stocks	1,155,326	559,674
Total equities and managed funds	26,437,688	8,871,843
<u>Derivatives</u>		
Contracts for difference - unfunded	1,259,158	1,046,855
Total return swap	646,737	-
Option contracts	210,098	92,700
Future contracts	79,717	-
Forward currency contracts	65,146	1,381,648
Total derivatives	2,260,856	2,521,203
Total financial assets held at fair value through profit or loss	28,698,544	11,393,046
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Contracts for difference - unfunded	(1,989,076)	(2,530,449)
Forward currency contracts	(8,710)	(1,213,416)
Total return swap	(2,438)	-
Future contracts	-	(123,689)
Option contracts	-	(8,399)
Total derivatives	(2,000,224)	(3,875,953)
Total financial liabilities at fair value through profit or loss	(2,000,224)	(3,875,953)
<i>GLG Cred-Eq Alternative</i>		
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	2,144,473	1,757,394
Real estate investment trusts	1,030,823	-
Preferred stocks	680,830	-
Total equities and managed funds	3,856,126	1,757,394
<u>Interest bearing securities</u>		
Convertible bonds	44,443,633	36,657,845
Corporate bonds	790,457	-
Total interest bearing securities	45,234,090	36,657,845
<u>Derivatives</u>		
Contracts for difference - unfunded	3,028,368	740,003
Forward currency contracts	209,872	335,813
Total derivatives	3,238,240	1,075,816
Total financial assets held at fair value through profit or loss	52,328,456	39,491,055

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

	30 June 2015 Fair Value €	31 December 2014 Fair Value €
<i>GLG Cred-Eq Alternative (continued)</i>		
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Forward currency contracts	(396,355)	(548,477)
Total return swaps	(255,609)	(199,240)
Contracts for difference - unfunded	(57,916)	(755,807)
Total derivatives	(709,880)	(1,503,524)
Total financial liabilities at fair value through profit or loss	(709,880)	(1,503,524)
<i>Man AHL Multi Strategy Alternative</i>		
	US\$	US\$
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Forward currency contracts	2,862,903	3,258,515
Contracts for difference - unfunded	1,493,750	1,007,474
Future contracts	809,444	789,771
Option contracts	20,481	71,073
Total derivatives	5,186,578	5,126,833
Total financial assets held at fair value through profit or loss	5,186,578	5,126,833
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Forward currency contracts	(3,714,635)	(3,133,795)
Contracts for difference - unfunded	(2,799,455)	(445,070)
Option contracts	(2,312,582)	(626,944)
Future contracts	(862,531)	(665,305)
Total derivatives	(9,689,203)	(4,871,114)
Total financial liabilities at fair value through profit or loss	(9,689,203)	(4,871,114)
<i>Man AHL Directional Equities Alternative</i>		
	US\$	US\$
Financial assets at fair value through profit or loss		
Held for Trading:		
<u>Derivatives</u>		
Contracts for difference - unfunded	1,618,583	1,512,388
Forward currency contracts	20,949	-
Total derivatives	1,639,532	1,512,388
Total financial assets held at fair value through profit or loss	1,639,532	1,512,388
Financial liabilities at fair value through profit or loss		
Held for Trading:		
<u>Derivatives</u>		
Contracts for difference - unfunded	(1,400,310)	(770,100)
Forward currency contracts	(33,593)	-
Total derivatives	(1,433,903)	(770,100)
Total financial liabilities at fair value through profit or loss	(1,433,903)	(770,100)

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

	30 June 2015 Fair Value US\$	31 December 2014 Fair Value US\$
<i>Man AHL Target Risk</i>		
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Interest bearing securities</u>		
Government bonds	7,219,573	12,114,545
Total interest bearing securities	<u>7,219,573</u>	<u>12,114,545</u>
<u>Derivatives</u>		
Credit default swaps	825,784	456,915
Forward currency contracts	43,442	141,226
Future contracts	30,630	348,075
Total derivatives	<u>899,856</u>	<u>946,216</u>
Total financial assets held at fair value through profit or loss	<u>8,119,429</u>	<u>13,060,761</u>
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Future contracts	(346,104)	(26,972)
Total return swaps	(23,463)	(70,198)
Forward currency contracts	(16,529)	(10,279)
Total derivatives	<u>(386,096)</u>	<u>(107,449)</u>
Total financial liabilities at fair value through profit or loss	<u>(386,096)</u>	<u>(107,449)</u>
<i>Man AHL Volatility Alternative</i>		
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Future contracts	394,646	58,268
Option contracts	74,681	137,322
Forward currency contracts	59,069	48,628
Total derivatives	<u>528,396</u>	<u>244,218</u>
Total financial assets held at fair value through profit or loss	<u>528,396</u>	<u>244,218</u>
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Option contracts	(6,627,479)	(1,289,269)
Forward currency contracts	(250,652)	(188,063)
Future contracts	(149,650)	(181,477)
Total derivatives	<u>(7,027,781)</u>	<u>(1,658,809)</u>
Total financial liabilities at fair value through profit or loss	<u>(7,027,781)</u>	<u>(1,658,809)</u>
<i>Man GLG European Mid-Cap Equity Alternative</i>		
	€	€
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	19,094,599	-
Total equities and managed funds	<u>19,094,599</u>	<u>-</u>
<u>Derivatives</u>		
Contracts for difference - unfunded	1,664,819	-
Forward currency contracts	281,594	-
Total derivatives	<u>1,946,413</u>	<u>-</u>
Total financial assets held at fair value through profit or loss	<u>21,041,012</u>	<u>-</u>

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

	30 June 2015 Fair Value €	31 December 2014 Fair Value €
<i>Man GLG European Mid-Cap Equity Alternative (continued)</i>		
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Contracts for difference - unfunded	(707,792)	-
Forward currency contracts	(8,447)	-
Total derivatives	(716,239)	-
Total financial liabilities at fair value through profit or loss	(716,239)	-
<i>Man Numeric Market Neutral Alternative</i>		
	US\$	US\$
Financial assets at fair value through profit or loss		
Held for trading:		
<u>Equities and managed funds</u>		
Equity securities	55,635,201	-
Real estate investment trusts	480,477	-
Total equities and managed funds	56,115,678	-
<u>Derivatives</u>		
Contracts for difference-unfunded	4,256,068	-
Total derivatives	4,256,068	-
Total financial assets held at fair value through profit or loss	60,371,746	-
Financial liabilities at fair value through profit or loss		
Held for trading:		
<u>Derivatives</u>		
Contracts for difference-unfunded	(1,050,333)	-
Forward currency contracts	(70,018)	-
Total derivatives	(1,120,351)	-
Total financial liabilities at fair value through profit or loss	(1,120,351)	-

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. The realised/unrealised gain or loss is equal to the difference between the value of the contract at the commencement and the value of the contract at settlement date/period end date and are included in the unaudited statement of comprehensive income.

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 IFRS 13.

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 held at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Valuation techniques

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

When fair values of listed equity 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 equity investments

The Fund invests in private equity companies which are not quoted in an active market. Transactions in such investments do not occur on a regular basis. The Fund uses a market based valuation technique for these positions. The Fund's investment manager determines comparable public companies (peers) based on industry, size, leverage and strategy, and calculates an appropriate trading multiple for each comparable company identified. The multiple is calculated by dividing the enterprise value of the comparable company by an earnings measure. The trading multiple is then discounted for considerations such as illiquidity and size differences between the comparable companies based on company-specific facts and circumstances. The discounted multiple is applied to the corresponding earnings measure of the investee company to measure the fair value. The Fund classifies the fair value of these investments as 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.

As at 30 June 2015, the financial instruments measured at fair value in the unaudited statement of financial position are grouped into the fair value hierarchy as follows:

GLG European Alpha Alternative

30 June 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	375,041,395	-	-	375,041,395
Preferred stocks	23,280,665	-	-	23,280,665
Total equities and managed funds	398,322,060	-	-	398,322,060
<u>Derivatives</u>				
Total return swaps	-	16,100,482	-	16,100,482
Contracts for difference - unfunded	-	9,419,168	-	9,419,168
Option contracts	1,461,070	-	-	1,461,070
Forward currency contracts	-	792,989	-	792,989
Future contracts	533,417	-	-	533,417
Total derivatives	1,994,487	26,312,639	-	28,307,126
Total financial assets held at fair value through profit or loss	400,316,547	26,312,639	-	426,629,186
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(14,782,779)	-	(14,782,779)
Future contracts	(68,880)	-	-	(68,880)
Total derivatives	(68,880)	(14,782,779)	-	(14,851,659)
Total financial liabilities at fair value through profit or loss	(68,880)	(14,782,779)	-	(14,851,659)

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

Fair value of financial instruments (continued)

GLG European Alpha Alternative (continued)

31 December 2014

	Level 1	Level 2	Level 3	Total Fair Value
	€	€	€	€
Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	57,379,114	-	-	57,379,114
Preferred stocks	3,862,878	-	-	3,862,878
Total equities and managed funds	61,241,992	-	-	61,241,992
<u>Derivatives</u>				
Contracts for difference - unfunded	-	7,880,638	-	7,880,638
Forward currency contracts	-	2,721,975	-	2,721,975
Option contracts	620,921	-	-	620,921
Total derivatives	620,921	10,602,613	-	11,223,534
Total financial assets held at fair value through profit or loss	61,862,913	10,602,613	-	72,465,526
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(19,505,528)	-	(19,505,528)
Future contracts	(830,350)	-	-	(830,350)
Forward currency contracts	-	(177,703)	-	(177,703)
Option contracts	(57,643)	-	-	(57,643)
Total derivatives	(887,993)	(19,683,231)	-	(20,571,224)
Total financial liabilities at fair value through profit or loss	(887,993)	(19,683,231)	-	(20,571,224)

GLG Alpha Select Alternative

30 June 2015

	£	£	£	£
Financial assets at fair value through profit or loss:				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	4,005,938	-	-	4,005,938
Real estate investment trusts	603,192	-	-	603,192
Total equities and managed funds	4,609,130	-	-	4,609,130
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,976,266	-	1,976,266
Future contracts	771,450	-	-	771,450
Option contracts	87,327	-	-	87,327
Forward currency contracts	-	41,963	-	41,963
Total derivatives	858,777	2,018,229	-	2,877,006
Total financial assets held at fair value through profit or loss	5,467,907	2,018,229	-	7,486,136
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(2,444,694)	(32,625)	(2,477,319)
Forward currency contracts	-	(60,989)	-	(60,989)
Total derivatives	-	(2,505,683)	(32,625)	(2,538,308)
Total financial liabilities at fair value through profit or loss	-	(2,505,683)	(32,625)	(2,538,308)

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

Fair value of financial instruments (continued)

GLG Alpha Select Alternative (continued)

31 December 2014

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss:				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	7,282,816	-	-	7,282,816
Total equities and managed funds	7,282,816	-	-	7,282,816
<u>Derivatives</u>				
Contracts for difference - unfunded	-	2,870,754	-	2,870,754
Forward currency contracts	-	834,740	-	834,740
Option contracts	-	34,428	-	34,428
Total derivatives	-	3,739,922	-	3,739,922
Total financial assets held at fair value through profit or loss	7,282,816	3,739,922	-	11,022,738
Financial liabilities at fair value through profit or loss:				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	(3,381,004)	-	-	(3,381,004)
Total equities and managed funds	(3,381,004)	-	-	(3,381,004)
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(1,386,288)	-	(1,386,288)
Future contracts	(963,825)	-	-	(963,825)
Forward currency contracts	-	(348,192)	-	(348,192)
Credit default swaps	-	(2,114)	-	(2,114)
Total derivatives	(963,825)	(1,736,594)	-	(2,700,419)
Total financial liabilities at fair value through profit or loss	(4,344,829)	(1,736,594)	-	(6,081,423)

GLG Atlas Macro Alternative

31 December 2014

	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss:				
Held for Trading:				
<u>Interest bearing securities</u>				
Government bonds	15,999,988	4,894,968	-	20,894,956
Total interest bearing securities	15,999,988	4,894,968	-	20,894,956
<u>Derivatives</u>				
Option contracts	-	12,001,400	-	12,001,400
Interest rate swaps	-	11,227,476	-	11,227,476
Forward currency contracts	-	5,234,744	-	5,234,744
Future contracts	810,411	-	-	810,411
Total derivatives	810,411	28,463,620	-	29,274,031
Total financial assets held at fair value through profit or loss	16,810,399	33,358,588	-	50,168,987
Financial liabilities at fair value through profit or loss:				
Held for Trading:				
<u>Derivatives</u>				
Interest rate swaps	-	(15,487,896)	-	(15,487,896)
Forward currency contracts	-	(8,095,111)	-	(8,095,111)
Option contracts	-	(4,076,243)	-	(4,076,243)
Future contracts	(1,225,915)	-	-	(1,225,915)
Total derivatives	(1,225,915)	(27,659,250)	-	(28,885,165)
Total financial liabilities at fair value through profit or loss	(1,225,915)	(27,659,250)	-	(28,885,165)

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

Fair value of financial instruments (continued)

GLG North American Alternative

31 December 2014

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	411,832	-	-	411,832
Total equities and managed funds	411,832	-	-	411,832
<u>Derivatives</u>				
Contracts for difference - unfunded	-	161,050	-	161,050
Forward currency contracts	-	52,897	-	52,897
Warrants	1,344	-	-	1,344
Total derivatives	1,344	213,947	-	215,291
Total financial assets held at fair value through profit or loss	413,176	213,947	-	627,123
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(2,172,064)	-	(2,172,064)
Forward currency contracts	-	(52,809)	-	(52,809)
Future contracts	(4,639)	-	-	(4,639)
Total derivatives	(4,639)	(2,224,873)	-	(2,229,512)
Total financial liabilities at fair value through profit or loss	(4,639)	(2,224,873)	-	(2,229,512)

GLG European Equity Alternative

30 June 2015

	€	€	€	€
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	515,687,840	-	276,477	515,964,317
Collective investment schemes	5,143,091	-	-	5,143,091
Preferred stocks	-	3,868,800	-	3,868,800
Rights	67,712	-	-	67,712
Total equities and managed funds	520,898,643	3,868,800	276,477	525,043,920
<u>Derivatives</u>				
Contracts for difference - unfunded	-	39,324,253	6,659	39,330,912
Option contracts	5,092,065	-	-	5,092,065
Future contracts	4,582,252	-	-	4,582,252
Forward currency contracts	-	1,784,383	-	1,784,383
Total return swaps	-	705,317	-	705,317
Warrants	69,593	19,147	21,003	109,743
Total derivatives	9,743,910	41,833,100	27,662	51,604,672
Total financial assets held at fair value through profit or loss	530,642,553	45,701,900	304,139	576,648,592

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

Fair value of financial instruments (continued)

GLG European Equity Alternative (continued)

30 June 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(36,830,152)	-	(36,830,152)
Forward currency contracts	-	(4,044,298)	-	(4,044,298)
Option contracts	(1,959,203)	-	-	(1,959,203)
Total return swaps	-	(331,288)	-	(331,288)
Future contracts	(121,917)	-	-	(121,917)
Total derivatives	(2,081,120)	(41,205,738)	-	(43,286,858)
Total financial liabilities at fair value through profit or loss	(2,081,120)	(41,205,738)	-	(43,286,858)

31 December 2014

Financial assets at fair value through profit or loss

Held for trading:

Equities and managed funds

Equity securities	358,555,147	-	-	358,555,147
Preferred stocks	9,401,621	-	-	9,401,621
Collective investment schemes	5,992,995	-	-	5,992,995
Total equities and managed funds	373,949,763	-	-	373,949,763

Interest bearing securities

Convertible bonds	-	-	1,187,668	1,187,668
Total interest bearing securities	-	-	1,187,668	1,187,668

Derivatives

Contracts for difference - unfunded	-	27,298,794	89,145	27,387,939
Forward currency contracts	-	6,642,915	-	6,642,915
Option contracts	3,233,740	-	-	3,233,740
Total return swaps	-	2,013,082	-	2,013,082
Future contracts	1,039,369	-	-	1,039,369
Warrants	-	63,012	16,777	79,789
Total derivatives	4,273,109	36,017,803	105,922	40,396,834

Total financial assets held at fair value through profit or loss	378,222,872	36,017,803	1,293,590	415,534,265
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Financial liabilities at fair value through profit or loss

Held for trading:

Derivatives

Contracts for difference - unfunded	-	(28,805,804)	-	(28,805,804)
Forward currency contracts	-	(8,471,907)	-	(8,471,907)
Future contracts	(2,074,724)	-	-	(2,074,724)
Total return swaps	-	(1,076,789)	-	(1,076,789)
Option contracts	(232,331)	-	-	(232,331)
Total derivatives	(2,307,055)	(38,354,500)	-	(40,661,555)

Total financial liabilities at fair value through profit or loss	(2,307,055)	(38,354,500)	-	(40,661,555)
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4. Financial assets and liabilities held at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

GLG Financials Alternative

30 June 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Forward currency contracts	-	13,339	-	13,339
Total derivatives	-	13,339	-	13,339
Total financial assets held at fair value through profit or loss	-	13,339	-	13,339
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Forward currency contracts	-	(4,446)	-	(4,446)
Total derivatives	-	(4,446)	-	(4,446)
Total financial liabilities at fair value through profit or loss	-	(4,446)	-	(4,446)

31 December 2014

Financial assets at fair value through profit or loss

Held for trading:

Equities and managed funds

Equity securities	6,437,193	-	-	6,437,193
Total equities and managed funds	6,437,193	-	-	6,437,193

Derivatives

Contracts for difference - unfunded	-	2,240,434	-	2,240,434
Forward currency contracts	-	243,334	-	243,334
Option contracts	2,152	-	16,733	18,885
Total derivatives	2,152	2,483,768	16,733	2,502,653

Total financial assets held at fair value through profit or loss	6,439,345	2,483,768	16,733	8,939,846
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Financial liabilities at fair value through profit or loss

Held for trading:

Derivatives

Contracts for difference - unfunded	-	(302,136)	-	(302,136)
Forward currency contracts	-	(347,190)	-	(347,190)
Future contracts	(97,526)	-	-	(97,526)
Total derivatives	(97,526)	(649,326)	-	(746,852)

Total financial liabilities at fair value through profit or loss	(97,526)	(649,326)	-	(746,852)
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4. Financial assets and liabilities held at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

GLG Total Return

30 June 2015

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	200,370	-	-	200,370
Total equities and managed funds	200,370	-	-	200,370
<u>Interest bearing securities</u>				
Government bonds	-	330,474	-	330,474
Corporate bonds	-	262,238	-	262,238
Total interest bearing securities	-	592,712	-	592,712
<u>Derivatives</u>				
Option contracts	-	1,071,136	-	1,071,136
Forward currency contracts	-	158,338	-	158,338
Contracts for difference - unfunded	-	26,562	-	26,562
Future contracts	15,643	-	-	15,643
Total derivatives	15,643	1,256,036	-	1,271,679
Total financial assets held at fair value through profit or loss	216,013	1,848,748	-	2,064,761
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Option contracts	-	(1,071,136)	-	(1,071,136)
Forward currency contracts	-	(129,738)	-	(129,738)
Future contracts	(8,525)	-	-	(8,525)
Contracts for difference - unfunded	-	(5,922)	-	(5,922)
Total derivatives	(8,525)	(1,206,796)	-	(1,215,321)
Total financial liabilities at fair value through profit or loss	(8,525)	(1,206,796)	-	(1,215,321)

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

Fair value of financial instruments (continued)

GLG Total Return (continued)

31 December 2014

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	2,527,528	1,232,046	-	3,759,574
Total equities and managed funds	2,527,528	1,232,046	-	3,759,574
<u>Interest bearing securities</u>				
Corporate bonds	-	5,808,147	-	5,808,147
Government bonds	-	1,246,226	-	1,246,226
Total interest bearing securities	-	7,054,373	-	7,054,373
<u>Derivatives</u>				
Interest rate swaps	-	1,282,979	-	1,282,979
Option contracts	-	986,588	-	986,588
Forward currency contracts	-	259,734	-	259,734
Future contracts	39,647	-	-	39,647
Contracts for difference - unfunded	-	2,304	-	2,304
Total derivatives	39,647	2,531,605	-	2,571,252
Total financial assets held at fair value through profit or loss	2,567,175	10,818,024	-	13,385,199
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Interest rate swaps	-	(1,580,439)	-	(1,580,439)
Option contracts	-	(226,016)	-	(226,016)
Future contracts	(146,288)	-	-	(146,288)
Forward currency contracts	-	(110,968)	-	(110,968)
Contracts for difference - unfunded	-	(86,452)	-	(86,452)
Total derivatives	(146,288)	(2,003,875)	-	(2,150,163)
Total financial liabilities at fair value through profit or loss	(146,288)	(2,003,875)	-	(2,150,163)

GLG Global Equity Alternative

30 June 2015

	€	€	€	€
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	242,121,064	-	-	242,121,064
Preferred stocks	1,854,112	-	-	1,854,112
Real estate investment trust	1,435,666	-	-	1,435,666
Rights	33,359	-	-	33,359
Total equities and managed funds	245,444,201	-	-	245,444,201
<u>Derivatives</u>				
Contracts for difference - unfunded	-	18,889,693	2,599	18,892,292
Option contracts	2,241,641	-	-	2,241,641
Future contracts	2,037,688	-	-	2,037,688
Total return swaps	-	670,110	-	670,110
Forward currency contracts	-	350,154	-	350,154
Warrants	39,202	-	8,632	47,834
Total derivatives	4,318,531	19,909,957	11,231	24,239,719
Total financial assets held at fair value through profit or loss	249,762,732	19,909,957	11,231	269,683,920

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

Fair value of financial instruments (continued)

GLG Global Equity Alternative (continued)

30 June 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	(502,562)	-	-	(502,562)
Total equities and managed funds	(502,562)	-	-	(502,562)
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(18,381,880)	(948)	(18,382,828)
Forward currency contracts	-	(2,080,730)	-	(2,080,730)
Option contracts	(891,819)	-	-	(891,819)
Total return swaps	-	(182,295)	-	(182,295)
Future contracts	(44,361)	-	-	(44,361)
Total derivatives	(936,180)	(20,644,905)	(948)	(21,582,033)
Total financial liabilities at fair value through profit or loss	(1,438,742)	(20,644,905)	(948)	(22,084,595)

31 December 2014

Financial assets at fair value through profit or loss

Held for trading:

Equities and managed funds

Equity securities	206,944,866	-	-	206,944,866
Preferred stocks	4,467,873	-	-	4,467,873
Real estate investment trust	68,340	-	-	68,340
Total equities and managed funds	211,481,079	-	-	211,481,079

Interest bearing securities

Convertible bonds	-	-	154,094	154,094
Total interest bearing securities	-	-	154,094	154,094

Derivatives

Contracts for difference - unfunded	-	18,376,048	-	18,376,048
Forward currency contracts	-	2,139,477	-	2,139,477
Option contracts	1,631,997	-	-	1,631,997
Total return swaps	-	1,337,450	-	1,337,450
Future contracts	535,151	-	-	535,151
Warrants	27,439	-	2,507	29,946
Total derivatives	2,194,587	21,852,975	2,507	24,050,069

Total financial assets held at fair value through profit or loss	213,675,666	21,852,975	156,601	235,685,242
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Financial liabilities at fair value through profit or loss

Held for trading:

Equities and managed funds

Equity securities	(220,509)	-	-	(220,509)
Total equities and managed funds	(220,509)	-	-	(220,509)

Derivatives

Contracts for difference - unfunded	-	(17,938,595)	-	(17,938,595)
Forward currency contracts	-	(5,993,264)	-	(5,993,264)
Future contracts	(1,451,248)	-	-	(1,451,248)
Total return swaps	-	(835,870)	-	(835,870)
Option contracts	(123,722)	-	-	(123,722)
Total derivatives	(1,574,970)	(24,767,729)	-	(26,342,699)

Total financial liabilities at fair value through profit or loss	(1,795,479)	(24,767,729)	-	(26,563,208)
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4. Financial assets and liabilities held at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

GLG Asian Equity Alternative
30 June 2015

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	324,254	-	-	324,254
Total equities and managed funds	324,254	-	-	324,254
<u>Derivatives</u>				
Contracts for difference - unfunded	-	5,144,646	-	5,144,646
Total return swaps	-	822,667	-	822,667
Forward currency contracts	-	51,891	-	51,891
Total derivatives	-	6,019,204	-	6,019,204
Total financial assets held at fair value through profit or loss	324,254	6,019,204	-	6,343,458
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(371,527)	-	(371,527)
Forward currency contracts	-	(85,018)	-	(85,018)
Total return swaps	-	(10,732)	-	(10,732)
Total derivatives	-	(467,277)	-	(467,277)
Total financial liabilities at fair value through profit or loss	-	(467,277)	-	(467,277)

31 December 2014

Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Equities and managed funds</u>				
Equity securities	3,174,900	-	-	3,174,900
Total equities and managed funds	3,174,900	-	-	3,174,900
<u>Derivatives</u>				
Contracts for difference - unfunded	-	4,319,923	-	4,319,923
Total return swaps	-	573,383	-	573,383
Forward currency contracts	-	328,733	-	328,733
Total derivatives	-	5,222,039	-	5,222,039
Total financial assets held at fair value through profit or loss	3,174,900	5,222,039	-	8,396,939
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Total return swaps	-	(839,184)	-	(839,184)
Contracts for difference - unfunded	-	(550,203)	-	(550,203)
Forward currency contracts	-	(344,048)	-	(344,048)
Total derivatives	-	(1,733,435)	-	(1,733,435)
Total financial liabilities at fair value through profit or loss	-	(1,733,435)	-	(1,733,435)

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

Fair value of financial instruments (continued)

GLG European Alpha Alternative Enhanced
30 June 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	25,282,362	-	-	25,282,362
Preferred stocks	1,155,326	-	-	1,155,326
Total equities and managed funds	26,437,688	-	-	26,437,688
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,259,158	-	1,259,158
Total return swaps	-	646,737	-	646,737
Options	210,098	-	-	210,098
Future contracts	79,717	-	-	79,717
Forward currency contracts	-	65,146	-	65,146
Total derivatives	289,815	1,971,041	-	2,260,856
Total financial assets held at fair value through profit or loss	26,727,503	1,971,041	-	28,698,544
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(1,989,076)	-	(1,989,076)
Forward currency contracts	-	(8,710)	-	(8,710)
Total return swaps	-	(2,438)	-	(2,438)
Total derivatives	-	(2,000,224)	-	(2,000,224)
Total financial liabilities at fair value through profit or loss	-	(2,000,224)	-	(2,000,224)

31 December 2014

Financial assets at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	8,312,169	-	-	8,312,169
Preferred stocks	559,674	-	-	559,674
Total equities and managed funds	8,871,843	-	-	8,871,843
<u>Derivatives</u>				
Forward currency contracts	-	1,381,648	-	1,381,648
Contracts for difference - unfunded	-	1,046,855	-	1,046,855
Option contracts	92,700	-	-	92,700
Total derivatives	92,700	2,428,503	-	2,521,203
Total financial assets at fair value through profit or loss	8,964,543	2,428,503	-	11,393,046
Financial liabilities at fair value through profit or loss				
Held for trading:				
Contracts for difference - unfunded	-	(2,530,449)	-	(2,530,449)
Forward currency contracts	-	(1,213,416)	-	(1,213,416)
Future contracts	(123,689)	-	-	(123,689)
Option contracts	(8,399)	-	-	(8,399)
Total derivatives	(132,088)	(3,743,865)	-	(3,875,953)
Total financial liabilities at fair value through profit or loss	(132,088)	(3,743,865)	-	(3,875,953)

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

Fair value of financial instruments (continued)

GLG Cred-Eq Alternative

30 June 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	2,144,473	-	-	2,144,473
Real estate investment trust	1,030,823	-	-	1,030,823
Preferred stocks	425,888	254,942	-	680,830
Total equities and managed funds	3,601,184	254,942	-	3,856,126
<u>Interest bearing securities</u>				
Convertible bonds	-	44,443,633	-	44,443,633
Corporate bonds	-	790,457	-	790,457
Total interest bearing securities	-	45,234,090	-	45,234,090
<u>Derivatives</u>				
Contracts for difference - unfunded	-	3,028,368	-	3,028,368
Forward currency contracts	-	209,872	-	209,872
Total derivatives	-	3,238,240	-	3,238,240
Total financial assets held at fair value through profit or loss	3,601,184	48,727,272	-	52,328,456
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Forward currency contracts	-	(396,355)	-	(396,355)
Total return swaps	-	(255,609)	-	(255,609)
Contracts for difference - unfunded	-	(57,916)	-	(57,916)
Total derivatives	-	(709,880)	-	(709,880)
Total financial liabilities at fair value through profit or loss	-	(709,880)	-	(709,880)
31 December 2014				
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	1,757,394	-	-	1,757,394
Total equities and managed funds	1,757,394	-	-	1,757,394
<u>Interest bearing securities</u>				
Convertible bonds	-	36,657,845	-	36,657,845
Total interest bearing securities	-	36,657,845	-	36,657,845
<u>Derivatives</u>				
Contracts for difference - unfunded	-	740,003	-	740,003
Forward currency contracts	-	335,813	-	335,813
Total derivatives	-	1,075,816	-	1,075,816
Total financial assets held at fair value through profit or loss	1,757,394	37,733,661	-	39,491,055
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(755,807)	-	(755,807)
Forward currency contracts	-	(548,477)	-	(548,477)
Total return swaps	-	(199,240)	-	(199,240)
Total derivatives	-	(1,503,524)	-	(1,503,524)
Total financial liabilities at fair value through profit or loss	-	(1,503,524)	-	(1,503,524)

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

Fair value of financial instruments (continued)

Man AHL Multi Strategy Alternative

30 June 2015

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Forward currency contracts	-	2,862,903	-	2,862,903
Contracts for difference - unfunded	-	1,493,750	-	1,493,750
Future contracts	809,444	-	-	809,444
Option contracts	20,481	-	-	20,481
Total derivatives	829,925	4,356,653	-	5,186,578
Total financial assets held at fair value through profit or loss	829,925	4,356,653	-	5,186,578
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Forward currency contracts	-	(3,714,635)	-	(3,714,635)
Contracts for difference - unfunded	-	(2,799,455)	-	(2,799,455)
Option contracts	(1,944,925)	(367,657)	-	(2,312,582)
Future contracts	(862,531)	-	-	(862,531)
Total derivatives	(2,807,456)	(6,881,747)	-	(9,689,203)
Total financial liabilities at fair value through profit or loss	(2,807,456)	(6,881,747)	-	(9,689,203)

31 December 2014

Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Forward currency contracts	-	3,258,515	-	3,258,515
Contracts for difference - unfunded	-	1,007,474	-	1,007,474
Future contracts	789,771	-	-	789,771
Option contracts	64,208	6,865	-	71,073
Total derivatives	853,979	4,272,854	-	5,126,833
Total financial assets held at fair value through profit or loss	853,979	4,272,854	-	5,126,833
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Forward currency contracts	-	(3,133,795)	-	(3,133,795)
Future contracts	(665,305)	-	-	(665,305)
Option contracts	(584,405)	(42,539)	-	(626,944)
Contracts for difference - unfunded	-	(445,070)	-	(445,070)
Total derivatives	(1,249,710)	(3,621,404)	-	(4,871,114)
Total financial liabilities at fair value through profit or loss	(1,249,710)	(3,621,404)	-	(4,871,114)

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

Fair value of financial instruments (continued)

Man AHL Directional Equities Alternative

30 June 2015

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,616,640	1,943	1,618,583
Forward currency contracts	-	20,949	-	20,949
Total derivatives	-	1,637,589	1,943	1,639,532
Total financial assets held at fair value through profit or loss	-	1,637,589	1,943	1,639,532
Financial liabilities at fair value through profit or loss				
Held for Trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(1,390,864)	(9,446)	(1,400,310)
Forward currency contracts	-	(33,593)	-	(33,593)
Total derivatives	-	(1,424,457)	(9,446)	(1,433,903)
Total financial liabilities at fair value through profit or loss	-	(1,424,457)	(9,446)	(1,433,903)

31 December 2014

Financial assets at fair value through profit or loss

Held for Trading:

Derivatives

Contracts for difference - unfunded	-	1,512,388	-	1,512,388
Total derivatives	-	1,512,388	-	1,512,388
Total financial assets held at fair value through profit or loss	-	1,512,388	-	1,512,388

Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Contracts for difference - unfunded	-	(770,100)	-	(770,100)
Total derivatives	-	(770,100)	-	(770,100)
Total financial liabilities at fair value through profit or loss	-	(770,100)	-	(770,100)

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

Fair value of financial instruments (continued)

Man AHL Target Risk

30 June 2015

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Interest bearing securities</u>				
Government bonds	7,219,573	-	-	7,219,573
Total interest bearing securities	<u>7,219,573</u>	<u>-</u>	<u>-</u>	<u>7,219,573</u>
<u>Derivatives</u>				
Credit default swaps	-	825,784	-	825,784
Forward currency contracts	-	43,442	-	43,442
Future contracts	30,630	-	-	30,630
Total derivatives	<u>30,630</u>	<u>869,226</u>	<u>-</u>	<u>899,856</u>
Total financial assets held at fair value through profit or loss	<u>7,250,203</u>	<u>869,226</u>	<u>-</u>	<u>8,119,429</u>
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Future contracts	(346,104)	-	-	(346,104)
Total return swaps	-	(23,463)	-	(23,463)
Forward currency contracts	-	(16,529)	-	(16,529)
Total derivatives	<u>(346,104)</u>	<u>(39,992)</u>	<u>-</u>	<u>(386,096)</u>
Total financial liabilities at fair value through profit or loss	<u>(346,104)</u>	<u>(39,992)</u>	<u>-</u>	<u>(386,096)</u>

31 December 2014

Financial assets at fair value through profit or loss

Held for trading:

Interest bearing securities

Government bonds	12,114,545	-	-	12,114,545
Total interest bearing securities	<u>12,114,545</u>	<u>-</u>	<u>-</u>	<u>12,114,545</u>

Derivatives

Credit default swaps	-	456,915	-	456,915
Future contracts	348,075	-	-	348,075
Forward currency contracts	-	141,226	-	141,226
Total derivatives	<u>348,075</u>	<u>598,141</u>	<u>-</u>	<u>946,216</u>

Total financial assets held at fair value through profit or loss	<u>12,462,620</u>	<u>598,141</u>	<u>-</u>	<u>13,060,761</u>
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Financial liabilities at fair value through profit or loss

Held for trading:

Derivatives

Total return swaps	-	(70,198)	-	(70,198)
Future contracts	(26,972)	-	-	(26,972)
Forward currency contracts	-	(10,279)	-	(10,279)
Total derivatives	<u>(26,972)</u>	<u>(80,477)</u>	<u>-</u>	<u>(107,449)</u>

Total financial liabilities at fair value through profit or loss	<u>(26,972)</u>	<u>(80,477)</u>	<u>-</u>	<u>(107,449)</u>
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4. Financial assets and liabilities held at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man AHL Volatility Alternative

30 June 2015

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Future contracts	394,646	-	-	394,646
Option contracts	74,681	-	-	74,681
Forward currency contracts	-	59,069	-	59,069
Total derivatives	469,327	59,069	-	528,396
Total financial assets held at fair value through profit or loss	469,327	59,069	-	528,396
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Option contracts	(5,655,177)	(972,302)	-	(6,627,479)
Forward currency contracts	-	(250,652)	-	(250,652)
Future contracts	(149,650)	-	-	(149,650)
Total derivatives	(5,804,827)	(1,222,954)	-	(7,027,781)
Total financial liabilities at fair value through profit or loss	(5,804,827)	(1,222,954)	-	(7,027,781)

31 December 2014

Financial assets at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Option contracts	126,759	10,563	-	137,322
Future contracts	58,268	-	-	58,268
Forward currency contracts	-	48,628	-	48,628
Total derivatives	185,027	59,191	-	244,218
Total financial assets held at fair value through profit or loss	185,027	59,191	-	244,218
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Option contracts	(1,219,912)	(69,357)	-	(1,289,269)
Future contracts	-	(188,063)	-	(188,063)
Forward currency contracts	(181,477)	-	-	(181,477)
Total derivatives	(1,401,389)	(257,420)	-	(1,658,809)
Total financial liabilities at fair value through profit or loss	(1,401,389)	(257,420)	-	(1,658,809)

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

Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative 30 June 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	19,094,599	-	-	19,094,599
Total equities and managed funds	19,094,599	-	-	19,094,599
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,664,819	-	1,664,819
Forward currency contracts	-	281,594	-	281,594
Total derivatives	-	1,946,413	-	1,946,413
Total financial assets held at fair value through profit or loss	19,094,599	1,946,413	-	21,041,012
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(707,792)	-	(707,792)
Forward currency contracts	-	(8,447)	-	(8,447)
Total derivatives	-	(716,239)	-	(716,239)
Total financial liabilities at fair value through profit or loss	-	(716,239)	-	(716,239)

Man Numeric Market Neutral Alternative 30 June 2015

	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss				
Held for trading:				
<u>Equities and managed funds</u>				
Equity securities	55,635,201	-	-	55,635,201
Real estate investment trust	480,477	-	-	480,477
Total equities and managed funds	56,115,678	-	-	56,115,678
<u>Derivatives</u>				
Contracts for difference-unfunded	-	4,256,068	-	4,256,068
Total derivatives	-	4,256,068	-	4,256,068
Total financial assets held at fair value through profit or loss	56,115,678	4,256,068	-	60,371,746
Financial liabilities at fair value through profit or loss				
Held for trading:				
<u>Derivatives</u>				
Contracts for difference-unfunded	-	(1,050,333)	-	(1,050,333)
Forward currency contracts	-	(70,018)	-	(70,018)
Total derivatives	-	(1,120,351)	-	(1,120,351)
Total financial liabilities at fair value through profit or loss	-	(1,120,351)	-	(1,120,351)

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 2015 and year ended 31 December 2014, there were no transfers between Level 1 and Level 2.

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

Fair value of financial instruments (continued)

The following tables show a reconciliation of all movements in the fair value of financial instruments categorised within Level 3 between the beginning and the end of the reporting period:

GLG European Alpha Alternative

31 December 2014

	Equities and managed funds €	Interest bearing securities €	Derivative instruments €	Total €
Financial assets at fair value through profit or loss:				
Opening balance	-	-	72,978	72,978
Total gains and losses				
- realised	-	-	73,983	73,983
- unrealised	-	-	(72,978)	(72,978)
Purchases	-	-	-	-
Sales	-	-	(73,983)	(73,983)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	-	-

GLG Alpha Select Alternative

30 June 2015

	£	£	£	£
Financial assets at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	(32,625)	(32,625)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	(32,625)	(32,625)

GLG European Equity Alternative

30 June 2015

	€	€	€	€
Financial assets at fair value through profit or loss:				
Opening balance	-	1,187,668	105,922	1,293,590
Total gains and losses				
- realised	-	105,399	89,144	194,543
- unrealised	-	(105,399)	(84,918)	(190,317)
Purchases	-	-	-	-
Sales	-	(1,187,668)	(89,145)	(1,276,813)
Transfers into Level 3	276,477	-	6,659	283,136
Transfers out of Level 3	-	-	-	-
Closing Balance	276,477	-	27,662	304,139

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

Fair value of financial instruments (continued)

GLG European Equity Alternative (continued)

31 December 2014

	Equities and managed funds €	Interest bearing securities €	Derivative instruments €	Total €
Financial assets at fair value through profit or loss:				
Opening balance	-	-	2,833,453	2,833,453
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	105,398	89,144	194,542
Purchases	-	1,082,270	16,778	1,099,048
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	(2,833,453)	(2,833,453)
Closing Balance	-	1,187,668	105,922	1,293,590

GLG Financials Alternative

30 June 2015

Financial assets at fair value through profit or loss:				
Opening balance	-	-	16,733	16,733
Total gains and losses				
- realised	-	-	13,237	13,237
- unrealised	-	-	(15,580)	(15,580)
Purchases	-	-	-	-
Sales	-	-	(14,390)	(14,390)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	-	-

31 December 2014

Financial assets at fair value through profit or loss:				
Opening balance	-	-	1,884,344	1,884,344
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	16,733	16,733
Transfers out of Level 3	-	-	(1,884,344)	(1,884,344)
Closing Balance	-	-	16,733	16,733

GLG Global Equity Alternative

30 June 2015

Financial assets at fair value through profit or loss:				
Opening balance		154,094	2,507	156,601
Total gains and losses				
- realised	-	131,362	-	131,362
- unrealised	-	(154,094)	6,125	(147,969)
Purchases	-	-	-	-
Sales	-	(131,362)	-	(131,362)
Transfers into Level 3	-	-	1,651	1,651
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	10,283	10,283

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

Fair value of financial instruments (continued)

GLG Global Equity Alternative (continued)

31 December 2014

	Equities and managed funds	Interest bearing securities	Derivative instruments	Total
	€	€	€	€
Financial assets at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	2,507	2,507
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	154,094	-	154,094
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>154,094</u>	<u>2,507</u>	<u>156,601</u>

Man AHL Directional Equities Alternative

30 June 2015

	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	17,934	17,934
- unrealised	-	-	277	277
Purchases	-	-	(1,470)	(1,470)
Sales	-	-	(16,464)	(16,464)
Transfers into Level 3	-	-	(7,780)	(7,780)
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>(7,503)</u>	<u>(7,503)</u>

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\$12,010 (31 December 2014: US\$138,475) relates to those financial instruments held by the Fund at 30 June 2015 and is reflected in (losses)/gains 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 had 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.

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
For the six month period ended 30 June 2015



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

Fair value of financial instruments (continued)

<i>GLG Alpha Select Alternative</i> 30 June 2015	Fair Value £	Valuation technique	Unobservable input	Range
Contracts for difference - unfunded	(32,625)	Suspended price	None	Nil
<i>GLG European Equity Alternative</i> 30 June 2015				
	€			
Equity securities	276,477	Suspended price	None	Nil
Contracts for difference - unfunded	6,659	Suspended price	None	Nil
Warrants	21,003	Single broker quote	None	Nil
31 December 2014				
Convertible bonds	1,187,668	External valuation	External valuation	€1,182,342-€1,192,994
Contracts for difference - unfunded	89,145	Single broker quote	None	Nil
Warrants	16,777	Single broker quote	None	Nil
<i>GLG Financials Alternative</i> 31 December 2014				
Options	16,733	Single broker quote	None	Nil
<i>GLG Global Equity Alternative</i> 30 June 2015				
Contracts for difference - unfunded	1,651	Suspended price	None	Nil
Warrants	8,632	Single broker quote	None	Nil
31 December 2014				
Convertible bonds	154,054	External valuation	External valuation	€153,403-€154,785
Warrants	2,507	Single broker quote	None	Nil
<i>Man AHL Directional Equities</i> 30 June 2015				
	US\$			
Contracts for difference - unfunded	(7,503)	Suspended price	None	Nil

The impact of the range of possible unobservable impacts on the fair value of investments is a decrease/increase of up to €Nil (31 December 2014: €5,326) for GLG European Equity Alternative and €Nil (31 December 2014: €691) for GLG Global Equity Alternative.

Derivative contracts

As of 30 June 2015, the derivative contracts were included in the Fund's unaudited statement of financial position at fair value through profit or loss.

The Fund trades derivative financial instruments, including futures, forward currency contracts, swaps and options whose values are based upon an underlying asset, index, currency or interest rate. The net unrealised gains or losses, rather than contract or notional amounts, represent the Fund's approximate future cash flows from trading activities.

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 Managers manage the risks 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 Managers also take 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.

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

Derivative contracts (continued)

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, on derivatives traded by the Fund are included in the unaudited statement of financial position.

The following table shows the notional values of derivative financial instruments, recorded as assets or liabilities. The notional amount, recorded gross, is the amount of a derivatives underlying asset, reference rate or index and is the basis upon which changes in the value of derivatives are measured. The notional amounts indicate the volume of transactions outstanding at the reporting dates and are indicative of neither the market risk nor the credit risk.

	Notional Value Assets 30 June 2015 €	Notional Value Liabilities 30 June 2015 €	Notional Value Assets 31 December 2014 €	Notional Value Liabilities 31 December 2014 €
<i>GLG European Alpha Alternative</i>				
Contracts for difference - unfunded	240,252,703	274,078,474	158,260,849	294,382,789
Forward currency contracts	110,795,983	11,743,962	121,245,044	11,437,698
Future contracts	19,707,297	-	-	25,616,349
Option contracts	49,912	-	901,550	84,187
Total return swaps	306,481,160	-	-	-
	<u>677,287,055</u>	<u>285,822,436</u>	<u>280,407,443</u>	<u>331,521,023</u>
<i>GLG Alpha Select Alternative</i>				
	£	£	£	£
Contracts for difference - unfunded	47,842,477	57,001,537	62,573,915	51,532,490
Credit default swaps	-	-	-	4,928,669
Forward currency contracts	52,166,552	7,777,433	151,001,670	75,870,475
Future contracts	32,462,170	-	-	21,408,350
Option contracts	886	-	72,161	-
	<u>132,472,085</u>	<u>64,778,970</u>	<u>213,647,746</u>	<u>153,739,984</u>
<i>GLG Altas Macro Alternative</i>				
	US\$	US\$	US\$	US\$
Forward currency contracts	-	-	301,714,784	428,418,225
Future contracts	-	-	50,373,572	583,532,878
Interest rate swaps	-	-	1,449,938,945	1,511,227,049
Option contracts	-	-	9,736,827	5,095,203
	<u>-</u>	<u>-</u>	<u>1,811,764,128</u>	<u>2,528,273,355</u>
<i>GLG North American Alternative</i>				
Contracts for difference - unfunded	-	-	2,171,822	19,877,024
Forward currency contracts	-	-	1,650,891	3,337,935
Future contracts	-	-	-	97,063
Warrants	-	-	19,202	-
	<u>-</u>	<u>-</u>	<u>3,841,915</u>	<u>23,312,022</u>
<i>GLG European Equity Alternative</i>				
	€	€	€	€
Contracts for difference - unfunded	809,441,313	663,970,390	349,029,274	380,561,911
Forward currency contracts	403,726,737	395,873,021	296,466,807	355,848,792
Future contracts	236,378,985	9,881,426	52,619,582	72,116,605
Option contracts	48,115	18,273	3,175,779	315,491
Total return swaps	21,847,905	10,337,069	45,104,357	45,940,304
Warrants	1,116,430	-	1,825,274	-
	<u>1,472,559,485</u>	<u>1,080,080,179</u>	<u>748,221,073</u>	<u>854,783,103</u>

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

Derivative contracts (continued)

	Notional Value Assets 30 June 2015 €	Notional Value Liabilities 30 June 2015 €	Notional Value Assets 31 December 2014 €	Notional Value Liabilities 31 December 2014 €
<i>GLG Financials Alternative</i>				
Contracts for difference - unfunded	-	-	5,561,870	6,841,063
Forward currency contracts	1,629,522	698,329	15,919,216	12,782,400
Future contracts	-	-	-	2,779,824
Option contracts	-	-	26,491	-
	<u>1,629,522</u>	<u>698,329</u>	<u>21,507,577</u>	<u>22,403,287</u>
<i>GLG Total Return</i>				
Contracts for difference - unfunded	£ 497,373	£ 130,564	£ 96,239	£ 980,427
Forward currency contracts	18,351,736	13,184,546	47,628,891	10,696,520
Future contracts	739,550	194,338	2,831,346	3,073,894
Option contracts	14,381,145	14,381,145	-	-
	<u>33,969,804</u>	<u>27,890,593</u>	<u>50,556,476</u>	<u>14,750,841</u>
<i>GLG Global Equity Alternative</i>				
Contracts for difference - unfunded	€ 391,951,967	€ 313,494,340	€ 360,589,001	€ 369,378,989
Forward currency contracts	63,248,044	196,772,546	81,466,336	202,175,482
Future contracts	105,998,088	662,600	22,544,801	78,800,179
Option contracts	20,993	7,935	1,687,040	167,348
Total return swaps	22,687,675	6,087,861	41,144,427	33,074,521
Warrants	588,993	-	169,659	-
	<u>584,495,760</u>	<u>517,025,282</u>	<u>507,601,264</u>	<u>683,596,518</u>
<i>GLG Asian Equity Alternative</i>				
Contracts for difference - unfunded	US\$ 7,795,516	US\$ 2,977,541	US\$ 58,877,855	US\$ 13,733,880
Forward currency contracts	3,025,766	74,335,693	26,830,461	59,750,287
Total return swaps	52,258,850	974,001	27,751,275	22,818,973
	<u>63,080,132</u>	<u>78,287,235</u>	<u>113,459,591</u>	<u>96,303,139</u>
<i>GLG European Alpha Alternative Enhanced</i>				
Contracts for difference - unfunded	€ 35,173,797	€ 38,358,584	€ 23,135,670	€ 42,448,361
Forward currency contracts	10,860,487	3,857,716	58,557,343	51,215,255
Futures contracts	2,932,989	-	-	3,747,049
Option contracts	6,255	-	135,617	1,373,939
Total return swap	11,088,986	793,500	-	-
	<u>60,062,514</u>	<u>43,009,800</u>	<u>81,828,630</u>	<u>98,784,604</u>
<i>GLG Credit-Eq Alternative</i>				
Contracts for difference - unfunded	43,921,868	393,522	1,747,224	44,018,944
Forward currency contracts	23,405,661	35,945,499	11,800,611	20,476,828
Total return swaps	-	1,022,632	-	1,022,632
	<u>67,327,529</u>	<u>37,361,653</u>	<u>13,547,835</u>	<u>65,518,404</u>

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

Derivative contracts (continued)

	Notional Value Assets 30 June 2015 US\$	Notional Value Liabilities 30 June 2015 US\$	Notional Value Assets 31 December 2014 US\$	Notional Value Liabilities 31 December 2014 US\$
<i>Man AHL Multi Strategy Alternative</i>				
Contracts for difference - unfunded	31,099,715	54,904,477	21,070,552	12,894,954
Forward currency contracts	232,250,130	277,764,936	175,089,374	156,962,990
Future contracts	42,108,566	24,803,109	10,065,685	15,494,518
Option contract	45	91,159,740	90,033	810,686
	<u>305,458,456</u>	<u>448,632,262</u>	<u>206,315,644</u>	<u>186,163,148</u>
<i>Man AHL Directional Equities Alternative</i>				
Contracts for difference - unfunded	30,198,796	27,545,880	26,294,447	18,919,164
Forward currency contracts	1,532,513	6,285,785	-	-
	<u>31,731,309</u>	<u>33,831,665</u>	<u>26,294,447</u>	<u>18,919,164</u>
<i>Man AHL Target Risk</i>				
Credit default swaps	956,997	-	15,260,300	-
Forward currency contracts	3,575,316	2,541,563	9,496,761	953,733
Future contracts	121,865	14,592,393	8,490,486	103,410
Total return swap	-	2,900,003	-	1,000,000
	<u>4,654,178</u>	<u>20,033,959</u>	<u>33,247,547</u>	<u>2,057,143</u>
<i>Man AHL Volatility Alternative</i>				
Forward currency contracts	5,737,601	40,425,042	1,920,268	16,903,794
Future contracts	48,944,711	9,716,601	3,650,351	5,175,505
Option contracts	111	240,737,509	155,378	1,568,025
	<u>54,682,423</u>	<u>290,879,152</u>	<u>5,725,997</u>	<u>23,647,324</u>
<i>Man European GLG Mid-Cap Equity Alternative</i>				
	€	€		
Contracts for difference - unfunded	27,202,185	16,910,829		
Forward currency contracts	33,515,008	1,767,381		
	<u>60,717,193</u>	<u>18,678,210</u>		
<i>Man Numeric Market Neutral Alternative</i>				
	US\$	US\$		
Forward currency contracts	-	7,950,666		
Contracts for difference - unfunded	102,766,561	-		
	<u>102,766,561</u>	<u>7,950,666</u>		

5. Offsetting financial assets and financial liabilities

As at 30 June 2015 and 31 December 2014, there were 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.

GLG European Alpha Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
BNP Paribas	697,881	-	-
Credit Suisse Securities Europe Limited	95,844,248	(15,951,572)	-
Morgan Stanley & Co. International Plc	9,419,549	(203,529)	-
Total	105,961,678	(16,155,101)	-
			Net amount €
			697,881
			79,892,676
			9,216,020
			89,806,577

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged €
Credit Suisse Securities Europe Limited	(15,951,572)	15,871,374	80,198
Morgan Stanley & Co. International Plc	(203,529)	203,529	-
Total	(16,155,101)	16,074,903	80,198
			Net amount €
			-
			-
			-

The following table summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
BNP Paribas	98,696,183	-	-
Credit Suisse Securities Europe Limited	29,321,248	(25,601,951)	-
Morgan Stanley & Co. International Plc	978,101	(3)	-
Total	128,995,532	(25,601,954)	-
			Net amount €
			98,696,183
			3,719,297
			978,098
			103,393,578

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged €
Credit Suisse Securities Europe Limited	(25,601,951)	-	25,601,951
Morgan Stanley & Co. International Plc	(3)	-	3
Total	(25,601,954)	-	25,601,954
			Net amount €
			-
			-
			-

5. Offsetting financial assets and financial liabilities (continued)

GLG Alpha Select Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position £	Financial instruments £	Cash collateral received £
Credit Suisse Securities Europe Limited	3,135,552	(2,541,142)	-
Goldman Sachs International	2,968,699	(415,894)	-
Morgan Stanley & Co. International Plc	20,753	(14,089)	-
Total	6,125,004	(2,971,125)	-
			Net amount £
			594,410
			2,552,805
			6,664
			3,153,879

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position £	Financial instruments £	Cash collateral pledged £
Credit Suisse Securities	(2,541,142)	2,541,142	-
Goldman Sachs International	(415,894)	415,894	-
Morgan Stanley & Co. International Plc	(14,089)	14,089	-
Total	(2,971,125)	2,971,125	-
			Net amount £
			-
			-
			-
			-

The following table summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position £	Financial instruments £	Cash collateral received £
Credit Suisse Securities Europe Limited	8,079,241	(1,421,650)	-
Goldman Sachs International	4,395,196	(4,154,069)	-
Morgan Stanley & Co. International Plc	504,565	(30,106)	(14,062)
Total	12,979,002	(5,605,825)	(14,062)
			Net amount £
			6,657,591
			241,127
			460,397
			7,359,115

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position £	Financial instruments £	Cash collateral pledged £
Credit Suisse Securities Europe Limited	(1,421,650)	1,418,344	3,306
Goldman Sachs International	(4,154,069)	4,083,289	70,780
Morgan Stanley & Co. International Plc	(30,106)	30,106	-
Total	(5,605,825)	5,531,739	74,086
			Net amount £
			-
			-
			-
			-

5. Offsetting financial assets and financial liabilities (continued)

GLG Atlas Macro Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
			Net amount US\$
Bank of America	100,117	-	-
Bank of America Merrill Lynch	519,108	-	-
Barclays Capital Plc	13,847,286	(332,198)	-
BNP Paribas	8,980,104	-	-
Credit Suisse Securities Europe Limited	10,426,288	(261,845)	-
Deutsche Bank AG, London	744,705	-	-
Goldman Sachs International	9,905,561	(4,138,394)	-
HSBC Bank Plc	8,468,191	(2,383,744)	-
Morgan Stanley & Co. International Plc	4,105,117	-	-
UBS AG	3,615,640	(31,870)	-
Total	60,712,117	(7,148,051)	-

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Financial instruments	Cash collateral pledged	Net amount
Counterparty	US\$	US\$	US\$	US\$
Barclays Capital Plc	(332,198)	-	332,198	-
Credit Suisse Securities Europe Limited	(261,845)	-	261,845	-
Goldman Sachs International	(4,138,394)	1,522,813	2,615,581	-
HSBC Bank Plc	(2,383,744)	2,013,602	370,142	-
UBS AG	(31,870)	-	31,870	-
Total	(7,148,051)	3,536,415	3,611,636	-

GLG Investments VI plc

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For the six month period ended 30 June 2015



5. Offsetting financial assets and financial liabilities (continued)

GLG North American Alternative

The table below summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Bank of America Merrill Lynch	12,967	(2,403)	-
Barclays Capital Plc	16	-	-
BNP Paribas	2,703,416	-	-
Credit Suisse Securities Europe Limited	374,549	(84,671)	-
Goldman Sachs International	629,979	(88,637)	-
Morgan Stanley & Co. International Plc	2,542,959	(2,297,345)	-
Total	6,263,886	(2,473,056)	-
			Net amount US\$
			10,564
			16
			2,703,416
			289,878
			541,342
			245,614
			3,790,830

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$
Bank of America Merrill Lynch	(2,403)	2,403	-
Credit Suisse Securities Europe Limited	(84,671)	-	84,671
Goldman Sachs International	(88,637)	-	88,637
Morgan Stanley & Co. International Plc	(2,297,345)	519,016	1,778,329
Total	(2,473,056)	521,419	1,951,637
			Net amount US\$
			-
			-
			-
			-
			-

GLG European Equity Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
Bank of America Merrill Lynch	6,037,979	(686,932)	-
Barclays Capital Plc	51,339,676	(20)	-
Citibank N.A.	418,258	(561,274)	-
Credit Suisse Securities Europe Limited	25,018,099	(37,209,528)	-
Goldman Sachs International	10,894,809	(4,113,755)	-
HSBC Bank Plc	2,091,827	(1,704,420)	-
Morgan Stanley & Co. International Plc	47,904,127	(25,130,091)	-
UBS AG	425,700	-	-
Total	144,130,475	(69,406,020)	-
			Net amount €
			5,351,047
			51,339,656
			(143,016)
			(12,191,429)
			6,781,054
			387,407
			22,774,036
			425,700
			74,724,455

5. Offsetting financial assets and financial liabilities (continued)

GLG European Equity Alternative

The table below summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged € Net amount €
Bank of America Merrill Lynch	(686,932)	-	686,932
Barclays Capital Plc	(20)	20	-
Citibank N.A	(561,274)	-	561,274
Credit Suisse Securities Europe Limited	(37,209,528)	29,116,008	8,093,520
Goldman Sachs International	(4,113,755)	-	4,113,755
HSBC Bank Plc	(1,704,420)	-	1,704,420
Morgan Stanley & Co. International Plc	(25,130,091)	25,130,091	-
Total	(69,406,020)	54,246,119	15,159,901

The table below summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received € Net amount €
Bank of America Merrill Lynch	5,550,872	(2,361,533)	-
Barclays Capital Plc	9,696,458	(2,060,320)	-
BNP Paribas	109,001,549	-	-
Citibank N.A	11,060,685	-	-
Credit Suisse Securities Europe Limited	71,245,187	(28,265,807)	-
Goldman Sachs International	14,162,308	(3,719,301)	-
HSBC Bank Plc	4,279,516	(286,073)	-
JP Morgan Securities Plc	1,381,334	-	-
Morgan Stanley & Co. International Plc	64,550,676	(57,526,383)	(7,024,293)
UBS AG	2,352,723	(25,249)	-
Total	293,281,308	(94,244,666)	(7,024,293)

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged € Net amount €
Bank of America Merrill Lynch	(2,361,533)	1,460,022	901,511
Barclays Capital Plc	(2,060,320)	1,839,320	221,000
Credit Suisse Securities Europe Limited	(28,265,807)	-	28,265,807
Goldman Sachs International	(3,719,301)	-	3,719,301
HSBC Bank Plc	(286,073)	-	286,073
Morgan Stanley & Co. International Plc	(59,668,480)	59,668,480	-
UBS AG	(25,249)	-	25,249
Total	(96,386,763)	62,967,822	33,418,941

5. Offsetting financial assets and financial liabilities (continued)

GLG Financials Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
Bank of America Merrill Lynch	4,581	(1,661)	-
Credit Suisse Securities Europe Limited	115,773	(58,254)	-
Morgan Stanley & Co. International Plc	100,174	-	-
Total	220,528	(59,915)	-
			Net amount €
			2,920
			57,519
			100,174
			160,613

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged €
Credit Suisse Securities Europe Limited	(58,254)	58,254	-
Bank of America Merrill Lynch	(1,661)	1,661	-
HSBC Bank Plc	(2,182)	-	2,182
Total	(62,097)	59,915	2,182
			Net amount €
			-
			-
			-
			-

The table below summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
Credit Suisse Securities Europe Limited	3,148,287	(823,461)	-
BNP Paribas	4,256,362	-	-
HSBC Bank Plc	123,328	(6,802)	-
Bank of America Merrill Lynch	87,238	(135)	-
Morgan Stanley & Co. International Plc	1,174,381	(135,784)	-
Total	8,789,596	(966,182)	-
			Net amount €
			2,324,826
			4,256,362
			116,526
			87,103
			1,038,597
			7,823,414

5. Offsetting financial assets and financial liabilities (continued)

GLG Financials Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged €
Credit Suisse Securities Europe Limited	(823,461)	492,458	331,003
Bank of America Merrill Lynch	(135)	-	135
HSBC	(6,802)	-	6,802
Morgan Stanley & Co. International Plc	(135,784)	-	135,784
Total	(2,130,870)	1,657,146	473,724

GLG Total Return

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position £	Financial instruments £	Cash collateral received £
Credit Suisse Securities Europe Limited	182,645	(37,440)	-
Deutsche Bank AG	2,359,864	(2,577,992)	-
Goldman Sachs International	35,242	(20,921)	-
HSBC Bank Plc	368,262	(9,355)	-
Morgan Stanley & Co. International Plc	41,600	(85,408)	-
UBS AG	1,343,825	(114)	-
Total	4,331,438	(2,731,230)	-

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position £	Financial instruments £	Cash collateral pledged £
Credit Suisse Securities Europe Limited	(37,440)	37,440	-
Deutsche Bank AG	(2,577,992)	2,577,992	-
Goldman Sachs International	(20,921)	700	20,221
HSBC Bank Plc	(9,355)	9,355	-
Morgan Stanley & Co. International Plc	(85,408)	85,408	-
UBS AG	(114)	114	-
Total	(2,731,230)	2,711,009	20,221

5. Offsetting financial assets and financial liabilities (continued)

GLG Total Return (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position £	Financial instruments £	Cash collateral received £
HSBC Bank Plc	1,042,588	(465,344)	-
Morgan Stanley & Co. International Plc	1,347	(1,347)	-
Deutsche Bank AG	3,925,633	(3,292,450)	-
Credit Suisse Securities Europe Limited	1,285,300	(411,655)	(3,212)
Barclays Capital Plc	647,732	(70,641)	-
UBS AG	247,192	-	-
Total	7,149,792	(4,241,437)	(3,212)
			Net amount £
			577,244
			-
			633,183
			870,433
			577,091
			247,192
			2,905,143

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position £	Financial instruments £	Cash collateral pledged £
HSBC Bank Plc	(465,344)	465,344	-
Morgan Stanley & Co. International Plc	(81,228)	-	81,228
Deutsche Bank AG	(3,292,450)	2,530,862	761,588
Credit Suisse Securities Europe Limited	(411,655)	-	411,655
Barclays Capital Plc	(70,641)	70,641	-
Goldman Sachs International	(6,197)	-	-
Total	(4,327,515)	3,066,847	1,254,471
			Net amount £
			-
			-
			-
			-
			(6,197)
			(6,197)

GLG Global Equity Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
Bank of America Merrill Lynch	26,645,431	(10,449,981)	-
Barclays bank	3,847	-	-
Citibank N.A	4,914,557	(304,193)	-
Credit Suisse Securities Europe Limited	45,945,799	(15,017,879)	-
Deutsche Bank AG, London	523,287	(58,097)	-
Goldman Sachs International	23,372,116	(15,738,327)	-
HSBC Bank Plc	53,980,697	(47,407,803)	-
JP Morgan Securities Plc	357,625	(357,625)	-
Macquarie Group	1,112,450	(101,830)	-
Morgan Stanley & Co. International Plc	27,541,310	(10,944,901)	-
UBS AG	498,181	(10,596)	-
Total	184,895,300	(100,391,232)	-
			Net amount €
			16,195,450
			3,847
			4,610,364
			30,927,920
			465,190
			7,633,789
			6,572,894
			-
			1,010,620
			16,596,409
			487,585
			84,504,068

5. Offsetting financial assets and financial liabilities (continued)

GLG Global Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

Unsettling of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)	(iii)=(ii)+(i)	
			Impact of master netting arrangements not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Financial instruments	Cash collateral pledged	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	(10,449,981)	8,729,953	1,720,028	-
BNP Paribas	(6,997,691)	-	-	(6,997,691)
Citibank N.A	(304,193)	93,693	210,500	-
Credit Suisse Securities Europe Limited	(15,017,879)	15,007,900	9,979	-
Deutsche Bank AG, London	(58,097)	-	58,097	-
Goldman Sachs International	(15,738,327)	8,353,850	7,384,477	-
HSBC Bank Plc	(47,407,803)	47,407,803	-	-
JP Morgan Securities Plc	(1,248,780)	-	1,248,780	-
Macquarie Group	(101,830)	101,830	-	-
Morgan Stanley & Co. International Plc	(10,944,901)	10,944,901	-	-
UBS AG	(10,596)	10,596	-	-
Total	(108,280,078)	90,650,526	10,631,861	(6,997,691)

The following table summarises the net financial assets per counterparty as at 31 December 2014:

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

Offsetting of financial assets, derivative assets and collateral received by counterparty				
	(i)	(ii)	(iii)=(ii)+(i)	
		Impact of master netting arrangements not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Financial instruments	Cash collateral received	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	3,518,203	(1,713,712)	-	1,804,491
BNP Paribas	54,000,738	-	-	54,000,738
Citibank N.A	7,471,953	(480,540)	-	6,991,413
Credit Suisse Securities Europe Limited	41,069,716	(17,631,949)	-	23,437,767
Deutsche Bank AG, London	730,037	(70,527)	-	659,510
Goldman Sachs International	13,767,239	(1,559,643)	-	12,207,596
HSBC Bank Plc	2,894,950	(162,348)	-	2,732,602
JP Morgan Securities Plc	3,667,088	(103,813)	-	3,563,275
Macquarie Group	1,001,487	(92,671)	-	908,816
Morgan Stanley & Co. International Plc	25,983,011	(7,007,017)	-	18,975,994
UBS AG	409,246	-	-	409,246
Total	154,513,668	(28,822,220)	-	125,691,448

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
For the six month period ended 30 June 2015



5. Offsetting financial assets and financial liabilities (continued)

GLG Global Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)	
			Impact of master netting arrangements not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Financial instruments	Cash collateral pledged	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	(1,713,712)	293,631	1,420,081	-
Citibank N.A	(480,540)	-	480,540	-
Credit Suisse Securities Europe Limited	(17,631,949)	-	17,631,949	-
Deutsche Bank AG, London	(70,527)	-	70,527	-
Goldman Sachs International	(1,559,643)	-	1,559,643	-
HSBC Bank Plc	(162,348)	-	162,348	-
JP Morgan Securities Plc	(103,813)	-	103,813	-
Macquarie Group	(92,671)	-	92,671	-
Morgan Stanley & Co. International Plc	(7,007,017)	-	7,007,017	-
Total	(28,822,220)	293,631	28,528,589	-

GLG Asian Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2015:

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

Sheeting of Financial Assets, Derivative Assets and Collateral received by Counterparty				
	(i)	(ii)	(iii)=(ii)+(i)	
		Impact of master netting arrangements not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Financial instruments	Cash collateral received	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	1,781,588	(243,831)	-	1,537,757
BNP Paribas	18,532,153	-	-	18,532,153
Credit Suisse Securities Europe Limited	1,149,795	(285,748)	-	864,047
Goldman Sachs International	3	(3)	-	-
HSBC Bank Plc	1,732,333	(183,592)	-	1,548,741
Morgan Stanley & Fund International Plc	7,578,974	(753,663)	-	6,825,311
Total	30,774,846	(1,466,837)	-	29,308,009

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)	
		Impact of master netting arrangements not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Financial instruments	Cash collateral pledged	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(243,831)	-	243,831	-
Credit Suisse Securities Europe Limited	(285,748)	-	285,748	-
Goldman Sachs International	(27,106)	3	-	(27,103)
HSBC Bank Plc	(183,592)	-	183,592	-
Macquarie Group	(988)	-	-	(988)
Morgan Stanley & Fund International Plc	(753,663)	753,663	-	-
Total	(1,494,928)	753,666	713,171	(28,091)

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
For the six month period ended 30 June 2015



5. Offsetting financial assets and financial liabilities (continued)

GLG Asian Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Bank of America Merrill Lynch	3,776,829	(2,704,060)	-
BNP Paribas	20,012,141	-	-
Citigroup	2,077,870	(397,809)	-
Credit Suisse Securities Europe Limited	4,633,178	(518,237)	-
Deutsche Bank AG, London	2,130,132	(63,374)	-
Goldman Sachs International	3	(3)	-
HSBC Bank Plc	2,948,960	(193,256)	-
JP Morgan Securities plc	5,650,722	-	-
Macquarie Group	1,340,007	-	-
Morgan Stanley & Fund International Plc	10,348,036	(448,519)	-
Total	52,917,878	(4,325,258)	-

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$
Bank of America Merrill Lynch	(2,704,060)	-	2,704,060
Citigroup	(397,809)	-	397,809
Credit Suisse Securities Europe Limited	(518,237)	-	518,237
Deutsche Bank AG, London	(63,374)	-	63,374
Goldman Sachs International	(53,811)	3	-
HSBC Bank Plc	(193,256)	-	193,256
Morgan Stanley & Fund International Plc	(448,519)	-	448,519
Total	(4,379,066)	3	4,325,255

GLG European Alpha Alternative Enhanced

The following table summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
BNP Paribas	3,436	-	-
Credit Suisse Securities Europe Limited	7,574,985	(2,111,868)	-
Morgan Stanley & Co. International Plc	1,312,834	(1,889)	-
Total	8,891,255	(2,113,757)	-

5. Offsetting financial assets and financial liabilities (continued)

GLG European Alpha Alternative Enhanced (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Financial instruments	Cash collateral pledged
Counterparty	€	€	€
Credit Suisse Securities Europe Limited	(2,111,868)	2,110,368	1,500
Morgan Stanley & Fund International Plc	(1,889)	1,889	-
Total	(2,113,757)	2,112,257	1,500

The following table summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Financial instruments	Cash collateral received
Counterparty	€	€	€
BNP Paribas	6,303,300	-	-
Credit Suisse Securities Europe Limited	5,474,632	(3,368,544)	-
Morgan Stanley & Co. International Plc	346,876	-	-
Total	12,124,808	(3,368,544)	-

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Financial instruments	Cash collateral pledged
Counterparty	€	€	€
Credit Suisse Securities Europe Limited	(3,368,544)	286,572	3,081,972
Total	(3,368,544)	286,572	3,081,972

GLG Cred-Eq Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Financial instruments	Cash collateral received
Counterparty	€	€	€
BNP Paribas	6,000,000	-	-
Credit Suisse Securities Europe Limited	1,906,176	(533,009)	-
Morgan Stanley & Co. International Plc	7,541,829	(1,595,816)	-
Total	15,448,005	(2,128,825)	-

5. Offsetting financial assets and financial liabilities (continued)

GLG Cred-Eq Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged €
Credit Suisse Securities Europe Limited	(533,009)	-	533,009
Morgan Stanley & Co. International Plc	(1,595,816)	1,595,816	-
Total	(2,128,825)	1,595,816	-

The following table summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
BNP Paribas	2,500,039	-	-
Credit Suisse Securities Europe Limited	2,085,785	(510,951)	-
Morgan Stanley & Co. International Plc	4,548,151	(967,619)	-
Total	9,133,975	(1,478,570)	-

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged €
Credit Suisse Securities Europe Limited	(510,951)	-	510,951
Morgan Stanley & Co. International Plc	(967,619)	-	967,619
Deutsche Bank AG, London	(1,307)	-	-
Total	(1,479,877)	-	1,478,570

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Bank of America Merrill Lynch	357,741	(357,741)	-
Credit Suisse Securities Europe Limited	7,803,007	(1,991,389)	-
Deutsche Bank AG London	2,664,137	(1,638,366)	-
HSBC Bank Plc	903,961	(477,364)	-
JP Morgan Securities plc	5,255,808	(1,179,691)	-
Morgan Stanley & Co. International Plc	13,469,618	(2,944,333)	-
Royal Bank of Scotland	2,256,616	(1,664,592)	-
Total	32,710,888	(10,253,476)	-
			Net amount US\$
			22,457,412

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$
Bank of America Merrill Lynch	(691,503)	357,741	-
Credit Suisse Securities Europe Limited	(1,991,389)	1,991,389	-
Deutsche Bank AG London	(1,638,366)	1,638,366	-
HSBC Bank Plc	(477,364)	477,364	-
JP Morgan Securities plc	(1,179,691)	1,179,691	-
Morgan Stanley & Co. International Plc	(2,944,333)	2,944,333	-
Royal Bank of Scotland	(1,664,592)	1,664,592	-
Total	(10,587,238)	10,253,476	-
			Net amount US\$
			(333,762)

The table below summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Bank of America Merrill Lynch	81,472	(81,472)	-
Credit Suisse Securities Europe Limited	3,520,935	(905,754)	-
Deutsche Bank AG London	2,394,862	(1,321,636)	-
JP Morgan Securities plc	1,647,751	(164,254)	-
Morgan Stanley & Co. International Plc	4,377,650	(258,932)	-
Royal Bank of Scotland	2,429,864	(1,854,701)	-
Total	14,452,534	(4,586,749)	-
			Net amount US\$
			9,865,785

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$
Bank of America Merrill Lynch	(487,849)	81,472	-
Credit Suisse Securities Europe Limited	(905,754)	905,754	-
Deutsche Bank AG London	(1,321,636)	1,321,636	-
JP Morgan Securities plc	(164,254)	164,254	-
Morgan Stanley & Co. International Plc	(258,932)	-	258,932
Royal Bank of Scotland	(1,854,701)	1,854,701	-
Total	(4,993,126)	4,327,817	258,932
			(406,377)

Man AHL Directional Equities Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Credit Suisse Securities Europe Limited	1,381,705	(1,142,880)	-
Morgan Stanley & Co. International Plc	2,648,677	(1,762)	-
Royal Bank of Scotland	57,076	(57,076)	-
Total	4,087,458	(1,201,718)	-
			2,885,740

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$
Credit Suisse Securities Europe Limited	(1,142,880)	1,142,880	-
Morgan Stanley & Co. International Plc	(1,762)	1,762	-
Royal Bank of Scotland	(596,140)	57,076	-
Total	(1,740,782)	1,201,718	-
			(539,064)

The table below summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Credit Suisse Securities Europe Limited	1,370,439	(456,164)	-
Morgan Stanley & Co. International Plc	2,401,247	(373,117)	-
Total	3,771,686	(829,281)	-
			2,942,405

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
For the six month period ended 30 June 2015



5. Offsetting financial assets and financial liabilities (continued)

Man AHL Directional Equities Alternative (continued)

The table below summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii) Impact of master netting arrangements not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$	Net Amount US\$
Credit Suisse Securities Europe Limited	(456,164)	456,164	-	-
Morgan Stanley & Co. International Plc	(373,117)	-	373,117	-
Total	(829,281)	456,164	373,117	-

Man AHL Target Risk

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii) Impact of master netting arrangements not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$	Net amount US\$
Bank of America Merrill Lynch	151,181	(43,656)	-	107,525
Credit Suisse Securities Europe Limited	668,228	(482,514)	-	185,714
Deutsche Bank AG London	16,350	(8,523)	-	7,827
JP Morgan Securities plc	966,203	(504,090)	-	462,113
Royal Bank of Scotland	11,702	(11,702)	-	-
Total	1,813,664	(1,050,485)	-	763,179

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii) Impact of master netting arrangements not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$	Net amount US\$
Bank of America Merrill Lynch	(43,656)	43,656	-	-
Credit Suisse Securities Europe Limited	(482,514)	482,514	-	-
Deutsche Bank AG London	(8,523)	8,523	-	-
JP Morgan Securities plc	(504,090)	484,071	20,019	-
Royal Bank of Scotland	(40,858)	40,858	-	-
Total	(1,079,641)	1,059,622	20,019	-

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
For the six month period ended 30 June 2015



5. Offsetting financial assets and financial liabilities (continued)

Man AHL Target Risk (continued)

The table below summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii) Impact of master netting arrangements not offset in the statement of financial position		(iii)=(ii)+(i)
	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$	Net amount US\$
Counterparty				
Bank of America Merrill Lynch	223,183	(31,305)	-	191,878
Credit Suisse Securities Europe Limited	448,371	(143,093)	(163,746)	141,532
Deutsche Bank AG London	169	-	-	169
JP Morgan Securities plc	868,147	(371,142)	(183,758)	313,247
Royal Bank of Scotland	1,935	(1,694)	-	241
Total	1,541,805	(547,234)	(347,504)	647,067

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii) Impact of master netting arrangements not offset in the statement of financial position		(iii)=(ii)+(i)
	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$	Net amount US\$
Counterparty				
Bank of America Merrill Lynch	(31,305)	31,305	-	-
Credit Suisse Securities Europe Limited	(143,093)	-	143,093	-
JP Morgan Securities plc	(371,142)	106,142	265,000	-
Royal Bank of Scotland	(1,694)	1,694	-	-
Total	(547,234)	139,141	408,093	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Volatility Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Bank of America Merrill Lynch	4,030,966	(1,128,538)	-
Credit Suisse Securities Europe Limited	5,255,164	(1,853,414)	-
Deutsche Bank AG London	1,029,123	(581,531)	-
JP Morgan Securities plc	12,197,985	(2,822,875)	-
Royal Bank of Scotland	650,301	(407,850)	-
Total	23,163,539	(6,794,208)	-
			Net amount US\$
			2,902,428
			3,401,750
			447,592
			9,375,110
			242,451
			16,369,331

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$
Bank of America Merrill Lynch	(1,128,538)	1,128,538	-
Credit Suisse Securities Europe Limited	(1,853,414)	1,853,414	-
Deutsche Bank AG London	(581,531)	581,531	-
JP Morgan Securities plc	(2,822,875)	2,822,875	-
Royal Bank of Scotland	(407,850)	407,850	-
Total	(6,794,208)	6,794,208	-
			Net amount US\$
			-
			-
			-
			-
			-

The table below summarises the net financial assets per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Bank of America Merrill Lynch	1,100,321	(684,504)	-
Credit Suisse Securities Europe Limited	1,546,052	(554,206)	-
Deutsche Bank AG London	78,857	(21,836)	-
JP Morgan Securities plc	1,474,412	(385,841)	-
Royal Bank of Scotland	25,079	(25,079)	-
Total	4,224,721	(1,671,466)	-
			Net amount US\$
			415,817
			991,846
			57,021
			1,088,571
			-
			2,553,255

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
For the six month period ended 30 June 2015



5. Offsetting financial assets and financial liabilities (continued)

Man AHL Volatility Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2014:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$
Bank of America Merrill Lynch	(684,504)	684,504	-
Credit Suisse Securities Europe Limited	(554,206)	554,206	-
Deutsche Bank AG London	(21,836)	21,836	-
JP Morgan Securities plc	(385,841)	385,841	-
Royal Bank of Scotland	(79,892)	25,079	-
Total	(1,726,279)	1,671,466	-
			Net amount US\$
			(54,813)

Man GLG European Mid-Cap Equity Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Financial instruments €	Cash collateral received €
BNP Paribas	500,000	-	-
Credit Suisse Securities Europe Limited	51,057	-	-
Goldman Sachs international	3,875,771	(684,693)	-
Morgan Stanley & Fund International Plc	82,893	-	-
Total	4,509,721	(684,693)	-
			Net amount €
			3,825,028

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Financial instruments €	Cash collateral pledged €
Credit Suisse Securities Europe Limited	(19,157)	-	-
Goldman Sachs international	(684,693)	-	684,693
Morgan Stanley & Fund International Plc	(87,372)	-	-
Total	(791,222)	-	684,693
			Net amount €
			(106,529)

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)
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5. Offsetting financial assets and financial liabilities (continued)

Man Numeric Market Neutral Alternative

The table below summarises the net financial assets per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Financial instruments US\$	Cash collateral received US\$
Morgan Stanley & Fund International Plc	3,988,344	(1,050,333)	-
Total	3,988,344	(1,050,333)	-
			Net amount US\$
			2,938,011

The following table summarises the net financial liabilities per counterparty as at 30 June 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Impact of master netting arrangements not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Financial instruments US\$	Cash collateral pledged US\$
Morgan Stanley & Fund International Plc	(1,050,333)	1,050,333	-
Total	(1,050,333)	1,050,333	-
			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 2014 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 2015 US\$	GLG European Alpha Alternative 30 June 2015 €	GLG Alpha Select Alternative 30 June 2015 £	GLG Atlas Macro Alternative 30 June 2015 US\$
Realised and unrealised gain/(loss) on investments				
Net realised gain on investments	224,151,596	12,979,004	4,396,497	(472,910)
Net realised currency (loss)/gain	(74,937,704)	8,689,750	614,836	(13,293,307)
Total net realised gain/(loss)	149,213,892	21,668,754	5,011,333	(13,766,217)
Movement in net unrealised (loss)/gain on	(6,041,250)	691,608	(1,131,392)	1,037,413
Movement in net unrealised currency (loss)/gain	(14,937,111)	(1,416,652)	(1,456,480)	(457,719)
Total net movement in unrealised (loss)/gain	(20,978,361)	(725,044)	(2,587,872)	579,694
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	128,235,531	20,943,710	2,423,461	(13,186,523)

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

	GLG North American Equity Alternative 30 June 2015 US\$	GLG European Equity Alternative 30 June 2015 €	GLG Financials Alternative 30 June 2015 €	GLG Total Return 30 June 2015 £
Realised and unrealised gain/(loss) on investments				
Net realised gain on investments	(180,902)	44,077,766	2,466,056	410,361
Net realised currency (loss)/gain	(66,490)	30,622,184	609,170	(190,019)
Total net realised gain/(loss)	(247,392)	74,699,950	3,075,226	220,342
Movement in net unrealised (loss)/gain on	2,125,131	(5,494,044)	(1,955,851)	739,755
Movement in net unrealised currency (loss)/gain	(1,954,272)	(5,363,208)	(91,850)	64,605
Total net movement in unrealised (loss)/gain	170,859	(10,857,252)	(2,047,701)	804,360
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	(76,533)	63,842,698	1,027,525	1,024,702
	GLG Global Equity Alternative 30 June 2015 €	GLG Asian Equity Alternative 30 June 2015 US\$	GLG European Alpha Alternative Enhanced 30 June 2015 €	GLG Cred-Eq Alternative 30 June 2015 €
Realised and unrealised gain/(loss) on investments				
Net realised gain on investments	25,074,911	107,915,447	1,914,201	289,857
Net realised currency (loss)/gain	5,061,452	(108,676,675)	266,010	985,754
Total net realised (loss)/gain	30,136,363	(761,228)	2,180,211	1,275,611
Movement in net unrealised (loss)/gain on	(5,101,989)	1,449,935	96,333	4,666,554
Movement in net unrealised currency (loss)/gain	(1,593,908)	(60,332)	(20,255)	(108,096)
Total net movement in unrealised (loss)/gain	(6,695,897)	1,389,603	76,078	4,558,458
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	23,440,466	628,375	2,256,289	5,834,069
	Man AHL Multi Strategy Alternative 30 June 2015 US\$	Man AHL Directional Equities Alternative 30 June 2015 US\$	Man AHL Target Risk 30 June 2015 US\$	Man AHL Volatility Alternative 30 June 2015 US\$
Realised and unrealised gain/(loss) on investments				
Net realised gain on investments	5,212,506	1,230,293	1,673,398	3,891,102
Net realised currency (loss)/gain	(2,277,697)	(22,471)	(43,087)	(2,920,879)
Total net realised (loss)/gain	2,934,809	1,207,822	1,630,311	970,223
Movement in net unrealised (loss)/gain on	(2,211,348)	(519,793)	(984,479)	37,132
Movement in net unrealised currency (loss)/gain	(987,366)	(1,668)	151,484	(254,365)
Total net movement in unrealised (loss)/gain	(3,198,714)	(521,461)	(832,995)	(217,233)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	(263,905)	686,361	797,316	752,990

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

	Man GLG European Mid-Cap Equity Alternative 30 June 2015 €	Man Numeric Market Neutral Alternative 30 June 2015 US\$
Realised and unrealised gain/(loss) on investments		
Net realised gain on investments	616,410	(44,655)
Net realised currency (loss)/gain	(59,596)	161,084
Total net realised (loss)/gain	556,814	116,429
Movement in net unrealised (loss)/gain on	122,536	1,408,974
Movement in net unrealised currency (loss)/gain	428,613	(135,427)
Total net movement in unrealised (loss)/gain	551,149	1,273,547
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	1,107,963	1,389,976

	Combined Fund 30 June 2014 US\$	GLG European Alpha Alternative 30 June 2014 €	GLG EM Diversified Alternative 30 June 2014 €	GLG Alpha Select Alternative 30 June 2014 £
Realised and unrealised gain/(loss) on investments				
Net realised (loss)/gain on investments	(7,782,004,831)	22,472,088	(692,539)	1,404,494
Net realised currency gain/(loss)	7,703,190,450	593,631	1,156,056	(8,245,163)
Total net realised (loss)/gain	(78,814,381)	23,065,719	463,517	(6,840,669)
Movement in net unrealised (loss)/gain on investmen	(89,842,155)	(8,957,546)	(246,890)	(1,656,303)
Movement in net unrealised currency (loss)/gain	32,097,646	598,689	(282,165)	3,861,792
Total net movement in unrealised (loss)/gain	(57,744,509)	(8,358,857)	(529,055)	2,205,489
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	(136,558,890)	14,706,862	(65,538)	(4,635,180)

	GLG Atlas Macro Alternative 30 June 2014 US\$	GLG North American Equity Alternative 30 June 2014 US\$	GLG European Equity Alternative 30 June 2014 €	Man Commodities Fund 30 June 2014 US\$
Realised and unrealised gain/(loss) on investments				
Net realised (loss)/gain on investments	(10,590,645)	(1,602,506)	(5,586,510,420)	(783,941)
Net realised currency gain/(loss)	1,683,319	923,432	5,569,391,820	15
Total net realised (loss)/gain	(8,907,326)	(679,074)	(17,118,600)	(783,926)
Movement in net unrealised (loss)/gain on investmen	(5,690,389)	469,653	(46,488,690)	731,790
Movement in net unrealised currency (loss)/gain	(1,446,256)	(68,719)	15,076,837	(54)
Total net movement in unrealised (loss)/gain	(7,136,645)	400,934	(31,411,853)	731,736
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	(16,043,971)	(278,140)	(48,530,453)	(52,190)

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

	GLG Financials Alternative 30 June 2014 €	GLG Total Return 30 June 2014 £	GLG Global Equity Alternative 30 June 2014 €	GLG Asian Equity Alternative 30 June 2014 US\$
Realised and unrealised gain/(loss) on investments				
Net realised (loss)/gain on investments	(5,570,312)	(746,983)	(31,055,710)	(92,587,167)
Net realised currency (loss)/gain	(890,523)	(1,233,153)	(2,797,461)	92,348,399
Total net realised (loss)/gain	(6,460,835)	(1,980,136)	(33,853,171)	(238,768)
 Movement in net unrealised (loss)/gain on investments	 (2,986,669)	 2,193	 2,297,022	 (1,845,353)
Movement in net unrealised currency gain/(loss)	970,313	362,342	3,223,366	(279,412)
Total net movement in unrealised (loss)/gain	(2,016,356)	364,535	5,520,388	(2,124,765)
 Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	 (8,477,191)	 (1,615,601)	 (28,332,783)	 (2,363,533)

	GLG European Alpha Alternative Enhanced 30 June 2014 €	GLG Global Emerging Market Macro Alternative 30 June 2014 US\$	GLG Cred-Eq Alternative 30 June 2014 €
Realised and unrealised gain/(loss) on investments			
Net realised gain/(loss) on investments	322,624	150,424	6,812
Net realised currency gain/(loss)	144,482	341,570	68,059
Total net realised gain/(loss)	467,106	491,994	74,871
 Movement in net unrealised (loss)/gain on investments	 (1,838,334)	 (862,564)	 (55,718)
Movement in net unrealised currency (loss)/gain	(88,333)	189,156	(56,389)
Total net movement in unrealised (loss)/gain	(1,926,667)	(673,408)	(112,107)
 Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	 (1,459,561)	 (181,414)	 (37,236)

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 Victoria Parry 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 1 Subscriber Share in the Fund. John Morton, a director of the Fund, holds the second Subscriber Share.

During the period Eric Fortier, Michael Jackson and Victoria Parry earned directors' fee of €4,000 each. John Morton has elected to waive his director's 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, and Michael Jackson was a Director of the Manager of the Fund up to 3 March 2015. GLG Partners Asset Management Limited is a related party as subsidiary of Man Group plc.

Each of the Directors is or may become involved in other financial investment and professional activities which may cause conflicts of interest with the management of the Fund. These activities include management or administration of other companies (including those with investment objectives similar to those of the Fund or structures that may be related to Man Group plc sponsored investment funds), purchases and sales of securities and other investments, investment and management counselling and serving as directors, advisers and/or agents of other companies, including companies which the Fund may invest and/or which may invest into the Fund.

Michael Jackson is a partner at Matheson, the legal advisers of the Fund, but is not involved in the provision of day-to-day legal assistance to the Fund.

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

30 June 2015		Total fees	Fees payable
Related party	Type of fee	US\$	US\$
GLG Partners Asset Management Limited	Management fees	21,768,993	7,504,001
GLG Partners Asset Management Limited	Performance fees	3,883,155	3,575,134
GLG Partners Asset Management Limited	Administration fees*	4,215,713	1,400,738
Directors	Directors' fees	15,596	-
Matheson	Legal fees	177,662	-
31 December 2014			
GLG Partners Asset Management Limited	Management fees	66,361,300	3,623,938
GLG Partners Asset Management Limited	Performance fees	5,534,479	2,453,537
GLG Partners Asset Management Limited	Administration fees*	10,420,859	3,195,212
Directors	Directors' fees	33,524	13,258
Matheson	Legal fees	1,107,082	-

* 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.

The above amounts are payable on demand and do not bear interest.

As at 30 June 2015 and 31 December 2014 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

	Redeemable Participating Shares	
Portfolio	30 June 2015	31 December 2014
GLG European Alpha Alternative	3,150	3,109
GLG Alpha Select Alternative	21,670	10,977
GLG Asian Equity Alternative	487	3,341
GLG North American Equity Alternative	-	3,940
GLG Cred-Eq Alternative	2,753	4,884
GLG European Alpha Alternative Enhanced	15,193	6,315
GLG Total Return	100,000	-
Man AHL Directional Equities Alternative	250,000	250,000
Man AHL Multi-Strategy Alternative	400,000	400,000
Man AHL Volatility Alternative	200,000	200,000
Man AHL TargetRisk	200,000	200,000
Man Numeric Market Neutral Alternative	378,000	-

9. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in GLG Atlas Macro Alternative, GLG North American Equity Alternative, GLG Asian Equity Alternative, GLG Global Emerging Markets Macro Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL Target Risk and Man AHL Volatility Alternative and Man Numeric Market Neutral Alternative at 30 June 2015:

US\$1 = AUD1.30107	US\$1 = €0.89751	US\$1 = JPY1223.6500	US\$1 = RUB55.71490
US\$1 = BRL3.10640	US\$1 = £0.63585	US\$1 = KRW1,115.45000	US\$1 = SEK8.29750
US\$1 = CAD1.24845	US\$1 = HKD7.75255	US\$1 = MXN15.69065	US\$1 = SGD1.34650
US\$1 = CHF0.93455	US\$1 = HUF282.95640	US\$1 = NOK7.86750	US\$1 = TRY2.67900
US\$1 = CNY6.20100	US\$1 = ILS3.77240	US\$1 = PHP45.09000	US\$1 = ZAR12.13775
US\$1 = COP2,599.60000	US\$1 = INR63.68000	US\$1 = PLN3.76090	

The following exchange rates were used to translate foreign currency assets and liabilities in the Fund, GLG European Alpha Alternative, GLG European Equity Alternative, GLG Financials Alternative and GLG Global Equity Alternative, GLG European Alpha Alternative Enhanced, GLG Cred-Eq Alternative and GLG European Mid-Cap Equity Alternative at 30 June 2015:

€1 = AED4.09240	€1 = COP2,896.47411	€1 = JPY136.33907	€1 = SEK9.24507
€1 = ARS10.12156	€1 = CZK27.25946	€1 = KRW1,242.83430	€1 = SGD1.50027
€1 = AUD1.44965	€1 = DKK7.45990	€1 = MXN17.48252	€1 = TRY2.98494
€1 = BRL3.46115	€1 = £0.70846	€1 = MYR4.20388	€1 = TWD34.37808
€1 = CAD1.39102	€1 = HKD8.63789	€1 = NOK8.76597	€1 = UAH23.40934
€1 = CHF1.04128	€1 = HUF315.27000	€1 = NZD1.64749	€1 = US\$1.11420
€1 = CLP712.56428	€1 = ILS4.20321	€1 = PLN4.19039	€1 = ZAR13.52388
€1 = CNY6.90915	€1 = INR70.95225	€1 = RUB62.07754	

The following exchange rates were used to translate foreign currency assets and liabilities in the GLG Alpha Select Alternative and GLG Total Return at 30 June 2015:

£1 = AUD2.04619	£1 = HKD12.19244	£1 = JPY192.44349	£1 = US\$1.57270
£1 = CHF1.46977	£1 = €1.41151	£1 = NOK12.37322	

The following exchange rates were used to translate foreign currency assets and liabilities in GLG Atlas Macro Alternative, GLG North American Equity Alternative, GLG Asian Equity Alternative, GLG Global Emerging Markets Macro Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL Target Risk and Man AHL Volatility Alternative at 31 December 2014:

US\$1 = AUD1.22197	US\$1 = €0.82641	US\$1 = JPY119.89500	US\$1 = RUB60.00000
US\$1 = BRL2.65820	US\$1 = £0.64133	US\$1 = KRW1,099.15000	US\$1 = SEK7.82825
US\$1 = CAD1.15825	US\$1 = HKD7.75485	US\$1 = MXN14.73975	US\$1 = SGD1.32510
US\$1 = CHF0.99365	US\$1 = HUF260.93965	US\$1 = NOK7.49755	US\$1 = TRY2.33775
US\$1 = CNY6.20400	US\$1 = ILS3.89145	US\$1 = PHP44.73250	US\$1 = ZAR11.56875
US\$1 = COP2,376.50000	US\$1 = INR63.12250	US\$1 = PLN3.55200	

The following exchange rates were used to translate foreign currency assets and liabilities in the Fund, GLG European Alpha Alternative, GLG European Equity Alternative, GLG Financials Alternative and GLG Global Equity Alternative, GLG European Alpha Alternative Enhanced and GLG Cred-Eq Alternative at 31 December 2014:

€1 = AED4.44451	€1 = COP2,875.68428	€1 = JPY145.07897	€1 = SEK9.47258
€1 = ARS10.24247	€1 = CZK27.71499	€1 = KRW1,330.02667	€1 = SGD1.60344
€1 = AUD1.47865	€1 = DKK7.44635	€1 = MXN17.83584	€1 = TRY2.82879
€1 = BRL3.21656	€1 = £0.77605	€1 = MYR4.23094	€1 = TWD38.24001
€1 = CAD1.40154	€1 = HKD9.38376	€1 = NOK9.07241	€1 = UAH19.14118
€1 = CHF1.20237	€1 = HUF315.75007	€1 = NZD1.54817	€1 = US\$1.21005
€1 = CLP734.31896	€1 = ILS4.70885	€1 = PLN4.29810	€1 = ZAR13.99877
€1 = CNY7.50715	€1 = INR76.38139	€1 = RUB72.60301	

The following exchange rates were used to translate foreign currency assets and liabilities in the GLG Alpha Select Alternative and GLG Total Return at 31 December 2014:

£1 = AUD1.90536	£1 = HKD12.09175	£1 = JPY186.94627	£1 = US\$1.55925
£1 = CHF1.54935	£1 = €1.28858	£1 = NOK11.69055	

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)

For the six month period ended 30 June 2015



10. Net asset value comparison

	Outstanding Shares as at 30-June-2015	Net Asset Value per Share as at			Net Assets as at		
	30-June-2015	30-June-2015	31-Dec-2014	31-Dec-2013	30-June-2015	31-Dec-2014	31-Dec-2013
<i>GLG European Alpha Alternative</i>							
D N EUR	729,496	117.23	115.91	118.29	85,518,793	84,638,757	76,036,663
D N H GBP	13,838	120.02	118.32	120.22	1,660,778	1,600,870	1,450,622
D N H USD	151,048	118.07	116.53	118.72	17,834,259	23,921,978	17,372,076
I N EUR	2,794,454	121.89	120.08	121.69	340,615,971	364,290,058	434,049,264
I N H GBP	9,122	118.61	116.61	117.79	1,081,908	1,308,131	12,562,209
I N H USD	493,235	123.22	121.31	122.70	60,776,430	81,017,611	72,056,004
<i>GLG Alpha Select Alternative</i>							
DN GBP	1,078	109.08	107.49	103.39	117,573	142,215	162,980
DN H EUR	50,757	105.72	104.54	100.96	5,365,932	3,478,744	2,769,691
DN H USD	288,856	104.66	103.34	99.87	30,230,948	52,608,378	48,956,149
IN GBP	173,771	112.14	110.17	105.51	19,485,992	27,009,572	37,229,636
IN H EUR	30,421	109.12	107.50	103.19	3,319,624	3,805,011	10,516,228
IN H USD	459,662	108.45	106.75	102.60	49,849,689	49,841,615	64,531,942
<i>GLG Atlas Macro Alternative</i>							
DN H EUR	-	-	74.11	86.82	-	53,140	237,712
DN H GBP	-	-	75.37	88.03	-	37,573	123,388
DN USD	-	-	-	85.40	-	-	23,751,873
IN H AUD	-	-	89.71	101.44	-	21,415,267	21,037,049
IN H EUR	-	-	77.31	89.95	-	34,078,168	19,727,318
IN H GBP	-	-	77.28	89.58	-	13,162,380	17,947,425
IN USD	-	-	75.60	88.06	-	332,026	5,226,804
<i>GLG North American Alternative</i>							
DN H EUR	-	-	81.87	86.37	-	1,302,305	36,481,186
DN USD	-	-	89.20	91.28	-	316,202	823,859
IN H EUR	-	-	84.64	88.48	-	12,807	9,117,473
IN USD	-	-	87.18	91.19	-	13,103,752	1,339,175

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)

For the six month period ended 30 June 2015



10. Net asset value comparison (continued)

	Outstanding Shares as at 30-June-2015	Net Asset Value per Share as at			Net Assets as at		
	30-June-2015	30-June-2015	31-Dec-2014	31-Dec-2013	30-June-2015	31-Dec-2014	31-Dec-2013
<i>GLG European Equity Alternative</i>							
DN EUR	716,411	110.48	105.89	113.82	79,152,346	79,122,709	152,110,869
DN H CHF	89,377	106.71	102.79	110.76	9,537,454	9,266,587	20,197,086
DN H GBP	30,957	109.36	104.69	112.17	3,385,515	3,593,748	3,787,420
DN H NOK	66,662	117.37	111.54	118.00	7,824,474	6,639,638	25,249,758
DN H SEK	12,035	114.19	109.71	117.28	1,374,328	1,675,428	68,812,984
DN H SGD	9,639	104.22	99.59	106.99	1,004,599	1,333,351	1,895,863
DN H USD	709,166	111.73	106.92	114.89	79,237,203	77,486,136	127,299,154
IN EUR	2,564,796	113.86	108.74	116.01	292,028,716	245,555,223	443,839,643
IN H GBP	949,915	114.64	109.32	116.32	108,901,491	106,020,454	105,278,557
IN H NOK	-	-	-	108.62	-	-	101,595,002
IN H SEK	4,595,280	107.56	102.81	109.30	494,266,501	524,653,961	1,025,183,829
IN H USD	248,711	113.93	108.83	116.04	28,335,023	32,678,028	91,028,390
<i>GLG Financials Alternative</i>							
DN EUR	104	94.77	91.19	97.05	9,856	35,564	1,247,564
DN H GBP	201	94.90	91.12	96.53	19,075	18,315	35,320
DN H USD	6,391	104.25	99.78	105.66	666,262	1,167,027	1,234,829
IN EUR	2	104.88	101.03	106.60	210	14,815,746	154,505,163
IN H GBP	-	-	95.80	100.74	-	191,600	210,479
IN H USD	2,664	105.65	101.18	106.93	281,452	6,372,316	25,093,001
<i>GLG Total Return</i>							
D H USD	-	-	96.03	99.61	-	9,602,551	9,985,745
I N H USD	100,000	97.58	96.87	99.81	9,758,449	29,060,066	29,943,318
<i>GLG Global Equity Alternative</i>							
DN EUR	45,413	95.50	92.17	99.94	4,336,942	4,629,330	3,009,308
DN H CHF	23,950	96.19	93.14	101.19	2,303,751	2,305,215	2,608,067
DN H GBP	2,500	96.96	93.32	100.69	242,400	233,300	251,724
DN H USD	146,738	94.67	91.32	98.86	13,891,686	40,999,758	44,429,506
IN EUR	2,943,308	95.58	92.11	99.08	281,321,379	304,655,115	79,255,357
IN H GBP	-	-	-	100.42	-	-	2,008,310
IN H NOK	1,017,317	99.94	95.82	101.49	101,670,661	99,660,561	65,612,167
IN H USD	26,558	95.46	92.31	99.08	2,535,227	2,332,304	39,663,828
<i>GLG Asian Equity Alternative</i>							
IN H EUR	-	-	97.07	99.44	-	262,102	2,356,124
IN H GBP	293,648	96.75	97.51	99.46	28,411,587	29,908,496	29,204,952
IN USD	530,689	95.82	96.76	99.43	50,852,339	68,046,939	16,697,452
<i>GLG European Alpha Alternative Enhanced</i>							
DN EUR	157	96.27	93.65	-	15,114	14,703	-
DN H GBP	450	97.06	94.04	-	43,678	47,020	-
DN H USD	-	-	93.52	-	-	115,965	-
IN EUR	291,156	96.83	93.84	-	28,191,274	36,145,948	-
IN H CHF	22,589	98.49	-	-	2,224,787	-	-
IN H USD	52,241	96.96	93.97	-	5,065,071	3,898,064	-
<i>GLG Cred-Eq Alternative</i>							
DN EUR	66,339	104.38	98.79	-	6,924,209	4,225,545	-
DN H USD	219,302	104.47	98.75	-	22,910,278	14,433,103	-
IN EUR	447,304	105.14	99.25	-	47,029,789	35,393,344	-
IN H USD	10,904	106.91	101.05	-	1,165,765	170,168	-

GLG Investments VI plc

Condensed notes to the unaudited financial statements (continued)

For the six month period ended 30 June 2015



10. Net asset value comparison (continued)

	Outstanding Shares as at 30-June-2015	Net Asset Value per Share as at			Net Assets as at		
	30-June-2015	30-June-2015	31-Dec-2014	31-Dec-2013	30-June-2015	31-Dec-2014	31-Dec-2013
<i>Man AHL Multi Strategy Alternative</i>							
DN USD	222,778	103.30	102.02	-	23,012,967	12,242,080	-
DN H GBP	8,934	98.13	-	-	876,693	-	-
IN H CHF	7,350	99.13	-	-	728,606	-	-
IN H EUR	407,836	99.15	-	-	40,436,939	-	-
IN USD	475,705	103.75	102.10	-	49,354,394	40,839,207	-
<i>Man AHL Directional Equities Alternative</i>							
IN H EUR	42,002	102.43	-	-	4,302,155	-	-
IN USD	250,000	106.05	103.38	-	26,513,067	25,846,081	-
<i>Man AHL Target Risk</i>							
I USD	250,993	107.51	102.45	-	26,983,366	20,489,397	-
<i>Man AHL Volatility Alternative</i>							
IN H EUR	316,510	100.36	100.25	-	31,764,944	13,016,217	-
IN USD	589,939	96.96	96.40	-	57,200,905	20,891,875	-
<i>Man European GLG Mid-Cap Equity Alternative</i>							
IN H GBP	69,283	102.06	-	-	7,071,249	-	-
DN H USD	74,000	101.89	-	-	7,540,139	-	-
IN H USD	129,974	102.03	-	-	13,261,284	-	-
IN EUR	1,000	100.21	-	-	100,214	-	-
<i>Man Numeric Market Neutral Alternative</i>							
IN H EUR	70,082	101.12	-	-	7,086,692	-	-
DN USD	145,909	101.08	-	-	14,748,482	-	-
IN USD	387,973	101.27	-	-	39,290,026	-	-

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 2015, the Fund incurred transaction costs, disclosed in the unaudited statement of comprehensive income as part of net (loss)/gain on financial assets and liabilities at fair value through profit or loss, as follows:

	30 June 2015	31 December 2014
GLG European Alpha Alternative	€6,520,738	€14,904,942
GLG EM Diversified Alternative	-	€1,691,541
GLG Alpha Select Alternative	£ 1,378,238	£ 2,401,984
GLG Atlas Macro Alternative	-	US\$640,571
GLG North American Equity Alternative	US\$10,852	US\$170,505
GLG European Equity Alternative	€14,607,173	€28,937,110
GLG Financials Alternative	€88,375	€574,740
GLG Total Return Fund	£675,402	£132,265
GLG Global Equity Alternative	€15,222,995	€20,549,317
GLG Asian Equity Alternative	US\$174,827	US\$687,414
GLG European Alpha Alternative Enhanced Fund	€997,475	€2,169,143
GLG Global Emerging Markets Macro Alternative	-	US\$1,308,091
GLG Credit Eq Alternative	€28,410	€7,216
Man AHL Multi Strategy Alternative	US\$442,966	US\$73,841
Man AHL Directional Equities Alternative	US\$509,239	US\$349,332
Man AHL Target Risk	US\$2,904	US\$1,055
Man AHL Volatility Alternative	US\$158,723	US\$13,885
Man GLG European Mid-Cap Equity Alternative	€114,799	n/a
Man Numeric Market Neutral Alternative	US\$153	n/a

13. Significant events during the period

De-listing of Share Classes

Share classes IN USD, IN H AUD, IN H GBP, DN H GBP, DN H EUR and IN H EUR of GLG Atlas Macro Alternative were delisted from the Irish Stock Exchange on 20 April 2015.

Share Class IN USD, DN USD, DN H EUR and IN H EUR of GLG North American Equity Alternative were delisted from the Irish Stock Exchange on 17 June 2015.

Share class IN H EUR of GLG Asian Equity Alternative Fund, Share class IN H GBP of GLG Global Equity Alternative and Share class IN H NOK of GLG European Equity Alternative were delisted from the Irish Stock Exchange with effect from 17 June 2015.

Portfolios

Man Numeric Market Neutral Alternative and Man GLG European Mid-Cap Equity Alternative commenced operations on 3 March 2015 and 1 April 2015 respectively.

GLG Atlas Macro Alternative Fund and GLG North American Equity Alternative Fund ceased operations on 2 March 2015 and 2 February 2015 respectively.

Prospectus

A new Prospectus and supplement was issued on 20 February 2015 to reflect the establishment of new sub-fund Man Numeric Market Neutral Alternative.

A new Prospectus was issued on 16 March 2015 to reflect the establishment of new sub-fund, Man GLG European Mid-Cap Equity Alternative.

14. Subsequent events

Portfolios

GLG Financials Alternative portfolio was fully redeemed on 1 July 2015.

De-listing of Share Classes

Share classes IN H USD, DN H USD and IN EUR of GLG Financials Alternative were delisted from the Irish Stock Exchange on 2 July 2015.

Prospectus

A new Prospectus was issued on 21 August 2015 to reflect the below:

- the establishment of three new portfolios, Man GLG Unconstrained Emerging Equity, Man NewSmith UK Equity Alternative and Man NewSmith European Equity Alternative;
- changes to all GLG Portfolios' names as per below:

Previous name

GLG European Alpha Alternative
GLG Alpha Select Alternative
GLG European Equity Alternative
GLG Atlas Macro Alternative
GLG Financials Alternative
GLG Asian Equity Alternative
GLG Global Equity Alternative
GLG Total Return
GLG European Alpha Alternative Enhanced
GLG Cred-Eq Alternative

New name

Man GLG European Alpha Alternative
Man GLG Alpha Select Alternative
Man GLG European Equity Alternative
Man GLG Atlas Macro Alternative
Man GLG Financials Alternative
Man GLG Asian Equity Alternative
Man GLG Global Equity Alternative
Man GLG Total Return
Man GLG European Alpha Alternative Enhanced
Man GLG Cred-Eq Alternative

15. Reclassification of prior year comparative figures

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

16. Contingent liabilities and commitments

There were no contingent liabilities or commitments other than those already disclosed in these financial statements as at 30 June 2015 and 31 December 2014.

17. Approval of unaudited financial statements

The Directors approved these unaudited financial statements on 24 August 2015.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)			
Belgium			
(25,217)	Anheuser-Busch InBev NV	15,451	0.00
Denmark			
(38,692)	Carlsberg A/S	123,695	0.02
(119,261)	Novo Nordisk A/S	167,313	0.03
		291,008	0.05
European Union			
(27,722)	STOXX Europe 600 Travel & Leisure Index EUR	128,046	0.03
France			
(43,384)	Accor SA	170,856	0.03
(82,866)	Airbus Group SE	147,260	0.03
61,208	Atos Origin	84,467	0.02
(135,865)	AXA SA	96,207	0.02
33,583	Cap Gemini SA	103,661	0.02
496,543	Havas SA	363,647	0.07
(188,579)	Legrand SA	224,986	0.04
(57,953)	L'Oreal SA	786,503	0.16
39,396	Remy Cointreau SA	3,302	0.00
(83,395)	Renault SA	17,546	0.00
(63,740)	Safran SA	108,165	0.02
(15,355)	STOXX Europe 600 Food & Beverage Price EUR	87,182	0.02
(20,676)	STOXX Europe 600 Industrial Goods & Services Index EUR	95,475	0.02
(5,349)	STOXX Europe 600 Utilities Price EUR	20,143	0.00
(53,339)	Valeo SA	311,677	0.06
(74,046)	Vinci SA	121,115	0.02
(54,929)	Vivendi Universal SA	23,909	0.00
114,738	Worldline SA	33,576	0.01
		2,799,677	0.54
Germany			
(63,123)	Henkel AG & Company KGaA	90,284	0.02
(472,520)	Infineon Technologies AG	185,081	0.04
		275,365	0.06
Ireland			
(159,391)	CRH Plc	40,699	0.01
Italy			
(1,164,485)	Intesa Sanpaolo SpA	203,441	0.04
Luxembourg			
(29,863)	Altice SA	173,244	0.03

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Netherlands			
(109,291)	Unilever NV	95,913	0.02
(385,611)	Statoil ASA	396,089	0.08
		<u>492,002</u>	<u>0.10</u>
Spain			
(445,761)	Banco Bilbao Vizcaya Argentaria SA	39,717	0.01
(331,556)	Inditex SA	46,137	0.01
(358,083)	Repsol YPF SA	321,533	0.06
(305,432)	Telefonica SA	96,528	0.02
		<u>503,915</u>	<u>0.10</u>
Switzerland			
(879,973)	ABB Limited	1,795,485	0.37
(58,858)	Cie Financiere Richemont SA	386,008	0.08
(201,738)	Credit Suisse Group AG	27,429	0.01
(75,248)	Holcim Limited	62,582	0.01
(115,807)	Nestle SA	437,057	0.09
736,449	Stmicroelectronics NV	122,989	0.02
		<u>2,831,550</u>	<u>0.58</u>
United Kingdom			
(311,742)	Compass Group Plc	399,477	0.08
(46,009)	Reckitt Benckiser Group Plc	177,050	0.04
(573,360)	Sage Group Plc	296,043	0.06
248,410	Sports Direct International	332,587	0.07
(244,156)	WPP Plc	255,082	0.05
(35,678)	Msbpslux	204,531	0.04
		<u>1,664,770</u>	<u>0.34</u>
	Total contracts for difference	<u>9,419,168</u>	<u>1.88</u>
Equities			
Finland			
1,030,775	Nokia OYJ	<u>6,277,420</u>	<u>1.25</u>
Germany			
908,354	Adidas AG	62,358,502	12.46
198,587	Allianz SE	27,742,604	5.54
30,614	Bayer AG	3,843,588	0.77
2,755,872	Commerzbank AG	31,596,072	6.31
221,250	Continental AG	46,960,313	9.38
205,774	Daimler AG	16,799,389	3.36

GLG Investments VI plc
Unaudited Portfolio Statement as of 30 June 2015
GLG European Alpha Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Germany (continued)			
175,000	Linde AG	29,732,500	5.94
142,500	Merck KGaA	12,736,650	2.54
363,189	Siemens AG	32,814,125	6.56
		<u>264,583,743</u>	<u>52.86</u>
Italy			
178,047	Assicurazioni Generali SpA	2,877,240	0.57
1,875,337	Banca Monte Dei Paschi Di Siena SpA	3,274,338	0.66
244,349	Banca Popolare Dell'Emilia Romagna SC	1,954,792	0.39
386,003	Eni SpA	6,145,168	1.23
899,577	Mediaset SpA	3,878,976	0.77
8,691,710	Telecom Italia SpA	9,891,166	1.98
620,744	Unicredit SpA	3,739,983	0.75
		<u>31,761,663</u>	<u>6.35</u>
Netherlands			
593,750	Heineken NV	40,416,563	8.07
1,382,334	Koninklijke KPN NV	4,741,406	0.95
		<u>45,157,969</u>	<u>9.02</u>
Norway			
87,781	Marine Harvest ASA	900,244	0.18
Sweden			
371,670	SKF AB	7,602,188	1.52
Switzerland			
22,657	Actelion Limited	2,976,616	0.59
104,489	Aryzta AG	4,626,002	0.92
108,857	Clariant AG	2,003,024	0.40
5,473	Geberit Ag	1,638,312	0.33
29,864	Roche Holding Ag	7,514,214	1.50
		<u>18,758,168</u>	<u>3.74</u>
Total equities		<u>375,041,395</u>	<u>74.92</u>
Future contracts (a)			
France			
(180)	CAC 40 10 Euro Futures July 2015	249,290	0.06
United Kingdom			
(83)	FTSE 100 Index Futures September 2015	211,465	0.04

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

Nominal	Description	Fair Value €	% of Net Assets
Future contracts (a) (continued)			
United States			
(32)	S&P 500 E-mini Futures September 2015	72,662	0.01
Total future contracts		533,417	0.11
Options (b)			
European Union			
2,660	Call on 160 WSX7EB 10 July 2015	166,250	0.04
France			
2,502	Call on 23 VK FP 21 August 2015	17,514	0.00
1,820	Call on 31 ALO FP 17 July 2015	3,640	0.00
1,975	Call on 38 EN FP 17 July 2015	49,375	0.01
139	Call on 230 ILD FP 17 July 2015	15,568	0.00
1,240	Put on 34 EN FP 17 July 2015	186,000	0.04
		272,097	0.05
Germany			
566	Call on 76 ADS GR 17 July 2015	6,226	0.00
693	Call on 60 LXS GR 17 July 2015	9,702	0.00
261	Call on 3725 SX5E 17 July 2015	33,408	0.01
241	Call on 220 VOW3 GR 17 July 2015	46,754	0.01
104	Put on 3525 WSX5EA 3 July 2015	112,632	0.02
		208,722	0.04
Netherlands			
1,053	Call on 20 AH NA 17 July 2015	1,053	0.00
Spain			
1,740	Put on 16 REP SM 17 July 2015	93,960	0.02
Sweden			
4,960	Call on 215 SKFB SS 17 July 2015	21,460	0.00
Switzerland			
318	Call on 155 ATLN VX 17 July 2015	12,827	0.00
231	Call on 160 ATLN VX 17 July 2015	4,437	0.00
322	Call on 340 GEBN VX 17 July 2015	6,803	0.00
8,460	Call on 8 STM FP 17 July 2015	50,760	0.02
860	Call on 420 SYNN VX 17 July 2015	17,757	0.00
718	Put on 68 HOLN VX 17 July 2015	92,398	0.02
875	Put on 66 NESN VX 10 July 2015	26,890	0.01
1,479	Put on 68 NESN VX 3 July 2015	107,948	0.02

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

Nominal	Description	Fair Value €	% of Net Assets
Options (b) (continued)			
Switzerland (continued)			
88	Put on 68 NESN VX 10 July 2015	9,465	0.00
115	Put on 8600 SMI 17 July 2015	120,271	0.02
		<u>449,556</u>	<u>0.09</u>
United Kingdom			
87	Call on 46 AZN LN 21 August 2015	12,280	0.01
160	Call on 48 AZN LN 17 July 2015	1,129	0.00
662	Call on 11.5 BG/ LN 17 July 2015	4,672	0.00
1,227	Call on 4.6 BP/ LN 17 July 2015	4,330	0.00
65	Call on 38 SAB LN 17 July 2015	6,881	0.00
1,775	Call on 2.5 VOD LN 17 July 2015	18,791	0.00
5,100	Call on 2.6 VOD LN 17 July 2015	17,997	0.00
4,112	Put on 0.82 LLOY LN 17 July 2015	29,021	0.01
		<u>95,101</u>	<u>0.02</u>
United States			
599	Call on 100 TIF US 21 August 2015	23,117	0.00
2,134	Call on 100 TIF US 17 July 2015	15,322	0.00
51	Put on 4400 NDX 02 July 2015	114,432	0.02
		<u>152,871</u>	<u>0.02</u>
Total options		<u>1,461,070</u>	<u>0.28</u>
Preferred stocks			
Germany			
51,848	Porsche Automobil Holding SE	3,918,153	0.78
93,089	Volkswagen AG	19,362,512	3.87
		<u>23,280,665</u>	<u>4.65</u>
Total preferred stocks		<u>23,280,665</u>	<u>4.65</u>
Total return swaps (b)			
Germany			
(908,354)	Adidas AG	4,792,180	0.96
(198,587)	Allianz SE	1,926,294	0.38
(2,755,872)	Commerzbank AG	2,850,226	0.57
(221,250)	Continental AG	583,688	0.12
(175,000)	Linde AG	280,000	0.06
(142,500)	Merck KGaA	1,584,600	0.32
(260,859)	Siemens AG	1,833,839	0.37
(73,408)	Volkswagen AG	664,342	0.13
		<u>14,515,169</u>	<u>2.91</u>

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

Nominal Description	Fair Value €	% of Net Assets
Total return swaps (b) (continued)		
Netherlands		
(593,750) Heineken NV	1,585,313	0.32
Total total return swaps	16,100,482	3.23

Forward currency contracts (note 4) * (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain €	% of Net Assets
CHF3,721,864	€3,557,344	17 July 2015	1	18,402	0.00
€14,651,054	CHF15,248,921	17 July 2015	2	796	0.00
€811,427	DKK6,049,598	17 July 2015	1	272	0.00
€2,854	GBP2,022	10 July 2015	1	1	0.00
€5,326,532	NOK46,633,524	17 July 2015	1	10,091	0.00
€8,558,358	SEK78,705,418	17 July 2015	3	44,160	0.01
€111,517	US\$123,607	17 July 2015	1	604	0.00
GBP2,769,960	€3,873,518	10 July 2015	2	35,525	0.01
NOK31,282,240	€3,538,355	17 July 2015	1	27,968	0.01
US\$79,141,090	€70,365,024	10 July 2015	2	655,170	0.13
Total unrealised gain on forward currency contracts				792,989	0.16
Total financial assets at fair value through profit or loss - trading				426,629,186	85.23

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
Denmark			
(11,420)	Pandora A/S	(48,350)	(0.01)
European Union			
(14,503)	Dow Jones Europe Telecom Index Short	(28,840)	(0.01)
France			
560,470	Air France-KLM	(305,534)	(0.06)
2,373,867	Alcatel SA	(110,644)	(0.02)
137,509	Alstom SA	(33,519)	(0.01)
88,150	BNP Paribas	(241,994)	(0.05)
271,182	Bouygues SA	(386,664)	(0.08)
160,204	Carrefour SA	(530,105)	(0.11)
387,312	Cie Generale De Geophysique	(437,884)	(0.09)
359,348	Credit Agricole SA	(214,651)	(0.04)
63,002	Danone SA	(78,493)	(0.02)
31,507	ESTX Bank EUR PR	(242,517)	(0.05)
266,595	Etablissements Maurel et Prom SA	(1,315,439)	(0.26)
99,377	Engie	(33,123)	(0.01)
64,205	Iliad SA	(993,863)	(0.20)
76,653	Kering	(323,351)	(0.06)
124,846	Numericable SFR	(800,550)	(0.16)
588,816	Orange SA	(558,952)	(0.11)
277,670	Saint-Gobain SA	(230,216)	(0.05)
172,197	Schneider Electric SA	(779,943)	(0.16)
		(7,617,442)	(1.54)
Germany			
60,329	Adidas AG	(473,583)	(0.09)
80,663	Beiersdorf AG	(338,463)	(0.07)
(37,927)	Continental AG	(3,813)	(0.00)
193,789	Deutsche Bank AG	(426,336)	(0.09)
		(1,242,195)	(0.25)
Italy			
(48,330)	Luxottica Group SpA	(14,087)	(0.00)
Netherlands			
(44,651)	Heineken NV	(10,605)	(0.00)
Spain			
84,494	Acs Actividades Cons Y Serv	(57,746)	(0.01)
(663,076)	Iberdrola SA	(26,228)	(0.01)
(152,991)	Tecnicas Reunidas SA	(251,078)	(0.05)
		(335,052)	(0.07)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Switzerland			
58,858	Cie Financiere Richemon	(113,036)	(0.02)
11,328	Swatch Group AG	(204,001)	(0.04)
(209,033)	UBS Group AG	(49,912)	(0.01)
		<u>(366,949)</u>	<u>(0.07)</u>
United Kingdom			
125,557	Amec Plc	(72,247)	(0.01)
132,086	Arm Holdings Plc	(162,823)	(0.03)
110,302	Associated British Foods Plc	(107,624)	(0.02)
172,143	Astrazeneca Plc	(1,123,744)	(0.22)
3,380,130	Boohoo.Com Plc	(34,180)	(0.01)
595,845	BP Plc	(391,914)	(0.08)
108,570	Burberry Group Plc	(118,994)	(0.02)
551,636	Diageo Plc	(401,149)	(0.08)
200,146	Glaxosmithkline Plc	(344,976)	(0.07)
189,302	Intercontinental Hotels Group	(441,627)	(0.09)
1,115,349	ITV Plc	(49,340)	(0.01)
77,305	Rio Tinto Plc	(266,206)	(0.05)
410,168	Royal Bank of Scotland Group	(40,095)	(0.01)
435,764	SABMiller Plc	(1,064,595)	(0.20)
202,064	SKY Plc	(41,756)	(0.01)
328,632	Tate & Lyle Plc	(253,876)	(0.05)
1,194,379	Vodafone Group Plc	(204,113)	(0.04)
		<u>(5,119,259)</u>	<u>(1.00)</u>
Total contracts for difference		<u>(14,782,779)</u>	<u>(2.95)</u>

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss €	% of Net Assets
€8,005,996	CHF8,367,000	17 July 2015	3	(32,521)	(0.01)
€36,382	US\$40,571	10 July 2015	1	(26)	(0.00)
€3,509,305	US\$3,951,416	17 July 2015	5	(36,301)	(0.01)
US\$214,229	€192,279	10 July 2015	2	(32)	(0.00)
Total unrealised loss on forward currency contracts				<u>(68,880)</u>	<u>(0.02)</u>
Total financial liabilities at fair value through profit or loss - trading				<u>(14,851,659)</u>	<u>(2.97)</u>

	Fair Value €	% of Net Assets
Total financial assets at fair value through profit or loss - trading	426,629,186	85.23
Total financial liabilities at fair value through profit or loss - trading	(14,851,659)	(2.97)
Other net assets	88,774,067	17.74
Net Assets Attributable to Holders of Redeemable Participating Shares	500,551,594	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	% of Total Assets
Transferable securities listed on an official stock exchange	75.43
OTC financial derivative instruments described in classification (b) above	5.25
Other current assets	19.32
	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

Nominal	Description	Fair Value £	% of Net Assets
Contracts for difference (b)			
Bermuda			
(57)	FTSE 250 Index	1,528	0.00
Canada			
261,877	Entertainment One Limited	70,908	0.09
Ireland			
(2,044,789)	Bank of Ireland	8,114	0.01
1,459,269	Caim Homes Plc	95,630	0.12
4,214	DCC Plc	8,080	0.01
171,475	Irish Residential Properties REIT Plc	1,303	0.00
(30,238)	Smurfit Kappa Group Plc	46,390	0.06
		159,517	0.20
United Kingdom			
(211,685)	AA Plc	67,166	0.09
(57,397)	Betfair Group Plc	21,305	0.03
(12,162)	British American Tobacco Plc	22,764	0.03
(42,888)	British Land Company Plc	13,483	0.02
101,978	Cambian Group Plc	62,397	0.08
252,107	Capita Plc	25,047	0.03
(491,311)	Centrica Plc	29,598	0.04
37,840	Character Group Plc	22,893	0.03
(191,469)	Compass Group Plc	116,631	0.15
151,695	Costain Group Plc	8,872	0.01
(1,050,381)	Darty Plc	73,306	0.10
(105,685)	Inchcape Plc	34,678	0.05
229,641	John Laing Group Plc	16,640	0.02
306,217	Johnston Press Plc	23,168	0.03
(81,452)	Just Eat Plc	7,097	0.01
(504,192)	Legal and General Group Plc	39,630	0.05
(81,895)	Marks and Spencer Group Plc	14,867	0.02
20,432	Micro Focus International Plc	18,352	0.02
(298,572)	National Grid Plc	185,710	0.24
(36,103)	Pearson Plc	15,938	0.02
(16,194)	Reckitt Benckiser Group Plc	36,316	0.05
161,232	Rentokil Initial Plc	19,085	0.02
(5,828)	Rightmove Plc	4,359	0.01
699,645	Royal Bank of Scotland Group Plc	9,691	0.01
14,780	RPC Group Plc	3,726	0.00
(1,209)	Russell UK MID 150	24,333	0.03
(115,743)	Sage Group Plc	23,062	0.03
(77,007)	Shaftesbury Plc	4,743	0.01
169,702	Sports Direct International Plc	116,118	0.15
(231,437)	SSE Plc	219,757	0.29
(400,740)	Standard Life Plc	89,090	0.12
(67,977)	TalkTalk Telecom Group Plc	4,640	0.01

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

Nominal	Description	Fair Value £	% of Net Assets
Contracts for difference (b) (continued)			
United Kingdom (continued)			
(20,272)	Travis Perkins Plc	14,737	0.02
(101,368)	UBM Plc	5,326	0.01
(101,626)	Unilever Plc	118,372	0.15
(38,027)	Whitbread Plc	93,202	0.12
(442,832)	William Hill Plc	22,253	0.03
		<u>1,628,352</u>	<u>2.13</u>
United States			
52,541	Carnival Plc	<u>115,961</u>	<u>0.15</u>
	Total contracts for difference	<u>1,976,266</u>	<u>2.57</u>
Equities			
Ireland			
180,024	Applegreen Plc	<u>555,374</u>	<u>0.72</u>
United Kingdom			
1,235,510	BCA Marketplace Plc	1,952,106	2.55
98,469	RELX NV	1,484,179	1.94
1,576	St James's Place Plc	14,279	0.02
		<u>3,450,564</u>	<u>4.51</u>
	Total equities	<u>4,005,938</u>	<u>5.23</u>
Future contract			
United Kingdom			
(488)	FTSE 100 Index Future September 2015	<u>771,450</u>	<u>1.01</u>
	Total future contract	<u>771,450</u>	<u>1.01</u>
Options			
Australia			
57	Call on 14 BLT LN 18 September 2015	<u>6,555</u>	<u>0.01</u>
Switzerland			
283	Call on 2.79 GLEN LN 18 September 2015	<u>12,088</u>	<u>0.02</u>
United Kingdom			
187	Call on 5.2 AV LN 21 August 2015	13,558	0.01
189	Call on 4.5 BP LN 18 September 2015	8,505	0.01
35	Call on 28 Rio LN 18 September 2015	14,000	0.02
		<u>36,063</u>	<u>0.04</u>
United States			
212	Call on 46 FXI US 18 September 2015	<u>32,621</u>	<u>0.04</u>
	Total options	<u>87,327</u>	<u>0.11</u>

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

Nominal Description				Fair Value £	% of Net Assets
Real estate investment trusts					
Ireland					
390,942	Irish Residential Properties REIT Plc			307,434	0.40
United Kingdom					
92,714	NewRiver Retail Limited			295,758	0.39
Total real estate investment trusts				603,192	0.79
Forward currency contracts (note 4)*(b)					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain £	% of Assets
GBP1,249,258	€1,731,028	17 July 2015	3	22,464	0.02
GBP49,135	US\$77,153	17 July 2015	1	72	0.00
US\$80,025,585	GBP50,868,159	10 July 2015	2	19,427	0.03
Total unrealised gain on forward currency contracts				41,963	0.05
Total financial assets at fair value through profit or loss -trading				7,486,136	9.76

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
Contracts for difference			
Australia			
189,310	South32 Limited	(27,196)	(0.04)
Germany			
9,763	TUI AG	(12,074)	(0.02)
10,060	TUI AG_DI	(18,519)	(0.02)
		(30,593)	(0.04)
Ireland			
64,694	CRH Plc	(24,931)	(0.03)
232,219	Providence Resources Plc	(10,520)	(0.01)
45,047	Shire Plc	(117,797)	(0.15)
10,878	Smurfit Kappa Group Plc	(5,482)	(0.01)
		(158,730)	(0.20)
Netherlands			
23,834	Royal Dutch Shell Plc	(23,114)	(0.03)
South Africa			
634	Lonmin Plc	(138)	(0.00)
Switzerland			
37,006	Glencore Plc	(6,634)	(0.01)
16,200	Wolseley Plc	(11,324)	(0.01)
		(17,958)	(0.02)
United Kingdom			
111,430	Aberdeen Asset Management Plc	(1,996)	(0.00)
189,070	Admiral Group Plc	(75,075)	(0.10)
151,936	Amlin Plc	(23,910)	(0.03)
67,192	Anglo American Plc	(45,246)	(0.06)
71,139	Associated British Foods Plc	(45,339)	(0.06)
814,722	Aviva Plc	(196,335)	(0.26)
137,193	Babcock International Group Plc	(69,148)	(0.09)
575,381	Barclays Plc	(52,958)	(0.07)
64,851	BG Group Plc	(15,133)	(0.02)
120,612	BHP Billiton Plc	(108,501)	(0.14)
300,447	BP Plc	(43,646)	(0.06)
41,772	Burberry Group Plc	(33,979)	(0.04)
1,050,381	Darty Plc	(188,359)	(0.25)
60,849	Direct Line Insurance Group Plc	(23,792)	(0.03)
96,316	Dixons Carphone Plc	(4,437)	(0.01)
(52,115)	GAME Digital Plc	(2,452)	(0.00)
107,591	Imperial Tobacco Group Plc	(188,760)	(0.25)
38,545	InterContinental Hotels Group Plc	(42,697)	(0.06)
87,249	International Consolidated Airlines Group SA	(12,856)	(0.02)
769,176	J Sainsbury Plc	(64,604)	(0.08)
172,532	Kingfisher Plc	(50,789)	(0.07)
165,955	Ladbrokes Plc	(8,277)	(0.01)
34,196	Land Securities Group Plc	(9,906)	(0.01)
3,075,175	Lloyds Banking Group Plc	(51,491)	(0.07)
56,509	London Stock Exchange Group Plc	(44,314)	(0.06)

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

Nominal Description	Fair Value	% of			
	£	Net Assets			
Contracts for difference (continued)					
United Kingdom (Continued)					
2,547 Mondi Plc	(236)	(0.00)			
(40,384) NewRiver Retail Limited	(2,817)	(0.00)			
(48,059) Persimmon Plc	(18,394)	(0.02)			
134,665 Petrofac Limited	(34,109)	(0.04)			
7,305 Provident Financial Plc	(528)	(0.00)			
110,999 Prudential Plc	(85,831)	(0.11)			
382,325 Quindell Plc	(32,625)	(0.04)			
13,241 RELX NV	(14,681)	(0.02)			
106,206 RELX Plc	(48,824)	(0.06)			
(61,655) Restaurant Group Plc	(300)	(0.00)			
53,740 Rio Tinto Plc	(51,260)	(0.07)			
(17,198,193) Rolls Royce Class C Shares	(17,198)	(0.02)			
(13,903) Royal Mail Plc	(2,776)	(0.00)			
224,669 RSA Insurance Group Plc	(78,688)	(0.10)			
6,565 SABMiller Plc	(3,987)	(0.01)			
106,462 Sky Plc	(22,303)	(0.03)			
115,580 Smith & Nephew Plc	(75,390)	(0.10)			
96,416 St James's Place Plc	(1,093)	(0.00)			
63,831 Standard Chartered Plc	(13,200)	(0.02)			
306,398 Tesco Plc	(19,162)	(0.02)			
165,579 Tullett Prebon Plc	(14,118)	(0.02)			
151,779 Tullow Oil Plc	(62,770)	(0.08)			
471,214 Vodafone Group Plc	(44,755)	(0.06)			
368,741 WM Morrison Supermarkets Plc	(13,050)	(0.02)			
30,093 WPP Plc	(6,906)	(0.01)			
(337,753) Zoopla Property Group Plc	(143,543)	(0.19)			
	(2,212,544)	(2.89)			
United States					
(423) UK Homebuilders	(7,046)	(0.01)			
Total contracts for difference					
	(2,477,319)	(3.23)			
Forward currency contracts (note 4)*					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss	% of
				£	Net Assets
€9,221,568	GBP6,589,954	10 July 2015	2	(55,520)	(0.08)
GBP384,057	€542,296	10 July 2015	1	(215)	(0.00)
GBP568,023	€804,672	17 July 2015	2	(2,255)	(0.00)
GBP13,774	US\$21,833	17 July 2015	1	(110)	(0.00)
HKD2,392,900	GBP198,871	17 July 2015	1	(2,590)	(0.00)
US\$35,314	GBP22,754	17 July 2015	1	(299)	(0.00)
Total unrealised loss on forward currency contracts				(60,989)	(0.08)
Total financial liabilities at fair value through profit or loss -trading				(2,538,308)	(3.31)

	Fair Value £	% of Net Assets
Total financial assets at fair value through profit or loss -trading	7,486,136	9.76
Total financial liabilities at fair value through profit or loss -trading	(2,538,308)	(3.31)
Other net assets	71,728,436	93.55
Net Assets Attributable to Holders of Redeemable Participating Shares	76,676,264	100.00

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

Classification

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	5.58
Exchange traded financial derivative instrument described in classification (a) above	0.93
OTC financial derivative instruments described in classification (b) above	2.55
Other current assets	90.94
	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

Nominal	Description	Fair Value €	% of Net Assets
Collective investment schemes			
United States			
22,200	Energy Select Sector SPDR Fund	1,497,533	0.21
5,812	iShares MSCI Thailand Capped ETF	388,405	0.06
5,259	iShares Russell 2000 ETF	589,336	0.09
15,306	Market Vectors Biotech ETF	1,852,325	0.26
4,414	SPDR S&P 500 ETF Trust	815,492	0.12
		<u>5,143,091</u>	<u>0.74</u>
Total collective investment schemes		<u>5,143,091</u>	<u>0.74</u>
Contracts for difference (b)			
Australia			
(34,552)	BHP Billiton Plc	32,789	0.00
(3,129)	Commonwealth Bank of Australia	78	0.00
(257,998)	Fortescue Metals Group Limited	89,979	0.01
(7,488)	GS EHGGAU Index	28,129	0.00
(560,958)	Independence Group NL	163,037	0.03
(78,311)	OZ Minerals Limited	4,333	0.00
(68)	S&P/ASX 200 Index	4,491	0.00
236,685	Sandfire Resources NL	218,058	0.04
(108,299)	TPG Telecom Limited	5,201	0.00
		<u>546,095</u>	<u>0.08</u>
Austria			
(16,579)	Voestalpine AG	<u>50,317</u>	<u>0.01</u>
Belgium			
(66,522)	Bekaert SA	63,618	0.01
(70,110)	bpost SA	32,036	0.00
(6,993)	Proximus	1,109	0.00
(15,727)	Solvay SA	135,167	0.02
		<u>231,930</u>	<u>0.03</u>
Bermuda			
(286,677)	Seadrill Limited	<u>342,292</u>	<u>0.05</u>
		<u>342,292</u>	<u>0.05</u>
Brazil			
(20,540)	BRF SA	3,761	0.00
(11,635)	Embraer SA	4,924	0.00
32,935	lochpe-Maxion SA	8,127	0.00
47,381	JBS SA	9,517	0.00
48,172	Suzano Papel e Celulose SA	45,649	0.01
		<u>71,978</u>	<u>0.01</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Canada			
(13,175)	Bonavista Energy Corporation	2,785	0.00
(534)	Canadian Pacific Railway Limited	1,197	0.00
291,356	Entertainment One Limited	105,316	0.02
(141,137)	First Quantum Minerals Limited	85,308	0.01
(58,096)	Lundin Mining Corporation	13,463	0.00
(16,780)	Paramount Resources Limited	7,156	0.00
(11,112)	Parex Resources Inc	791	0.00
(12,440)	Peyto Exploration & Development Corporation	23,160	0.00
(546)	S&P/TSX DIV MTL&MIN Index	65,911	0.01
(23,030)	Seven Generations Energy Limited	52,328	0.01
(10,731)	Shaw Communications Inc	1,169	0.00
(66,783)	Sheritt International Corporation	20,030	0.00
(14,590)	Tamarack Valley Energy Limited	3,728	0.00
(30,358)	Teck Resources Limited	21,077	0.00
(33,444)	TORC Oil & Gas Limited	18,353	0.00
(135,904)	Turquoise Hill Resources Limited	48,634	0.01
(15,941)	WestJet Airlines Limited	12,522	0.00
(288,030)	Whitecap Resources Inc	276,420	0.05
		<u>759,348</u>	<u>0.11</u>
Chile			
35,904,611	Corbanca SA	511	0.00
(1,393)	Empresa Nacional de Telecomunicaciones SA	574	0.00
		<u>1,085</u>	<u>0.00</u>
China			
(1,230,000)	Agricultural Bank of China Limited - HSBC	39,044	0.01
(527,308)	Agricultural Bank of China Limited - MS	11,948	0.00
204,606	China International Travel Service Corporation Limited	231,673	0.03
(41,000)	China Medical System Holdings Limited	9,560	0.00
(93,000)	China Railway Group Limited	12,683	0.00
(8,000)	ENN Energy Holdings Limited	5,722	0.00
(22,804)	Great Wall Motor Company Limited	6,659	0.00
235,325	Midea Group Company Limited	105,622	0.02
(25,000)	Ping An Insurance Group Company of China Limited	5,050	0.00
156,952	Shanghai International Airport Company Limited	142,736	0.02
(2,043)	Tencent Holdings Limited	1,173	0.00
(48,000)	Want Want China Holdings Limited	2,831	0.00
(21,000)	Weichai Power Company Limited	10,237	0.00
		<u>584,938</u>	<u>0.08</u>
Colombia			
(27,795)	Ecopetrol SA	195,704	0.03

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Denmark			
(25,623)	Danske Bank A/S	1,536	0.00
(87)	ISS A/S	42	0.00
(17,484)	Matas A/S	50,029	0.01
(12,650)	Novozymes A/S	11,227	0.00
44,821	Pandora A/S	174,191	0.03
(375,385)	TDC A/S - GS	92,307	0.01
(297,726)	TDC A/S - HSBC	152,865	0.02
7,667	Vestas Wind Systems A/S	20,878	0.00
1,115	William Demant Holding A/S	8,812	0.00
		<u>511,887</u>	<u>0.07</u>
European Union			
3,342	CRH Plc	30,240	0.00
(15,403)	DJ EURO STOXX Mid Price Index	220,349	0.03
(5,911)	DJ Stoxx 600 Basic Resources Index	93,033	0.01
(9,976)	Dow Jones STOXX 600 Automobiles and Parts	136,947	0.02
(4,012)	Dow Jones STOXX 600 Food and Beverages - CS	67,096	0.01
(4,465)	Dow Jones STOXX 600 Food and Beverages - MS	101,057	0.01
(2,478)	Dow Jones STOXX 600 Travel and Leisure - GS	25,158	0.00
(5,788)	Dow Jones STOXX 600 Travel and Leisure - MS	61,331	0.01
(1,146)	Dow Jones STOXX Chemical Supersector	69,154	0.01
(16,266)	EST EUR SML CAPP EUR Index	109,429	0.02
(4,026)	ESTX TR&LS \$ PR Index	20,176	0.00
(750)	EU Low Inflation	16,959	0.00
(1,749)	EURO STOXX Industrial Goods & Services Index	9,585	0.00
(3,211)	EURO STOXX Telecommunications Index	25,698	0.00
(2,037)	MSGSLXAP Index	53,513	0.01
355	MSMANOK Index	509	0.00
(3,219)	STOXX Europe 600 Chemicals Index EUR	57,113	0.01
(4,121)	STOXX Europe 600 Construction & Materials Index	98,590	0.01
(4,531)	STOXX Europe 600 Health Care Index - CS	177,035	0.03
(2,039)	STOXX Europe 600 Health Care Index - GS	32,711	0.00
(2,731)	STOXX Europe 600 Index EUR - CS	44,575	0.01
(5,871)	STOXX Europe 600 Index EUR - GS	104,134	0.03
(14,863)	STOXX Europe 600 Index EUR - MS	123,751	0.03
(4,553)	STOXX Europe 600 Industrial Goods & Services Index EUR - CS	164,994	0.02
(21,701)	STOXX Europe 600 Industrial Goods & Services Index EUR - MS	175,326	0.03
(3,062)	STOXX Europe 600 Media Price Index	18,675	0.00
(3,680)	STOXX Europe 600 Oil & Gas Index EUR - CS	14,749	0.00
(5,043)	STOXX Europe 600 Oil & Gas Index EUR - GS	30,699	0.00
(2,381)	STOXX Europe 600 Oil & Gas Index EUR - MS	21,374	0.00
(3,472)	STOXX Europe 600 Personal & Household Goods Index	104,395	0.02

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
European Union (continued)			
(1,022)	STOXX Europe 600 Retail Index - GS	3,859	0.00
(10,014)	STOXX Europe 600 Retail Index - MS	119,298	0.02
(7,284)	STOXX Europe 600 Utilities Index	77,816	0.01
(1,402)	STOXX Europe Mid 200 Index EUR - GS	9,110	0.00
(1,629)	STOXX Europe Mid 200 Index EUR - MS	13,893	0.00
(10,949)	STOXX Europe Small 200 Index EUR	8,179	0.00
		<u>2,440,510</u>	<u>0.35</u>
Finland			
59,621	Cargotec OYJ	42,135	0.01
(62,085)	Konecranes OYJ	200,296	0.03
(20,288)	Metso OYJ	14,490	0.00
		<u>256,921</u>	<u>0.04</u>
France			
(24,068)	Accor SA - GS	63,900	0.01
(15,633)	Accor SA - MS	39,978	0.01
(5,172)	Air Liquide SA - GS	19,554	0.00
(9,777)	Air Liquide SA - MS	51,290	0.01
48,112	Alten SA	91,256	0.01
(11,252)	Atos SE	33,118	0.00
(70,837)	AXA SA	13,966	0.00
21,386	Belvedere SA	33,042	0.00
(32,670)	Bureau Veritas SA	11,066	0.00
30,294	Cap Gemini SA	10,508	0.00
(36,465)	Carrefour SA - MS	29,192	0.00
(14,300)	Carrefour SA - GS	4,707	0.00
(3,609)	Casino Guichard Perrachon SA - GS	25,316	0.00
(2,711)	Casino Guichard Perrachon SA - MS	9,607	0.00
(10,677)	Cie de Saint-Gobain	27,299	0.00
(9,770)	Danone SA - GS	16,095	0.00
(25,210)	Danone SA - MS	36,231	0.01
(10,562)	Imerys SA	26,733	0.00
10,543	Innate Pharma SA	24,596	0.00
(67,327)	JCDecaux SA	19,816	0.00
3,951	Kering - GS	13,065	0.00
8,878	Kering - MS	15,390	0.00
(16,476)	Legrand SA	35,153	0.01
(7,153)	L'Oreal SA - GS	40,937	0.02
(16,086)	L'Oreal SA - MS	113,541	0.03
(44,157)	Neopost SA	464,543	0.08
(4,910)	Pemod Ricard SA	2,204	0.00
176,650	Peugeot SA	34,283	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
France (continued)			
64,581	Rubis SCA	83,985	0.01
(9,125)	Safran SA	2,645	0.00
(183)	Sanofi	21	0.00
15,765	SEB SA	38,930	0.01
58,320	Societe Television Francaise	437	0.00
(8,202)	Sodexo SA	42,049	0.01
27	Sopra Steria Group	89	0.00
13,636	SPIE SA - GS	18,409	0.00
17,873	SPIE SA - MS	24,129	0.00
(5,770)	Valeo SA - GS	59,273	0.01
(8,757)	Valeo SA - MS	8,364	0.00
(17,860)	Vallourec SA - GS	26,690	0.00
(10,424)	Vallourec SA - MS	53,759	0.01
(16,910)	Veolia Environnement SA	14,286	0.00
		1,679,452	0.24
Germany			
(6,343)	Adidas AG	12,204	0.00
(8,689)	Aurubis AG	29,604	0.00
(50,763)	BASF SE	351,720	0.05
(5,284)	Bayerische Motoren Werke AG - HSBC	42,642	0.01
(51,667)	Bayerische Motoren Werke AG - MS	133,463	0.02
(3,853)	Continental AG	29,668	0.00
(11,184)	Deutsche Annington Immobilien SE	1,432	0.00
27,183	DMG Mori AG	20,746	0.00
71,558	Evonik Industries AG	108,742	0.02
(20,077)	Fielmann AG	1,237	0.00
1,421	FUCHS PETROLUB SE	1,882	0.00
(53,159)	GEA Group AG - GS	180,338	0.03
(70,075)	GEA Group AG - MS	202,543	0.03
(29,130)	Hannover Rueck SE	139,992	0.02
26,396	HeidelbergCement AG	3,892	0.00
(18,751)	Hella KGaA Hueck & Company	35,971	0.01
(3,827)	Henkel AG & Company KGaA	15,513	0.00
(2,390)	HUGO BOSS AG	42,197	0.01
(8,827)	Leoni AG - GS	19,399	0.00
(518)	Leoni AG - MS	207	0.00
46,147	MAN SE	15,205	0.00
2,067	Merck KGaA	17,410	0.00
(26,194)	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	52,388	0.01
(2,587)	Porsche Automobil Holding SE	10,311	0.00
7,479	RHOEN-KLINIKUM AG	5,461	0.00
(12,213)	Rocket Internet SE	21,483	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Germany (continued)			
(18,159)	SAP SE - CS	29,315	0.00
(10,101)	SAP SE - MS	38,412	0.01
(13,517)	Siemens AG - CS	12,521	0.00
(42,365)	Siemens AG - MS	190,460	0.04
(14,351)	ThyssenKrupp AG	3,571	0.00
(4,128)	Volkswagen AG	38,684	0.01
(7,755)	Wirecard AG	18,517	0.00
15,131	Zalando SE	15,727	0.00
		<u>1,842,857</u>	<u>0.27</u>
Hong Kong			
135,928	Brilliance China Automotive Holdings Limited - CS	16,465	0.00
(135,965)	Brilliance China Automotive Holdings Limited - MS	28,216	0.00
321,822	Cheung Kong Property Holdings Limited	1,697,372	0.25
(22,000)	China Unicom Hong Kong Limited	627	0.00
(142,663)	Chow Tai Fook Jewellery Group Limited	6,613	0.00
(13,000)	CLP Holdings Limited	4,320	0.00
(63,000)	Hang Lung Properties Limited	16,700	0.00
(791,170)	Hong Kong & China Gas Company Limited	55,451	0.01
34,400	Hongkong Land Holdings Limited	1,605	0.00
(90,000)	Wharf Holdings Limited	60,163	0.01
		<u>1,887,532</u>	<u>0.27</u>
India			
32,294	HCL Technologies Limited	192,252	0.03
Ireland			
382,004	Aer Lingus Group Plc	71,947	0.01
(6,053,850)	Bank of Ireland	33,907	0.00
950,598	Caixa Homes Plc	87,930	0.01
(3,342)	CRH Plc	3,551	0.00
7,423	DCC Plc - CS	18,954	0.00
12,680	DCC Plc - GS	31,617	0.00
(112,955)	Glanbia Plc	15,377	0.00
(2,694)	iShares Core FTSE 100 UCITS ET	390	0.00
(56,213)	Smurfit Kappa Group Plc	113,350	0.03
		<u>377,023</u>	<u>0.05</u>
Isle of Man			
300,210	Optimal Payments Plc	18,179	0.00
198,248	Playtech Plc	32,293	0.01
		<u>50,472</u>	<u>0.01</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Israel			
6,115	Teva Pharmaceutical Industries Limited	29,314	0.00
Italy			
(75,541)	Assicurazioni Generali SpA	84,528	0.01
(2,518,799)	Enel SpA	493,323	0.07
(57,822)	Italcementi SpA	7,078	0.00
(6,533)	Prysmian SpA	7,748	0.00
(410,604)	Terna Rete Elettrica Nazionale SpA	132,347	0.02
(177,850)	UniCredit SpA	58,087	0.01
		<u>783,111</u>	<u>0.11</u>
Japan			
42,100	Alps Electric Company Limited	255,284	0.04
38,825	Dai-ichi Life Insurance Company Limited	138,527	0.02
21,371	Denso Corporation	12,724	0.00
(100,000)	Fujitsu Limited	27,776	0.00
(172)	Japan Real Estate Investment Corporation	9,482	0.00
(101,001)	Mitsubishi Motors Corporation	59,040	0.01
(38,900)	Mitsubishi UFJ Financial Group Inc - HSBC	8,112	0.00
(9,636)	Mitsubishi UFJ Financial Group Inc - MS	34	0.00
(171)	Nippon Building Fund Inc	54,998	0.01
277,100	Nomura Holdings Inc	119,078	0.02
97,600	Sekisui House Limited	53,172	0.01
6,100	Sumitomo Mitsui Financial Group Inc	63,488	0.01
390,942	Sumitomo Mitsui Trust Holdings Inc	92,731	0.01
9,130	TDK Corporation	45,928	0.01
		<u>940,374</u>	<u>0.14</u>
Jersey Channel Islands			
(8,111)	Randgold Resources Limited	76,509	0.01
Luxembourg			
(11,514)	APERAM SA	20,453	0.00
(21,863)	ArcelorMittal	37,962	0.01
		<u>58,415</u>	<u>0.01</u>
Mexico			
30,647	Gruma SAB de CV	908	0.00
(158,346)	Grupo Comercial Chedraui SA de CV	21,783	0.00
		<u>22,691</u>	<u>0.00</u>
Netherlands			
(212,483)	Aegon NV	129,679	0.02

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Netherlands (continued)			
(6,700)	ASML Holding NV	38,968	0.01
(31,913)	Boskalis Westminster NV	22,646	0.00
(8,493)	Heineken Holding NV	332	0.00
(5,053)	Heineken NV	12,969	0.00
294,314	ING Groep NV	21,415	0.00
628,783	Koninklijke KPN NV	87,410	0.01
(105,007)	Royal Dutch Shell Plc - Class B Shares - CS	78,963	0.01
(18,880)	Royal Dutch Shell Plc - Class B Shares - ML	57,824	0.01
(2,494,984)	SNS REAAL NV	2,833,453	0.42
		<u>3,283,659</u>	<u>0.48</u>
Norway			
(86,963)	Norsk Hydro ASA	21,621	0.00
141,450	Storebrand ASA	16,633	0.00
(132,149)	Telenor ASA	68,087	0.02
		<u>106,341</u>	<u>0.02</u>
Poland			
(16,894)	KGHM Polska Miedz SA	21,416	0.00
Portugal			
(12,269,870)	Banco Comercial Portugues SA	138,872	0.02
(1,932,205)	EDP - Energias de Portugal SA	179,622	0.03
(53,436)	Galp Energia SGPS SA	29,481	0.00
61,710	NOS SGPS SA	27,475	0.00
		<u>375,450</u>	<u>0.05</u>
Russia			
2,606	Magnit PJSC	23,816	0.01
(74,001)	MMC Norilsk Nickel PJSC	21,792	0.00
		<u>45,608</u>	<u>0.01</u>
Singapore			
(10,056)	Avago Technologies Limited	128,524	0.02
(277,368)	Oversea-Chinese Banking Corporation Limited	65,495	0.01
4,300	United Overseas Bank Limited	713	0.00
		<u>194,732</u>	<u>0.03</u>
South Africa			
(82,263)	Impala Platinum Holdings Limited	13,003	0.00
(165,477)	Lonmin Plc	54,271	0.02
(28,019)	Mondi Plc	21,374	0.00
(32,676)	Truworths International Limited	3,927	0.00
37,742	Woolworths Holdings Limited	21,246	0.00
		<u>113,821</u>	<u>0.02</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
South Korea			
(524)	Samsung Electronics Company Limited	17,700	0.00
Spain			
(27,517)	Abertis Infraestructuras SA	11,762	0.00
(21,176)	Aena SA	2,746	0.00
(469,431)	Banco Bilbao Vizcaya Argentaria SA - CS	154,767	0.02
(3,320)	Banco Bilbao Vizcaya Argentaria SA - MS	1,022	0.00
(1,046,455)	Banco de Sabadell SA	182,380	0.04
(98,809)	Banco Santander SA - CS	48,858	0.01
(45)	Banco Santander SA - MS	4	0.00
(1,828,692)	Bankia SA	116,572	0.02
53,344	Cellnex Telecom SAU - CS	837	0.00
27,699	Cellnex Telecom SAU - MS	28,411	0.00
(35,291)	Gas Natural SDG SA - GS	61,860	0.01
(226,326)	Gas Natural SDG SA - HSBC	171,837	0.02
(17,530)	INDITEX EUR0.03 - GS	11,698	0.00
(40,409)	INDITEX EUR0.03 - MS	26,344	0.00
(20,530)	Obrascon Huarte Lain SA	27,431	0.00
		<u>846,529</u>	<u>0.12</u>
Sweden			
(116,769)	Alfa Laval AB - GS	50,528	0.01
(61,731)	Alfa Laval AB - MS	104,078	0.02
(207,466)	Assa Abloy SER'B'NPV	230,649	0.02
(15,285)	Atlas Copco AB	24,448	0.00
(27,438)	Autoliv Inc - CS	41,442	0.01
(7,102)	Autoliv Inc - MS	13,645	0.00
230,081	Com Hem Holding AB	59,434	0.01
(240,310)	Electrolux AB	70,285	0.01
(148,163)	Husqvarna AB	52,453	0.01
(69,730)	Sandvik AB	66,693	0.01
(28,485)	Securitas AB - GS	18,268	0.00
(38,595)	Securitas AB - MS	56,309	0.01
(72,217)	Skandinaviska Enskilda Banken AB	14,915	0.00
(150,251)	SKF AB	62,816	0.01
(9,911)	Svenska Cellulosa AB SCA	10,274	0.00
(52,892)	Svenska Handelsbanken AB	43,015	0.01
23,079	Swedish Orphan Biovitrum AB	109,864	0.02
(145,093)	Tele2 AB	69,328	0.01
(372,570)	TeliaSonera AB	45,347	0.01
52,514	Thule Group AB	12,202	0.00
(65,113)	Volvo AB	20,439	0.00
		<u>1,176,432</u>	<u>0.17</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Switzerland			
(62,386)	ABB Limited - CS	77,978	0.01
(227,217)	ABB Limited - MS	306,133	0.04
(6,703)	Aryzta AG	60,305	0.01
2,031	Basilea Pharmaceutica	41,024	0.01
(22,849)	Cie Financiere Richemont SA	55,664	0.01
(940)	Credit Suisse Group AG	167	0.00
(29,067)	DKSH Holding AG	151,562	0.02
(700)	Geberit AG	8,735	0.00
(206)	Givaudan SA - GS	23,736	0.00
(962)	Givaudan SA - MS	132,817	0.02
(53,324)	Glencore Plc	10,313	0.00
(8,823)	Holcim Limited	33,846	0.00
(683)	Kaba Holding AG	21,379	0.00
(4,317)	Kuehne + Nagel International AG	35,847	0.01
6,897	Molecular Partners AG	75,243	0.01
(46,995)	Nestle SA - CS	93,163	0.01
(33,233)	Nestle SA - GS	109,066	0.02
(12,289)	Panalpina Welttransport Holding AG	148,425	0.02
(1,463)	SGS SA	130,320	0.02
(8,068)	Swatch Group AG - MS	468,123	0.07
(5,884)	Swatch Group AG - CS	133,976	0.02
(328)	Swatch Group AG - GS	4,371	0.00
(8,821)	Swisscom AG - CS	53,504	0.01
(2,058)	Swisscom AG - GS	38,975	0.01
(368)	Syngenta AG	7,627	0.00
(81,485)	Transocean Limited	1,293	0.00
(12,918)	Wolseley Plc	22,060	0.00
(4,296)	Zurich Insurance Group AG	57,811	0.01
		2,303,463	0.33
Taiwan			
(8,000)	AU Optronics Corporation - CS	601	0.00
(2,363,982)	AU Optronics Corporation - MS	23,634	0.00
(45,000)	Delta Electronics Inc	5,877	0.00
522,000	E.Sun Financial Holding Company Limited	24,864	0.01
92,742	MediaTek Inc	19,548	0.00
		74,524	0.01
Thailand			
(2,095,413)	Home Product Center PCL	9,335	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Turkey			
(718,182)	Eregli Demir ve Celik Fabrikalari TAS	49,184	0.01
(115,499)	Turkiye Garanti Bankasi AS	10,173	0.00
		<u>59,357</u>	<u>0.01</u>
United Kingdom			
(189,192)	AA Plc - CS	126,030	0.02
(264,936)	AA Plc - GS	123,912	0.02
(112,046)	Antofagasta Plc	36,793	0.01
(42,219)	Ashtead Group Plc	51,520	0.01
42,346	ASOS Plc - GS	54,990	0.01
56,171	ASOS Plc - MS	110,418	0.02
4,686	Barclays Plc	185	0.00
(28,376)	Berendsen Plc	13,574	0.00
(85,362)	Betfair Group Plc - CS	100,839	0.01
(21,195)	Betfair Group Plc - GS	1,211	0.00
(21,798)	British American Tobacco Plc	57,533	0.01
(140,946)	British Land Company Plc	63,335	0.01
(29,006)	Britvic Plc	3,653	0.00
457,690	Capita Plc	61,563	0.01
(1,093,323)	Centrica Plc - CS	98,594	0.01
(1,165,731)	Centrica Plc - MS	158,181	0.02
(51,790)	CNH Industrial NV	2,657	0.00
(346,641)	Compass Group Plc - CS	298,425	0.04
(73,023)	Compass Group Plc - GS	99,287	0.01
(70,958)	Compass Group Plc - MS	62,748	0.01
612,630	CSR Plc	189,583	0.03
11,275	Diageo Plc	2,774	0.00
252,866	Dixons Carphone Plc	14,927	0.00
79,613	Domino's Pizza Group Plc	112,651	0.02
(422,734)	Drax Group Plc	163,940	0.02
(1)	easyJet Plc	1	0.00
136,860	Eland Oil & Gas Plc	35,096	0.01
(146,134)	Ensco Plc - Class A Shares	61,889	0.01
96,317	Faroe Petroleum Plc	406	0.00
(13,161)	Fiat Chrysler Automobiles NV - CS	17,019	0.00
(138,783)	Fiat Chrysler Automobiles NV - MS	90,398	0.01
(370)	FTSE 350 General Retailers Index - GS	48,188	0.01
(551)	FTSE 350 General Retailers Index - MS	87,268	0.01
(144)	FTSE 350 Mining Index - CS	272,525	0.04
(18)	FTSE 350 Mining Index - GS	57,571	0.01
(9)	FTSE 350 Mining Index	36,373	0.01
(64,149)	Genel Energy Plc	59,201	0.01
(41,771)	GlaxoSmithKline Plc	74,896	0.01

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United Kingdom (continued)			
(81,798)	Imagination Technologies Group Plc	4,959	0.00
(29,915)	IMI Plc	41,167	0.01
(19,302)	Imperial Tobacco Group Plc - GS	53,256	0.01
(6,602)	Imperial Tobacco Group Plc - MS	15,590	0.00
(56,355)	Inchcape Plc	25,707	0.00
430,873	Informa Plc	71,869	0.01
(34,595)	Intertek Group Plc	38,696	0.01
(913,061)	Legal & General Group Plc	101,327	0.01
(149,773)	Marks & Spencer Group Plc	38,337	0.01
(42)	MCX FTSE 250 - GS	28,869	0.00
(86)	MCX FTSE 250 - MS	19,025	0.00
(18,484)	Michael Kors Holdings Limited	83,192	0.01
36,174	Micro Focus International Plc	44,295	0.01
(596,202)	National Grid Plc	544,415	0.08
(19,785)	Next Plc - GS	7,087	0.00
7,813	Next Plc - MS	16,974	0.00
(39,830)	Noble Corporation Plc	56,107	0.01
(88,406)	OneSavings Bank Plc	2,436	0.00
(83,931)	Ophir Energy Plc	35,683	0.01
(72,282)	Paragon Group of Companies Plc	234	0.00
(106,571)	Pearson Plc	66,917	0.01
12,811	Persimmon Plc	3,149	0.00
(38,599)	Reckitt Benckiser Group Plc	120,354	0.02
285,453	Rentokil Initial Plc	44,645	0.01
(17,257)	Rightmove Plc	18,315	0.00
2,426,482	Royal Bank of Scotland Group Plc	16,722	0.00
26,355	RPC Group Plc	9,240	0.00
(1,194)	RUKM 150 Index	58,724	0.01
(340,656)	Sage Group Plc - CS	96,115	0.01
(59,920)	Sage Group Plc - GS	12,169	0.00
(228,111)	Shaftesbury Plc	19,962	0.00
35,494	Sophos Group Plc	4,510	0.00
307,377	Sports Direct International Plc	302,966	0.04
(557,963)	SSE Plc - CS	762,379	0.11
(547,125)	SSE Plc - MS	485,960	0.07
(782,041)	Standard Life Plc	263,068	0.04
(78,809)	Subsea 7 SA	74,116	0.01
167,620	TalkTalk Telecom Group Plc	151,758	0.02
(60,017)	Travis Perkins Plc - CS	61,617	0.01
(5,212)	Travis Perkins Plc - MS	4,687	0.00
(7,165)	TUI AG	18,750	0.00
(47,603)	Unilever NV	82,438	0.01
(198,487)	Unilever Plc - CS	348,248	0.06

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United Kingdom (continued)			
(29,743)	Unilever Plc - GS	54,572	0.01
(122,131)	Unilever Plc - MS	206,272	0.04
(67,846)	Whitbread Plc - CS	220,667	0.03
(8,224)	Whitbread Plc - GS	7,977	0.00
(8,213)	Whitbread Plc - MS	31,059	0.00
(680,366)	William Hill Plc	87,299	0.01
253,937	WM Morrison Supermarkets Plc - GS	20,385	0.00
518,929	WM Morrison Supermarkets Plc - MS	32,496	0.00
(8,094)	WPP Plc - CS	6,046	0.00
(63,368)	WPP Plc - GS	46,695	0.01
(3,011)	WPP Plc - MS	2,447	0.00
		7,822,103	1.13
United States			
(1)	AbbVie Inc	3	0.00
12,302	Aetna Inc	105,808	0.02
(4,841)	Air Lease Corporation	20,041	0.00
(4,639)	Alexion Pharmaceuticals Inc	11,965	0.00
(7,914)	Allegheny Technologies Inc	1,344	0.00
(2,272)	American Express Company	6,238	0.00
(2,863)	American Tower Corporation	2,981	0.00
(1,139)	Apple Inc	271	0.00
(26,553)	Applied Materials Inc	21,682	0.00
(24,547)	Atwood Oceanics Inc	87,791	0.01
(9,987)	Axalta Coating Systems Limited	16,473	0.00
(65,071)	Best Buy Company Inc - CS	115,599	0.02
(9,262)	Best Buy Company Inc - MS	10,968	0.00
44,564	Bio-Reference Laboratories Inc	49,256	0.01
(3,696)	Boeing Company	23,333	0.00
(14,531)	Bonanza Creek Energy Inc	84,077	0.01
(56,971)	BorgWarner Inc	132,021	0.02
67,293	Cardinal Health Inc	34,445	0.00
93,720	Carnival Plc - CS	292,048	0.05
23,049	Carnival Plc - MS	224,230	0.04
(40,724)	Caterpillar Inc	23,202	0.00
(21,649)	Century Aluminum Company	20,410	0.00
(3,448)	CH Robinson Worldwide Inc	7,224	0.00
4,685	Cheniere Energy Inc	620	0.00
(43,749)	Comstock Resources Inc	8,432	0.00
(2,343)	Conn's Inc	2,722	0.00
(5,245)	ConocoPhillips - GS	9,884	0.00
(4,120)	ConocoPhillips - MS	8,597	0.00
(75,866)	Consumer Staples Select Sector SPDR Fund	61,883	0.01

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(29,187)	Coming Inc	16,601	0.00
1,131	CR Bard Inc	3,073	0.00
(1,133)	Cummins Inc - CS	13,308	0.00
(22,526)	Cummins Inc - MS	159,531	0.02
(45,248)	Cypress Semiconductor Corporation	12,034	0.00
(12,554)	Dick's Sporting Goods Inc	568	0.00
111,010	DIRECTV	27,381	0.00
(36,857)	Dover Corporation	146,556	0.02
15,011	Dresser-Rand Group Inc	7,742	0.00
8,786	Dynegy Inc	3,143	0.00
(3,639)	Eagle Materials Inc - CS	12,081	0.00
(5,967)	Eagle Materials Inc - MS	24,899	0.00
(4,940)	Eaton Corporation Plc	10,799	0.00
(3,419)	Eaton Vance Corporation	3,295	0.00
(4,431)	Ecolab Inc	5,537	0.00
(2,164)	Emerge Energy Services LP	2,356	0.00
(76,897)	Energy Select Sector SPDR Fund	193,633	0.04
(12,603)	Energy Transfer Equity LP	6,003	0.00
(37,324)	Enterprise Products Partners LP	47,657	0.01
(9,530)	Expeditors International of Washington Inc	7,220	0.00
126,464	Family Dollar Stores Inc	187,982	0.04
(82,983)	Fastenal Company	42,095	0.01
(7,064)	Fluor Corporation	26,052	0.00
(39,950)	FMC Technologies Inc	35,846	0.01
(107,420)	Ford Motor Company	38,454	0.01
(100,781)	Franklin Resources Inc	325,361	0.06
(19,879)	GameStop Corporation - CS	5,169	0.00
(2,809)	GameStop Corporation - MS	3,962	0.00
(7,971)	GATX Corporation	16,625	0.00
(46,755)	General Electric Company	32,408	0.00
(29,628)	GS G1ENUS Index	8,824	0.00
(18,363)	GSG1MCEN 5/22	6,166	0.00
(134,595)	Halliburton Company	294,732	0.05
297,765	Health Care Select Sector SPDR Fund	541,564	0.09
(17,615)	Hedge Fund VIP May 2015	99,608	0.01
1,041	Hedge Fund VIP November 2014	8,684	0.00
(9,438)	Helmerich & Payne Inc	20,846	0.00
(17,960)	Home Depot Inc	16,351	0.00
(1,140)	IDEXX Laboratories Inc	628	0.00
(17,509)	Industrial Select Sector SPDR Fund	34,265	0.00
(16,545)	Industrials Select Sector Index	379,276	0.06
(77,986)	Intel Corporation	73,146	0.01
(1,250)	International Flavors & Fragrances Inc	7,424	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(22,619)	Interpublic Group of Companies Inc	2,390	0.00
(2,279)	Invesco Limited	4,471	0.00
(48,677)	iShares MSCI Brazil Capped ETF - CS	5,319	0.00
(24,744)	iShares MSCI Brazil Capped ETF - MS	26,947	0.00
(11,715)	iShares MSCI Germany ETF	21,552	0.00
(78,476)	iShares Russell 2000 ETF - CS	13,492	0.00
79,500	iShares Russell 2000 ETF - MS	50,393	0.01
(8,201)	iShares US Real Estate ETF	11,587	0.00
(8,213)	Jacobs Engineering Group Inc	21,822	0.00
(14,643)	JC Penney Company Inc	3,663	0.00
(40,413)	Johnson & Johnson - CS	250,389	0.05
(1,531)	Johnson & Johnson - MS	5,828	0.00
(8,941)	Joy Global Inc	21,930	0.00
(50,155)	KLA-Tencor Corporation	59,491	0.01
(26,288)	Lowe's Companies Inc	35,496	0.01
(4,686)	Macy's Inc	10,159	0.00
(39,874)	Market Vectors Oil Service ETF	76,289	0.01
(11,664)	Market Vectors Semiconductor ETF	7,971	0.00
(2,046)	Martin Marietta	13,375	0.00
(22,388)	Materials Select Sector SPDR Fund	19,771	0.00
40,186	McKesson Corporation	366,353	0.06
(43,783)	MSGLAUT1 Index	38,777	0.01
(90,354)	MSGLMLP Basket	342,190	0.06
(73,039)	MSGLMLP2 Index	238,782	0.04
(72,129)	National Oilwell Varco Inc	76,355	0.01
(17,306)	NetApp Inc	17,176	0.00
(1,171)	NIKE Inc	346	0.00
(1,666)	Nordson Corporation	3,882	0.00
(4,258)	NOW Inc	6,317	0.00
(15,805)	Oceaneering International Inc	28,645	0.00
(5,279)	Old Dominion Freight Line Inc	7,844	0.00
(6,299)	Omnicom Group Inc	8,561	0.00
(5,833)	Oracle Corporation	93	0.00
(42,723)	Owens & Minor Inc	35,348	0.01
(19,373)	PACCAR Inc	20,022	0.00
(324,704)	Paragon Offshore Plc	193,205	0.04
(8,175)	Parker-Hannifin Corporation - CS	29,224	0.00
(6,802)	Parker-Hannifin Corporation - MS	27,203	0.00
(16,486)	PDC Energy Inc - GS	28,604	0.00
(4,204)	PDC Energy Inc - MS	16,668	0.00
(3,420)	Pfizer Inc	2,298	0.00
(30,749)	PureFunds ISE Cyber Security ETF	52,042	0.01
(1,596)	QUALCOMM Inc	8,027	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(2,779)	Raytheon Company	13,586	0.00
(4,402)	Regal Beloit Corporation	23,558	0.00
(10,973)	Rexnord Corporation	21,711	0.00
(1)	Reynolds American Inc	2	0.00
(2,218)	Rice Energy Inc	3,644	0.00
(5,525)	Rockwell Collins Inc	16,915	0.00
(133)	S&P Retail Select Industry Index	9,725	0.00
(293,429)	Sandridge Energy Inc	163,109	0.02
(1,202)	Schlumberger Limited	4,330	0.00
(120,305)	Seadrill Limited	137,778	0.02
(3,084)	Simon Property Group Inc - CS	8,153	0.00
(23,583)	Simon Property Group Inc - MS	198,880	0.04
(1,137)	Skyworks Solutions Inc	6,084	0.00
(6,200)	SM Energy Company - GS	51,264	0.01
(591)	SM Energy Company - MS	749	0.00
(7,069)	SPDR S&P 500 ETF Trust	22,420	0.00
(58,800)	SPDR S&P Metals & Mining ETF	6,000	0.00
(5,857)	SPDR S&P Oil & Gas Exploration & Production ETF - CS	21,021	0.00
(51,215)	SPDR S&P Oil & Gas Exploration & Production ETF - GS	116,638	0.02
(5,859)	SPDR S&P Retail ETF	6,707	0.00
(26,774)	Staples Inc - Citi	27,778	0.00
(26,582)	Staples Inc - MS	35,047	0.01
(9,372)	Starbucks Corporation	2,241	0.00
(2,279)	T Rowe Price Group Inc	5,101	0.00
(10,296)	Target Corporation	17,291	0.00
(38,258)	Teradata Corporation	218,866	0.04
3,533	Time Warner Cable Inc	1,046	0.00
(246,660)	Transocean Limited - GS	530,877	0.09
(14,503)	Transocean Limited - MS	29,928	0.00
(4,993)	United Continental Holdings Inc	31,884	0.00
(11,718)	Utilities Select Sector SPDR Fund - CS	11,937	0.00
(27,990)	Utilities Select Sector SPDR Fund - GS	22,222	0.00
(140,067)	Utilities Select Sector SPDR Fund - MS	197,696	0.04
(56,171)	Verizon Communications Inc - CS	132,800	0.03
(20,797)	Verizon Communications Inc - GS	12,757	0.00
(4,137)	WABCO Holdings Inc - CS	10,373	0.00
(8,216)	WABCO Holdings Inc - MS	32,004	0.00
(1)	Wells Fargo & Company	1	0.00
(3,735)	WP Carey Inc	31,291	0.00
(1,697)	WW Grainger Inc - CS	9,253	0.00
(1,989)	WW Grainger Inc - MS	12,488	0.00
27,555	Zoetis Inc	239,550	0.04
		8,947,435	1.32
	Total contracts for difference	39,330,912	5.70

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

Nominal	Description	Fair Value €	% of Net Assets
Equities			
Australia			
371,804	Pura Vida Energy NL	71,814	0.01
Belgium			
6,367	Delhaize Group	471,540	0.06
2,691	Galapagos NV	124,382	0.02
7,688	Galapagos NV	352,072	0.05
6,106	Melexis NV	317,512	0.05
14,983	Mithra Pharmaceuticals SA	179,047	0.03
194,910	Nyrstar NV	626,441	0.09
17,479	Tessenderlo Chemie NV	602,414	0.09
3,592	UCB SA	231,289	0.03
		<u>2,904,697</u>	<u>0.42</u>
Bermuda			
38,521	PartnerRe Limited	4,442,601	0.64
Brazil			
42,310	Itau Unibanco Holding SA	415,809	0.06
11,717	Petroleo Brasileiro SA	95,170	0.01
31,594	Telefonica Brasil SA	394,996	0.06
26,567	Tim Participacoes SA	390,088	0.06
		<u>1,296,063</u>	<u>0.19</u>
Canada			
866,911	Africa Oil Corporation	1,406,550	0.19
56,916	Air Canada	540,509	0.08
200,100	Bombardier Inc	323,665	0.05
21,888	Boulder Energy Limited	130,602	0.02
29,123	Callidus Capital Corporation	292,063	0.04
52,929	Cameco Corporation	678,357	0.10
212,588	Canacol Energy Limited	423,335	0.06
1	Canadian Oil Sands Limited	7	0.00
28,615	Canadian Pacific Railway Limited	4,115,041	0.59
311,201	Capstone Mining Corporation	272,939	0.04
56,645	Crew Energy Inc	232,522	0.03
5,630	Detour Gold Corporation	58,161	0.01
73,571	Gran Tierra Energy Inc	197,808	0.03
71,684	HudBay Minerals Inc	535,946	0.08
92,519	Kinross Gold Corporation	193,548	0.03
96,639	Knight Therapeutics Inc	465,471	0.07
760,878	Lundin Mining Corporation	2,806,066	0.40
6,198	Magna International Inc	312,014	0.05

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Canada (continued)			
93,194	Nevsun Resources Limited	314,885	0.05
166,187	Penn West Petroleum Limited	256,863	0.04
14,059	Potash Corporation of Saskatchewan Inc	390,780	0.06
42,923	Rogers Communications Inc	1,366,971	0.20
16,087	Silver Wheaton Corporation	250,358	0.04
82,699	Tamarack Valley Energy Limited	209,865	0.03
445,344	TORC Oil & Gas Limited	2,785,354	0.40
10,560	Tourmaline Oil Corporation	284,834	0.04
		<u>18,844,514</u>	<u>2.73</u>
China			
6,598	21Vianet Group Inc	121,514	0.02
16,701	58.com Inc	960,210	0.14
13,502	Alibaba Group Holding Limited	996,957	0.14
14,000	Anhui Conch Cement Company Limited	44,085	0.01
100,000	Beijing Capital International Airport Company Limited	103,497	0.01
104,239	China Merchants Bank Company Limited	272,729	0.04
59,903	China Yongda Automobiles Services Holdings Limited	39,460	0.01
4,182	Ctrip.com International Limited	272,569	0.04
342,149	E-House China Holdings Limited	2,063,579	0.30
34,261	Fuyao Glass Industry Group Company Limited	75,282	0.01
9,000	Great Wall Motor Company Limited	39,593	0.01
9,000	Hengan International Group Company Limited	95,961	0.01
6,097	iKang Healthcare Group Inc	105,830	0.02
228,859	Jiangxi Copper Company Limited	342,842	0.05
5,250	JinkoSolar Holding Company Limited	139,095	0.02
520,859	Perfect World Company Limited	9,265,321	1.34
1,680,416	Shanda Games Limited	10,376,285	1.51
192,000	Shandong Weigao Group Medical Polymer Company Limited	128,698	0.02
592,208	Sinotrans Limited	354,452	0.05
65,437	SouFun Holdings Limited	493,919	0.07
36,591	Tencent Holdings Limited	655,325	0.09
1,748,874	Tianhe Chemicals Group Limited	236,884	0.03
		<u>27,184,087</u>	<u>3.94</u>
Colombia			
83,754	Pacific Rubiales Energy Corporation	283,591	0.04
Cyprus			
18,863	Ocean Rig UDW Inc	86,849	0.01
Denmark			
243	AP Moeller - Maersk A/S	394,798	0.06

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Denmark (continued)			
11,884	H Lundbeck A/S	205,503	0.03
99,171	ISS A/S	2,935,286	0.42
53,386	Pandora A/S	5,145,444	0.75
64,073	Vestas Wind Systems A/S	2,868,720	0.41
		<u>11,549,751</u>	<u>1.67</u>
Finland			
35,175	Amer Sports OYJ	840,683	0.12
194,714	Fortum OYJ	3,103,741	0.45
48,669	Kone OYJ	1,771,552	0.26
263,239	Nokia OYJ	1,603,126	0.23
2,219	Nokian Renkaat OYJ	62,376	0.01
287,229	Outokumpu OYJ	1,297,701	0.19
48,336	Valmet OYJ	487,227	0.07
		<u>9,166,406</u>	<u>1.33</u>
France			
2,921	Rubis SCA	179,525	0.03
Germany			
65,157	Aareal Bank AG	2,294,830	0.33
10,475	Allianz SE	1,463,358	0.21
8,827	Bayer AG	1,108,230	0.16
15,726	Bayerische Motoren Werke AG	1,543,979	0.22
81,889	Brenntag AG	4,211,551	0.61
467,720	Commerzbank AG	5,362,410	0.78
3,724	Continental AG	790,419	0.11
116,861	Daimler AG	9,540,532	1.38
49,933	Deutsche Annington Immobilien SE	1,263,305	0.18
16,604	Deutsche Lufthansa AG	192,025	0.03
101,618	Deutsche Telekom AG	1,569,998	0.23
54,233	Drillisch AG	2,169,049	0.31
23,693	Duerr AG	1,979,787	0.29
50,752	E.ON SE	606,486	0.09
71,616	Evonik Industries AG	2,451,058	0.35
15,075	Fresenius SE & Company KGaA	867,566	0.13
3,496	HeidelbergCement AG	248,670	0.04
2,466	Hella KGaA Hueck & Company	106,630	0.02
4,532	Henkel AG & Company KGaA	387,441	0.06
38,621	K+S AG	1,459,294	0.21
22,595	Kabel Deutschland Holding AG	2,711,400	0.39
4,787	Linde AG	813,311	0.12
4,581	Merck KGaA	409,450	0.06
41,393	Siemens AG	3,739,858	0.54

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Germany (continued)			
63,256	Sixt Leasing AG	1,198,701	0.17
43,549	Zalando SE	1,304,510	0.19
		<u>49,793,848</u>	<u>7.21</u>
Greece			
15,200	Navios Maritime Holdings Inc	50,748	0.01
203	Safe Bulkers Inc	587	0.00
		<u>51,335</u>	<u>0.01</u>
Guernsey			
347,162	Eurocastle Investment Limited	2,850,200	0.41
Hong Kong			
400,941	Brilliance China Automotive Holdings Limited	561,640	0.09
108,000	China Gas Holdings Limited	155,288	0.02
36,000	China Mobile Limited	413,642	0.06
54,000	China Unicom Hong Kong Limited	76,269	0.01
38,000	Haier Electronics Group Company Limited	91,944	0.01
		<u>1,298,783</u>	<u>0.19</u>
India			
93,543	Videocon d2h Limited	1,058,676	0.15
Ireland			
22,251	Alkermes Plc	1,284,894	0.19
24,846	Amarin Corporation Plc	54,857	0.01
139,135	Irish Residential Properties REIT Plc	154,440	0.02
12,786	Perrigo Company Plc	2,121,015	0.31
5,821	Shire Plc	1,261,634	0.18
		<u>4,876,840</u>	<u>0.71</u>
Israel			
35,044	Lumenis Limited	431,523	0.06
129,944	Teva Pharmaceutical Industries Limited	6,892,557	1.00
		<u>7,324,080</u>	<u>1.06</u>
Italy			
1,158,505	Banca Carige SpA	1,946,288	0.28
802,416	Banca Monte dei Paschi di Siena SpA	1,401,018	0.20
408,351	Cerved Information Solutions SpA	2,817,622	0.41
4,328	Hera SpA	9,712	0.00
471,755	Intesa Sanpaolo SpA	1,534,147	0.22
50,003	Italcementi SpA	296,018	0.04

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Italy (continued)			
86,968	OVS SpA	458,756	0.07
349,912	Pirelli & C. SpA	5,297,668	0.77
37,765	Prysmian SpA	731,886	0.11
185,573	Salini Impregilo SpA	760,849	0.11
1,794,732	Snam SpA	7,659,916	1.11
507,144	Sorin SpA	1,272,931	0.18
165,660	Telecom Italia SpA	151,662	0.02
4,381,217	Telecom Italia SpA	4,985,825	0.73
255,656	UniCredit SpA	1,540,327	0.22
		<u>30,864,625</u>	<u>4.47</u>
Japan			
133,967	Ashikaga Holdings Company Limited	518,813	0.08
21,021	Bank of the Ryukyus Limited	281,536	0.04
2,044	Canon Inc	59,706	0.01
3,881	Daito Trust Construction Company Limited	360,946	0.05
4,057	FANUC Corporation	124,565	0.02
4,700	Harmonic Drive Systems Inc	82,804	0.01
20,737	Honda Motor Company Limited	602,539	0.09
16,487	Isuzu Motors Limited	194,389	0.03
75,990	Leopalace21 Corporation	418,577	0.06
290,293	Nishi-Nippon City Bank Limited	751,607	0.11
47,444	Nissan Motor Company Limited	890,373	0.13
8,659	Nomura Holdings Inc	52,752	0.01
109,235	Rakuten Inc	1,584,374	0.22
67,452	Senshu Ikeda Holdings Inc	274,579	0.04
9,600	SoftBank Group Corporation	507,605	0.07
56,705	T&D Holdings Inc	759,038	0.11
11,668	Tokio Marine Holdings Inc	435,948	0.06
		<u>7,900,151</u>	<u>1.14</u>
Luxembourg			
66,203	ArcelorMittal	578,151	0.08
19,438	Tenaris SA	471,383	0.07
		<u>1,049,534</u>	<u>0.15</u>
Mexico			
82,162	Cemex SAB de CV	675,465	0.10
Monaco			
99,559	Scorpio Tankers Inc	901,588	0.13

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Netherlands			
82,221	Aalberts Industries NV	2,190,367	0.32
11,714	AerCap Holdings NV	481,407	0.07
29,350	Akzo Nobel NV	1,915,675	0.28
7,955	Heineken NV	541,497	0.08
5,907	ING Groep NV	87,483	0.01
193,893	Koninklijke Ahold NV	3,257,402	0.46
493,491	Koninklijke KPN NV	1,692,674	0.25
286,117	Koninklijke Philips NV	6,529,190	0.95
15,463	NN Group NV	389,900	0.06
7,595	QIAGEN NV	167,356	0.02
8,535	QIAGEN NV	189,896	0.03
10,310	Randstad Holding NV	602,207	0.09
11,490	Royal Dutch Shell Plc	291,501	0.04
10,737	Sensata Technologies Holding NV	508,229	0.07
58,591	TNT Express NV	445,819	0.06
170,155	TomTom NV	1,724,521	0.25
39,999	Wereldhave NV	2,037,149	0.30
		<u>23,052,273</u>	<u>3.34</u>
Norway			
469,689	DNO ASA	555,098	0.08
191,797	Europris ASA	855,497	0.12
166,477	Norsk Hydro ASA	627,662	0.09
32,210	Storebrand ASA	118,831	0.02
30,142	Telenor ASA	590,738	0.09
		<u>2,747,826</u>	<u>0.40</u>
Singapore			
20,146	BW LPG Limited	154,210	0.02
Sweden			
21,060	Alfa Laval AB	332,356	0.05
63,153	Alimak Group AB	655,775	0.09
113,415	Assa Abloy AB	1,914,974	0.28
14,904	Atlas Copco AB	374,007	0.05
1,870	Autoliv Inc	195,945	0.03
23,765	Autoliv Inc	2,488,299	0.36
4,861	Boliden AB	79,447	0.01
11,988	Capio AB	62,889	0.01
244,943	Electrolux AB	6,883,250	1.00
8,854	Evolution Gaming Group AB	107,262	0.02
8,005	Hexagon AB	260,106	0.04
43,594	Husqvarna AB	294,475	0.04

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Sweden (continued)			
69,887	Nordea Bank AB	781,639	0.11
70,053	Sandvik AB	694,462	0.10
28,941	Skanska AB	525,911	0.08
132,535	SKF AB	2,710,887	0.39
135,660	Svenska Cellulosa AB SCA	3,093,227	0.45
127,306	Telefonaktiebolaget LM Ericsson	1,182,855	0.17
197,232	Volvo AB	2,195,241	0.32
		<u>24,833,007</u>	<u>3.60</u>
Switzerland			
72,326	ABB Limited	1,360,007	0.20
19,194	Actelion Limited	2,521,655	0.37
10,390	Aryzta AG	459,992	0.07
8,234	Cie Financiere Richemont SA	601,373	0.09
128,885	Clariant AG	2,371,548	0.34
6,989	Julius Baer Group Limited	352,042	0.05
18,352	Nestle SA	1,189,656	0.17
11,197	Novartis AG	988,254	0.14
12,808	Novartis AG	1,133,472	0.16
1,024	Roche Holding AG	257,653	0.04
17	Sika AG	53,843	0.01
6,632	Swatch Group AG	2,318,992	0.34
4,446	Syngenta AG	1,622,509	0.23
245,421	Weatherford International Plc	2,702,669	0.39
		<u>17,933,665</u>	<u>2.60</u>
Taiwan			
70,164	Taiwan Semiconductor Manufacturing Company Limited	1,430,106	0.20
35,650	TPK Holding Company Limited	187,913	0.03
		<u>1,618,019</u>	<u>0.23</u>
United Kingdom			
24,403	ARM Holdings Plc	1,079,102	0.16
2,714,264	BCA Marketplace Plc	6,053,295	0.87
51,554	CNH Industrial NV	421,712	0.06
12,049	Fiat Chrysler Automobiles NV	157,128	0.02
81,930	Fiat Chrysler Automobiles NV	1,076,560	0.16
23,416	Michael Kors Holdings Limited	884,562	0.13
177,383	RELX NV	3,773,823	0.55
2,749	St James's Place Plc	35,155	0.01
33,746	Unilever NV	1,260,582	0.18
94,920	Verseon Corporation #	294,756	0.04
		<u>15,036,675</u>	<u>2.18</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
United States			
16,874	AECOM	500,980	0.07
26,871	Aetna Inc	3,073,933	0.45
25,813	Air Products & Chemicals Inc	3,169,979	0.46
7,474	Akom Inc	292,869	0.04
5,126	Albemarle Corporation	254,276	0.04
8,773	Alexion Pharmaceuticals Inc	1,423,348	0.21
27,000	Allergan Plc	7,353,631	1.06
188,893	Ally Financial Inc	3,802,610	0.55
22,377	Altera Corporation	1,028,273	0.15
61,610	Ambac Financial Group Inc	920,113	0.13
3,100	Amgen Inc	427,133	0.06
13,037	Amicus Therapeutics Inc	165,566	0.02
5,654	Anadarko Petroleum Corporation	396,115	0.06
13,226	Anixter International Inc	773,356	0.11
14,126	Apple Inc	1,590,157	0.23
32,805	Applied Materials Inc	565,887	0.08
22,701	Applied Micro Circuits Corporation	137,526	0.02
10,338	Arista Networks Inc	758,417	0.11
89,227	AT&T Inc	2,844,500	0.41
1,563	aTyr Pharma Inc	25,980	0.00
8,614	Baker Hughes Inc	477,009	0.07
247,890	Bank of America Corporation	3,786,650	0.55
51,246	Basic Energy Services Inc	347,251	0.05
6,407	Belden Inc	467,098	0.07
4,306	Biogen Inc	1,561,088	0.23
6,137	Blueprint Medicines Corporation	145,907	0.02
10,201	Bristol-Myers Squibb Company	609,203	0.09
213,881	C&J Energy Services Limited	2,533,861	0.37
71,357	Cameron International Corporation	3,353,944	0.49
175,704	Catamaran Corporation	9,632,019	1.39
1,939	Celgene Corporation	201,409	0.03
175,492	Cheniere Energy Inc	10,908,787	1.58
60,010	Cigna Corporation	8,725,198	1.26
8,395	Clovis Oncology Inc	662,136	0.10
34,018	CME Group Inc	2,841,244	0.41
4,671	Coach Inc	145,093	0.02
10,498	Cognex Corporation	453,198	0.07
2,733	Credit Acceptance Corporation	603,850	0.09
9,372	Crown Castle International Corporation	675,436	0.10
9,372	CSX Corporation	274,633	0.04
17,211	CVSL Inc	18,536	0.00
15,495	Cyberonics Inc	826,900	0.12

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
United States (continued)			
47,603	Dollar Tree Inc	3,374,761	0.49
114,591	Dresser-Rand Group Inc #	8,760,417	1.27
15,184	Dril-Quip Inc	1,025,485	0.15
37,647	Dynegy Inc	988,309	0.14
54,877	Eagle Materials Inc	3,759,432	0.54
8,604	Eastman Chemical Company	631,825	0.09
10,843	Eli Lilly & Company	812,495	0.12
3,870	EQT Corporation	282,522	0.04
7,075	Esperion Therapeutics Inc	519,163	0.08
28,071	Facebook Inc	2,160,750	0.31
37,800	Family Dollar Stores Inc	2,673,682	0.39
9,734	First Solar Inc	410,432	0.06
30,642	FMC Technologies Inc	1,141,030	0.17
96,539	Forum Energy Technologies Inc	1,757,144	0.25
79,826	Freeport-McMoRan Inc	1,334,015	0.19
21,611	Frontier Communications Corporation	96,010	0.01
23,145	General Electric Company	551,932	0.08
73,661	General Motors Company	2,203,482	0.32
18,417	Globe Specialty Metals Inc	292,569	0.04
2,076	Goodyear Tire & Rubber Company	56,176	0.01
252,913	GrafTech International Limited	1,125,873	0.16
310,040	Halliburton Company	11,984,757	1.74
22,998	HB Fuller Company	838,430	0.12
81,241	HCA Holdings Inc	6,614,773	0.96
40,496	Hilton Worldwide Holdings Inc	1,001,314	0.15
103,076	Hospira Inc	8,206,666	1.19
41,227	Hudson City Bancorp Inc	365,574	0.05
9,657	Humana Inc	1,657,862	0.24
4,528	Incyte Corporation	423,499	0.06
164,866	Integrated Silicon Solution Inc	3,276,011	0.47
4,846	Intercept Pharmaceuticals Inc	1,049,836	0.15
14,301	Intrexon Corporation	626,358	0.09
185,102	JC Penney Company Inc	1,407,120	0.20
26,430	JPMorgan Chase & Company	1,607,338	0.23
88,391	Kate Spade & Company	1,708,797	0.25
10,207	KBR Inc	178,453	0.03
14,611	Keurig Green Mountain Inc	1,004,883	0.15
11,614	Kirby Corporation	799,075	0.12
18,844	KYTHERA Biopharmaceuticals Inc	1,273,686	0.18
5,140	Macerich Company	344,143	0.05
11,270	Macquarie Infrastructure Corporation	835,792	0.12
25,127	Macy's Inc	1,521,556	0.22
24,480	Market Vectors Gold Miners ETF	390,203	0.06

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
United States (continued)			
6,316	McKesson Corporation	1,274,367	0.18
4,665	Mead Johnson Nutrition Company	377,738	0.05
14,370	Merck & Company Inc	734,234	0.11
88,296	MetLife Inc	4,436,987	0.64
2,026	Mettler-Toledo International Inc	620,892	0.09
27,724	MGIC Investment Corporation	283,162	0.04
2,858	Moelis & Company	73,643	0.01
2,432	Molson Coors Brewing Company	152,376	0.02
17,800	Mosaic Company	748,456	0.11
74,081	Mylan NV	4,511,878	0.65
7,878	National Oilwell Varco Inc	341,366	0.05
3,505	Nevro Corporation	169,084	0.02
3,834	New Senior Investment Group Inc	46,007	0.01
122,805	NextEra Energy Inc	10,804,674	1.56
83,005	Nimble Storage Inc	2,090,396	0.30
30,937	Noble Energy Inc	1,185,057	0.17
19,873	Oasis Petroleum Inc	282,702	0.04
2,309	Omnicare Inc	195,318	0.03
150,503	OmniVision Technologies Inc	3,538,345	0.51
10,751	Orbital ATK Inc	707,856	0.10
150,434	Orbitz Worldwide Inc	1,541,873	0.22
9,021	Owens Corning	333,976	0.05
4,551	PACCAR Inc	260,635	0.04
14,727	Pall Corporation	1,644,924	0.24
27,386	Patterson-UTI Energy Inc	462,455	0.07
31,511	PharMerica Corporation	941,766	0.14
2,281	Pioneer Natural Resources Company	283,927	0.04
32,714	Platform Specialty Products Corporation	751,053	0.11
28,946	Polypore International Inc	1,555,632	0.23
78,640	PPG Industries Inc	8,096,909	1.17
71,561	QEP Resources Inc	1,188,829	0.17
5,558	Range Resources Corporation	246,324	0.04
1,168	Regions Financial Corporation	10,860	0.00
8,736	Renasant Corporation	255,604	0.04
87,281	Ring Energy Inc	876,570	0.13
116,299	Ring Energy Inc	1,168,000	0.17
67,027	Rite Aid Corporation	502,311	0.07
63,042	RPC Inc	782,508	0.11
96,009	Scorpio Bulkcarriers Inc	140,455	0.02
40,536	Sigma-Aldrich Corporation	5,069,726	0.73
134,325	Staples Inc	1,845,732	0.27
42,437	Stillwater Mining Company	441,433	0.06
1,140	SunEdison Inc	30,602	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
United States (continued)			
46,747	Superior Energy Services Inc	882,747	0.13
7,353	Tableau Software Inc	760,905	0.11
28,742	Tahoe Resources Inc	312,830	0.05
86,398	Tenet Healthcare Corporation	4,488,165	0.65
13,155	Thermo Fisher Scientific Inc	1,532,034	0.22
3,884	Tiffany & Company	320,006	0.05
35,469	T-Mobile US Inc	1,234,188	0.18
2,901	TransDigm Group Inc	584,964	0.08
5,857	Twitter Inc	190,397	0.03
10,915	United States Steel Corporation	201,999	0.03
12,601	United Technologies Corporation	1,254,558	0.18
3,491	UnitedHealth Group Inc	382,249	0.06
49,031	Urban Outfitters Inc	1,540,194	0.22
105,405	US Silica Holdings Inc	2,777,499	0.40
1,199	Valeant Pharmaceuticals International Inc	239,057	0.03
12,966	VMware Inc	997,760	0.14
46,704	W&T Offshore Inc	229,705	0.03
5,955	Wabtec Corporation	503,679	0.07
15,493	Wal-Mart Stores Inc	986,284	0.14
2,962	WhiteWave Foods Company	129,943	0.02
83,979	Whiting Petroleum Corporation	2,532,483	0.38
39,240	Williams Companies Inc	2,021,165	0.30
7,030	Wingstop Inc	179,189	0.03
4,826	Workday Inc	330,872	0.05
7,029	Yahoo! Inc	247,863	0.04
2,319	ZIOPHARM Oncology Inc	24,976	0.00
4,911	Zoetis Inc	212,537	0.03
		<u>245,933,619</u>	<u>35.61</u>
Total equities		<u>515,964,317</u>	<u>74.72</u>
Future contracts (a)			
China			
(49)	Swiss Market Index Future September 2015 - MS	83,045	0.02
(11)	Swiss Market Index Future September 2015 - MS F&O	34,049	0.00
		<u>117,094</u>	<u>0.02</u>
Denmark			
(18)	DAX Index Future September 2015 - MS	199,138	0.03
(8)	DAX Index Future September 2015 - MS F&O	51,050	0.01
67	Euro Stoxx 50 Index Future September 2015	7,370	0.00
		<u>257,558</u>	<u>0.04</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Future contracts (a) (continued)			
European Union			
(6)	CAC40 EUR Index Future September 2015	1,590	0.00
France			
(69)	CAC40 EUR Index Future July 2015 - MS	52,125	0.01
(12)	CAC40 EUR Index Future July 2015 - GS	12,375	0.00
		64,500	0.01
Japan			
(4)	SGX Nikkei 225 Index Future September 2015	8,357	0.00
Sweden			
(644)	OMXS30 Index Future July 2015 - MS F&O	287,915	0.04
(62)	OMXS30 Index Future July 2015 - MS	19,925	0.00
		307,840	0.04
United Kingdom			
(995)	FTSE 100 Index Future September 2015 - MS	2,340,132	0.34
(8)	FTSE 100 Index Future September 2015 - GS	15,325	0.00
		2,355,457	0.34
United States			
(19)	DJIA E-mini (\$5) (Globex) Index September 2015	26,193	0.00
(2)	NASDAQ 100 E-mini Index Future September 2015 - GS	4,117	0.00
(42)	NASDAQ 100 E-mini Index Future September 2015 - MS	95,898	0.01
(30)	S&P 500 E-mini Index Future September 2015 - GS F&O	48,517	0.01
(660)	S&P 500 E-mini Index Future September 2015 - MS	1,036,082	0.15
(440)	S&P 500 E-mini Index Future September 2015 - MS F&O	259,049	0.04
		1,469,856	0.21
	Total future contracts	4,582,252	0.66
Options (b)			
European Union			
277	Call on 21 V2X 22 July 2015	162,045	0.02
355	Call on 3,700 SX5E 21 August 2015	147,325	0.02
177	Call on 3,900 SX5E 21 August 2015	15,576	0.00
471	Put on 16 V2X 22 July 2015	2,355	0.00
2,385	Put on 17 V2X 22 July 2015	11,925	0.00
1,728	Put on 18 V2X 22 July 2015	17,280	0.00
198	Put on 3,350 SX5E 17 July 2015	138,204	0.02
1,129	Put on 3,500 WSX5EA 3 July 2015	1,021,745	0.16
158	Put on 380 SXPP 17 July 2015	98,750	0.01
		1,615,205	0.23

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

Nominal	Description	Fair Value €	% of Net Assets
Options (b) (continued)			
France			
210	Call on 100 RN1 FP 18 September 2015	57,330	0.02
242	Call on 18 GA1 FP 17 July 2015	2,662	0.00
907	Call on 28 AS1 FP 17 July 2015	13,605	0.00
826	Call on 32 CA1 FP 18 September 2015	33,040	0.00
		<u>106,637</u>	<u>0.02</u>
Germany			
135	Call on 100 RNL GR 21 August 2015	27,540	0.00
85	Call on 11,750 WDAXA 3 July 2015	2,720	0.00
1,180	Call on 12.50 LHA GR 21 August 2015	24,780	0.00
515	Call on 260 VO3 GR 17 July 2015	515	0.00
931	Call on 92 DAI GR 18 September 2015	102,410	0.01
343	Put on 135 ALV GR 17 July 2015	79,576	0.01
354	Put on 155 MUV2 GR 21 August 2015	109,032	0.03
491	Put on 62 SAP GR 17 July 2015	63,830	0.01
		<u>410,403</u>	<u>0.06</u>
Netherlands			
1,158	Put on .90 IPC SR NA Equity 15 February 2013	103,062	0.01
Sweden			
3,990	Call on 110 VOLVB SS 17 July 2015	41,000	0.01
2,201	Call on 200 SKFB SS 17 July 2015	59,518	0.01
630	Call on 255 SWMA SS 21 August 2015	16,695	0.00
		<u>117,213</u>	<u>0.02</u>
Switzerland			
3,518	Call on 21 UBSN SW 17 July 2015	47,300	0.01
424	Call on 440 UHR SW 18 September 2015 - MS F&O	4,194	0.00
2,425	Call on 440 UHR SW 18 September 2015 - MS	23,987	0.00
64	Put on 20.50 ABBN SW 17 July 2015	6,454	0.00
		<u>81,935</u>	<u>0.01</u>
United Kingdom			
161	Call on 1,050 AHA LN 17 July 2015	5,681	0.00
125	Call on 1,350 BTB LN 17 July 2015	5,293	0.00
170	Call on 1,400 BTB LN 18 September 2015	27,595	0.00
118	Call on 1,450 BTB LN 17 July 2015	833	0.00
104	Call on 2,800 RTZ LN Equity 18 September 2015	58,719	0.01
849	Call on 279 GL LN Equity 18 September 2015	51,185	0.01
59	Call on 3,000 RTZ LN 17 July 2015	833	0.00
33	Call on 3,300 IMT LN 18 September 2015 - MS	25,153	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Options (b) (continued)			
United Kingdom (continued)			
64	Call on 3,300 IMT LN 18 September 2015 - MS F&O	48,782	0.01
48	Call on 3,600 SAB LN 18 September 2015 - MS F&O	46,072	0.01
56	Call on 3,600 SAB LN 18 September 2015 - MS	53,750	0.01
35	Call on 3,600 TAB LN 21 August 2015 - MS F&O	17,044	0.00
45	Call on 3,600 TAB LN 21 August 2015 - MS	21,914	0.00
64	Call on 3,900 SAB LN 18 September 2015	28,456	0.00
559	Call on 450 BPA LN 18 September 2015	35,506	0.01
336	Call on 520 CUA LN 21 August 2015	34,384	0.00
1,638	Put on 260 GL LN 17 July 2015	226,552	0.03
590	Put on 260 GL LN 21 August 2015	115,081	0.02
1,007	Put on 270 GL LN 17 July 2015	235,701	0.04
		1,038,534	0.15
United States			
980	Call on 12 AA US 17 July 2015	8,796	0.00
59	Call on 125 UTX US 20 November 2015	2,860	0.00
1,431	Call on 17 RIG US Equity 21 August 2015	96,325	0.02
47	Call on 2,120 SPXW US 2 July 2015	633	0.00
571	Call on 20.50 GDX US 17 July 2015	1,537	0.00
555	Call on 21 FCX US 17 July 2015	5,479	0.00
586	Call on 29 EWG US 17 July 2015	18,408	0.00
407	Call on 29 X US 17 July 2015	1,096	0.00
342	Call on 30 SUNE US 16 October 2015	80,420	0.01
293	Call on 35 CSX US 21 August 2015	14,989	0.00
171	Call on 36 GM US 17 July 2015	614	0.00
348	Call on 36 T US 17 July 2015	6,871	0.00
848	Call on 37 T US Equity 21 August 2015	19,027	0.00
57	Call on 40 TERP US 18 September 2015	7,034	0.00
390	Call on 41 YHOO US 16 October 2015	64,755	0.01
234	Call on 42 CONN US 17 July 2015	25,202	0.00
625	Call on 46 FXI US 18 September 2015	135,748	0.03
23	Call on 48.50 NUE US 17 July 2015	165	0.00
234	Call on 50 FXI US 21 August 2015	14,491	0.00
351	Call on 50 XOP US 17 July 2015	5,670	0.00
228	Call on 52 FXI US 21 August 2015	8,185	0.00
112	Call on 60 EBAY US 15 January 2016	44,631	0.01
1,019	Call on 65 ARMH US 16 October 2015	20,578	0.00
1,165	Call on 69 JPM US 24 July 2015	79,465	0.01
1,180	Call on 70 JPM US 18 September 2015	130,264	0.03
88	Call on 75 CRM US 21 August 2015	14,453	0.00
171	Call on 77.50 WMT US 21 August 2015	3,223	0.00
117	Call on 80 DISH US 18 September 2015	6,301	0.00
133	Put on 120 AAPL US 31 July 2015	20,054	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Options (b) (continued)			
United States (continued)			
343	Put on 120 IWM US 17 July 2015	25,551	0.00
3,486	Put on 16 RIG US Equity 21 August 2015	381,701	0.07
236	Put on 204 SPY US 17 July 2015	49,140	0.01
328	Put on 205 SPY US 17 July 2015	78,011	0.01
2,165	Put on 33 OIH US 21 August 2015	126,301	0.02
956	Put on 40 XLK US 18 September 2015	76,363	0.01
191	Put on 46 FXI US 21 August 2015	32,742	0.00
23	Put on 85 QRVO US 17 July 2015	11,993	0.00
		<u>1,619,076</u>	<u>0.24</u>
Total options		<u>5,092,065</u>	<u>0.74</u>
Preferred stock			
Germany			
18,600	Volkswagen AG	<u>3,868,800</u>	<u>0.56</u>
Total preferred stock		<u>3,868,800</u>	<u>0.56</u>
Right			
United States			
23,430	Seritage Growth Properties #	<u>67,712</u>	<u>0.01</u>
Total right		<u>67,712</u>	<u>0.01</u>
Total return swaps (b)			
Australia			
(299)	S&P/ASX 200 Index	20,780	0.00
(501)	S&P/ASX 200 Resources Index	111,463	0.02
		<u>132,243</u>	<u>0.02</u>
Hong Kong			
(1,951)	Hang Seng China Enterprises Index	111,861	0.02
(1,055)	Hang Seng Index	124,773	0.02
		<u>236,634</u>	<u>0.04</u>
India			
8,287	HDFC Bank Limited	2,087	0.00
8,528	IndusInd Bank Limited	3,433	0.00
		<u>5,520</u>	<u>0.00</u>
Japan			
(28,229)	SGX Nikkei 225 Index	2,778	0.00
(158,930)	Topix Electrical APP Index	137,984	0.02
		<u>140,762</u>	<u>0.02</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Total return swaps (b) (continued)			
Malaysia			
(121,629)	CIMB Group Holdings Bhd	10,491	0.00
(761,916)	Malayan Banking Bhd	28,132	0.00
		<u>38,623</u>	<u>0.00</u>
Singapore			
(88)	FTSE China A50 Index	2,064	0.00
(187)	MSCI Singapore Index	598	0.00
		<u>2,662</u>	<u>0.00</u>
Thailand			
(58,100)	Kasikornbank Plc	11,829	0.00
United States			
(3,766)	Ball Corporation	7,428	0.00
(2,333)	Equinix Inc	42,432	0.01
(797)	Parker-Hannifin Corporation	6,429	0.00
(24,376)	STERIS Corporation	79,000	0.01
(40,124)	Taiwan Stock Exchange Electronic Sector Index	1,755	0.00
		<u>137,044</u>	<u>0.02</u>
	Total total return swaps	<u>705,317</u>	<u>0.10</u>
Warrants (b)			
Canada			
84,917	HudBay Minerals Inc	69,593	0.02
United Kingdom			
743,980	Sirius Minerals Plc	21,003	0.00
United States			
5,845	Boulevard Acquisition Corporation	19,147	0.00
	Total warrants	<u>109,743</u>	<u>0.02</u>

Forward currency contracts (note 4) * (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain €	% of Net Assets
CHF9,692,102	€9,269,727	31 July 2015	1	45,534	0.01
€10,966,161	CAD15,228,517	17 July 2015	9	23,668	0.00
€760,442	CHF788,415	17 July 2015	1	2,951	0.00

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain €	% of Net Assets
€43,916	CHF45,564	31 July 2015	1	124	0.00
€10,361,815	DKK77,237,470	17 July 2015	3	5,424	0.00
€1,117,810	JPY152,115,584	17 July 2015	1	2,120	0.00
€7,812,675	NOK68,396,162	17 July 2015	4	15,290	0.00
€29,065,171	SEK267,483,964	17 July 2015	15	129,007	0.02
€85,263	SEK784,327	31 July 2015	1	406	0.00
€44,580	US\$49,500	31 July 2015	1	172	0.00
GBP113,347,591	€159,129,163	31 July 2015	7	759,250	0.11
HKD26,640,727	€3,070,089	17 July 2015	1	13,304	0.00
JPY556,277,508	€4,015,756	17 July 2015	2	64,253	0.01
NOK30,361,320	€3,434,189	17 July 2015	1	27,100	0.00
SEK500,018,794	€54,087,193	31 July 2015	2	9,839	0.00
SGD2,691,725	€1,789,682	20 July 2015	1	3,407	0.00
SGD1,017,241	€673,884	31 July 2015	1	3,528	0.00
US\$12,559,720	€11,218,844	17 July 2015	1	50,932	0.01
US\$108,578,808	€96,780,328	31 July 2015	3	628,074	0.10
Total unrealised gain on forward currency contracts				1,784,383	0.26
Total financial assets at fair value through profit or loss - trading				576,648,592	83.51

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
Australia			
43,009	AMP Limited	(18,614)	(0.00)
291,599	AWE Limited	(31,813)	(0.00)
651,912	BHP Billiton Plc	(729,655)	(0.11)
(24,496)	Commonwealth Bank of Australia	(45,376)	(0.01)
505,690	Evolution Mining Limited	(18,540)	(0.00)
613,014	Fairfax Media Limited	(42,091)	(0.01)
947,928	iiNET Limited	(154,549)	(0.02)
16,664	nib holdings Limited	(4,360)	(0.00)
210,456	Qube Holdings Limited	(71,263)	(0.01)
50	S&P/ASX 200 Index	(10,159)	(0.00)
846,870	Sirius Resources NL	(182,449)	(0.03)
553,362	South32 Limited	(112,848)	(0.02)
2,141,882	South32 Limited - CS	(216,119)	(0.03)
652,195	South32 Limited - MS	(46,041)	(0.01)
284,025	Western Areas Limited	(86,066)	(0.01)
		<u>(1,769,943)</u>	<u>(0.26)</u>
Belgium			
14,260	Delhaize Group	<u>(124,287)</u>	<u>(0.02)</u>
Brazil			
44,580	Odontoprev SA	(312)	(0.00)
40,678	Via Varejo SA	(84,917)	(0.01)
		<u>(85,229)</u>	<u>(0.01)</u>
Canada			
16,085	Bombardier Inc	(5,127)	(0.00)
(41,500)	Finning International Inc	(12,759)	(0.00)
5,221	GSG1SCCN Index	(2,975)	(0.00)
58,096	Lundin Mining Corporation	(5,898)	(0.00)
(48,153)	Painted Pony Petroleum Limited	(24,020)	(0.01)
(11,453)	Potash Corporation of Saskatchewan Inc	(7,922)	(0.00)
(8,075)	Vermilion Energy Inc	(8,937)	(0.00)
		<u>(67,638)</u>	<u>(0.01)</u>
Cayman Islands			
204,414	Home Loan Servicing Solutions Limited	<u>(3,064,982)</u>	<u>(0.44)</u>
Chile			
1,593,712	Corpbanca SA	(1,426)	(0.00)
(31,329)	Empresa Nacional de Telecomunicaciones SA	(21,128)	(0.00)
		<u>(22,554)</u>	<u>(0.00)</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
China			
805,000	China CITIC Bank Corporation Limited	(85,499)	(0.01)
1,583,793	Sinotrans Limited	(118,685)	(0.02)
		<u>(204,184)</u>	<u>(0.03)</u>
Colombia			
(18,689)	Bancolombia SA	(15,053)	(0.00)
Cyprus			
20,272	Eurasia Drilling Company Limited	(16,833)	(0.00)
Denmark			
62,805	TDC A/S	(9,339)	(0.00)
(28,360)	Vestas Wind Systems A/S	(99,314)	(0.02)
		<u>(108,653)</u>	<u>(0.02)</u>
European Union			
(6,868)	DJ Euro STOXX Insurance	(12,574)	(0.00)
(3,897)	Dow Jones Stoxx	(6,039)	(0.00)
21,244	ESTX Bank - CS	(117,435)	(0.02)
(21,543)	ESTX Bank - GS	(8,531)	(0.00)
36,137	ESTX Bank - MS	(212,525)	(0.04)
(355)	MSMASEK Index Materials SEK	(864)	(0.00)
(556)	STOXX Europe 600 Chemicals Index EUR	(88,996)	(0.01)
9,560	STOXX Europe 600 Utilities Index	(74,841)	(0.01)
		<u>(521,805)</u>	<u>(0.08)</u>
Finland			
5,343	Nokian Renkaat OYJ	(12,739)	(0.00)
(47,398)	Wartsila OYJ Abp	(71,657)	(0.01)
		<u>(84,396)</u>	<u>(0.01)</u>
France			
2,730	Adocia	(9,339)	(0.00)
1,261	Airbus Group SE	(3,972)	(0.00)
52,263	Alstom SA	(118,397)	(0.02)
1,918	Arkema SA - CS	(1,707)	(0.00)
23,131	Arkema SA - GS	(123,181)	(0.02)
49,041	Arkema SA - MS	(293,237)	(0.04)
514,952	Bolloré SA	(119,314)	(0.02)
18,025	Bouygues SA	(30,232)	(0.00)
30,008	Bureau Veritas SA	(6,111)	(0.00)
3,900	Collectis SA	(30,177)	(0.00)
3,405	Christian Dior SE	(9,820)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
France (continued)			
4,412	Cie Generale des Etablissements Michelin - GS	(30,860)	(0.00)
13,397	Cie Generale des Etablissements Michelin - MS	(55,066)	(0.01)
260,838	Electricite de France SA	(543,488)	(0.08)
20,036	Elis SA	(18,948)	(0.00)
6,890	Eurazeo SA	(35,954)	(0.01)
79	Europcar Groupe SA	(13)	(0.00)
37,413	Faurecia	(13,597)	(0.00)
108,718	GDF Suez	(66,822)	(0.01)
4,188	Genfit	(45,407)	(0.01)
17,644	Iliad SA - CS	(363,911)	(0.05)
4,822	Iliad SA - GS	(90,615)	(0.01)
10,438	Klepierre	(3,018)	(0.00)
5,318	LVMH Moet Hennessy Louis Vuitton SE	(21,273)	(0.00)
51,482	Nexity SA	(199,906)	(0.03)
83,175	Orange SA - CS	(50,912)	(0.01)
15,630	Orange SA - GS	(11,761)	(0.00)
9,238	Orpea	(3,533)	(0.00)
30,844	Pernod Ricard SA	(232,704)	(0.03)
92,150	Plastic Omnium SA	(284,470)	(0.04)
17,288	Publicis Groupe SA	(46,175)	(0.01)
(15,514)	Renault SA	(3,720)	(0.00)
12,098	Sanofi	(45,870)	(0.01)
41,511	Schneider Electric SE	(133,088)	(0.02)
115,785	Societe d'Edition de Canal +	(4,330)	(0.00)
9,031	Societe Television Francaise 1 - CS	(3,262)	(0.00)
109,303	Societe Television Francaise 1 - HSBC	(115,448)	(0.02)
58,772	Teleperformance	(108,143)	(0.02)
15,128	Vinci SA	(41,701)	(0.01)
38,791	Vivendi SA	(14,945)	(0.00)
16,853	Worldline SA	(2,770)	(0.00)
		(3,337,197)	(0.48)
Germany			
(16,992)	Allianz SE	(4,448)	(0.00)
6,418	Bayer AG	(71,996)	(0.01)
(13,403)	Bilfinger SE	(6,410)	(0.00)
310,904	Celesio AG	(136,798)	(0.02)
(17,133)	Continental AG	(14,609)	(0.00)
86,690	Daimler AG	(409,105)	(0.07)
155,804	Deutsche Bank AG	(264,359)	(0.05)
(37,629)	Fraport AG Frankfurt Airport Services Worldwide	(69,424)	(0.01)
(1,234)	FUCHS PETROLUB SE	(200)	(0.00)
(37,240)	LANXESS AG	(1,709)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Germany (continued)			
12,446	Leifheit AG	(73,322)	(0.01)
10,378	Linde AG	(63,825)	(0.01)
8,509	Porsche Automobil Holding SE	(68,382)	(0.01)
(77,480)	Software AG	(19,376)	(0.00)
7,165	TUI AG - GS	(11,630)	(0.00)
17,491	TUI AG - CS	(30,637)	(0.00)
54,376	United Internet AG	(34,148)	(0.00)
		<u>(1,280,378)</u>	<u>(0.19)</u>
Hong Kong			
327,640	AIA Group Limited	(1,562)	(0.00)
50,000	BOC Hong Kong Holdings Limited	(4,480)	(0.00)
(30,000)	Brilliance China Automotive Holdings Limited	(2,053)	(0.00)
25,000	Cheung Kong Property Holdings Limited - HSBC	(4,633)	(0.00)
(162,844)	Cheung Kong Property Holdings Limited - MS	(1,212,202)	(0.19)
616,000	China Gas Holdings Limited	(78,445)	(0.01)
175,000	China Mobile Limited	(206,808)	(0.03)
19,853	CK Hutchison Holdings Limited	(91,432)	(0.01)
376,943	MTR Corporation Limited	(95,595)	(0.01)
304,000	SSY Group Limited	(2,089)	(0.00)
		<u>(1,699,299)</u>	<u>(0.25)</u>
India			
181,014	Apollo Tyres Limited	(38,338)	(0.01)
368,876	IDFC Limited	(22,494)	(0.00)
(18,662)	Infosys Limited	(1,483)	(0.00)
		<u>(62,315)</u>	<u>(0.01)</u>
Ireland			
118,537	CRH Plc	(84,317)	(0.01)
(33,487)	Kerry Group Plc	(69,739)	(0.01)
364,007	Origin Enterprises Plc	(113,968)	(0.02)
(95,317)	Permanent TSB Group Holdings Plc	(20,736)	(0.00)
647,175	Providence Resources Plc	(42,917)	(0.01)
108,078	Shire Plc - CS	(359,867)	(0.06)
9,791	Shire Plc - MS	(23,261)	(0.00)
58,191	Smurfit Kappa Group Plc	(99,552)	(0.01)
		<u>(814,357)</u>	<u>(0.12)</u>
Italy			
55,000	Eni SpA	(3,253)	(0.00)
(26,947)	Luxottica Group SpA	(23,598)	(0.00)
(2,195)	Pirelli & C. SpA	(343)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Italy (continued)			
814,644	UniCredit SpA	(230,833)	(0.03)
(17,200)	Yoox SpA	(114,485)	(0.02)
		<u>(372,512)</u>	<u>(0.05)</u>
Japan			
(80,800)	Daihatsu Motor Company Limited	(9,283)	(0.00)
29,360	Harmonic Drive Systems Inc	(25,232)	(0.00)
(39)	Japan Real Estate Investment Corporation	(2,336)	(0.00)
(398)	Japan Retail Fund Investment Corporation	(9,503)	(0.00)
(42,400)	JFE Holdings Inc	(8,300)	(0.00)
38,000	Mitsui Fudosan Company Limited	(44,669)	(0.02)
(61,967)	Nissan Motor Company Limited - CS	(19,203)	(0.00)
(49,400)	Nissan Motor Company Limited - HSBC	(18,483)	(0.00)
(20,722)	Nissan Motor Company Limited - MS	(4,065)	(0.00)
37,300	Resona Holdings Inc	(6,269)	(0.00)
21,134	Sony Corporation	(24,632)	(0.00)
(41,289)	Sumitomo Metal Mining Company Limited	(3,453)	(0.00)
(6,100)	Sumitomo Mitsui Financial Group Inc	(49,475)	(0.02)
141,288	Tokyo Electron Limited	(18,081)	(0.00)
		<u>(242,984)</u>	<u>(0.04)</u>
Mexico			
(42,193)	America Movil SAB de CV	(15,809)	(0.00)
215,008	Credito Real SAB de CV SOFOM ER	(8,247)	(0.00)
71,960	Fresnillo Plc	(9,809)	(0.00)
848	Gruma SAB de CV	(53)	(0.00)
		<u>(33,918)</u>	<u>(0.00)</u>
Netherlands			
(5,899)	ING Groep NV	(206)	(0.00)
32,283	Koninklijke DSM NV	(8,304)	(0.00)
(10,301)	Koninklijke Philips NV	(907)	(0.00)
60,620	NN Group NV	(15,437)	(0.00)
(41,026)	QIAGEN NV	(19,613)	(0.00)
43,397	Royal Dutch Shell Plc	(21,585)	(0.01)
		<u>(66,052)</u>	<u>(0.01)</u>
Norway			
(253,928)	DNB ASA	(196,678)	(0.03)
18,882	Europpris ASA	(9,115)	(0.00)
60,854	Marine Harvest ASA - GS	(11,789)	(0.00)
53,650	Marine Harvest ASA - MS	(9,007)	(0.00)
400,524	Norsk Hydro ASA	(112,649)	(0.02)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Norway (continued)			
11	Petroleum Geo-Services ASA	(2)	(0.00)
156,592	XXL ASA	(15,520)	(0.00)
(2,660)	Yara International ASA	(4,851)	(0.00)
		<u>(359,611)</u>	<u>(0.05)</u>
Singapore			
73,229	CapitaLand Limited	(12,141)	(0.00)
(142,681)	DBS Group Holdings Limited	(101,924)	(0.02)
		<u>(114,065)</u>	<u>(0.02)</u>
South Korea			
32,027	Shinhan Financial Group Company Limited	(112,522)	(0.02)
Spain			
65,364	Abengoa SA	(14,653)	(0.00)
(68,676)	Abertis Infraestructuras SA	(50,820)	(0.01)
1,515	Acciona SA	(5,096)	(0.00)
(1)	Acerinox SA	-	(0.00)
(272,157)	Distribuidora Internacional de Alimentacion SA	(97,926)	(0.01)
185,961	Enagas SA	(358,542)	(0.05)
24,940	Gamesa Corporation Tecnologica SA	(3,622)	(0.00)
1,491,363	Iberdrola SA	(232,566)	(0.04)
297,478	Inmobiliaria Colonial SA	(357)	(0.00)
41,057	Red Electrica Corporation SA	(149,334)	(0.02)
38,104	Telefonica SA - GS	(26,362)	(0.00)
22	Telefonica SA - MS	(14)	(0.00)
236,356	Telefonica SA - HSBC	(177,154)	(0.03)
		<u>(1,116,446)</u>	<u>(0.16)</u>
Sweden			
(73,314)	Alimak Group AB	(4,098)	(0.00)
200,329	Assa Abloy SER'B'NPV	(133,222)	(0.03)
12,499	Autoliv Inc	(47,779)	(0.01)
130,730	Boliden AB - CS	(339,278)	(0.05)
(29,285)	Boliden AB - GS	(114,558)	(0.02)
15,667	Elektro AB	(50,358)	(0.01)
10,557	Evolution Gaming Group AB	(7,744)	(0.00)
104,411	Hexagon AB	(24,044)	(0.00)
(87,225)	ICA Gruppen AB	(15,439)	(0.00)
1	Recipharm AB	(2)	(0.00)
52,234	Skanska AB	(28,045)	(0.00)
236,040	SSAB AB	(97,799)	(0.01)
22,795	Swedish Match AB - GS	(14,240)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Sweden (continued)			
630	Swedish Match AB - MS	(744)	(0.00)
		<u>(877,350)</u>	<u>(0.13)</u>
Switzerland			
8,012	Cie Financiere Richemont SA	(11,700)	(0.00)
13,996	Clariant AG - CS	(13,092)	(0.00)
25,081	Clariant AG - MS	(21,395)	(0.00)
23,958	Credit Suisse Group AG	(2,760)	(0.00)
155	Georg Fischer AG	(9,788)	(0.00)
(46,736)	Glencore International AG	(45,446)	(0.01)
666	Glencore Plc	(10)	(0.00)
22,755	Nestle SA	(161,930)	(0.03)
33,343	Novartis AG	(162,191)	(0.03)
3,423	Roche Holding AG - Bearer Shares	(12,710)	(0.00)
11,550	Roche Holding AG	(133,109)	(0.02)
467	Sika AG	(18,438)	(0.00)
148,660	UBS Group AG	(21,417)	(0.00)
29,407	Wolseley Plc	(50,957)	(0.01)
		<u>(664,943)</u>	<u>(0.10)</u>
Taiwan			
223,000	Hon Hai Precision Industry Company Limited	(7,129)	(0.00)
(233,000)	Mega Financial Holding Company Limited	(530)	(0.00)
(229,487)	Realtek Semiconductor Corporation	(6,320)	(0.00)
615,362	Shin Kong Financial Holding	(4,774)	(0.00)
		<u>(18,753)</u>	<u>(0.00)</u>
Thailand			
(639,183)	AP Thailand PCL	(2,172)	(0.00)
Turkey			
(19,016)	Eregli Demir ve Celik Fabrikalari TAS - CS	(574)	(0.00)
(299,990)	Eregli Demir ve Celik Fabrikalari TAS - MS	(15,618)	(0.00)
(5,117)	Turkiye Garanti Bankasi AS	(542)	(0.00)
121,175	Turkiye Halk Bankasi AS - CS	(95,150)	(0.02)
61,055	Turkiye Halk Bankasi AS - MS	(6,356)	(0.00)
		<u>(118,240)</u>	<u>(0.02)</u>
United Arab Emirates			
116,546	Dragon Oil Plc - MS	(724)	(0.00)
392,743	Dragon Oil Plc - CS	(5,135)	(0.00)
		<u>(5,859)</u>	<u>(0.00)</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United Kingdom			
328,924	Aberdeen Asset Management Plc	(9,313)	(0.00)
264,352	Admiral Group Plc	(170,218)	(0.02)
(103,819)	Aldermore Group Plc	(4,077)	(0.00)
346,018	Amlin Plc	(76,693)	(0.01)
158,867	Anglo American Plc - CS	(138,268)	(0.02)
74,877	Anglo American Plc - MS	(72,940)	(0.01)
169,724	ARM Holdings Plc	(204,629)	(0.04)
109,626	Associated British Foods Plc - CS	(148,368)	(0.02)
27,562	Associated British Foods Plc - GS	(28,603)	(0.00)
36,079	Associated British Foods Plc - MS	(9,018)	(0.00)
33,199	AstraZeneca Plc	(168,651)	(0.02)
1,338,353	Aviva Plc	(523,422)	(0.09)
141,917	Babcock International Group Plc	(82,073)	(0.01)
2,213,716	Barclays Plc	(192,654)	(0.03)
(105,913)	Barratt Developments Plc	(21,214)	(0.00)
8,048	Berkeley Group Holdings Plc - GS	(7,063)	(0.00)
1,196	Berkeley Group Holdings Plc - MS	(1,157)	(0.00)
468,150	BG Group Plc	(319,855)	(0.06)
518,744	Booker Group Plc	(19,255)	(0.00)
549,373	BP Plc	(118,096)	(0.02)
30	British American Tobacco Plc - GS	(19)	(0.00)
498	British American Tobacco Plc - MS	(629)	(0.00)
11,884	BTG Plc	(12,626)	(0.00)
122,361	Burberry Group Plc	(140,604)	(0.02)
2,872,976	Cable & Wireless Communications Plc	(46,119)	(0.01)
116,789	Cineworld Group Plc	(538)	(0.00)
24,104	Croda International Plc	(11,281)	(0.00)
(14,160)	Delphi Automotive Plc	(9,569)	(0.00)
101,143	Diageo Plc	(65,867)	(0.01)
112,388	Direct Line Insurance Group	(62,029)	(0.01)
171,473	Dixons Carphone Plc - CS	(2,082)	(0.00)
109,521	Dixons Carphone Plc - GS	(13,471)	(0.00)
280,883	Falkland Oil & Gas Limited	(16,268)	(0.00)
161,616	GKN Plc	(21,510)	(0.00)
23,038	GlaxoSmithKline Plc	(8,349)	(0.00)
(1,252)	GSSBUKHO Index	(27,652)	(0.00)
(203,694)	Halfords Group Plc	(184,618)	(0.03)
47,425	IMI Plc	(12,326)	(0.00)
195,247	Imperial Tobacco Group Plc	(482,498)	(0.08)
(120,760)	Infinis Energy Plc	(11,573)	(0.00)
68,758	InterContinental Hotels Group Plc	(99,432)	(0.01)
155,413	International Consolidated Airlines Group SA - CS	(32,931)	(0.00)
85,176	International Consolidated Airlines Group SA - GS	(3,879)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United Kingdom (continued)			
86,112	International Consolidated Airlines Group SA - MS	(3,921)	(0.00)
1,585,590	J Sainsbury Plc	(224,275)	(0.04)
14,309	Johnson Matthey Plc - CS	(15,043)	(0.00)
59,404	Johnson Matthey Plc - MS	(85,906)	(0.01)
156,637	Just Eat Plc	(40,027)	(0.01)
201,939	Kingfisher Plc - CS	(85,825)	(0.01)
277,263	Kingfisher Plc - GS	(85,096)	(0.01)
488,806	Ladbrokes Plc	(34,424)	(0.00)
21,704	Land Securities Group Plc	(4,289)	(0.00)
6,521,008	Lloyds Banking Group Plc - CS	(154,674)	(0.02)
575,923	Lloyds Banking Group Plc - MS	(4,003)	(0.00)
100,785	London Stock Exchange Group Plc	(146,101)	(0.02)
(394)	Lonmin Plc	(127)	(0.00)
74,645	Marks & Spencer Group Plc	(21,391)	(0.00)
(148)	MCX FTSE 250	(27,538)	(0.00)
114,546	Meggitt Plc	(11,797)	(0.00)
149,584	Monitise Plc	(3,302)	(0.00)
1,060,503	National Grid Plc	(991,847)	(0.15)
(138,513)	Persimmon Plc	(56,177)	(0.01)
126,324	Petrofac Limited	(66,500)	(0.01)
12,933	Provident Financial Plc	(15,367)	(0.00)
200,107	Prudential Plc - CS	(203,247)	(0.04)
1	Prudential Plc - MS	(1)	(0.00)
9,906	Reckitt Benckiser Group Plc	(15,845)	(0.00)
23,443	RELX NV	(2,344)	(0.00)
185,198	RELX Plc	(94,851)	(0.01)
404,491	Restaurant Group Plc	(74,920)	(0.01)
268,572	Rio Tinto Plc	(467,924)	(0.08)
91,940	Rolls-Royce Holdings Plc	(25,446)	(0.00)
147,174	Rotork Plc	(2,992)	(0.00)
243,604	Royal Bank of Scotland Group Plc	(12,066)	(0.00)
(25,304)	Royal Mail Plc	(7,002)	(0.00)
507,747	RSA Insurance Group Plc	(238,163)	(0.04)
11,759	SABMiller Plc - CS	(10,258)	(0.00)
12,264	SABMiller Plc - GS	(24,005)	(0.00)
25,929	SABMiller Plc - MS	(46,730)	(0.01)
266,223	Sky Plc - CS	(73,501)	(0.01)
31,701	Sky Plc - GS	(797)	(0.00)
207,444	Smith & Nephew Plc	(169,447)	(0.02)
16,075	Spirax-Sarco Engineering Plc	(9,334)	(0.00)
293,350	Spire Healthcare Group Plc	(31,027)	(0.00)
64,203	SSP Group Plc	(5,870)	(0.00)
173,306	St James's Place Plc	(550)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United Kingdom (continued)			
46,694	Standard Chartered Plc - CS	(8,700)	(0.00)
(17,879)	Standard Chartered Plc - MS	(82,272)	(0.01)
8,859	Synergy Health Plc	(13,954)	(0.00)
(372,009)	TalkTalk Telecom Group Plc	(40,492)	(0.01)
233,401	Tate & Lyle Plc	(105,231)	(0.02)
129,083	Telecity Group Plc	(100,431)	(0.01)
904,587	Tesco Plc	(79,789)	(0.01)
315,228	Thomas Cook Group Plc - GS	(28,844)	(0.00)
283,249	Thomas Cook Group Plc - MS	(28,330)	(0.00)
17,603	TUI AG	(45,259)	(0.01)
441,253	Tullow Oil Plc - CS	(253,541)	(0.05)
58,258	Tullow Oil Plc - GS	(20,259)	(0.00)
72,408	United Utilities Group Plc	(85,399)	(0.01)
(35,392)	Virgin Money Holdings UK Plc	(868)	(0.00)
2,419,379	Vodafone Group Plc - CS	(216,762)	(0.03)
186,627	Vodafone Group Plc - GS	(27,076)	(0.00)
3,313	WANDisco Plc	(4,265)	(0.00)
71,155	Weir Group Plc - CS	(153,295)	(0.02)
13,752	Weir Group Plc - GS	(19,473)	(0.00)
30,408	Weir Group Plc - MS	(47,000)	(0.01)
(90,608)	WH Smith Plc	(234,286)	(0.03)
1,089,858	WM Morrison Supermarkets Plc	(54,387)	(0.01)
(409,251)	Zoopla Property Group Plc	(253,515)	(0.04)
		<u>(9,078,815)</u>	<u>(1.30)</u>
United States			
(5,336)	Advance Auto Parts Inc	(40,680)	(0.01)
3,267	Allergan Plc	(9,769)	(0.00)
23,559	Altera Corporation	(13,303)	(0.00)
(19,172)	AmerisourceBergen Corporation	(242,678)	(0.04)
(6,156)	AMETEK Inc	(172)	(0.00)
(123,120)	AT&T Inc - CS	(58,329)	(0.01)
(188,736)	AT&T Inc - ML	(72,161)	(0.01)
120,221	Baker Hughes Inc	(266,364)	(0.04)
26,717	Black Stone Minerals LP	(19,749)	(0.00)
71,452	Broadcom Corporation	(288,734)	(0.04)
8,830	Buybacks April 2015	(18,880)	(0.00)
12,222	Carnival Plc	(6,362)	(0.00)
(16,014)	Caterpillar Inc	(8,512)	(0.00)
2,517,181	Caza Oil & Gas Inc	(433,384)	(0.06)
(19,266)	CF Industries Holdings Inc	(425,054)	(0.06)
(1,759)	Charter Communications Inc	(2,211)	(0.00)
(1,430)	Chipotle Mexican Grill Inc	(432)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
11,779	Cigna Corporation	(46,439)	(0.01)
(1,131)	CR Bard Inc	(3,095)	(0.00)
(3,912)	Credit Acceptance Corporation	(146,070)	(0.02)
(42,199)	Dollar Tree Inc	(316,918)	(0.05)
(708)	Dresser-Rand Group Inc	(2,186)	(0.00)
(5,858)	Dunkin' Brands Group Inc	(6,984)	(0.00)
(24,343)	Eli Lilly & Co	(293,834)	(0.04)
(32,323)	EMC Corporation	(3,499)	(0.00)
(14,823)	Energy Custom	(1,089)	(0.00)
97,863	Energy Transfer Equity LP	(125,470)	(0.02)
134,010	Energy Transfer Partners LP	(401,766)	(0.06)
(1,042)	Express Scripts Holding Company	(3,382)	(0.00)
(16,804)	Foot Locker Inc	(27,515)	(0.00)
(5,890)	Forward Air Corporation	(3,290)	(0.00)
(3,514)	Global Payments Inc	(15,997)	(0.00)
(285,011)	Halcon Resources Corporation	(11,694)	(0.00)
(3,548)	Harley-Davidson Inc	(4,412)	(0.00)
(287,719)	Health Care Select Sector SPDR Fund - CS	(3,024,673)	(0.44)
(29,635)	Health Care Select Sector SPDR Fund - MS	(1,281,757)	(0.19)
(1,041)	Hedge Fund VIP November 2014	(1,495)	(0.00)
(6,472)	Hexcel Corporation	(895)	(0.00)
(61,250)	HollyFrontier Corporation	(42,866)	(0.01)
(9,916)	Hologic Inc	(114,168)	(0.02)
(2,673)	Home Depot Inc	(560)	(0.00)
50,485	Home Properties Inc	(20,397)	(0.00)
1,049,544	Hudson City Bancorp Inc	(5,406)	(0.00)
104,506	Industrial Select Sector SPDR Fund - CS	(148,926)	(0.02)
187	Industrial Select Sector SPDR Fund - MS	(480)	(0.00)
(40,770)	InvenSense Inc	(40,460)	(0.01)
(4,008)	iShares NASDAQ Biotech Index	(15,603)	(0.00)
(11,341)	ITT Corporation	(10,057)	(0.00)
(13,200)	Joy Global Inc	(1,566)	(0.00)
(1)	JPMorgan Chase & Company	-	(0.00)
(10,290)	Laboratory Corporation of America Holdings	(122,838)	(0.02)
(92,493)	M&T Bank Corporation	(355,021)	(0.05)
(35,815)	Marathon Petroleum Corporation	(7,946)	(0.00)
(12,426)	Market Vectors Biotech ETF - Citi	(355)	(0.00)
(24,996)	Market Vectors Biotech ETF - CS	(704,744)	(0.10)
12,600	Market Vectors Oil Service ETF	(40,830)	(0.01)
167,568	Office Depot Inc - Citi	(91,759)	(0.01)
122,398	Office Depot Inc - MS	(91,254)	(0.01)
(122,487)	OPKO Health Inc	(69,712)	(0.01)
(24,956)	Quest Diagnostics Inc	(142,831)	(0.02)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
(87,281)	Ring Energy Inc	(35,106)	(0.01)
(10,383)	Rockwell Automation Inc	(22,002)	(0.00)
(7,896)	Russell 2000 Index	(28,274)	(0.00)
4,100	Ryland Group Inc - CS	(463)	(0.00)
(5,858)	Ryland Group Inc - GS	(5,730)	(0.00)
(6,912)	Skechers U.S.A. Inc	(5,117)	(0.00)
(6,604)	Spirit AeroSystems Holdings Inc	(16,918)	(0.00)
2,343	Target Corporation - GS	(5,184)	(0.00)
(3,578)	Target Corporation - MS	(5,071)	(0.00)
(6,115)	Trex Company Inc	(92)	(0.00)
(46,671)	UnitedHealth Group Inc	(386,098)	(0.07)
(11,102)	USG Corporation	(7,838)	(0.00)
(2,811)	Valero Energy Corporation - CS	(14,595)	(0.00)
(13,803)	Valero Energy Corporation - GS	(32,592)	(0.00)
(46,042)	Valero Energy Corporation - MS	(108,650)	(0.03)
(8,745)	Western Refining Inc	(6,493)	(0.00)
35,331	Williams Companies Inc	(29,571)	(0.00)
		<u>(10,366,807)</u>	<u>(1.50)</u>
Total contracts for difference		<u>(36,830,152)</u>	<u>(5.33)</u>
Equities			
United States			
160,350	Chelsea Therapeutics International Limited	-	(0.00)
Total equities		<u>-</u>	<u>(0.00)</u>
Future contracts			
Denmark			
(114)	Euro Stoxx 50 Index Future September 2015	(20,230)	(0.00)
(95)	VSTOXX Mini Future July 2015	(1,195)	(0.00)
		<u>(21,425)</u>	<u>(0.00)</u>
European Union			
8	IBEX 35 Index Future July 2015	(1,288)	(0.00)
Japan			
(12)	SGX Nikkei 225 Index Future September 2015	(8,240)	(0.00)
Spain			
(30)	IBEX Mini Index Future July 2015	(297)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Future contracts (continued)			
United Kingdom			
39	FTSE 100 Index Future September 2015	(90,667)	(0.02)
	Total future contracts	(121,917)	(0.02)
Options			
European Union			
(355)	Call on 3,800 SX5E 21 August 2015	(73,840)	(0.01)
(354)	Call on 4,000 SX5E 21 August 2015	(10,974)	(0.00)
(355)	Put on 3,150 SX5E 17 July 2015	(77,035)	(0.01)
(1,129)	Put on 3,350 WSX5EA 3 July 2015	(234,832)	(0.04)
		(396,681)	(0.06)
France			
(1,239)	Call on 34 CA1 FP 18 September 2015	(19,824)	(0.00)
(967)	Put on 21 AS1 FP 17 July 2015	(15,472)	(0.00)
(967)	Put on 22 AS1 FP 17 July 2015	(21,274)	(0.01)
		(56,570)	(0.01)
Germany			
(508)	Put on 88 SIE GR 17 July 2015	(71,120)	(0.01)
(1,181)	Put on 9 ISPA GR 17 July 2015	(53,145)	(0.01)
		(124,265)	(0.02)
Netherlands			
(2,007)	Put on 22 PHI NA 17 July 2015	(64,224)	(0.01)
Norway			
(5,315)	Put on 30 NHY NO Equity 20 August 2015	(33,348)	(0.00)
Sweden			
(1,323)	Put on 145 BOL SS 17 July 2015	(34,345)	(0.00)
(555)	Put on 160 BOL SS 17 July 2015	(64,534)	(0.01)
		(98,879)	(0.01)
Switzerland			
(4)	Call on 20 CLN SW 18 September 2015	(303)	(0.00)
United Kingdom			
118	Call on 1,500 BTB LN 17 July 2015	-	(0.00)
(48)	Put on 1,550 SSE LN 21 August 2015	(59,622)	(0.01)
(31)	Put on 1,600 SSE LN 18 December 2015	(65,635)	(0.01)
(59)	Put on 2,700 RTZ LN 17 July 2015	(97,853)	(0.01)
(168)	Put on 3,300 SAB LN 18 September 2015	(474,266)	(0.07)

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

Nominal	Description	Fair Value €	% of Net Assets
Options (continued)			
United Kingdom (continued)			
(113)	Put on 680 ATT LN 17 July 2015	(25,919)	(0.00)
(170)	Put on 900 AHA LN 17 July 2015	(55,190)	(0.01)
		<u>(778,485)</u>	<u>(0.11)</u>
United States			
(293)	Call on 40 CSX US 21 August 2015	(2,630)	(0.00)
(390)	Call on 45 YHOO US 16 October 2015	(25,202)	(0.00)
(234)	Call on 47 CONN US 17 July 2015	(7,876)	(0.00)
(234)	Call on 55 FXI US 21 August 2015	(3,780)	(0.00)
(228)	Call on 56 FXI US 21 August 2015	(2,865)	(0.00)
(112)	Call on 65 EBAY US 15 January 2016	(25,532)	(0.00)
(88)	Call on 85 CRM US 21 August 2015	(2,685)	(0.00)
(118)	Call on 85 FB US 21 August 2015	(46,916)	(0.02)
(117)	Call on 90 DISH US 18 September 2015	(1,575)	(0.00)
(59)	Put on 100 UTX US 20 November 2015	(10,246)	(0.00)
(343)	Put on 115 IWM US 17 July 2015	(8,620)	(0.00)
(3,486)	Put on 13 RIG US Equity 21 August 2015	(89,168)	(0.02)
(571)	Put on 18 GDX US 17 July 2015	(28,699)	(0.00)
(236)	Put on 197 SPY US 17 July 2015	(19,698)	(0.00)
(342)	Put on 26 SUNE US 16 October 2015	(39,289)	(0.02)
(293)	Put on 30 CSX US 21 August 2015	(11,834)	(0.00)
(586)	Put on 33 T US 17 July 2015	(4,733)	(0.00)
(195)	Put on 36 YHOO US 16 October 2015	(19,776)	(0.00)
(112)	Put on 50 EBAY US 15 January 2016	(9,348)	(0.00)
(117)	Put on 65 DISH US 18 September 2015	(24,572)	(0.00)
(88)	Put on 67.50 CRM US 21 August 2015	(21,404)	(0.00)
		<u>(406,448)</u>	<u>(0.06)</u>
	Total options	<u>(1,959,203)</u>	<u>(0.28)</u>
Right			
Italy			
507,144	Sorin SpA	-	(0.00)
	Total right	<u>-</u>	<u>(0.00)</u>
Total return swaps			
European Union			
996	DJ STOXX Europe 600 Automobiles & Parts Index EUR	(24,661)	(0.00)
India			
(26,837)	CNX Nifty Index	(31,714)	(0.01)
(10,955)	Kotak Mahindra Bank	(1,105)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Total return swaps (continued)			
India (continued)			
(27,481)	Mahindra & Mahindra Financial Services Limited	(5,307)	(0.00)
106,594	State Bank of India	(22,470)	(0.00)
75,560	Tata Motors Limited	(12,075)	(0.00)
		<u>(72,671)</u>	<u>(0.01)</u>
Japan			
(248,151)	TOPIX Banks Index	<u>(12,655)</u>	<u>(0.00)</u>
Taiwan			
(34,000)	MediaTek Inc	(1,217)	(0.00)
235,681	Taiwan Semiconductor Manufacturing Company Limited	(50,932)	(0.01)
49,436	TPK Holding Company Limited	(37,786)	(0.01)
		<u>(89,935)</u>	<u>(0.02)</u>
Thailand			
2,424,000	Sansiri Plc	<u>(5,899)</u>	<u>(0.00)</u>
United Kingdom			
82,436	Rexam Plc	(414)	(0.00)
53,420	Synergy Health Plc	(76,503)	(0.01)
71,328	Telecity Group Plc	(48,550)	(0.01)
		<u>(125,467)</u>	<u>(0.02)</u>
	Total total return swaps	<u>(331,288)</u>	<u>(0.05)</u>
Warrants			
Canada			
361,310	Americas Petrogas Inc	<u>-</u>	<u>(0.00)</u>
United Kingdom			
12,050	Kenmare Resources Plc	<u>-</u>	<u>(0.00)</u>
United States			
15,057	CVSL INC	-	(0.00)
746,579	Petro-Victory Energy Corporation	-	(0.00)
		<u>-</u>	<u>(0.00)</u>
	Total warrants	<u>-</u>	<u>(0.00)</u>

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 Net Assets
AUD4,207,825	€2,902,669	17 July 2015	1	(3,633)	(0.00)
CHF2,971,846	€2,856,858	17 July 2015	1	(1,576)	(0.00)
DKK45,047,630	€6,044,137	17 July 2015	1	(3,923)	(0.00)
€344,686	CAD480,918	17 July 2015	1	(879)	(0.00)
€17,610,183	CHF18,349,709	17 July 2015	8	(19,799)	(0.00)
€1,753	CHF1,835	31 July 2015	1	(10)	(0.00)
€2,329,843	DKK17,378,230	17 July 2015	5	(318)	(0.00)
€22,837,610	GBP16,449,120	17 July 2015	6	(372,289)	(0.05)
€6,614,586	HKD57,779,583	17 July 2015	6	(72,812)	(0.01)
€9,768,707	JPY1,359,489,767	17 July 2015	6	(202,453)	(0.04)
€1,151,296	NOK10,172,025	17 July 2015	1	(8,348)	(0.00)
€59,535	SEK550,510	31 July 2015	1	(25)	(0.00)
€1,708	SGD2,570	20 July 2015	1	(4)	(0.00)
€317,251,224	US\$357,288,961	17 July 2015	17	(3,342,416)	(0.49)
€2,494	US\$2,785	31 July 2015	1	(5)	(0.00)
€120	AUD175	17 July 2015	1	(1)	(0.00)
GBP2,665,864	€3,768,260	17 July 2015	3	(6,695)	(0.00)
GBP46,511	€65,799	31 July 2015	1	(190)	(0.00)
NOK7,937,891	€906,372	31 July 2015	1	(1,911)	(0.00)
SEK4,346,806	€472,505	31 July 2015	3	(2,224)	(0.00)
US\$978,373	€882,676	17 July 2015	1	(4,787)	(0.00)
Total unrealised loss on forward currency contracts				(4,044,298)	(0.59)
Total financial liabilities at fair value through profit or loss - trading				(43,286,858)	(6.27)
Total financial assets at fair value through profit or loss - trading				576,648,592	83.51
Total financial liabilities at fair value through profit or loss - trading				(43,286,858)	(6.27)
Other net assets				157,192,636	22.76
Net Assets Attributable to Holders of Redeemable Participating Shares				690,554,370	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

**% of Total
Assets**

Transferable securities listed on an official stock exchange	63.47
Transferable securities as described in # above	1.11
Exchange traded financial derivative instruments described in classification (a) above	0.56
OTC financial derivative instruments described in classification (b) above	5.71
Other current assets	29.15
	<u>100.00</u>

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

Forward currency contracts (note 4)* (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gains	% of
				€	Net Assets
€162,812	CAD226,396	17 July 2015	2	134	0.02
€74,569	NOK652,912	17 July 2015	1	134	0.02
€19,888	SEK182,877	17 July 2015	1	104	0.01
GBP19,030	€26,611	10 July 2015	1	244	0.03
US\$1,042,986	€927,328	10 July 2015	2	8,635	0.98
US\$388,885	€344,858	17 July 2015	1	4,088	0.47
Total unrealised gain on forward currency contracts				13,339	1.53
Total financial assets at fair value through profit or loss - trading				13,339	1.53

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
CAD226,207	€162,845	17 July 2015	1	(303)	(0.03)
€86,855	US\$96,855	10 July 2015	1	(62)	(0.01)
€365,427	US\$411,613	17 July 2015	2	(3,913)	(0.45)
NOK638,479	€72,920	17 July 2015	1	(131)	(0.01)
SEK94,410	€10,250	17 July 2015	1	(37)	(0.00)
Total unrealised loss on forward currency contracts				(4,446)	(0.50)
Total financial liabilities at fair value through profit or loss - trading				(4,446)	(0.50)
Total financial assets at fair value through profit or loss - trading				13,339	1.52
Total financial liabilities at fair value through profit or loss - trading				(4,446)	(0.51)
Other net assets				869,422	(98.99)
Net Assets Attributable to Holders of Redeemable Participating Shares				878,315	100.00

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

Classifications:

(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	% of Total Assets
OTC financial derivative instruments described in classification (b) above	0.98
Other current assets	99.02
	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

Nominal	Description	Fair Value	% of
		£	Net Assets
Contracts for difference (b)			
Ireland			
6,457	Ryanair Holdings Plc	21,966	0.35
Sweden			
(5,730)	Svenska Cellulosa AB SCA	4,241	0.07
United Kingdom			
15,063	Vodafone Group Plc	355	0.01
Total contracts for difference		26,562	0.43
Corporate bond			
United Kingdom			
1,434,375	Iona Energy Company UK Plc 9.5% 09/27/2018	262,238	4.22
Total corporate bond		262,238	4.22
Equities			
Germany			
3,292	Deutsche Wohnen AG	47,994	0.77
United States			
1,906	Booz Allen Hamilton Holding Corporation	30,325	0.49
352	General Dynamics Corporation	31,691	0.51
398	Huntington Ingalls Industries Inc	28,268	0.46
262	Lockheed Martin Corporation	30,997	0.50
308	Northrop Grumman Corporation	31,095	0.50
		152,376	2.46
Total equities		200,370	3.23
Future contracts (a)			
Germany			
(3)	Euro-Bund Future September 2015	5,958	0.10

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

Nominal Description				Fair Value £	% of Net Assets
Future contracts (a) (continued)					
United States					
5	Mini MSCI Emerging Market September 2015			159	0.00
(4)	Russell 2000 Mini September 2015			4,871	0.08
(4)	S&P 500 Eimini Future September 2015			4,655	0.07
				<u>9,685</u>	<u>0.15</u>
	Total future contracts			<u>15,643</u>	<u>0.25</u>
Government bonds					
United States					
500,000	United States Treasury Bond 2.75% 15/02/2024			<u>330,474</u>	<u>5.32</u>
	Total government bonds			<u>330,474</u>	<u>5.32</u>
Options (b)					
European Union					
10,200,000	EUR Put/USD Call K=1.28 31 August 2015			<u>1,071,136</u>	<u>17.25</u>
	Total options			<u>1,071,136</u>	<u>17.25</u>
Warrants (b)					
Canada					
181,920	Iona Energy Inc			<u>-</u>	<u>0.00</u>
	Total warrants			<u>-</u>	<u>0.00</u>
Forward currency contracts (note 4) * (b)					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain £	% of Net Assets
GBP248	CHF358	17 July 2015	1	4	0.00
GBP3,939,562	€5,468,918	17 July 2015	1	59,310	0.96
GBP97,704	HKD1,187,864	17 July 2015	2	249	0.00
GBP2,277,554	MXN55,022,523	17 July 2015	2	50,837	0.82
GBP4,053,872	US\$6,337,577	17 July 2015	3	23,269	0.37
GBP261,965	SEK3,355,852	17 July 2015	1	4,589	0.07
JPY289,036,335	GBP1,488,659	17 July 2015	3	17,105	0.28
US\$9,804,428	GBP6,232,172	10 July 2015	1	2,975	0.06
	Total unrealised gain on forward currency contracts			<u>158,338</u>	<u>2.56</u>
	Total financial assets at fair value through profit or loss -trading			<u>2,064,761</u>	<u>33.26</u>

Financial liabilities at fair value through profit or loss

Nominal Description				Fair Value	% of
				£	Net Assets
Contracts for difference					
Sweden					
7,649	Svenska Cellulosa AB SCA			(5,922)	(0.10)
Total contracts for difference				(5,922)	(0.10)
Future contracts					
Germany					
8	Euro Stoxx 50 September 2015			(397)	(0.01)
United States					
13	US 10 year Note CBT September 2015			(8,128)	(0.13)
Total future contracts				(8,525)	(0.14)
Options					
European Union					
(10,200,000)	EUR Put/USD Call K=1.28 31 August 2015 (Nomura)			(1,071,136)	(17.25)
Total options				(1,071,136)	(17.25)
Forward currency contracts (note 4)*					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss	% of
				£	Net Assets
€5,486,212	GBP3,932,354	17 July 2015	5	(39,830)	(0.64)
GBP187,546	US\$295,781	17 July 2015	3	(566)	(0.01)
HKD989,686	GBP81,330	17 July 2015	1	(135)	(0.00)
JPY144,613,106	GBP754,659	17 July 2015	1	(1,283)	(0.02)
GBP2,262,260	JPY437,061,928	17 July 2015	1	(14,657)	(0.24)
MXN55,240,338	GBP2,290,201	17 July 2015	1	(54,668)	(0.87)
SEK3,468,402	GBP272,797	17 July 2015	1	(6,789)	(0.11)
US\$5,297,144	GBP3,380,627	17 July 2015	5	(11,725)	(0.19)
ZAR434,766	GBP22,772	17 July 2015	1	(85)	(0.00)
Total unrealised loss on forward currency contracts				(129,738)	(2.08)
Total financial liabilities at fair value through profit or loss -trading				(1,215,321)	(19.57)

	Fair Value £	% of Net Assets
Total financial assets at fair value through profit or loss -trading	2,064,761	33.26
Total financial liabilities at fair value through profit or loss -trading	(1,215,321)	(19.57)
Other net assets	5,359,059	86.31
Net Assets Attributable to Holders of Redeemable Participating Shares	6,208,499	100.00

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

Classification

(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	1.67
Exchange traded financial derivative instrument described in classification (a) above	0.03
OTC financial derivative instruments described in classification (b) above	2.32
Transferable securities as described in # above	0.02
Other current assets	95.96
	<u>100.00</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)			
Australia			
(6,431)	Commonwealth Bank of Australia	171	0.00
(118,856)	Fortescue Metals Group Limited	45,846	0.02
(3,766)	GS EHGAU Index	14,156	0.00
(264,398)	Independence Group NL	76,390	0.03
(36,077)	Oz Minerals Limited	6,811	0.00
(20)	S&P/ASX 200 Resources	3,999	0.00
109,039	Sandfire Resources NL	87,965	0.03
(51,050)	TPG Telecom Limited	2,465	0.00
		<u>237,803</u>	<u>0.08</u>
Austria			
(7,638)	Voestalpine AG	<u>26,324</u>	<u>0.01</u>
Belgium			
(31,763)	Bekaert SA	37,976	0.01
(33,476)	Bpost SA	28,235	0.01
(3,432)	Proximus	609	0.00
(7,592)	Solvay SA	<u>60,138</u>	<u>0.02</u>
		<u>126,958</u>	<u>0.04</u>
Bermuda			
(24)	FTSE 250 Index - GS	16,814	0.01
(34)	FTSE 250 Index - MS	2,023	0.00
(113,046)	Seadrill Limited	135,495	0.04
(47,444)	Seadrill Limited	<u>62,925</u>	<u>0.02</u>
		<u>217,257</u>	<u>0.07</u>
Brazil			
(10,357)	BRF SA	7,744	0.00
(11,423)	Embraer SA	4,734	0.00
16,607	lochpe-Maxion S.A.	1,617	0.00
23,891	JBS SA	5,276	0.00
22,478	Odontoprev SA	192	0.00
24,290	Suzano Papel e Celulose SA	<u>23,264</u>	<u>0.01</u>
		<u>42,827</u>	<u>0.01</u>
Canada			
(16,900)	Bonavista Energy Corporation	3,560	0.00
127,581	Entertainment One Limited	46,783	0.02
(65,012)	First Quantum Minerals Limited	39,178	0.01
(8,437)	Paramount Resources Limited	3,558	0.00
(5,588)	Parex Resources Inc	387	0.00
(6,256)	Peyto Exploration & Dev Corporation	11,671	0.00
(252)	S&P/TSX DIV MTL&MIN Index	<u>40,771</u>	<u>0.01</u>

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

Nominal Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)		
Canada (continued)		
(11,581) Seven Generations Energy	23,589	0.01
(5,453) Shaw Communications Inc	583	0.00
(30,770) Sheritt International Corporation	8,683	0.00
(7,760) Tamarack Valley Energy Limited	1,954	0.00
(13,984) Teck Resources Limited - Class B Shares	9,715	0.00
(15,265) Torc Oil & Gas Limited	8,321	0.00
(62,603) Turquoise Hill Resources Limited	22,539	0.02
(15,567) Westjet Airlines Limited	12,203	0.00
(144,839) Whitecap Resources Inc	130,809	0.05
	<u>364,304</u>	<u>0.12</u>
China		
(1,313,000) Agricultural Bank of China - Class H Shares	44,115	0.01
6,000 Anhui Conch Cement Company Limited	436	0.00
22,000 Beijing Capital International Airpo	764	0.00
201,295 China International Travel Service Corporation Limited	269,857	0.09
(16,000) China Medical System Holding	3,768	0.00
(39,000) China Railway Group Limited	5,394	0.00
(8,696) Great Wall Motor Company Limited	2,599	0.00
231,321 Midea Group Company Limited	89,589	0.03
(51,000) Ping An Insurance Group Company - Class H Shares	9,895	0.00
166,696 Shanghai International Airport Company Limited	274,147	0.09
732,592 Tianhe Chemicals Group Limited	-	0.00
(20,000) Want Want China Holdings Limited	1,182	0.00
(9,000) Weichai Power Company Limited - Class H Shares	4,446	0.00
	<u>706,192</u>	<u>0.22</u>
Colombia		
(13,977) Ecopetrol SA	<u>97,065</u>	<u>0.03</u>
Denmark		
(9,755) Danske Bank A/S	560	0.00
(8,348) Matas A/S	24,043	0.01
(6,106) Novozymes A/S - Class B Shares	2,001	0.00
2,225 Pandora A/S - GS	8,680	0.00
24,257 Pandora A/S - MS	94,155	0.03
(179,237) TDC A/S - GS	56,528	0.02
(139,244) TDC A/S - HSBC	71,489	0.02
8,789 Vestas Wind Systems A/S	4,471	0.00
450 William Demant Holding A/S	5,212	0.00
	<u>267,139</u>	<u>0.08</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
European Union			
(553)	ESTX Chem EUR Price	33,370	0.01
(652)	ESTX Indugd & SER EUR Price	3,159	0.00
(7,355)	ESTX Mid EUR Price	103,884	0.03
(6,062)	ESTX SML Eur Price	40,782	0.01
(1,943)	ESTX TR&LS Price	5,386	0.00
(379)	Eu Lowflation	8,570	0.00
(983)	MSGSLXAP Index	23,997	0.01
(1,133)	STOXX Europe 600 Travel & Leisure (Price) EUR - GS	11,341	0.00
(2,930)	STOXX Europe 600 Travel & Leisure (Price) EUR - MS	23,793	0.01
(882)	STXE 600 EUR Price - CS	14,396	0.00
(2,690)	STXE 600 EUR Price - GS	47,911	0.02
(6,689)	STXE 600 EUR Price - MS	56,650	0.03
(1,537)	STXE 600 MDA Price	9,373	0.00
		<u>382,612</u>	<u>0.12</u>
Finland			
5,564	Amer Sports OYJ	3,252	0.00
28,467	Cargotec OYJ	21,643	0.01
(29,643)	Konecranes OYJ	111,514	0.04
(7,566)	Metso OYJ	5,404	0.00
(31,153)	Outokumpu OYJ	15,660	0.00
18,037	Valmet OYJ	4,002	0.00
		<u>161,475</u>	<u>0.05</u>
France			
(11,954)	Accor SA - GS	31,756	0.01
(7,236)	Accor SA - MS	18,503	0.01
(2,539)	Air Liquide - GS	9,880	0.00
(4,669)	Air Liquide - MS	24,496	0.01
22,973	Alten	29,949	0.01
(5,268)	AtoS	15,505	0.00
(26,963)	AXA SA	6,577	0.00
10,495	Belvedere SA	16,215	0.01
(12,174)	Bureau Veritas SA	4,124	0.00
14,595	Cap Gemini SA	4,751	0.00
(7,171)	Carrefour SA - GS	2,361	0.00
(17,634)	Carrefour SA - MS	14,009	0.00
(1,771)	Casino Guichard Perrachon SA - GS	12,950	0.00
(1,407)	Casino Guichard Perrachon SA - MS	4,974	0.00
(4,902)	Danone SA - GS	8,076	0.00
(11,901)	Danone SA - MS	17,035	0.01
(1,676)	Dow Jones Europe STOXX Personal and Household Index	43,486	0.01
(9,847)	ESTX Bank EUR Price Index	3,009	0.00

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

Nominal Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)		
France (continued)		
(1,457) ESTX Tel EUR Price Index	11,661	0.00
(2,058) Euro Stoxx 600 Industrial Goods & Services (Price) Index - CS	74,717	0.02
(8,400) Euro Stoxx 600 Industrial Goods & Services (Price) Index - MS	66,548	0.02
(3,935) Imerys SA	9,960	0.00
4,258 Innate Pharma SA	10,500	0.00
(31,522) JC Decaux SA	9,279	0.00
1,980 Kering -GS	6,546	0.00
4,111 Kering - MS	7,128	0.00
(6,139) Legrand SA	13,112	0.00
(3,587) L'Oreal SA - GS	20,531	0.01
(6,851) L'Oreal SA - MS	49,710	0.02
(21,083) Neopost SA	232,623	0.08
(2,410) Pernod Ricard SA	1,032	0.00
83,543 Peugeot SA	28,474	0.01
32,685 Rubis	60,937	0.02
(3,401) Safran SA	1,450	0.00
7,733 SEB SA	18,818	0.01
(4,114) Sodexo SA	21,091	0.01
14 Sopra Steria Group	46	0.00
7,370 Spie SA - GS	9,950	0.00
9,481 Spie SA - MS	12,799	0.00
(4,228) St.Gobain	10,810	0.00
(4,517) STOXX 600 Automobiles & Parts Price EUR	53,269	0.03
(2,100) STOXX 600 Health Care (Price) Index - CS	83,478	0.04
(1,008) STOXX 600 Health Care (Price) Index - GS	15,605	0.00
(2,723) STOXX Europe 600 Basic Resources Price EUR	43,531	0.01
(1,654) STOXX Europe 600 Chemicals Price EUR	24,092	0.01
(1,876) STOXX Europe 600 Food & Beverage Price EUR - CS	32,581	0.01
(2,116) STOXX Europe 600 Food & Beverage Price EUR - MS	48,267	0.03
(1,695) STOXX Europe 600 Oil & Gas Price EUR - CS	6,794	0.00
(2,535) STOXX Europe 600 Oil & Gas Price EUR - GS	15,432	0.00
(887) STOXX Europe 600 Oil & Gas Price EUR - MS	7,963	0.00
(3,409) STOXX Europe 600 Utilities Price EUR	36,415	0.01
(4,083) STOXX EUROPE SMALL 200	1,824	0.00
(722) STOXX Mid 200 (Price) Index - GS	5,537	0.00
(755) STOXX Mid 200 (Price) Index - MS	7,063	0.00
(483) STXE 600 Rtl EUR Price - GS	1,643	0.00
(4,859) STXE 600 Rtl EUR Price - MS	44,077	0.01
(1,989) SXOP Index	40,960	0.01
(2) Technip SA	9	0.00
29,246 Television Francaise (T.F.1)	408	0.00
(2,893) Valeo SA - GS	30,499	0.02
(3,839) Valeo SA - MS	4,471	0.00

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

Nominal Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)		
France (continued)		
(8,764) Vallourec - GS	13,097	0.00
(3,887) Vallourec - MS	20,054	0.02
(6,397) Veolia Environnement	5,405	0.00
	<u>1,487,852</u>	<u>0.47</u>
Germany		
(3,181) Adidas AG	6,120	0.00
(24,366) BASF SE	174,774	0.06
(2,388) Bayerische Motoren Werke AG - HSBC	19,271	0.01
(16,920) Bayerische Motoren Werke AG - MS	49,101	0.02
(5,112) Bilfinger Berger AG	2,017	0.00
(3,555) Celesio AG	2,234	0.00
(1,380) Continental AG	10,626	0.00
(4,256) Deutsche Annington Immobilien SE	545	0.00
12,811 Dmg Mori AG	9,928	0.00
(1,723) E.ON SE	867	0.00
33,730 Evonik Industries AG	52,428	0.02
(9,586) Fielmann AG	2,868	0.00
670 Fuchs Petrolub SE	898	0.00
(25,381) GEA Group AG - GS	86,491	0.04
(26,128) GEA Group AG - MS	75,034	0.02
(12,490) Hannover Rueckversicheru	61,450	0.02
12,254 Heidelbergcement AG	3,368	0.00
(7,569) Hella KGaA Hueck & Company	14,984	0.00
(1,804) Henkel AG & Company KGaA	7,313	0.00
(1,153) Hugo Boss	17,977	0.01
(4,330) Leoni AG - GS	9,516	0.00
(198) Leoni AG - MS	79	0.00
825 Merck KGaA	9,801	0.00
(9,975) Muenchener Rueckversicherungs-Gesellschaft AG	19,950	0.01
(4,004) Norddeutsche Affinerie AG	12,353	0.00
(1,240) Porsche AG	4,951	0.00
3,018 Rhoen Klinikum AG	2,248	0.00
(5,712) Rocket Internet AG	9,705	0.00
(8,233) SAP SE - CS	8,427	0.00
(4,875) SAP SE - MS	18,409	0.01
(6,129) Siemens AG - CS	5,678	0.00
(16,047) Siemens AG - MS	72,785	0.03
(36,995) Software AG	6,518	0.00
(6,612) Thyssenkrupp AG	1,645	0.00
(2,037) Volkswagen AG	19,257	0.01
(2,952) Wirecard AG	7,000	0.00
7,299 Zalando SE	7,992	0.00
	<u>814,608</u>	<u>0.26</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Hong Kong			
376,760	AIA Group Limited	6,349	0.00
174,491	Brilliance China Automotive Holdings Limited	13,597	0.00
43,953	Cheung Kong Property Holding	5,949	0.00
(59,937)	Chow Tai Fook Jewellery Group Limited	2,779	0.00
(100,310)	CK Hutchison Holdings Limited	12,341	0.00
(5,000)	CLP Holdings Limited	1,636	0.00
(129,000)	Hang Lung Properties Limited	33,941	0.01
(792,001)	Hong Kong & China Gas Company Limited	54,514	0.02
70,797	Hongkong Land Holdings Limited	3,177	0.00
(20,601)	Michael Kors Holdings Limited	92,874	0.03
(123,000)	Wharf Holdings Limited	80,092	0.04
		<u>307,249</u>	<u>0.10</u>
Ireland			
180,483	AER Lingus Group Plc	37,287	0.01
(2,624,496)	Bank of Ireland	14,699	0.00
412,096	Cairn Homes Limited	38,119	0.01
3,327	DCC Plc - CS	9,004	0.00
6,056	DCC Plc - GS	18,521	0.01
(53,933)	Glanbia Plc	2,512	0.00
(1,407)	Ishares Core FTSE 100 Ucits ERF (Dist)	204	0.00
(37,873)	Smurfit Kappa Group Plc	82,014	0.03
		<u>202,360</u>	<u>0.06</u>
Isle of Man			
114,270	Optimal Payments Plc	6,032	0.00
97,960	Playtech Limited	16,147	0.01
		<u>22,179</u>	<u>0.01</u>
Israel			
2,962	Teva Pharmaceutical Industries Limited	18,946	0.01
Italy			
(28,753)	Assicurazioni Generali SpA	32,157	0.01
(951,969)	Enel SpA	175,605	0.05
(22,057)	Italcementi SpA	2,701	0.00
(2,448)	Prysmian SpA	2,954	0.00
(155,191)	Terna Rete Elettrica Nazionale SpA	50,041	0.02
(81,468)	UniCredito Italiano SpA	26,608	0.01
		<u>290,066</u>	<u>0.09</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Japan			
44,700	Alps Electric Company Limited	283,631	0.08
19,217	Dai-Ichi Life Insurance	68,113	0.02
22,829	Denso Corporation	16,242	0.01
(52,000)	Fujitsu Limited	14,469	0.00
6,288	Isuzu Motors Limited	1,230	0.00
(85)	Japan Real Estate Investment Corporation	4,572	0.00
(107,899)	Mitsubishi Motors Corporation	63,312	0.02
(80,000)	Mitsubishi UFJ Financial Group	19,024	0.01
(85)	Nippon Building Fund Inc	27,666	0.01
347,300	Nomura Holdings Inc	153,335	0.05
104,100	Sekisui House Limited	61,847	0.02
(19,021)	Sumitomo Metal Mining Company Limited	1,112	0.00
463,058	Sumitomo Mitsui Trust Holdings Inc	113,776	0.04
9,570	TDK Corporation	55,705	0.02
		<u>884,034</u>	<u>0.28</u>
Jersey Channel Islands			
(3,737)	Randgold Resources Limited	<u>32,248</u>	<u>0.01</u>
Luxembourg			
(5,304)	Aperam	9,422	0.00
(10,072)	ArcelorMittal	<u>15,905</u>	<u>0.01</u>
		<u>25,327</u>	<u>0.01</u>
Mexico			
15,840	Gruma SAB de CV	1,263	0.00
(79,843)	Grupo Comercial Chedraui SA de CV	<u>16,593</u>	<u>0.01</u>
		<u>17,856</u>	<u>0.01</u>
Netherlands			
(80,879)	Aegon NV	48,313	0.03
(3,498)	ASML Holding NV	19,679	0.01
(15,241)	Boskalis Westminster	12,961	0.00
15,582	DSM NV	2,215	0.00
(4,003)	Heineken Holding NV	157	0.00
(2,480)	Heineken NV	6,365	0.00
112,023	ING GROEP NV-CVA	8,451	0.00
294,077	Koninklijke KPN NV	38,556	0.01
(117,896)	Royal Dutch Shell Plc Class A Shares - CS	295,494	0.09
(49,424)	Royal Dutch Shell Plc - CS	37,147	0.01
(28,605)	Royal Dutch Shell Plc Class A Shares - GS	50,825	0.02
(8,966)	Royal Dutch Shell Plc - ML	27,810	0.01
(21,583)	Unilever NV	<u>37,377</u>	<u>0.01</u>
		<u>585,350</u>	<u>0.19</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Norway			
(24,743)	Norsk Hydro ASA	6,164	0.00
(1)	Statoil ASA	-	0.00
69,407	Storebrand ASA	8,098	0.00
(59,910)	Telenor ASA	30,998	0.01
		<u>45,260</u>	<u>0.01</u>
Poland			
(7,781)	KGHM Polska Miedz SA	9,863	0.00
Portugal			
(4,670,626)	Banco Comercial Portugues SA	53,108	0.03
(733,380)	EDP - Energias de Portugal SA - HSBC	68,872	0.02
(26,868)	Galp Energia SGPS SA	14,823	0.00
30,945	Zon Optimus SGPS SA	13,863	0.00
		<u>150,666</u>	<u>0.05</u>
Russia			
1,258	Magnit OJSC-Spon GDR Regs	9,067	0.00
(34,092)	MMC Norilsk Nickel ADR	10,032	0.01
		<u>19,099</u>	<u>0.01</u>
Singapore			
(4,740)	Avago Technologies Limited	60,546	0.02
(314,215)	Oversea-Chinese Banking Corporation Limited	81,681	0.03
1,800	United Overseas Bank Limited	302	0.00
		<u>142,529</u>	<u>0.05</u>
South Africa			
(37,896)	Impala Platinum Holdings Limited	6,027	0.00
(74,994)	Lonmin Plc - CS	24,694	0.01
(205)	Lonmin Plc - MS	88	0.00
(16,481)	Truworths International Limited	2,438	0.00
19,035	Woolworths Holdings Limited	10,930	0.00
		<u>44,177</u>	<u>0.01</u>
South Korea			
(230)	Samsung Electronics Company Limited	7,502	0.00
Spain			
(10,442)	Abertis Infraestructuras SA	4,456	0.00
(10,113)	Aena SA	1,311	0.00
(178,705)	Banco Bilbao Vizcaya Argentaria SA - CS	50,319	0.02

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Spain (continued)			
(398,342)	Banco de Sabadell SA	70,228	0.02
(37,584)	Banco Santander SA	19,025	0.01
(696,235)	Bankia SA	44,509	0.01
13,369	Cellnex Telecom SAU	14,557	0.00
(17,318)	Gas Natural SDG SA - GS	30,255	0.01
(85,639)	Gas Natural SDG SA - HSBC	57,521	0.03
(8,602)	Inditex SA - GS	5,740	0.00
(18,702)	Inditex SA - MS	12,192	0.00
(7,761)	Obrascon Huarte Lain SA	10,369	0.00
		<u>320,482</u>	<u>0.10</u>
Sweden			
(55,755)	Alfa Laval AB - GS	24,038	0.01
(23,543)	Alfa Laval AB - MS	39,783	0.01
(79,602)	Assa Abloy AB	91,490	0.02
(5,726)	Atlas Copco AB	8,967	0.00
(12,759)	Autoliv Inc - MS	22,604	0.01
(2,648)	Autoliv Inc - MS	5,076	0.00
107,607	Com Hem Holding AB	21,160	0.01
(91,338)	Electrolux AB	26,165	0.01
(55,243)	Husqvarna AB-B SHS	19,554	0.01
(1)	Recipharm AB-B SHS-WI	2	0.00
(26,033)	Sandvik AB	24,131	0.01
(13,979)	Securitas AB - GS	8,919	0.00
(18,428)	Securitas AB - MS	27,045	0.01
(27,499)	Skandinaviska Enskilda Banken AB	5,632	0.00
(55,953)	SKF AB	23,794	0.01
(4,380)	Svenska Cellulosa AB SCA	4,501	0.00
(25,955)	Svenska Handelsbkn SER A NPV	21,244	0.01
9,313	Swedish Orphan Biovitrum AB	34,175	0.01
(67,938)	Tele2 AB-B SHS	32,409	0.01
(168,917)	TeliaSonera AB	20,621	0.01
25,072	Thule Group AB	5,827	0.00
(24,254)	Volvo AB	6,701	0.00
		<u>473,838</u>	<u>0.15</u>
Switzerland			
(28,286)	ABB Limited - CS	35,406	0.01
(90,066)	ABB Limited - MS	120,175	0.04
(3,347)	Aryzta AG	33,444	0.01
819	Basilea Pharmaceutica	19,600	0.01
(2,100)	Cie Financiere Richemont SA - MS	14,213	0.00
(8,934)	Cie Financiere Richemont SA - MS	13,597	0.00

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

Nominal Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)		
Switzerland (continued)		
(358) Credit Suisse Group AG	64	0.00
(13,878) Dksh Holding Limited	88,363	0.03
(266) Geberit AG	3,317	0.00
(101) Givaudan - GS	11,817	0.00
(461) Givaudan - MS	62,500	0.02
(27,198) Glencore International Plc - CS	5,259	0.00
(17,191) Glencore International Plc - MS	5,741	0.00
(3,363) Holcim Limited	12,763	0.00
(334) Kaba Holding AG-Reg B	10,467	0.00
(2,119) Kuehne & Nagel International AG	17,907	0.01
2,783 Molecular Partners AG	33,809	0.01
(21,308) Nestle SA - CS	42,188	0.01
(16,502) Nestle SA - GS	54,007	0.02
(5,868) Panalpina Welttransport Holding AG	70,089	0.02
(701) SGS SA	66,423	0.02
(166) Swatch Group AG	2,141	0.00
(2,750) Swatch Group AG - CS	62,003	0.02
(3,894) Swatch Group AG - MS	222,351	0.08
(4,075) Swisscom AG - CS	24,544	0.01
(1,026) Swisscom AG - GS	19,598	0.01
(140) Syngenta AG	2,906	0.00
(97,247) Transocean Limited - GS	206,731	0.08
(32,130) Transocean Limited - GS	10,356	0.00
(4,814) Wolseley Plc	8,220	0.00
(1,948) Zurich Insurance Group AG	26,232	0.01
	<u>1,306,231</u>	<u>0.42</u>
Taiwan		
(55,000) Au Optronics Corporation - CS	4,150	0.00
(1,054,011) Au Optronics Corporation - MS	56,881	0.02
175,000 China Life Insurance Company Limited	26,373	0.01
(23,000) Delta Electronics Inc	2,998	0.00
1,073,000 E.Sun Financial Holding Company	47,430	0.02
43,350 Mediatek Incorporation	9,827	0.00
	<u>147,659</u>	<u>0.05</u>
Thailand		
(749,265) Home Product Center PCL	1,902	0.00
(307,319) Home Product Center PCL-For	2,905	0.00
	<u>4,807</u>	<u>0.00</u>
Turkey		
(379,882) Eregli Demir Ve Celik Fabrik - CS	14,369	0.01

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Turkey (continued)			
37,835	Eregli Demir Ve Celik Fabrik - CS	122	0.00
(155,289)	Eregli Demir Ve Celik Fabrik - MS	2,506	0.00
		<u>16,997</u>	<u>0.01</u>
United Kingdom			
(82,076)	AA Plc - CS	55,171	0.02
(126,500)	AA Plc - GS	60,271	0.02
(51,613)	Antofagasta Plc	16,903	0.01
(15,749)	Ashtead Group Plc	20,315	0.01
20,949	ASOS Plc - GS	27,475	0.01
26,617	ASOS Plc - MS	53,871	0.02
(13,924)	Berendsen Plc	6,716	0.00
(37,246)	Betfair Group Plc - CS	44,480	0.01
(10,400)	Betfair Group Plc - GS	622	0.00
(16,495)	BHP Billiton Plc - MS	15,737	0.01
(9,773)	British American Tobacco	25,820	0.01
(60,688)	British Land Company Plc	27,257	0.01
(14,233)	Britvic Plc	1,791	0.00
207,334	Capita Plc	28,589	0.01
(486,499)	Centrica Plc - CS	43,979	0.01
(440,721)	Centrica Plc - MS	59,373	0.02
(19,300)	CNH Industrial NV	1,193	0.00
(157,093)	Compass Group Plc - CS	135,119	0.04
(36,616)	Compass Group Plc - GS	50,028	0.02
(32,845)	Compass Group Plc - MS	29,007	0.01
288,744	CSR Plc	93,256	0.03
5,650	Diageo Plc - CS	2,123	0.00
76,884	Dixons Carphone Plc - CS	28	0.00
116,623	Dixons Carphone Plc - MS	11,725	0.00
38,013	Dominos Pizza UK & IRL Plc	56,893	0.02
(159,780)	Drax Group Plc	62,657	0.02
68,821	Eland Oil & Gas Plc	16,368	0.01
(57,648)	Ensco Plc	24,907	0.01
48,423	Faroe Petroleum Plc	207	0.00
(65,605)	Fiat Chrysler Automobiles NV - MS	38,699	0.01
(5,022)	Fiat Chrysler Automobiles NV - MS	6,494	0.00
(185)	FTSE 350 Gen Retail Index - GS	23,045	0.01
(260)	FTSE 350 Gen Retail Index - MS	40,772	0.01
(60)	FTSE 350 Mining Index - CS	117,900	0.04
(19)	FTSE 350 Mining Index - GS	43,641	0.01
(32,258)	Genel Energy Plc	25,762	0.01
(16,841)	GlaxoSmithKline Plc	30,777	0.01
(38,257)	Imagination Technologies Group Plc	4,107	0.00
(14,679)	IMI Plc	20,051	0.01

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

Nominal Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)		
United Kingdom (continued)		
(9,680) Imperial Tobacco Group Plc - GS	27,087	0.01
(3,057) Imperial Tobacco Group Plc - MS	7,255	0.00
(25,270) Inchcape Plc	11,494	0.00
205,730 Informa Plc	14,632	0.00
(17,094) Intertek Group Plc	20,707	0.01
(413,066) Legal & General Group Plc	45,828	0.01
(1) Liberty Global Plc - Class A Shares	-	0.00
(67,161) Marks & Spencer Group Plc	17,185	0.01
16,217 Microfocus International Plc	20,568	0.01
(11,303) Mondi Plc	7,860	0.00
(265,820) National Grid Plc - CS	246,119	0.08
(9,921) Next Plc - GS	3,505	0.00
3,771 Next Plc - MS	8,332	0.00
(15,703) Noble Corporation Plc	22,531	0.01
(33,663) Onesavings Bank Plc-WI	928	0.00
(42,206) Ophir Energy Plc	17,559	0.01
(27,523) Paragon Group of Companies Plc	89	0.00
(46,200) Pearson Plc	28,789	0.01
4,884 Persimmon Plc	1,212	0.00
(3) Prudential Plc	3	0.00
(16,942) Reckitt Benckiser Group Plc	52,888	0.02
127,972 Rentokil Initial Plc	21,381	0.01
38,854 Rexam Plc	35	0.00
(7,482) Rightmove Plc	7,898	0.00
1,017,903 Royal Bank of Scotland Group	11,034	0.00
11,816 RPC Group Plc	4,205	0.00
(534) Russell UK MID 150	22,291	0.01
(147,679) Sage Group Plc - CS	41,589	0.01
(29,404) Sage Group Plc - GS	5,952	0.00
(98,890) Shaftesbury Plc	8,599	0.00
16,620 Sophos Group Plc	2,111	0.00
139,354 Sports Direct International	140,387	0.04
(250,779) SSE Plc - CS	346,322	0.11
(206,763) SSE Plc - MS	197,938	0.06
(180,229) Standard Life Plc - CS	71,404	0.02
(169,401) Standard Life Plc - CS	63,856	0.02
(29,382) Subsea 7 SA	27,482	0.01
(89,332) TalkTalk Telecom Group Plc	8,717	0.00
(26,018) Travis Perkins Plc - CS	26,697	0.01
(1,990) Travis Perkins Plc - MS	1,782	0.00
(88,743) Unilever Plc - CS	154,372	0.06
(14,919) Unilever Plc - GS	27,335	0.01
(58,166) Unilever Plc - MS	90,213	0.03

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

Nominal Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)		
United Kingdom (continued)		
(30,734) Whitbread Plc - CS	109,184	0.03
(4,127) Whitbread Plc - GS	3,808	0.00
(3,803) Whitbread Plc - MS	14,384	0.00
(299,256) William Hill Plc	38,364	0.01
127,306 WM Morrison Supermarkets Plc - GS	10,415	0.00
240,101 WM Morrison Supermarkets Plc - MS	15,336	0.00
(3,938) WPP Plc - CS	2,933	0.00
(31,785) WPP Plc - GS	23,501	0.01
(3) WPP Plc - MS	3	0.00
	3,377,228	1.07
United States		
4,963 Aetna Inc	43,791	0.01
(4,723) Air Lease Corporation	19,782	0.01
(2,201) Alexion Pharmaceuticals Inc	5,473	0.00
(3,646) Allegheny Technologies Inc	619	0.00
(1,249) American Express Company	3,384	0.00
(1,454) American Tower Corporation	1,517	0.00
(627) Apple Inc	131	0.00
(12,513) Applied Materials Inc - CS	10,220	0.00
(9,679) Atwood Oceanics Inc	35,006	0.01
(21,129) Auto-Related	18,574	0.01
(9,764) Axalta Coating Systems Limited	16,050	0.01
(72,519) Best Buy Company Inc	128,464	0.05
21,067 Bio-Reference Labs Inc	23,252	0.01
(3,611) Boeing Company	23,113	0.01
(7,307) Bonanza Creek Energy Inc	39,665	0.01
(26,569) Borgwarner Inc	61,515	0.03
(3,361) C.H. Robinson Worldwide Inc	7,462	0.00
27,153 Cardinal Health Inc	31,476	0.01
42,430 Carnival Plc - CS	137,172	0.05
10,665 Carnival Plc - MS	9,598	0.00
(21,709) Caterpillar Inc	7,010	0.00
(9,973) Century Aluminum Company	8,966	0.00
2,310 Cheniere Energy Inc	306	0.00
(22,000) Comstock Resources Inc	4,096	0.00
(1,155) Conn'S Inc	1,308	0.00
(2,638) Conocophillips	5,021	0.00
(36,520) Consumer Staples Select Sector SPDR Fund	29,988	0.01
(14,829) Coming Inc	8,439	0.00
619 CR Bard Inc	1,689	0.00
(623) Cummins Inc - CS	7,135	0.00
(12,735) Cummins Inc - MS	95,753	0.03

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(23,470)	Cypress Semiconductor Corporation	6,322	0.00
(13,992)	Dicks Sporting Goods Inc	624	0.00
52,321	Directv	13,463	0.00
(21,555)	Dover Corporation	75,681	0.02
9,675	Dresser-Rand Group Inc	5,036	0.00
4,330	Dynegy Inc	1,549	0.00
(3,592)	Eagle Materials Inc - CS	12,157	0.00
(2,275)	Eagle Materials Inc - MS	9,511	0.00
(4,344)	Eaton Corporation oration Plc	8,740	0.00
(1,882)	Eaton Vance Corporation	1,796	0.00
(4,326)	Ecolab Inc	4,806	0.00
(2,109)	Emerge Energy Services LP	2,288	0.00
(5,727)	Energy Select Sector	1,207,494	0.39
(4,582)	Energy Transfer Equity LP	2,215	0.00
(14,722)	Enterprise Products Partners	18,887	0.01
(9,307)	Expeditors International of Washington Inc	6,764	0.00
58,773	Family Dollar Stores Inc	90,340	0.04
(45,987)	Fastenal Company	23,615	0.01
(6,539)	Fluor Corporation	25,082	0.01
(15,896)	FMC Technologies Inc	14,454	0.00
(51,838)	Ford Motor Company	17,613	0.01
(36,557)	Franklin Resources Inc	125,675	0.05
(22,153)	GameStop Corporation Class A Shares	5,530	0.00
(7,855)	GATX Corporation	16,256	0.01
(17,485)	General Electric Company	12,118	0.00
(14,897)	GSG1ENUS Index	4,442	0.00
(9,233)	Gsg1Mcen 5/22	3,105	0.00
(63,441)	Halliburton Company	140,906	0.05
111,103	Health Care Select Sector	396,129	0.14
(7,108)	Hedge Fund VIP May 2015	39,960	0.01
(3,723)	Helmerich & Payne	8,293	0.00
(17,106)	Home Depot Inc	13,814	0.00
(628)	Idexx Laboratories Inc	334	0.00
(8,011)	Industrial Select Sector Index	27,880	0.01
(8,063)	Industrial Select Sector SPDR Fund	15,824	0.01
(36,787)	Intel Corporation	34,268	0.01
(11,493)	Interpublic Group of Cos Inc	1,214	0.00
(603)	Intl Flavors & Fragrances	3,467	0.00
(1,255)	Invesco Limited	2,478	0.00
(22,793)	iShares MSCI Brazil Capped ETF - CS	2,500	0.00
(12,477)	iShares MSCI Brazil Capped ETF - MS	3,951	0.00
(5,767)	Ishares MSCI Germany ETF	10,627	0.00
(32,091)	iShares Russell 2000 ETF - CS	14,388	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
35,950	iShares Russell 2000 ETF - MS	142,851	0.06
(4,041)	iShares US Real Estate ETF	5,694	0.00
(7,219)	J.C. Penney Company Inc	1,806	0.00
(8,018)	Jacobs Engineering Group Inc	21,162	0.01
(16,299)	Johnson & Johnson Limited - CS	111,552	0.05
(791)	Johnson & Johnson Limited - MS	2,975	0.00
(7,634)	Joy Global Inc	19,829	0.01
(1)	Jpmorgan Chase & Company	1	0.00
(23,466)	KLA-Tencor Corporation	28,070	0.01
(26,676)	Lowe's Companies Inc	38,618	0.01
10,073	LyondellBasell Industries NV Class A Shares	80,062	0.04
(2,310)	Macys Inc	5,018	0.00
(5,928)	Market Vectors Semiconductor	4,055	0.00
(1,998)	Martin Marietta Materials Inc	13,040	0.00
(737)	Materials Select Sector	13,383	0.00
17,465	McKesson Corporation	181,440	0.06
(96,331)	MSGLMLP2	353,238	0.11
(28,441)	National Oilwell VarCompany Inc	30,505	0.01
(8,094)	Netapp Inc	8,189	0.00
(578)	Nike Inc	171	0.00
(1,625)	Nordson Corporation	3,671	0.00
(1,679)	Now Inc	1,854	0.00
(6,234)	Oceaneering International Inc	11,419	0.00
(5,157)	Old Dominion Freight Line	7,626	0.00
(3,200)	Omnicom Group Inc	4,358	0.00
(2,965)	Oracle Corporation	47	0.00
(17,239)	Owens & Minor Inc	14,126	0.00
(7,222)	PACCAR Inc	7,144	0.00
(128,013)	Paragon Offshore Plc	76,339	0.02
(5,522)	Parker-Hannifin Corporation - CS	19,885	0.01
(2,536)	Parker-Hannifin Corporation - MS	10,182	0.00
(8,291)	PDC Energy Inc	16,774	0.01
(1,881)	Pfizer Inc	1,308	0.00
(14,398)	Purefunds Ise Cyber Security	24,384	0.01
(878)	Qualcomm Inc	4,421	0.00
(2,717)	Raytheon Company	13,320	0.00
(4,388)	Regal-Beloit Corporation	23,068	0.01
(10,773)	Rexnord Corporation	21,486	0.01
(1,117)	Rice Energy Inc	1,849	0.00
(36,361)	Ring Energy Inc	74,159	0.02
(5,398)	Rockwell Collins Inc	16,426	0.01
(64)	S&P Retail Select Industrial Index	3,449	0.00
(147,553)	Sandridge Energy Inc	79,627	0.03

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(1,527)	Simon Property Group Inc - CS	4,079	0.00
(8,908)	Simon Property Group Inc - MS	76,125	0.02
(626)	Skyworks Solutions Inc	3,351	0.00
(3,118)	SM Energy Company	24,785	0.01
(3,893)	Spdr S&P 500 ETF Trust	11,935	0.00
(34,700)	SPDR S&P Metals & Mining ETF	3,562	0.00
(2,881)	SPDR S&P Oil & Gas Exploration & Production ETF - CS	10,585	0.00
(25,747)	SPDR S&P Oil & Gas Exploration & Production ETF - GS	59,001	0.02
(2,887)	Spdr S&P Retail ETF	3,224	0.00
(15,302)	Staples Inc - Citi	15,862	0.01
(9,846)	Staples Inc - MS	12,652	0.00
(4,620)	Starbucks Corporation	1,104	0.00
(1,255)	T Rowe Price Group Inc	2,817	0.00
(5,080)	Target Corporation	8,536	0.00
(17,893)	Teradata Corporation	99,425	0.03
1,665	Time Warner Cable Inc	487	0.00
(4,873)	United Continental Holdings Inc	31,578	0.01
(7,121)	Utilities Select Sector	163,367	0.05
(5,775)	Utilities Select Sector SPDR Fund - CS	5,899	0.00
(14,229)	Utilities Select Sector SPDR Fund - GS	11,341	0.00
(27,008)	Verizon Communications Inc - CS	65,204	0.02
(10,569)	Verizon Communications Inc - GS	6,493	0.00
(3,477)	WABCO Holdings Inc - CS	8,616	0.00
(3,965)	WABCO Holdings Inc - MS	15,354	0.00
(1)	Wells Fargo & Company	1	0.00
(1,803)	WP Carey Inc	13,164	0.00
(1,677)	WW Grainger Inc - CS	9,847	0.00
(1,179)	WW Grainger Inc - MS	7,407	0.00
11,171	Zoetis Inc	115,970	0.04
		<u>5,507,923</u>	<u>1.75</u>
	Total contracts for difference	<u>18,892,292</u>	<u>6.01</u>
Equities			
Australia			
186,965	Pura Vida Energy NL	<u>36,113</u>	<u>0.01</u>
Belgium			
3,074	Delhaize Group SA	227,660	0.07
3,102	Galapagos NV	142,056	0.05
1,084	Galapagos NV	50,104	0.02
2,948	Melexis NV	153,296	0.05
6,060	Mithra Pharmaceuticals SA	72,417	0.02

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Belgium (continued)			
89,793	Nyrstar NV	288,595	0.09
8,578	Tessenderlo Chemie NV	295,641	0.09
1,449	UCB SA	93,301	0.03
		<u>1,323,070</u>	<u>0.42</u>
Bermuda			
18,155	PartnerRe Limited	<u>2,093,805</u>	<u>0.67</u>
Brazil			
21,334	Itau Unibanco Holding SA	209,664	0.07
5,775	Petroleo Brasileiro SA	46,907	0.01
14,793	Telefonica Brasil SA	184,946	0.06
12,441	Tim Participacoes SA	<u>182,673</u>	<u>0.06</u>
		<u>624,190</u>	<u>0.20</u>
Canada			
435,911	Africa Oil Corporation	707,259	0.22
55,643	Air Canada	528,420	0.17
175,686	Bombardier Inc	284,176	0.09
11,005	Boulder Energy Limited	65,665	0.02
14,339	Callidus Capital Corporation	143,800	0.05
24,379	Cameco Corporation	312,450	0.10
106,905	Canacol Energy Limited	212,884	0.07
1	Canadian Oil Sands Limited	7	0.00
16,658	Canadian Pacific Railway Limited	2,395,541	0.76
143,356	Capstone Mining Corporation	125,731	0.04
28,484	Crew Energy Inc	116,924	0.04
2,772	Detour Gold Corporation	28,636	0.01
36,996	Gran Tierra Energy Inc	99,470	0.03
33,023	HudBay Minerals Inc	246,897	0.08
45,554	Kinross Gold Corporation	95,298	0.03
45,548	Knight Therapeutics Inc	219,386	0.07
350,497	Lundin Mining Corporation	1,292,610	0.41
2,992	Magna International Inc	150,620	0.05
42,933	Nevsun Resources Limited	145,062	0.05
83,569	Penn West Petroleum Limited	129,166	0.04
6,923	Potash Corporation Of Saskatchewan Inc	192,430	0.06
21,813	Rogers Communications Inc	694,681	0.22
7,921	Silver Wheaton Corporation	123,272	0.04
43,101	Tamarack Valley Energy Limited	109,377	0.03
222,393	Torc Oil & Gas Limited	1,390,933	0.44
5,314	Tourmaline Oil Corporation	<u>143,334</u>	<u>0.04</u>
		<u>9,954,029</u>	<u>3.16</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
China			
2,771	21Vianet Group Inc	51,033	0.02
16,366	58.Com Inc	940,950	0.30
7,026	Alibaba Group Holding Limited	518,784	0.16
22,000	Beijing Capital International Airport Company Limited	22,769	0.01
2,060	Ctrip.Com International Limited	134,264	0.04
161,285	E-House China Holdings Limited	972,747	0.31
2,567	Ikang Healthcare Group Inc	44,557	0.01
2,604	Jinkosolar Holding Company Limited	68,991	0.02
245,514	Perfect World Company Limited	4,367,338	1.39
791,435	Shanda Games Limited	4,886,980	1.55
350,813	Sinotrans Limited	209,971	0.07
32,258	Soufun Holdings Limited	243,484	0.08
		<u>12,461,868</u>	<u>3.96</u>
Colombia			
39,476	Pacific Rubiales Energy Corporation	<u>133,667</u>	<u>0.04</u>
Cyprus			
9,294	Ocean Rig UDW Inc	<u>42,791</u>	<u>0.01</u>
Denmark			
21	AP Moeller - Maersk Group	34,118	0.01
44,567	ISS A/S	1,319,105	0.42
20,703	Pandora A/S	1,995,395	0.63
17,252	Vestas Wind Systems A/S	<u>772,419</u>	<u>0.25</u>
		<u>4,121,037</u>	<u>1.31</u>
Finland			
11,698	Amer Sports OYJ	279,582	0.09
13,601	Fortum OYJ	216,800	0.07
7,371	Kone OYJ	268,304	0.09
89,416	Nokia OYJ	544,543	0.17
69,026	Outokumpu OYJ	<u>311,859</u>	<u>0.10</u>
		<u>1,621,088</u>	<u>0.52</u>
Germany			
31,111	Aareal Bank AG	1,095,729	0.35
4,615	Allianz SE	644,716	0.20
4,216	Bayer AG	529,319	0.17
39,101	Brenntag AG	2,010,964	0.64
150,095	Celesio AG	3,902,470	1.24
185,784	Commerzbank AG	2,130,014	0.68

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Germany (continued)			
1,793	Continental AG	380,564	0.12
26,918	Daimler AG	2,197,586	0.70
31,417	Deutsche Annington Immobilien SE	794,850	0.25
7,689	Deutsche Lufthansa AG	88,923	0.03
47,581	Deutsche Telekom AG	735,126	0.23
25,894	Drillisch AG	1,035,631	0.33
11,312	Duerr AG	945,231	0.30
19,192	E.ON SE	229,344	0.07
31,982	Evonik Industries AG	1,094,584	0.35
7,397	Fresenius SE & Company KGaA	425,697	0.14
1,687	Heidelbergcement AG	119,996	0.04
919	Hella KGaA Hueck & Company	39,738	0.01
2,136	Henkel AG & Company KGaA	182,607	0.06
18,649	K+S AG	704,652	0.22
10,649	Kabel Deutschland Holding AG	1,277,880	0.41
2,232	Linde AG	379,217	0.12
1,858	Merck KGaA	166,068	0.05
15,687	Siemens AG	1,417,320	0.45
30,517	Sixt Leasing AG	578,297	0.18
21,586	Zalando SE	646,609	0.21
		<u>23,753,132</u>	<u>7.55</u>
Greece			
7,484	Navios Maritime Holdings Inc	24,987	0.01
199	Safe Bulkers Inc	575	0.00
		<u>25,562</u>	<u>0.01</u>
Hong Kong			
109,616	Cheung Kong Property Holdings Limited	815,976	0.25
109,616	CK Hutchison Holdings Limited	1,445,406	0.46
11,300	Michael Kors Holdings Limited	426,869	0.14
		<u>2,688,251</u>	<u>0.85</u>
India			
52,083	Videocon D2H Limited	589,451	0.19
Ireland			
8,977	Alkermes Plc	518,381	0.16
10,026	Amarin Corporation Plc	22,136	0.01
6,026	Perrigo Company Plc	999,628	0.32
2,351	Shire Plc	509,552	0.16
		<u>2,049,697</u>	<u>0.65</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Israel			
16,518	Lumenis Limited	203,399	0.06
54,618	Teva Pharmaceutical Industries Limited	2,897,078	0.93
		<u>3,100,477</u>	<u>0.99</u>
Italy			
441,159	Banca Carige SpA	741,147	0.24
312,700	Banca Monte Dei Paschi Di Siena SpA	545,974	0.17
178,392	Cerved Information Solutions SpA	1,230,905	0.39
1,637	Hera SpA	3,673	0.00
179,568	Intesa Sanpaolo SpA	583,955	0.19
19,075	Italcementi SpA	112,924	0.04
42,677	OVS SpA	225,121	0.07
160,977	Pirelli & Company SpA	2,437,192	0.77
14,078	Prysmian SpA	272,832	0.09
91,064	Salini Impregilo SpA	373,362	0.12
700,130	Snam SpA	2,988,155	0.95
242,148	Sorin SpA	607,791	0.19
2,092,135	Telecom Italia SpA	2,380,850	0.76
75,110	Telecom Italia SpA	68,763	0.02
109,744	UniCredit SpA	661,208	0.21
		<u>13,233,852</u>	<u>4.21</u>
Japan			
66,292	Ashikaga Holdings Company Limited	256,729	0.08
10,374	Bank Of The Ryukyus Limited	138,940	0.04
1,922	Daito Trust Construction Company Limited	178,753	0.06
3,966	Fanuc Corporation	121,771	0.04
37,642	Leopalace21 Corporation	207,344	0.07
143,626	Nishi-Nippon City Bank Limited	371,867	0.12
22,900	Nissan Motor Company Limited	429,760	0.14
54,950	Rakuten Inc	797,010	0.25
33,288	Senshu Ikeda Holdings Inc	135,507	0.04
28,059	T&D Holdings Inc	375,591	0.12
5,775	Tokio Marine Holdings Inc	215,770	0.07
		<u>3,229,042</u>	<u>1.03</u>
Luxembourg			
30,502	ArcelorMittal	266,374	0.08
7,668	Tenaris SA	185,953	0.06
		<u>452,327</u>	<u>0.14</u>
Mexico			
34,467	Cemex SAB de CV	283,358	0.09

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Monaco			
77,358	Scorpio Tankers Inc	700,541	0.22
Netherlands			
39,260	Aalberts Industries NV	1,045,886	0.33
5,772	Aercap Holdings NV	237,210	0.08
12,022	Akzo Nobel NV	784,676	0.25
3,741	Heineken NV	254,650	0.08
2,820	ING Groep NV	41,764	0.01
92,430	Koninklijke Ahold NV	1,552,824	0.49
225,775	Koninklijke KPN NV	774,408	0.25
112,556	Koninklijke Philips NV	2,568,528	0.82
7,011	NN Group NV	176,782	0.06
3,444	Qiagen NV	76,626	0.02
3,065	Qiagen NV	67,537	0.02
4,774	Randstad Holding NV	278,849	0.09
5,494	Royal Dutch Shell Plc	139,383	0.04
10,497	Sensata Technologies Holding NV	496,869	0.16
27,616	Tnt Express NV	210,130	0.07
77,107	Tomtom NV	781,479	0.25
16,288	Unilever NV	608,438	0.19
		<u>10,096,039</u>	<u>3.21</u>
Norway			
7,947	BW LPG Limited	60,831	0.01
236,184	DNO ASA	279,132	0.08
96,516	Europpris ASA	430,503	0.14
63,189	Norsk Hydro ASA	238,239	0.08
15,806	Storebrand ASA	58,313	0.02
13,666	Telenor ASA	267,833	0.09
		<u>1,334,851</u>	<u>0.42</u>
Sweden			
8,382	Alfa Laval AB	132,280	0.04
26,789	Alimak Group AB	278,175	0.09
43,050	Assa Abloy AB	726,885	0.24
5,553	Atlas Copco AB	139,349	0.05
10,013	Autoliv Inc	1,048,405	0.34
670	Autoliv Inc	70,205	0.02
1,173	Boliden AB	19,171	0.01
4,847	Capio AB	25,428	0.01
93,082	Electrolux AB	2,615,739	0.83
4,625	Evolution Gaming Group AB	56,030	0.02

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Sweden (continued)			
2,369	Hexagon AB	76,976	0.02
16,246	Husqvarna AB	109,741	0.03
26,612	Nordea Bank AB	297,637	0.09
26,111	Sandvik AB	258,848	0.08
10,787	Skanska AB	196,020	0.06
49,416	SKF AB	1,010,762	0.32
51,274	Svenska Cellulosa AB SCA	1,169,115	0.37
57,721	Telefonaktiebolaget LM Ericsson	536,311	0.17
73,497	Volvo AB	818,040	0.26
		<u>9,585,117</u>	<u>3.05</u>
Switzerland			
29,752	ABB Limited	559,452	0.18
8,978	Actelion Limited	1,179,506	0.37
5,126	Aryzta AG	226,941	0.07
4,128	Cie Financiere Richemont SA - GS	301,490	0.10
54,611	Clariant AG	1,004,870	0.32
2,661	Julius Baer Group Limited	134,037	0.04
8,321	Nestle SA	539,403	0.17
5,767	Novartis AG	510,363	0.16
4,517	Novartis AG	398,673	0.13
496	Roche Holding AG - CS	124,801	0.04
6	Sika AG	19,004	0.01
3,198	Swatch Group AG	1,118,236	0.36
2,094	Syngenta AG	764,178	0.24
96,821	Weatherford International Plc	1,066,230	0.34
		<u>7,947,184</u>	<u>2.53</u>
Taiwan			
32,815	Taiwan Semiconductor Manufacturing Company Limited	668,846	0.21
15,947	Tpk Holding Company Limited	84,057	0.03
		<u>752,903</u>	<u>0.24</u>
United Kingdom			
11,413	ARM Holdings Plc	504,684	0.16
1,265,604	BCA Marketplace Plc	2,822,524	0.91
19,221	CNH Industrial NV	157,228	0.05
38,580	Fiat Chrysler Automobiles NV	506,941	0.16
5,940	Fiat Chrysler Automobiles NV	77,462	0.02
22,421	Reed Elsevier NV	477,007	0.15
1,125	St James's Place Plc	14,387	0.00
		<u>4,560,233</u>	<u>1.45</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
United States			
16,497	Aecom	489,787	0.16
10,865	Aetna Inc	1,242,912	0.40
14,840	Air Products & Chemicals Inc	1,822,435	0.58
3,478	Akorn Inc	136,286	0.04
5,012	Albemarle Corporation	248,621	0.08
4,168	Alexion Pharmaceuticals Inc	676,225	0.21
12,691	Allergan Plc	3,456,481	1.10
71,899	Ally Financial Inc	1,447,401	0.46
10,551	Altera Corporation	484,842	0.15
26,398	Ambac Financial Group Inc	394,240	0.13
1,251	Amgen Inc	172,369	0.05
5,264	Amicus Therapeutics Inc	66,851	0.02
2,784	Anadarko Petroleum Corporation	195,045	0.06
4,931	Anixter International Inc	288,328	0.09
6,608	Apple Inc	743,860	0.24
16,156	Applied Materials Inc - CS	278,692	0.09
11,177	Applied Micro Circuits Corporation	67,712	0.02
4,837	Arista Networks Inc	354,852	0.11
45,343	AT&T Inc	1,445,507	0.46
631	ATYR Pharma Inc	10,488	0.00
3,398	Baker Hughes Inc	188,168	0.06
94,499	Bank Of America Corporation	1,443,523	0.46
20,215	Basic Energy Services Inc	136,980	0.04
6,264	Belden Inc	456,673	0.15
1,738	Biogen Idec Inc	630,091	0.20
2,476	Blueprint Medicines Corporation	58,867	0.02
4,116	Bristol-Myers Squibb Company	245,807	0.08
84,319	C&J Energy Services Limited	998,933	0.32
28,126	Cameron International Corporation	1,321,988	0.42
82,811	Catamaran Corporation	4,539,666	1.44
782	Celgene Corporation	81,228	0.03
99,504	Cheniere Energy Inc	6,185,287	1.97
24,580	Cigna Corporation	3,573,829	1.14
3,386	Clovis Oncology Inc	267,063	0.08
12,949	CME Group Inc	1,081,524	0.34
2,181	Coach Inc	67,748	0.02
10,263	Cognex Corporation	443,054	0.14
1,346	Credit Acceptance Corporation	297,396	0.09
4,615	CSX Corporation	135,236	0.04
10,036	CVSL Inc	10,809	0.00
7,398	Cyberonics Inc	394,799	0.13
47,197	Dollar Tree Inc	3,345,980	1.06
51,814	Dresser-Rand Group Inc	3,961,153	1.26

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
United States (continued)			
5,991	Dril-Quip Inc	404,616	0.13
18,954	Dynegy Inc	497,581	0.16
32,352	Eagle Materials Inc	2,216,324	0.70
4,153	Eastman Chemical Company	304,971	0.10
5,380	Eli Lilly & Company	403,138	0.13
8,250	Energy Select Sector SPDR Fund	556,516	0.18
2,859	Esperion Therapeutics Inc	209,793	0.07
134,730	Eurocastle Investment Limited	1,106,133	0.35
13,891	Facebook Inc	1,069,253	0.34
18,647	Family Dollar Stores Inc	1,318,946	0.42
4,797	First Solar Inc	202,264	0.06
12,227	FMC Technologies Inc	455,303	0.14
38,055	Forum Energy Technologies Inc	692,654	0.22
37,228	Freeport-McMoRan Inc	622,137	0.20
10,649	Frontier Communications Corporation	47,310	0.02
1,946	GCL-Poly Energy Holdings Limited	142,064	0.05
22,627	General Electric Company	539,579	0.17
35,547	General Motors Company	1,063,347	0.34
18,005	Globe Specialty Metals Inc	286,024	0.09
1,002	Goodyear Tire & Rubber Company	27,114	0.01
119,223	Graftech International Limited	530,736	0.17
119,418	Halliburton Company	4,616,167	1.47
11,101	HB Fuller Company	404,705	0.13
32,781	HCA Holdings Inc	2,669,083	0.85
20,374	Hilton Worldwide Holdings Inc	503,773	0.16
48,581	Hospira Inc	3,867,906	1.23
19,851	Hudson City Bancorp Inc	176,026	0.06
4,773	Humana Inc	819,404	0.26
1,827	Incyte Corporation	170,877	0.05
77,708	Integrated Silicon Solution Inc	1,544,117	0.49
2,031	Intercept Pharmaceuticals Inc	439,995	0.14
5,771	Intrexon Corporation	252,760	0.08
2,930	Ishares MSCI Thailand Index Fund	195,807	0.06
2,547	iShares Russell 2000 ETF - MS	285,423	0.09
164,048	JC Penney Company Inc	1,247,071	0.40
8,984	Jpmorgan Chase & Company	546,361	0.17
75,807	Kate Spade & Company	1,465,520	0.47
5,620	KBR Inc	98,257	0.03
7,195	Keurig Green Mountain Inc	494,842	0.16
8,798	Kirby Corporation	605,326	0.19
8,883	Kythera Biopharmaceuticals Inc	600,412	0.19
10,475	Macquarie Infrastructure Corporation	776,835	0.25
22,551	Macy'S Inc	1,365,568	0.43

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
United States (continued)			
1	Marathon Oil Corporation	24	0.00
6,223	Market Vectors Biotech ETF	753,105	0.24
12,056	Market Vectors Gold Miners ETF	192,169	0.06
1,298	McKesson Corporation	261,895	0.08
2,297	Mead Johnson Nutrition Company	185,995	0.06
5,798	Merck & Company Inc	296,249	0.09
34,804	Metlife Inc	1,748,946	0.56
1,981	Mettler-Toledo International Inc	607,101	0.19
13,722	Mgic Investment Corporation	140,151	0.04
1,570	Moelis & Company	40,455	0.01
1,337	Molson Coors Brewing Company	83,769	0.03
8,593	Mosaic Company	361,319	0.11
34,270	Mylan Nv	2,087,204	0.66
3,107	National Oilwell Varco Inc	134,631	0.04
1,635	Nevro Corporation	78,874	0.03
61,961	NextEra Energy Inc	5,451,478	1.73
38,814	Nimble Storage Inc	977,491	0.31
15,556	Noble Energy Inc	595,881	0.19
9,990	Oasis Petroleum Inc	142,112	0.05
1,088	Omnicare Inc	92,034	0.03
70,939	Omnivision Technologies Inc	1,667,786	0.53
7,756	Orbital ATK Inc	510,663	0.16
75,896	Orbitz Worldwide Inc	777,897	0.25
3,439	Owens Corning	127,319	0.04
2,197	PACCAR Inc	125,822	0.04
6,941	Pall Corporation	775,271	0.25
10,804	Patterson-UTI Energy Inc	182,442	0.06
12,715	Pharmerica Corporation	380,012	0.12
1,146	Pioneer Natural Resources Company	142,648	0.05
16,713	Platform Specialty Products Corporation	383,700	0.12
13,643	Polypore International Inc	733,210	0.23
47,006	PPG Industries Inc	4,839,821	1.54
35,976	QEP Resources Inc	597,663	0.19
2,739	Range Resources Corporation	121,389	0.04
545	Regions Financial Corporation	5,067	0.00
4,324	Renasant Corporation	126,514	0.04
94,777	Ring Energy Inc	951,853	0.30
33,007	Rite Aid Corporation	247,360	0.08
24,856	RPC Inc	308,525	0.10
65,458	Scorpio Bulkcarriers Inc	95,761	0.03
19,105	Sigma-Aldrich Corporation	2,389,411	0.76
2,177	SPDR S&P 500 ETF Trust	402,204	0.13
149,708	Staples Inc	2,057,108	0.65

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
United States (continued)			
19,550	Stillwater Mining Company	203,361	0.06
628	Sunedison Inc	16,858	0.01
18,442	Superior Energy Services Inc	348,250	0.11
3,439	Tableau Software Inc	355,876	0.11
14,165	Tahoe Resources Inc	154,173	0.05
34,849	Tenet Healthcare Corporation	1,810,321	0.58
5,308	Thermo Fisher Scientific Inc	618,171	0.20
4,329	Tiffany & Company	356,670	0.11
16,083	T-Mobile US Inc	559,628	0.18
2,836	TransDigm Group Inc	571,858	0.18
2,887	Twitter Inc	93,850	0.03
5,380	United States Steel Corporation	99,565	0.03
8,910	United Technologies Corporation	887,082	0.28
1,441	UnitedHealth Group Inc	157,783	0.05
44,180	Urban Outfitters Inc	1,387,812	0.44
47,969	US Silica Holdings Inc	1,264,019	0.40
486	Valeant Pharmaceuticals International Inc	96,899	0.03
39,194	Verseon Corporation	121,710	0.04
6,069	VMware Inc	467,022	0.15
23,505	W&T Offshore Inc	115,605	0.04
5,822	Wabtec Corporation	492,430	0.16
7,635	Wal-Mart Stores Inc	486,044	0.15
1,630	Whitewave Foods Company	71,508	0.02
37,850	Whiting Petroleum Corporation	1,141,411	0.36
20,805	Williams Companies Inc	1,071,620	0.34
3,465	Wingstop Inc	88,320	0.03
2,375	Workday Inc	162,831	0.05
3,461	Yahoo! Inc	122,045	0.04
936	Ziopharm Oncology Inc	10,081	0.00
1,929	Zoetis Inc	83,483	0.04
		<u>125,327,389</u>	<u>39.84</u>
Total equities		<u>242,121,064</u>	<u>76.97</u>
Future contracts (a)			
France			
(34)	CAC40 10 Euro Future July 2015 - CS	24,734	0.01
(6)	CAC40 10 Euro Future July 2015 - GS	6,170	0.00
(2)	CAC40 10 EURO Future September 2015	560	0.00
		<u>31,464</u>	<u>0.01</u>
Germany			
(9)	DAX Index Future September 2015 - CS	99,313	0.03

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

Nominal	Description	Fair Value €	% of Net Assets
Future contracts (a) (continued)			
Germany (continued)			
(4)	DAX Index Future September 2015 - MS	10,988	0.00
(45)	EURO STOXX 50 September 2015 - CS	22,950	0.01
29	EURO STOXX 50 September 2015 - MS	2,770	0.00
		<u>136,021</u>	<u>0.04</u>
Singapore			
(3)	NIKKEI 225 (SGX) September 2015	<u>6,326</u>	<u>0.00</u>
Sweden			
(30)	OMXS30 Index Future July 2015 - CS	9,599	0.00
(240)	OMXS30 Index Future July 2015 - MS	<u>107,253</u>	<u>0.04</u>
		<u>116,852</u>	<u>0.04</u>
Switzerland			
(7)	Swiss Market Index Future September 2015 - MS	21,685	0.01
(19)	Swiss Market Index Future September 2015 - CS	<u>37,733</u>	<u>0.01</u>
		<u>59,418</u>	<u>0.02</u>
Taiwan			
(20,388)	Electronics Sec June 2015	<u>743</u>	<u>0.00</u>
United Kingdom			
(443)	FTSE 100 Index Future September 2015 - CS	1,043,675	0.33
(4)	FTSE 100 Index Future September 2015 - GS	<u>7,537</u>	<u>0.00</u>
		<u>1,051,212</u>	<u>0.33</u>
United States			
(9)	DJIA Mini E-CBOT September 2015	12,237	0.00
(17)	NASDAQ 100 E-Mini September 2015	42,583	0.01
(287)	S&P500 Emini Future September 2015 - CS	406,550	0.13
(12)	S&P500 Emini Future September 2015 - GS	20,542	0.01
(227)	S&P500 Emini Future September 2015 - MS	<u>153,740</u>	<u>0.06</u>
		<u>635,652</u>	<u>0.21</u>
	Total future contracts	<u>2,037,688</u>	<u>0.65</u>
Options (b)			
Australia			
58	Call on 13.5 BLT LN 17 July 2015	2,456	0.00
54	Call on 14.5 BLT LN 17 July 2015	381	0.00
54	Call on 15 BLT LN 17 July 2015	-	0.00
74	Call on 14BLT LN 18 September 2015	<u>12,012</u>	<u>0.00</u>
		<u>14,849</u>	<u>0.00</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Options (b) (continued)			
France			
62	Call on 100 RNO FP 21 August 2015	12,648	0.00
338	Call on 28 ALO FP 17 July 2015	5,070	0.00
91	Call on 18 GSZ FP 17 July 2015	1,001	0.00
383	Call on 32 CA FP 18 September 2015	15,320	0.00
105	Call on 100 RNO FP 18 September 2015	28,665	0.02
		<u>62,704</u>	<u>0.02</u>
Germany			
547	Call on 12.5 LHA GR 21 August 2015	11,487	0.00
162	Call on 3700 Sx5E 21 August 2015	67,230	0.02
82	Call on 3900 Sx5E 21 August 2015	7,216	0.00
135	Put on 155 MUV2 GR 21 August 2015	41,580	0.01
126	Call on 21 V2X 22 July 2015	73,710	0.02
246	Call on 260 VOW3 GR 17 July 2015	246	0.00
41	Call on 11750 WDAXA 03 July 2015	1,312	0.00
131	Put on 135 ALV GR 17 July 2015	30,393	0.01
230	Put on 62 SAP GR 17 July 2015	29,900	0.01
74	Put on 3350 Sx5E 17 July 2015	51,652	0.02
73	Put on 380 SXPP 17 July 2015	45,625	0.01
218	Put on 16 V2X 22 July 2015	1,090	0.00
1,099	Put on 17 V2X 22 July 2015	5,495	0.00
827	Put on 18 V2X 22 July 2015	8,270	0.00
535	Put on 3500 WSX5EA 03 July 2015	484,175	0.16
438	Call on 92 DAI GR 18 September 2015	48,180	0.03
		<u>907,561</u>	<u>0.29</u>
Sweden			
292	Call on 255 SWMA SS 21 August 2015	7,738	0.00
820	Call on 200 SKFB SS 17 July 2015	22,174	0.01
1,487	Call on 110 VOLVB SS 17 July 2015	15,280	0.00
		<u>45,192</u>	<u>0.01</u>
Switzerland			
564	Call on 17 RIG US 21 August 2015	37,964	0.01
272	Put on 2.6 GLEN LN 21 August 2015	53,054	0.02
1,375	Put on 16 RIG US 21 August 2015	150,556	0.05
1,340	Call on 21 UBSG VX 17 July 2015	18,016	0.01
34	Put on 20.5 ABBN VX 17 July 2015	3,428	0.00
755	Put on 2.6 GLEN LN 17 July 2015	104,424	0.03
464	Put on 2.7 GLEN LN 17 July 2015	108,605	0.03
373	Call on 2.79 GLEN LN 18 September 2015	22,488	0.01
1,170	Call on 440 UHR VX 18 September 2015 - CS	11,573	0.00
212	Call on 440 UHR VX 18 September 2015 - MS	2,097	0.00
		<u>512,205</u>	<u>0.16</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Options (b) (continued)			
United Kingdom			
151	Call on 5.2 AV/ LN 21 August 2015	15,452	0.00
20	Call on 36 BATS LN 21 August 2015	9,739	0.00
17	Call on 36 BATS LN 21 August 2015	8,278	0.00
74	Call on 10.5 AAL LN 17 July 2015	2,611	0.00
27	Call on 30 RIO LN 17 July 2015	381	0.00
476	Call on 65 ARMH US 16 October 2015	9,612	0.00
242	Call on 4.5 BP/ LN 18 September 2015	15,371	0.00
15	Call on 33 IMT LN 18 September 2015 - CS	11,433	0.00
32	Call on 33 IMT LN 18 September 2015 - MS	24,391	0.02
45	Call on 28 RIO LN 18 September 2015	25,407	0.02
26	Call on 36 SAB LN 18 September 2015 - CS	24,955	0.01
24	Call on 36 SAB LN 18 September 2015 - MS	23,036	0.01
29	Call on 39 SAB LN 18 September 2015	12,894	0.00
		183,560	0.06
United States			
43	Call on 75 CRM US 21 August 2015	7,062	0.00
144	Call on 35 CSX US 21 August 2015	7,367	0.00
115	Call on 50 FXI US 21 August 2015	7,122	0.00
121	Call on 52 FXI US 21 September 2015	4,344	0.00
397	Call on 37 T US 21 August 2015	8,908	0.00
91	Call on 77.5 WMT US 21 August 2015	1,715	0.00
97	Put on 46 FXI US 21 August 2015	16,628	0.01
854	Put on 33 OIH US 21 August 2015	49,821	0.02
58	Call on 60 EBAY US 15 January 2016	23,113	0.01
452	Call on 12 AA US 17 July 2015	4,057	0.00
115	Call on 42 CONN US 17 July 2015	12,386	0.00
289	Call on 29 EWG US 17 July 2015	9,078	0.00
256	Call on 21 FCX US 17 July 2015	2,527	0.00
303	Call on 20.5 GDX US 17 July 2015	816	0.00
91	Call on 36 GM US 17 July 2015	327	0.00
443	Call on 69 JPM US 24 July 2015	30,217	0.01
11	Call on 48.5 NUE US 17 July 2015	79	0.00
23	Call on 2120 SPX 02 July 2015	310	0.00
175	Call on 36 T US 17 July 2015	3,455	0.00
188	Call on 29 X US 17 July 2015	506	0.00
176	Call on 50 XOP US 17 July 2015	2,843	0.00
67	Put on 120 AAPL US 31 July 2015	10,102	0.00
182	Put on 120 IWM US 17 July 2015	13,558	0.00
13	Put on 85 QRVO US 17 July 2015	6,779	0.00
109	Put on 204 SPY US 17 July /2015	22,696	0.01
164	Put on 205 SPY US 17 July 2015	39,006	0.01

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

Nominal	Description	Fair Value €	% of Net Assets
Options (b) (continued)			
United States (continued)			
29	Call on 125 UTX US 20 November 2015	1,405	0.00
184	Call on 30 SUNE US 16 October 2015	43,267	0.01
192	Call on 41 YAHOO US 16 October 2015	31,879	0.01
58	Call on 80 DISH US 18 September 2015	3,123	0.00
271	Call on 46 FXI US 18 September 2015	58,860	0.03
449	Call on 70 JPM US 18 September 2015	49,567	0.03
31	Call on 40 TERP US 18 September 2015	3,826	0.00
486	Put on 40 XLK US 18 September 2015	38,821	0.02
		<u>515,570</u>	<u>0.17</u>
Total options		<u>2,241,641</u>	<u>0.71</u>
Preferred stock			
Germany			
8,914	Volkswagen AG	<u>1,854,112</u>	<u>0.59</u>
Total preferred stock		<u>1,854,112</u>	<u>0.59</u>
Real estate investment trust			
Ireland			
57,399	Irish Residential Properties REIT Plc	<u>63,713</u>	<u>0.02</u>
Netherlands			
16,460	Wereldhave NV	<u>838,308</u>	<u>0.27</u>
United States			
4,617	Crown Castle International Corporation	332,746	0.11
2,657	Macerich Company	177,896	0.05
1,917	New Senior Investment Group Inc	<u>23,003</u>	<u>0.01</u>
		<u>533,645</u>	<u>0.17</u>
Total real estate investment trust		<u>1,435,666</u>	<u>0.46</u>
Rights			
Italy			
242,148	Sorin SpA	<u>-</u>	<u>0.00</u>
United States			
11,543	Seritage Growth Properties Rights #	<u>33,359</u>	<u>0.01</u>
Total rights		<u>33,359</u>	<u>0.01</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Total return swaps (b)			
Australia			
(403)	S&P ASX 200	27,965	0.01
(223)	S&P/ASX 200 Resources	49,749	0.01
		<u>77,714</u>	<u>0.02</u>
Hong Kong			
(1,928)	HSCEI Index	98,090	0.03
(1,244)	HSI - Hang Seng Index	146,610	0.05
		<u>244,700</u>	<u>0.08</u>
India			
17,039	HDFC Bank Limited	4,481	0.00
17,533	Indusind Bank Limited	7,058	0.00
		<u>11,539</u>	<u>0.00</u>
Japan			
(33,295)	Nikkei 225 NIU5	2,345	0.00
(169,587)	TOPIX Electric Appliances Exchange Traded Fund	149,438	0.05
		<u>151,783</u>	<u>0.05</u>
Malaysia			
(250,065)	CIMB Group Holdings BHD	21,599	0.01
(891,792)	Malayan Banking BHD	32,836	0.01
		<u>54,435</u>	<u>0.02</u>
Singapore			
(79)	MSCI Singapore Index (Qzm5 29-Jun-15) (Baml OTC)	253	0.00
Thailand			
(119,400)	Kasikornbank Plc	24,255	0.01
United States			
(1,775)	Ball Corporation	3,498	0.00
(1,105)	Equinix Inc	20,617	0.01
(70)	FTSE China A50	4,328	0.00
(16,151)	Market Vectors Oil Service ETF	29,469	0.01
(381)	Parker-Hannifin Corporation	3,050	0.00
(13,296)	Steris Corporation	44,469	0.01
		<u>105,431</u>	<u>0.03</u>
	Total total return swaps	<u>670,110</u>	<u>0.21</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Warrants			
Canada			
152,016	Americas Petrogas Inc #	-	0.00
36,978	HudBay Minerals Inc	30,305	0.02
397,648	Petro Victory Energy Company #	-	0.00
		<u>30,305</u>	<u>0.02</u>
United Kingdom			
111,188	Sirius Minerals Plc	<u>8,632</u>	<u>0.00</u>
United States			
2,716	Boulevard Acquisition C-CW19	8,897	0.00
8,778	Cvsl Inc Warrant K=3.75 27/2/2020	-	0.00
		<u>8,897</u>	<u>0.00</u>
Total warrants		<u>47,834</u>	<u>0.02</u>

Forward currency contracts (note 4) * (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain €	% of Net Assets
DKK 655,765	€87,904	17 July 2015	1	24	0.00
€9,368,798	CAD13,011,460	17 July 2015	10	19,326	0.01
€5,805,893	CHF 6,041,751	17 July 2015	2	1,338	0.00
€870,243	DKK 6,488,687	17 July 2015	4	212	0.00
€368,059	JPY 50,086,762	17 July 2015	1	698	0.00
€2,277,388	NOK 19,936,339	17 July 2015	4	4,551	0.00
€11,847,599	SEK 109,036,199	17 July 2015	12	52,277	0.02
GBP 243,535	€340,560	10 July 2015	1	3,123	0.00
GBP 193,982	€267,488	17 July 2015	1	6,224	0.00
NOK 102,069,712	€11,550,271	10 July 2015	1	89,333	0.03
NOK 14,497,686	€1,639,843	17 July 2015	1	12,962	0.00
US\$16,495,475	€14,666,269	10 July 2015	2	136,557	0.04
US\$4,659,822	€4,157,730	17 July 2015	2	23,529	0.01
Total unrealised gain on forward currency contracts				<u>350,154</u>	<u>0.11</u>
Total financial assets at fair value through profit or loss				<u>269,683,920</u>	<u>85.74</u>

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
Australia			
88,429	AMP Limited	(37,868)	(0.01)
146,633	AWE Limited	(15,985)	(0.01)
(9,324)	Commonwealth Bank of Australia	(17,169)	(0.01)
232,957	Evolution Mining Limited	(8,539)	(0.00)
311,340	Fairfax Media Limited	(21,773)	(0.01)
446,778	inet Limited	(73,304)	(0.02)
34,264	NIB Holdings Limited	(8,982)	(0.00)
250,681	Qube Holdings Limited	(85,382)	(0.02)
3	S&P/ASX 200 Resources	(341)	(0.00)
399,158	Sirius Resources NI	(86,503)	(0.02)
254,927	South32 Limited	(55,714)	(0.02)
984,194	South32-CDI-WI - CS	(237,894)	(0.08)
246,274	South32-CDI-WI - MS	(15,857)	(0.01)
130,847	Western Areas Limited	(37,698)	(0.01)
		<u>(703,009)</u>	<u>(0.22)</u>
Belgium			
3,345,980	Delhaize Group SA	(60,157)	(0.02)
Bermuda			
(64)	FTSE 250 Index - CS	(19,709)	(0.01)
Brazil			
20,511	Via Varejo SA	(48,404)	(0.02)
Canada			
11,898	Bombardier Inc	(4,229)	(0.00)
2,626	Custom SCCN Index	(1,464)	(0.00)
(44,189)	Finning International Inc	(30,572)	(0.02)
(24,214)	Painted Pony Petroleum Limited	(8,745)	(0.00)
(5,529)	Potash Corporation of Saskatchewan	(3,816)	(0.00)
(4,060)	Vermilion Energy Inc	(4,480)	(0.00)
		<u>(53,306)</u>	<u>(0.02)</u>
Cayman Islands			
97,853	Home Loan Servicing Solution	(1,446,102)	(0.46)
Chile			
18,907,814	Corporation banca SA	(14,576)	(0.01)
(16,500)	Empresa Nacional De Telecom	(7,364)	(0.00)
		<u>(21,940)</u>	<u>(0.01)</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
China			
1,144,000	China Citic Bank Corporation Limited	(124,476)	(0.04)
23,000	China Yongda Automobiles SER	(701)	(0.00)
12,800	Fuyao Glass Industry Group-Class H Shares	(4,123)	(0.00)
4,000	Great Wall Motor Company Limited	(948)	(0.00)
4,000	Hengan Intl Group Company Limited	(1,338)	(0.00)
105,499	Jiangxi Copper Company Limited	(854)	(0.00)
80,000	Shandong Weigao Group Medical Polymer Company Limited	(520)	(0.00)
1,759,087	Sinotrans Limited	(130,915)	(0.05)
17,443	Tencent Holdings Limited	(10,856)	(0.00)
		<u>(274,731)</u>	<u>(0.09)</u>
Colombia			
(9,424)	Bancolombia SA	(9,215)	(0.00)
Cyprus			
9,554	Eurasia Drillin	(8,425)	(0.00)
Denmark			
69	AP Moeller - Maersk A/S	(3,298)	(0.00)
4,795	H Lundbeck A/S	(5,841)	(0.00)
2,742	Iss A/S	(503)	(0.00)
29,406	TDC A/S	(4,373)	(0.00)
(6,634)	Vestas Wind Systems A/S	(20,891)	(0.01)
		<u>(34,906)</u>	<u>(0.01)</u>
European Union			
(1,954)	Dow Jones Europe Telecom Index	(3,030)	(0.00)
Finland			
60,178	Fortum OYJ	(69,777)	(0.03)
10,769	Kone OYJ	(14,753)	(0.00)
29,741	Nokia OYJ	(1,408)	(0.00)
2,885	Nokian Renkaat OYJ	(4,505)	(0.00)
85,513	Outokumpu OYJ	(43,303)	(0.02)
(22,631)	Wartsila OYJ	(39,640)	(0.01)
		<u>(173,386)</u>	<u>(0.06)</u>
France			
1,339	Adocia SAS	(4,584)	(0.00)
477	Airbus Group SE	(1,546)	(0.00)
19,483	Alstom SA	(43,897)	(0.01)
926	Arkema SA - CS	(824)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
France (continued)			
11,045	Arkema SA - GS	(66,074)	(0.02)
23,670	Arkema SA - MS	(140,773)	(0.04)
254,694	Bolloré	(58,038)	(0.02)
8,172	Bouygues SA	(13,706)	(0.00)
15,045	Bureau Veritas SA	(4,368)	(0.00)
1,838	Cellectis	(14,222)	(0.00)
1,643	Christian Dior Se	(3,352)	(0.00)
2,213	Cie Generale des Etablissements Michelin - GS	(16,467)	(0.01)
5,002	Cie Generale des Etablissements Michelin - MS	(20,840)	(0.01)
98,584	Electricite de France SA	(205,934)	(0.07)
9,832	Elis SA -W/I	(9,299)	(0.00)
41,110	Engie	(25,269)	(0.01)
9,635	ESTX Bnk EUR Price Index - CS	(53,266)	(0.02)
16,233	ESTX Bnk EUR Price Index - MS	(102,905)	(0.03)
3,381	Eurazeo	(17,643)	(0.01)
35	Europcar Groupe SA	(6)	(0.00)
17,874	Faurecia	(7,387)	(0.00)
1,690	Genfit	(19,321)	(0.01)
8,169	Iliad SA - CS	(170,128)	(0.05)
2,419	Iliad SA - GS	(45,455)	(0.01)
5,121	Klepierre	(1,481)	(0.00)
2,604	LVMH Moët Hennessy Louis Vuitton SA	(10,442)	(0.00)
24,581	Nexity	(96,091)	(0.03)
37,712	Orange SA - CS	(23,084)	(0.01)
7,942	Orange SA - GS	(5,976)	(0.00)
4,534	Orpea	(1,261)	(0.00)
14,640	Pernod Ricard SA	(105,630)	(0.03)
44,246	Plastic Omnium	(126,926)	(0.04)
8,673	Publicis Groupe	(23,164)	(0.01)
(7,613)	Renault SA	(3,890)	(0.00)
(74)	Sanofi - CS	(3)	(0.00)
5,774	Sanofi - MS	(21,896)	(0.01)
15,474	Schneider Electric SE	(50,193)	(0.02)
54,571	Societe Dedition De Canal	(2,041)	(0.00)
(148)	STOXX Europe 600 Chemicals Price EUR - MS	(24,571)	(0.01)
(3,115)	STOXX Europe 600 Insurance Price Eur - CS	(5,703)	(0.00)
3,562	STOXX Europe 600 Utilities Price EUR	(27,885)	(0.01)
28,231	Teleperformance	(48,412)	(0.02)
48,702	Television Francaise (T.F.1) - HSBC	(51,641)	(0.02)
6,642	Television Francaise (T.F.1) - CS	(1,766)	(0.00)
7,427	Vinci SA	(20,480)	(0.01)
19,451	Vivendi SA	(7,494)	(0.00)
7,890	Worldline SA	(1,297)	(0.00)
		<u>(1,706,631)</u>	<u>(0.54)</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Germany			
(6,461)	Allianz SE	(1,746)	(0.00)
2,590	Bayer AG	(29,138)	(0.01)
(8,587)	Continental AG	(6,404)	(0.00)
67,545	Daimler AG	(99,494)	(0.04)
59,313	Deutsche Bank AG	(101,416)	(0.04)
1,723	E.ON AG	(636)	(0.00)
(17,967)	Fraport AG	(35,195)	(0.01)
(582)	Fuchs Petrolub AG	(89)	(0.00)
(16,899)	Lanxess AG	(2,325)	(0.00)
5,943	Leifheit AG	(35,048)	(0.01)
5,088	Linde AG	(31,291)	(0.01)
21,751	MAN AG	(4,019)	(0.00)
4,448	Porsche AG	(36,296)	(0.01)
15,733	TUI AG - CS	(41,378)	(0.01)
25,963	United Internet AG	(15,705)	(0.00)
		<u>(440,180)</u>	<u>(0.14)</u>
Hong Kong			
102,500	BOC Hong Kong Holdings Limited	(9,218)	(0.00)
51,000	Cheung Kong Property Holdings Limited - HSBC	(9,602)	(0.00)
(78,322)	Cheung Kong Property Holdings Limited - CS	(170,441)	(0.05)
702,000	China Gas Holdings Limited	(88,953)	(0.03)
17,500	China Mobile Limited - GS	(9,708)	(0.00)
187,000	China Mobile Limited - HSBC	(229,073)	(0.08)
16,000	China Unicom Hong Kong Limited	(4,177)	(0.00)
16,000	Haier Electronics Group Company Limited	(1,803)	(0.00)
478,057	MTR Corporation oration Limited	(121,270)	(0.05)
128,000	Ssy Group Limited	(883)	(0.00)
		<u>(645,128)</u>	<u>(0.21)</u>
India			
91,273	Apollo Tyres Limited	(19,439)	(0.01)
16,284	HCL Technologies Limited	(29,490)	(0.01)
186,168	IDFC Limited	(11,011)	(0.00)
(9,484)	Infosys Technologies Limited	(759)	(0.00)
		<u>(60,699)</u>	<u>(0.02)</u>
Ireland			
53,709	CRH Plc	(37,360)	(0.01)
(15,989)	Kerry Group Plc	(26,517)	(0.01)
173,804	Origin Enterprises Plc	(54,047)	(0.02)
(45,511)	Permanent TSB Group Holdings	(9,742)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Ireland (continued)			
270,189	Providence Resources	(17,276)	(0.01)
47,680	Shire Plc - CS	(160,465)	(0.06)
4,675	Shire Plc - MS	(11,038)	(0.00)
13,501	Smurfit Kappa Group Plc - CS	(9,656)	(0.00)
27,785	Smurfit Kappa Group Plc - GS	(43,221)	(0.01)
		<u>(369,322)</u>	<u>(0.12)</u>
Italy			
27,653	Eni SpA	(1,636)	(0.00)
(13,007)	Luxottica Group SpA	(15,369)	(0.00)
(1,059)	Pirelli & Company SpA	(209)	(0.00)
323,837	UniCredit SpA	(92,431)	(0.04)
(8,301)	Yoox SpA	(43,137)	(0.01)
		<u>(152,782)</u>	<u>(0.05)</u>
Japan			
600	Canon Inc	(963)	(0.00)
(86,200)	Daihatsu Motor Company Limited	(11,380)	(0.00)
36,340	Harmonic Drive Systems Inc	(32,252)	(0.01)
10,009	Honda Motor Company Limited	(11,736)	(0.00)
(80)	Japan Real Estate Investment Corporation	(4,694)	(0.00)
(196)	Japan Retail Fund Investment	(4,777)	(0.00)
(45,200)	JFE Holdings Inc	(11,438)	(0.00)
45,000	Mitsui Fudosan Company Limited	(47,552)	(0.03)
(29,910)	Nissan Motor Company Limited - CS	(9,726)	(0.00)
(52,700)	Nissan Motor Company Limited - HSBC	(20,486)	(0.02)
(7,902)	Nissan Motor Company Limited - MS	(1,564)	(0.00)
76,800	Resona Holdings Inc	(12,843)	(0.00)
4,900	SoftBank Corporation	(11,245)	(0.00)
22,566	Sony Corporation	(23,959)	(0.01)
67,271	Tokyo Electron Limited	(7,849)	(0.00)
		<u>(212,464)</u>	<u>(0.07)</u>
Mexico			
(19,757)	America Movil-ADR Series L	(7,616)	(0.00)
108,414	Credito Real Sab De CV	(3,691)	(0.00)
33,151	Fresnillo Plc	(8,353)	(0.01)
40	Gruma SAB de CV	(2)	(0.00)
		<u>(19,662)</u>	<u>(0.01)</u>
Netherlands			
(2,819)	ING Groep NV-CVA	(98)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Netherlands (continued)			
23,074	NN Group NV	(5,864)	(0.00)
(5,383)	Philips Electronics NV	(474)	(0.00)
(19,589)	Qiagen NV	(5,087)	(0.00)
137,359	Royal Dutch Shell Plc - CS	(471,654)	(0.15)
28,605	Royal Dutch Shell Plc - GS	(123,130)	(0.04)
		<u>(606,307)</u>	<u>(0.19)</u>
Norway			
(96,654)	DNB ASA	(69,930)	(0.02)
8,746	Europri ASA	(4,231)	(0.00)
29,060	Marine Harvest ASA - GS	(5,636)	(0.00)
25,895	Marine Harvest ASA - MS	(6,188)	(0.00)
184,556	Norsk Hydro ASA	(58,638)	(0.03)
6	Petroleum Geo-Services	(1)	(0.00)
74,767	XXL ASA	(7,394)	(0.00)
(1,284)	Yara International ASA	(2,366)	(0.00)
		<u>(154,384)</u>	<u>(0.05)</u>
Singapore			
150,671	Capitaland Limited	(24,625)	(0.01)
(54,310)	DBS Group Holdings Limited	(37,642)	(0.01)
(6,592)	Oversea-Chinese Banking Corporation Limited	(2,768)	(0.00)
		<u>(65,035)</u>	<u>(0.02)</u>
South Korea			
42,572	Shinhan Financial Group Limited	(123,311)	(0.04)
Spain			
24,935	Abengoa SA Class B Shares	(5,590)	(0.00)
(25,984)	Abertis Infraestructuras	(19,228)	(0.01)
577	Acciona SA	(1,941)	(0.00)
1	Acerinox SA	(1)	(0.00)
24	Banco Santander SA	(11)	(0.00)
24,949	Cellnex Telecom SAU	(374)	(0.00)
(129,948)	Distribuidora Internacional de Alimentacion SA	(29,647)	(0.01)
70,284	Enagas SA	(127,568)	(0.03)
12,237	Gamesa Corporation Tecnologica SA	(1,777)	(0.00)
563,666	Iberdrola SA	(88,574)	(0.03)
113,451	Inmobiliaria Colonial SA	(217)	(0.00)
15,517	Red Electrica Corporation SA	(55,628)	(0.02)
17,542	Telefonica SA - GS	(12,315)	(0.00)
112,187	Telefonica SA - HSBC	(80,238)	(0.03)
2	Telefonica SA - MS	(1)	(0.00)
		<u>(423,110)</u>	<u>(0.13)</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Sweden			
(27,326)	Alimak Group AB-WI	(1,487)	(0.00)
76,175	Assa Abloy AB SEK	(42,626)	(0.01)
6,032	Autoliv Inc	(24,753)	(0.01)
47,777	Boliden AB	(107,337)	(0.04)
6,322	Elektro AB	(22,036)	(0.02)
4,899	Evolution Gaming Group	(3,649)	(0.00)
39,539	Hexagon AB	(8,722)	(0.00)
(42,082)	ICA Gruppen AB	(6,689)	(0.00)
1	Recipharm AB Class B Shares	(2)	(0.00)
19,466	Skanska AB	(10,402)	(0.00)
108,737	Ssab AB Class A Shares	(46,565)	(0.01)
11,431	Swedish Match AB - GS	(7,094)	(0.00)
293	Swedish Match AB - MS	(350)	(0.00)
		<u>(281,712)</u>	<u>(0.09)</u>
Switzerland			
4,021	Cie Financiere Richemont SA - GS	(5,829)	(0.00)
6,397	Clariant AG - CS	(5,636)	(0.00)
17,844	Clariant AG - MS	(16,993)	(0.01)
9,121	Credit Suisse Group AG	(1,071)	(0.00)
58	Fischer (Georg)-Registered	(3,722)	(0.00)
10,983	Nestle SA	(69,306)	(0.02)
12,861	Novartis AG	(62,033)	(0.02)
1,384	Roche Holding AG	(5,028)	(0.00)
4,578	Roche Holding AG - CS	(50,687)	(0.02)
214	Sika AG	(1,445)	(0.00)
56,602	UBS Group AG	(8,581)	(0.00)
13,187	Wolseley Plc	(22,844)	(0.01)
		<u>(253,175)</u>	<u>(0.08)</u>
Taiwan			
(175,000)	China Life Insurance Company Limited	(27,138)	(0.01)
112,000	Hon Hai Precision Industry	(3,539)	(0.00)
(479,000)	Mega Financial Holding Company Limited	(1,196)	(0.00)
(107,437)	Realtek Semiconductor Corporation	(3,005)	(0.00)
1,265,492	Shin Kong Financial Holding	(11,864)	(0.00)
		<u>(46,742)</u>	<u>(0.01)</u>
Thailand			
(1,314,204)	AP Thailand PCL	(2,893)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Turkey			
(327)	Turkiye Garanti Bankasi AS - MS	(15)	(0.00)
(60,491)	Turkiye Garanti Bankasi AS - MS	(29,587)	(0.01)
91,902	Turkiye Halk Bankasi	(57,733)	(0.02)
		<u>(87,335)</u>	<u>(0.03)</u>
United Arab Emirates			
185,128	Dragon Oil Plc - CS	(2,526)	(0.00)
54,941	Dragon Oil Plc - MS	(350)	(0.00)
		<u>(2,876)</u>	<u>(0.00)</u>
United Kingdom			
142,593	Aberdeen Asset Management Plc	(3,605)	(0.00)
119,642	Admiral Group Plc	(76,954)	(0.02)
(39,530)	Aldermore Group Plc	(1,552)	(0.00)
152,480	Amlin Plc	(33,799)	(0.01)
67,869	Anglo American Plc - CS	(58,997)	(0.02)
35,744	Anglo American Plc - MS	(34,751)	(0.01)
77,580	ARM Holdings Plc	(95,846)	(0.03)
50,457	Associated British Foods Plc - CS	(63,063)	(0.02)
13,820	Associated British Foods Plc - GS	(14,074)	(0.00)
17,414	Associated British Foods Plc - MS	(3,089)	(0.00)
13,396	AstraZeneca Plc	(69,728)	(0.02)
584,339	Aviva Plc	(300,878)	(0.10)
64,779	Babcock International Group Plc	(37,498)	(0.01)
920,854	Barclays Plc	(85,449)	(0.03)
(50,564)	Barratt Developments Plc	(11,141)	(0.00)
3,948	Berkeley Group Holdings Plc - GS	(2,388)	(0.00)
455	Berkeley Group Holdings Plc - MS	(440)	(0.00)
213,484	BG Group Plc	(149,964)	(0.05)
297,649	BHP Billiton Plc	(333,672)	(0.11)
254,546	Booker Group Plc	(7,896)	(0.00)
249,281	BP Plc	(52,888)	(0.02)
14	British American Tobacco Plc - GS	(9)	(0.00)
241	British American Tobacco Plc - MS	(300)	(0.00)
4,795	BTG Plc	(5,167)	(0.00)
53,047	Burberry Group Plc	(60,908)	(0.02)
1,422,992	Cable & Wireless Plc	(22,865)	(0.01)
55,764	Cineworld Group Plc	(2,288)	(0.00)
11,636	Croda International	(5,883)	(0.00)
(6,835)	Delphi Automotive Plc	(6,886)	(0.00)
48,067	Diageo Plc	(31,520)	(0.01)
50,409	Direct Line Insurance	(27,822)	(0.01)
54,919	Dixons Carphone Plc	(4,967)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United Kingdom (continued)			
1	EasyJet Plc	(1)	(0.00)
141,245	Falkland Oil & Gas Limited	(3,427)	(0.00)
60,247	GKN Plc	(8,015)	(0.00)
10,995	GlaxoSmithKline Plc	(3,984)	(0.00)
(97,258)	Halfords Group Plc	(91,374)	(0.03)
17,672	IMI Plc	(4,591)	(0.00)
88,241	Imperial Tobacco Group Plc	(218,440)	(0.07)
(45,644)	Infinis Energy Plc	(4,586)	(0.00)
31,038	Intercontinental Hotels Group	(47,785)	(0.02)
69,676	International Consolidated Airlines Group SA - CS	(14,510)	(0.00)
42,712	International Consolidated Airlines Group SA - GS	(1,945)	(0.00)
39,870	International Consolidated Airlines Group SA - MS	(1,816)	(0.00)
708,625	J Sainsbury Plc	(98,093)	(0.03)
6,487	Johnson Matthey Plc - CS	(6,754)	(0.00)
28,413	Johnson Matthey Plc - MS	(41,001)	(0.01)
79,186	Just Eat Plc	(18,907)	(0.01)
98,793	Kingfisher Plc - CS	(43,580)	(0.01)
139,032	Kingfisher Plc - GS	(41,670)	(0.01)
211,916	Ladbrokes Plc	(14,919)	(0.00)
11,348	Land Securities Group Plc	(2,282)	(0.00)
2,902,829	Lloyds Banking Group Plc - CS	(68,645)	(0.02)
274,825	Lloyds Banking Group Plc - MS	(1,910)	(0.00)
45,785	London Stock Exchange Group Plc	(52,168)	(0.02)
37,429	Marks & Spencer Group Plc	(10,725)	(0.00)
42,682	Meggitt Plc	(4,394)	(0.00)
73,652	Monitise Plc	(429)	(0.00)
409,100	National Grid Plc	(401,345)	(0.14)
(60,050)	Persimmon Plc	(25,591)	(0.01)
56,636	Petrofac Limited	(29,816)	(0.01)
5,798	Provident Financial Plc	(6,229)	(0.00)
90,750	Prudential Plc	(92,505)	(0.03)
4,968	Reckitt Benckiser Group Plc	(7,863)	(0.00)
67,621	Reed Elsevier NV	(17,916)	(0.01)
83,957	Relx Plc	(43,366)	(0.01)
193,129	Restaurant Group Plc	(47,606)	(0.02)
120,379	Rio Tinto Plc	(209,685)	(0.07)
34,261	Rolls-Royce Holdings Plc	(9,483)	(0.00)
54,840	Rotork Plc	(1,115)	(0.00)
87,970	Royal Bank of Scotland Group Plc	(811)	(0.00)
(11,551)	Royal Mail Plc	(3,255)	(0.00)
226,477	RSA Insurance Group Plc	(108,048)	(0.03)
5,273	SABMiller Plc - CS	(4,520)	(0.00)
6,019	SABMiller Plc - GS	(11,778)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United Kingdom (continued)			
12,515	SABMiller Plc - MS	(22,752)	(0.01)
116,504	Sky Plc - CS	(31,899)	(0.01)
15,897	Sky Plc - GS	(271)	(0.00)
93,798	Smith & Nephew Plc	(78,792)	(0.04)
5,989	Spirax-Sarco Engineering Plc	(3,476)	(0.00)
126,157	Spire Healthcare Group Plc	(13,192)	(0.00)
32,195	SSP Group Plc	(2,942)	(0.00)
78,347	St James's Place Plc	(1,302)	(0.00)
27,598	Standard Chartered Plc	(4,869)	(0.00)
3,761	Synergy Health Plc	(12,901)	(0.00)
111,251	Tate & Lyle Plc - CS	(50,628)	(0.02)
60,652	Telecity Plc	(47,757)	(0.02)
392,163	Tesco Plc	(34,601)	(0.01)
158,057	Thomas Cook Group Plc - GS	(15,045)	(0.00)
131,158	Thomas Cook Group Plc - MS	(13,042)	(0.00)
191,293	Tullow Oil Plc - CS	(111,078)	(0.05)
29,270	Tullow Oil Plc - GS	(11,021)	(0.00)
27,383	United Utilities Group Plc	(32,308)	(0.01)
(13,471)	Virgin Money Holdings UK	(330)	(0.00)
1,096,333	Vodafone Group Plc - CS	(94,891)	(0.04)
94,829	Vodafone Group Plc - GS	(13,758)	(0.00)
1,549	Wandisco Plc	(2,742)	(0.00)
32,259	Weir Group Plc - CS	(70,182)	(0.02)
5,426	Weir Group Plc - GS	(7,695)	(0.00)
11,334	Weir Group Plc - MS	(17,566)	(0.01)
(43,263)	WH Smith Plc	(116,928)	(0.05)
472,485	WM Morrison Supermarkets Plc	(23,600)	(0.01)
(177,427)	Zoopla Property Group Plc	(106,831)	(0.04)
		<u>(4,375,569)</u>	<u>(1.40)</u>
United States			
(10,073)	Lyondellbasell Industries Class A Shares	(227,415)	(0.07)
(5,946)	Advance Auto Parts Inc	(46,084)	(0.01)
1,540	Allergan Plc	(4,458)	(0.00)
11,099	Altera Corporation	(6,325)	(0.00)
(7,736)	AmerisourceBergen Corporation	(113,827)	(0.04)
(6,011)	Ametek Inc	(222)	(0.00)
(57,068)	AT&T Inc - CS	(27,867)	(0.01)
(88,956)	AT&T Inc - ML	(34,652)	(0.01)
56,661	Baker Hughes Inc	(127,424)	(0.04)
13,155	Black Stone Minerals LP	(10,006)	(0.00)
33,676	Broadcom Corporation Class A Shares	(136,342)	(0.04)
4,347	Buybacks April 2015	(9,027)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
5,998	Carnival Plc	(3,100)	(0.00)
(14,804)	Caterpillar Inc	(33,525)	(0.01)
1,265,789	Caza Oil & Gas Inc	(220,718)	(0.08)
(10,840)	CF Industries Holdings Inc	(1,405)	(0.00)
(828)	Charter Communication Class A Shares	(1,036)	(0.00)
(1,594)	Chipotle Mexican Grill Inc	(476)	(0.00)
5,552	Cigna Corporation	(22,180)	(0.01)
(619)	CR Bard Inc	(1,689)	(0.00)
(1,926)	Credit Acceptance Corporation	(78,755)	(0.03)
(19,889)	Dollar Tree Inc	(129,302)	(0.04)
(238)	Dresser-Rand Group Inc	(1,031)	(0.00)
(2,886)	Dunkin Brands Group Inc	(3,463)	(0.00)
(10,827)	Eli Lilly & Company	(132,306)	(0.04)
(15,117)	EMC Corporation	(1,444)	(0.00)
(7,441)	Energy Custom	(546)	(0.00)
13,949	Energy Select Sector SPDR Fund	(32,000)	(0.01)
58,635	Energy Transfer Equity LP	(77,337)	(0.02)
79,004	Energy Transfer Partners LP	(245,525)	(0.09)
(421)	Express Scripts Holding Company	(1,522)	(0.00)
(18,729)	Foot Locker Inc	(30,791)	(0.01)
(5,750)	Forward Air Corporation	(3,522)	(0.00)
(1,730)	Global Payments Inc	(8,183)	(0.00)
(143,320)	Halcon Resources Corporation	(6,372)	(0.00)
(3,470)	Harley-Davidson Inc	(4,493)	(0.00)
(116,096)	Health Care Select Sector - CS	(1,472,910)	(0.48)
(9,876)	Health Care Select Sector - MS	(668,507)	(0.22)
(6,329)	Hexcel Corporation	(1,012)	(0.00)
(1)	HMOs	(28)	(0.00)
(4,001)	Hologic Inc	(51,378)	(0.02)
23,794	Home Properties Inc	(9,621)	(0.00)
494,246	Hudson City Bancorp Inc	(11,232)	(0.00)
52,193	Industrial Select Sector SPDR Fund	(69,737)	(0.02)
(19,068)	Invensense Inc	(19,070)	(0.01)
(1,773)	iShares Nasdaq Biotechnology	(2,048)	(0.00)
(11,072)	ITT Corporation	(10,478)	(0.00)
(7,794)	Joy Global Inc	(924)	(0.00)
(4,152)	Laboratory Corporation of America Holdings - CS	(60,012)	(0.02)
(43,593)	M&T Bank Corporation	(123,807)	(0.04)
(21,165)	Marathon Petroleum Corporation	(4,685)	(0.00)
(15,146)	Market Vectors Biotech	(497,558)	(0.16)
915	Materials Select Sector SPDR Fund	(1,828)	(0.00)
(35,494)	Nimble Storage Inc	(25,815)	(0.01)
92,115	Office Depot Inc - Citi	(50,431)	(0.02)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
44,551	Office Depot Inc - MS	(33,480)	(0.01)
(57,901)	Opko Health Inc	(33,015)	(0.01)
(10,070)	Quest Diagnostics Inc	(77,116)	(0.02)
(3,871)	Rockwell Automation Inc	(8,327)	(0.00)
(4,000)	Russell 2000 Index	(154,618)	(0.05)
2,019	Ryland Group Inc - CS	(201)	(0.00)
(2,886)	Ryland Group Inc - GS	(2,868)	(0.00)
(3,404)	Skechers Usa Inc Class A Shares	(2,617)	(0.00)
(6,450)	Spirit AeroSystems Holdings Inc	(17,080)	(0.01)
1,156	Target Corporation	(2,559)	(0.00)
(5,971)	Trex Company Inc	(755)	(0.00)
(543)	UK Homebuilders	(12,828)	(0.00)
(18,868)	UnitedHealth Group Inc	(180,100)	(0.07)
(4,234)	USG Corporation	(3,068)	(0.00)
7,771	Utilities Select Sector SPDR Fund - GS	(3,164)	(0.00)
(1,384)	Valero Energy Corporation - CS	(7,411)	(0.00)
(5,444)	Valero Energy Corporation - GS	(12,868)	(0.00)
(27,112)	Valero Energy Corporation - MS	(62,959)	(0.02)
(3,449)	Western Refining Inc	(2,561)	(0.00)
16,650	Williams Companies Inc	(14,145)	(0.00)
		<u>(5,497,191)</u>	<u>(1.75)</u>
	Total contracts for difference	<u>(18,382,828)</u>	<u>(5.85)</u>
Equities			
Italy			
(7,056)	Banca Monte Dei Paschi Di Siena SpA	(12,320)	(0.00)
United States			
(1,800)	Allergan Inc	(490,242)	(0.16)
	Total equities	<u>(502,562)</u>	<u>(0.16)</u>
Future Contracts			
Germany			
(43)	VSTOXX Mini Future July 2015	(545)	(0.00)
Singapore			
(8)	NIKKEI 225 (SGX) September 2015	(6,124)	(0.00)
Spain			
4	IBEX 35 Index Future July 2015	(644)	(0.00)
(11)	IBEX Mini Index Future July 2015	(109)	(0.00)
		<u>(753)</u>	<u>(0.00)</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Future Contracts (continued)			
United Kingdom			
15	FTSE 100 Index Future September 2015	(36,939)	(0.01)
Total future contracts		(44,361)	(0.01)
Options			
France			
(361)	Put on 21 ALO FP 17 July 2015	(5,776)	(0.00)
(361)	Put on 22 ALO FP 17 July 2015	(7,942)	(0.00)
(574)	Call on 34 CA FP 18 September 2015	(9,184)	(0.01)
		(22,902)	(0.01)
Germany			
(162)	Call on 3800 Sx5E 21 August 2015	(33,696)	(0.01)
(164)	Call on 4000 Sx5E 21 August 2015	(5,084)	(0.00)
(189)	Put on 88 SIE GR 17 July 2015	(26,460)	(0.01)
(162)	Put on 3150 Sx5E 17 July 2015	(35,154)	(0.01)
(535)	Put on 3350 WSX5EA 03 July 2015	(111,280)	(0.04)
		(211,674)	(0.07)
Luxembourg			
(544)	Put on 9 MT NA 17 July 2015	(24,480)	(0.01)
Netherlands			
(748)	Put on 22 PHIA NA 17 July 2015	(23,936)	(0.01)
Norway			
(2,448)	Put on 30 NHY NO 20 August 2015	(15,359)	(0.00)
Sweden			
(609)	Put on 145 BLO SS 17 July 2015	(15,810)	(0.01)
(256)	Put on 160 BLO SS Put 160 17 July 2015	(29,767)	(0.00)
		(45,577)	(0.01)
Switzerland			
(1,375)	Put on 13 RIG US 21 August 2015	(35,171)	(0.01)
(2)	Call on 20 CLN VX 18 September 2015	(152)	(0.00)
		(35,323)	(0.01)
United Kingdom			
(18)	Put on 15.5 SSE LN 21 August 2015	(22,358)	(0.01)
(12)	Put on 16 SSE LN 18 December 2015	(25,407)	(0.01)

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

Nominal Description	Fair Value €	% of Net Assets
Options (continued)		
United Kingdom (continued)		
(78) Put on 9 AAL LN 17 July 2015	(25322)	(0.01)
(52) Put on 6.8 ANTO LN 17 July 2015	(11927)	(0.00)
(27) Put on 27 RIO LN 17 July 2015	(44780)	(0.01)
(55) Put on 33 SAB LN 18 September 2015 - CS	(155266)	(0.05)
(24) Put on 33 SAB LN 18 September 2015 - MS	(67752)	(0.02)
	<u>(352812)</u>	<u>(0.11)</u>
United States		
(43) Call on 85 CRM US 21 August 2015	(1,312)	(0.00)
(144) Call on 40 CSX US 21 August 2015	(1,292)	(0.00)
(58) Call on 85 FB US 21 August 2015	(23,060)	(0.02)
(115) Call on 55 FXI US 21 August 2015	(1,858)	(0.00)
(121) Call on 56 FXI US 21 August 2015	(1,520)	(0.00)
(43) Put on 67.5 CRM US 21 August 2015	(10,459)	(0.00)
(144) Put on 30 CSX US 21 August 2015	(5,816)	(0.00)
(58) Call on 65 EBAY US 15 January 2016	(13,222)	(0.00)
(58) Put on 50 EBAY US 15 January 2016	(4,841)	(0.00)
(115) Call on 47 CONN US 17 July 2015	(3,870)	(0.00)
(303) Put on 18 GDX US 17 July 2015	(15,229)	(0.01)
(182) Put on 115 IWM US 17 July 2015	(4,574)	(0.00)
(109) Put on 197 SPY US 17 July 2015	(9,098)	(0.00)
(288) Put on 33 T US 17 July 2015	(2,326)	(0.00)
(29) Put on 100 UTX US 20 November 2015	(5,036)	(0.00)
(192) Call on 45 YAHOO US 16 October 2015	(12,407)	(0.00)
(184) Put on 26 SUNE US 16 October 2015	(21,138)	(0.02)
(96) Put on 36 YAHOO US 16 October 2015	(9,736)	(0.00)
(58) Call on 90 DISH US 18 September 2015	(781)	(0.00)
(58) Put on 65 DISH US 18 September 2015	(12,181)	(0.00)
	<u>(159,756)</u>	<u>(0.05)</u>
Total options	<u>(891,819)</u>	<u>(0.28)</u>
Total return swaps		
European Union		
418 STXE 600 AU & PT Euro Price	(10,350)	(0.00)
India		
(20,097) CNX Nifty Index (Nzn5 30 July 2015) (CS OTC)	(20,435)	(0.02)
(21,909) Kotak Mahindra Bank	(2,240)	(0.00)
(56,413) Mahindra And Mahindra Financial Services	(11,074)	(0.00)
53,748 State Bank of India	(11,258)	(0.00)
38,121 Tata Motors Limited	(6,125)	(0.00)
	<u>(51,132)</u>	<u>(0.02)</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Total return swaps (continued)			
Japan			
(122,833)	TOPIX Bank Index	(6,530)	(0.00)
Taiwan			
(18,000)	Mediatek Inc	(658)	(0.00)
109,825	Taiwan Semiconductor Manufacturing	(23,118)	(0.00)
23,023	TPK Holding Company Limited	(17,449)	(0.01)
		(41,225)	(0.01)
Thailand			
4,984,100	Sansiri PCL-NVDR	(12,221)	(0.00)
United Kingdom			
25,593	Synergy Health Plc	(37,570)	(0.02)
33,806	Telecity Group Plc	(23,267)	(0.01)
		(60,837)	(0.03)
Total total return swaps		(182,295)	(0.06)

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss €	% of Net Assets
AUD140,860	€97,169	17 July 2015	1	(121)	(0.00)
CAD3,162,994	€2,282,394	17 July 2015	1	(9,603)	(0.00)
CHF2,315,276	€2,224,785	10 July 2015	1	(853)	(0.00)
CHF1,307,521	€1,256,929	17 July 2015	1	(741)	(0.00)
€601,168	AUD881,192	17 July 2015	2	(5,946)	(0.00)
€167,197	CAD233,279	17 July 2015	1	(427)	(0.00)
€2,671,029	CHF2,789,110	17 July 2015	6	(8,582)	(0.00)
€10,936,906	GBP7,878,612	17 July 2015	5	(179,955)	(0.06)
€2,139,958	HKD 18,674,991	17 July 2015	6	(21,498)	(0.01)
€2,872,667	JPY 399,951,909	17 July 2015	6	(60,777)	(0.02)
€651,814	NOK5,758,965	17 July 2015	1	(4,735)	(0.00)
€168,413,060	US\$ 189,672,450	17 July 2015	13	(1,780,049)	(0.57)
GBP1,183,426	€1,672,978	17 July 2015	2	(3,142)	(0.00)
HKD3,490,802	€406,280	17 July 2015	1	(2,252)	(0.00)
US\$ 419,213	€378,209	17 July 2015	1	(2,049)	(0.00)
Total unrealised loss on forward currency contracts				(2,080,730)	(0.66)
Total financial liabilities at fair value through profit or loss - trading				(22,084,595)	(7.02)

	Fair Value €	% of Net Assets
Total financial assets at fair value through profit or loss	269,683,920	85.74
Total financial liabilities at fair value through profit or loss	(22,084,595)	(7.02)
Other net assets	66,947,988	21.28
Net Assets Attributable to Holders of Redeemable Participating Shares	314,547,313	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	% of Total Assets
Transferable securities listed on an official stock exchange	51.19
Exchange traded financial derivative instruments described in classification (a) above	0.42
OTC financial derivative instruments described in classification (b) above	4.62
Transferable securities as described in # above	0.01
Other current assets	43.76
	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

Nominal	Description	Fair Value US\$	% of Assets
Contracts for difference (b)			
Australia			
1	Scentre Group	-	0.00
China			
465,333	China International Travel Service Corporation Limited	1,164,740	1.22
420,473	Midea Group Compnay Limited	181,124	0.20
322,970	Shanghai International Airport Company Limited	12,782	0.01
		1,358,646	1.43
United States			
200,000	MS Asian Equity Alternative	3,786,000	3.96
	Total contracts for difference	5,144,646	5.39
Equity			
China			
486,227	Sinotrans Limited	324,254	0.34
	Total equity	324,254	0.34
Total return swaps (b)			
Australia			
(484)	S&P ASX 200 17 September 2015	37,423	0.04
Hong Kong			
(2,978)	HSCEI Index 30 July 2015	174,960	0.18
(1,633)	HSI Hang Seng Index 30 July 2015	216,502	0.23
		391,462	0.41
Japan			
(52,169)	Nikkei 225 September 2015	2,919	0.00
(328,334)	Topix Electric APP Index	322,364	0.34
		325,283	0.34
Malaysia			
(1,392,899)	Malayan Banking Berhad	57,143	0.06

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

Nominal Description				Fair Value US\$	% of Net Assets
Total return swaps (b) (continued)					
United States					
(102)	FTSE China A50	30 July 2015		11,356	0.01
Total toral return swaps				822,667	0.86
Forward currency contracts (note 4)* (b)					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain US\$	% of Net Assets
US\$965,190	AUD1,254,624	17 July 2015	2	1,859	0.00
US\$314	€280	17 July 2015	1	2	0.00
US\$2,060,263	SEK16,674,200	17 July 2015	1	50,030	0.05
Total unrealised gain on forward currency contracts				51,891	0.05
Total financial assets at fair value through profit or loss - trading				6,343,458	6.64

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference			
Australia			
466,214	Qube Holdings Limited	(176,915)	(0.19)
South Korea			
47,534	Shinhan Financial Group Company Limited	(194,612)	(0.20)
Total contracts for difference		(371,527)	(0.39)
Total return swap			
India			
(7,485)	CNX Nifty Index 30 July 2015	(10,732)	(0.01)
Total total return swap		(10,732)	(0.01)

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss US\$	% of Net Assets
CNY18,350,400	US\$3,000,000	17 July 2015	1	(1,080)	(0.00)
GBP28,277,302	US\$44,471,939	10 July 2015	1	(3,183)	(0.00)
MYR13,816,030	US\$3,662,689	20 July 2015	1	(2,266)	(0.00)
US\$14,212,418	CNY87,136,334	17 July 2015	1	(27,872)	(0.03)
US\$1,787,780	HKD13,860,488	17 July 2015	1	(52)	(0.00)
US\$4,480,681	JPY553,906,204	17 July 2015	2	(46,925)	(0.06)
US\$2,720,186	KRW3,044,159,996	17 July 2015	1	(3,640)	(0.00)
Total unrealised loss on forward currency contracts				(85,018)	(0.09)
Total financial liabilities at fair value through profit or loss - trading				(467,277)	(0.49)
Total financial assets at fair value through profit or loss - trading				6,343,458	6.64
Total financial liabilities at fair value through profit or loss - trading				(467,277)	(0.49)
Other net assets				89,658,990	93.85
Net Assets Attributable to Holders of Redeemable Participating Shares				95,535,171	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 stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets	
	0.33
	6.15
	93.53
	<u>100.00</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)			
Belgium			
(3,608)	Anheuser-Busch Inbev NV	2,506	0.01
Denmark			
(5,535)	Carlsberg A/S	18,275	0.05
(17,066)	Novo Nordisk A/S - Class B Shares	24,285	0.07
		42,560	0.12
European Union			
(3,967)	STOXX Europe 600 Travel & Leisure (Price) Euro	18,315	0.05
France			
(6,472)	Accor SA	25,380	0.07
(11,858)	Airbus Group SE	20,734	0.06
8,757	Atos Origin	12,085	0.03
(19,437)	AXA SA	14,855	0.04
4,806	Cap Gemini SA	14,673	0.04
71,054	Havas SA	45,863	0.13
(26,981)	LeGrand SA	31,128	0.09
(8,292)	L'Oreal SA	113,606	0.34
(11,934)	Renault SA	4,012	0.01
(9,121)	Safran SA	14,984	0.04
(2,197)	STOXX Europe 600 Food & Beverage Price Euro	12,597	0.04
(2,958)	STOXX Europe 600 Industrial Goods & Services (Price) Index	17,883	0.05
(765)	STOXX Europe 600 Utilities Price Euro	2,881	0.01
(7,633)	Valeo SA	49,500	0.14
(10,596)	Vinci SA	17,449	0.05
(7,857)	Vivendi Universal SA	3,420	0.01
17,127	Worldline SA	5,012	0.01
		406,062	1.16
Germany			
(5,426)	Continental AG	317	0.00
(9,033)	Henkel AG & Company KGaA	12,933	0.04
(67,601)	Infineon Technologies AG	27,720	0.08
		40,970	0.12
Ireland			
(22,808)	CRH Plc	5,915	0.02
Italy			
(170,237)	Intesa Sanpaolo SpA	29,759	0.09
Luxembourg			
(4,271)	Altice SA	24,939	0.07

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
Netherlands			
(15,639)	Unilever NV	14,149	0.04
Norway			
(55,180)	Statoil ASA	59,649	0.17
Spain			
(63,787)	Banco Bilbao Vizcaya Argentaria SA	5,718	0.02
(47,440)	Inditex SA	18,123	0.05
(51,241)	Repsol YPF SA	44,876	0.13
(43,706)	Telefonica SA	14,434	0.04
		83,151	0.24
Switzerland			
(125,941)	ABB Limited	152,490	0.43
(7,860)	Cie Financiere Richemont SA	49,976	0.14
(28,865)	Credit Suisse Group AG	3,932	0.01
(10,768)	Holcim Limited	9,099	0.03
(16,572)	Nestle SA	59,663	0.17
105,359	STMicroelectronics NV	16,295	0.05
		291,455	0.83
United Kingdom			
(44,608)	Compass Group Plc	56,972	0.16
(6,584)	Reckitt Benckiser Group Plc	25,557	0.07
(82,027)	Sage Group Plc	41,831	0.12
35,539	Sports Direct International	47,274	0.14
(34,937)	WPP Plc	36,737	0.11
		208,371	0.60
United States			
(5,471)	MS BPS LUX	31,357	0.09
	Total contracts for difference	1,259,158	3.61
Equities			
Finland			
147,488	Nokia OYJ	898,202	2.57
Germany			
25,000	Adidas AG	1,716,250	4.91
10,452	Allianz SE	1,460,144	4.18
4,381	Bayer AG	550,035	1.57
145,046	Commerzbank AG	1,662,952	4.76
3,750	Continental AG	795,938	2.28
25,942	Daimler AG	2,117,905	6.06
9,211	Linde AG	1,564,949	4.48
7,500	Merck KGaA	670,350	1.92
28,371	Siemens AG	2,563,320	7.33
		13,101,843	37.49

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

Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)			
Italy			
25,472	Assicurazioni Generali SpA	411,628	1.18
204,290	Banca Monte dei Paschi di Siena SpA	356,690	1.02
64,065	Banca Monte dei Paschi di Siena SpA #	111,857	0.32
36,479	Banca Popolare dell'Emilia Romagna SC	291,832	0.83
55,236	Eni SpA	879,357	2.52
128,727	Mediaset SpA	555,071	1.59
1,243,580	Telecom Italia SpA	1,415,194	4.05
88,825	UniCredit SpA	535,171	1.53
		<u>4,556,800</u>	<u>13.04</u>
Netherlands			
31,250	Heineken NV	2,127,188	6.09
197,808	Koninklijke KPN NV	678,481	1.94
		<u>2,805,669</u>	<u>8.03</u>
Norway			
12,567	Marine Harvest ASA	128,882	0.37
Sweden			
53,173	SKF AB	1,087,608	3.11
Switzerland			
3,242	Actelion Limited	425,925	1.22
14,949	Aryzta AG	661,831	1.89
16,143	Clariant AG	297,039	0.85
814	Geberit AG	243,666	0.7
4,272	Roche Holding AG	1,074,897	3.07
		<u>2,703,358</u>	<u>7.73</u>
	Total equities	<u>25,282,362</u>	<u>72.34</u>
Future contracts (a)			
France			
(27)	CAC 40 10 Euro Future July 15	37,791	0.11
United Kingdom			
(12)	FTSE 100 Index Future September 2015	30,573	0.09
United States			
(5)	S&P 500 E-mini Future September 2015	11,353	0.03
	Total future contracts	<u>79,717</u>	<u>0.23</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Options (b)			
European Union			
380	Call on 160 WSX7EB 10 July 2015	23,750	0.07
France			
368	Call on 23 VK FP 21 August 2015	2,576	0.01
21	Call on 230 ILD FP 17 July 2015	2,352	0.01
280	Call on 31 ALO FP 17 July 2015	560	0.00
290	Call on 38 EN FP 17 July 2015	7,250	0.02
185	Put on 34 EN FP 17 July 2015	27,750	0.08
		40,488	0.12
Germany			
39	Call on 3725 SX5E 17 July 2015	4,992	0.01
102	Call on 60 LXS GR 17 July 2015	1,428	0.00
84	Call on 76 ADS GR 17 July 2015	924	0.00
34	Calls on 220 VOW 3 GR 17 July 2015	6,596	0.02
16	Put on 3525 WSX5EA 03 July 2015	17,328	0.06
		31,268	0.09
Netherlands			
157	Call on 20 AH NA 17 July 2015	157	0.00
Spain			
260	Put on 16 REP SM 17 July 2015	14,040	0.04
Sweden			
740	Call on 215 SKFB SS 17 July 2015	3,202	0.01
Switzerland			
47	Call on 155 ATLN VX 17 July 2015	1,896	0.01
34	Call on 160 ATLN VX 17 July 2015	653	0.00
48	Call on 340 GEBN VX 17 July 2015	1,014	0.00
117	Call on 420 SYNN VX 17 July 2015	2,416	0.01
1,290	Call on 8 STM FP 17 July 2015	7,740	0.02
125	Put on 66 NESN VX 10 July 2015	3,841	0.01
107	Put on 68 HOLN VX 17 July 2015	13,770	0.04
12	Put on 68 NESN VX 10 July 2015	1,291	0.00
221	Put on 68 NESN VX 3 July 2015	16,130	0.05
17	Put on 8600 SMI 17 July 2015	17,779	0.05
		66,530	0.19
United Kingdom			
98	Call on 11.5 BG/LN 17 July 2015	692	0.00
148	Call on 2.5 VOD LN 17 July 2015	1,567	0.00
80	Call on 2.6 VOD LN 17 July 2015	282	0.00
183	Call on 4.6 BP/LN 17 July 2015	646	0.00
13	Call on 46 AZN LN 21 August 2015	1,835	0.01
24	Call on 48 AZN LN 17 July 2015	169	0.00
588	Put on 0.82 LLOY LN 17 July 2015	4,150	0.01
		9,341	0.02

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

Nominal Description	Fair Value €	% of Net Assets
Options (b) (continued)		
United States		
320 Call on 100 TIF US 17 July 2015	2,298	0.01
86 Call on 100 TIF US 21 August 2015	3,319	0.01
7 Put on 4400 NDX 2 July 2015	15,705	0.04
	<u>21,322</u>	<u>0.06</u>
Total options	<u>210,098</u>	<u>0.60</u>
Preferred stocks		
Germany		
7,419 Porsche Automobil Holding SE	560,654	1.61
2,859 Volkswagen AG	594,672	1.70
	<u>1,155,326</u>	<u>3.31</u>
Total preferred stocks	<u>1,155,326</u>	<u>3.31</u>
Total return swaps (b)		
Germany		
(25,000) Adidas AG	117,250	0.34
(10,452) Allianz SE	101,384	0.29
(145,046) Commerzbank AG	150,012	0.42
(9,211) Linde AG	14,738	0.04
(7,500) Merck KGaA	83,400	0.24
(13,729) Siemens AG	96,515	0.28
	<u>563,299</u>	<u>1.61</u>
Netherlands		
(31,250) Heineken NV	83,438	0.24
Total total return swaps	<u>646,737</u>	<u>1.85</u>

Forward currency contracts (note 4) * (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain €	% of Net Assets
CHF641,600	€614,944	17 July 2015	2	1,467	0.00
€2,564,057	CHF2,668,824	17 July 2015	1	9	0.00
€17,972	DKK133,990	17 July 2015	1	6	0.00
€26,573	GBP18,832	17 July 2015	1	1	0.00
€748,955	NOK6,557,064	17 July 2015	1	1,419	0.00
€1,358,705	SEK12,495,388	17 July 2015	3	6,979	0.02
€17,555	US\$19,458	17 July 2015	1	95	0.00
GBP44,520	€62,257	10 July 2015	1	571	0.00
GBP240,457	€331,585	17 July 2015	2	7,704	0.02
NOK4,768,283	€539,344	17 July 2015	1	4,263	0.01
US\$5,149,584	€4,578,540	10 July 2015	1	42,632	0.12
				<u>65,146</u>	<u>0.17</u>
Total unrealised gain on forward currency contracts				<u>65,146</u>	<u>0.17</u>
Total financial assets at fair value through profit or loss - trading				<u>28,698,544</u>	<u>82.11</u>

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
Denmark			
(1,703)	Pandora A/S	(7,211)	(0.02)
European Union			
(2,075)	Dow Jones Europe Telecom Index	(4,353)	(0.01)
France			
80,180	Air France KLM	(42,292)	(0.12)
339,667	Alcatel SA	(18,675)	(0.05)
19,676	Alstom	(5,334)	(0.02)
12,614	BNP Paribas	(34,788)	(0.10)
38,800	Bouygues SA	(55,524)	(0.16)
22,924	Carrefour SA	(75,245)	(0.22)
57,317	Cie Generale De Geophysique	(64,810)	(0.19)
51,422	Credit Agricole SA	(32,009)	(0.09)
9,015	Danone	(11,221)	(0.03)
14,216	Engie	(4,738)	(0.01)
4,508	ESTX Bnk EUR Price Index	(33,281)	(0.10)
39,763	Etablissements Maurel ET Prom	(93,040)	(0.27)
9,185	Iliad SA	(140,567)	(0.39)
10,678	Kering	(32,395)	(0.09)
17,864	Numericable SFR	(114,311)	(0.33)
84,257	Orange SA	(53,674)	(0.15)
5,637	Remy Cointreau	(7,000)	(0.02)
24,638	Schneider Electric SA	(110,167)	(0.32)
39,733	Saint Gobain SA	(21,750)	(0.06)
		(950,821)	(2.72)
Germany			
8,633	Adidas AG	(66,329)	(0.19)
11,540	Beiersdorf AG	(47,781)	(0.14)
27,731	Deutsche Bank AG	(61,008)	(0.17)
		(175,118)	(0.50)
Italy			
(6,916)	Luxottica Group SpA	(1,620)	(0.00)
Netherlands			
(6,388)	Heineken NV	(1,411)	(0.00)
Spain			
12,532	ACS Actividades Cons Y Serv	(8,541)	(0.02)
(94,884)	Iberdrola SA	(3,599)	(0.01)
(21,890)	Tecnicas Reunidas SA	(27,650)	(0.08)
		(39,790)	(0.11)

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)			
Switzerland			
7,860	Cie Financiere Richemont	(15,664)	(0.05)
1,621	Swatch Group AG	(29,100)	(0.08)
(29,912)	UBS Group AG	(7,272)	(0.02)
		<u>(52,036)</u>	<u>(0.15)</u>
United Kingdom			
17,967	AMEC Plc	(10,339)	(0.03)
19,701	ARM Holdings Plc	(24,498)	(0.07)
15,780	Associated British Foods Plc	(11,983)	(0.03)
24,630	Astrazeneca Plc	(152,871)	(0.45)
504,044	Boohoo.com Plc	(5,413)	(0.02)
85,264	BP Plc	(54,084)	(0.15)
16,074	Burberry Group Plc	(17,652)	(0.05)
78,930	Diageo Plc	(52,233)	(0.15)
28,640	Glaxosmithkline Plc	(49,031)	(0.14)
27,086	International Hotels Group	(63,244)	(0.18)
159,589	ITV Plc	(6,861)	(0.02)
11,062	Rio Tinto Plc	(38,032)	(0.11)
61,191	Royal Bank of Scotland Group	(5,982)	(0.02)
62,350	SABMiller Plc	(190,895)	(0.55)
28,911	SKY Plc	(5,974)	(0.02)
47,026	Tate & Lyle Plc	(38,734)	(0.11)
170,912	Vodafone Group Plc	(28,890)	(0.08)
		<u>(756,716)</u>	<u>(2.18)</u>
Total contracts for difference		<u>(1,989,076)</u>	<u>(5.69)</u>
Total return swap			
Germany			
(3,750)	Continental AG	(2,438)	(0.01)
Total total return swap		<u>(2,438)</u>	<u>(0.01)</u>

Forward currency contracts (note 4) *

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss €	% of Net Assets
CHF2,266,244	€2,177,670	7/10/2015	1	(835)	(0.00)
€30,377	CHF31,664	7/10/2015	1	(38)	(0.00)
€1,244,889	CHF1,301,062	7/17/2015	4	(5,094)	(0.01)
€926	GBP657	7/10/2015	1	(2)	(0.00)
€302,000	GBP215,764	7/17/2015	1	(2,447)	(0.01)
€59,104	US\$65,908	7/10/2015	1	(41)	(0.00)
€42,750	US\$47,925	7/17/2015	3	(253)	(0.00)
Total unrealised loss on forward currency contracts				<u>(8,710)</u>	<u>(0.02)</u>
Total financial liabilities at fair value through profit or loss - trading				<u>(2,000,224)</u>	<u>(5.72)</u>

	Fair Value €	% of Net Assets
Total financial assets at fair value through profit or loss - trading	28,698,544	82.11
Total financial liabilities at fair value through profit or loss - trading	(2,000,224)	(5.72)
Other net assets	8,252,340	23.61
Net Assets Attributable to Holders of Redeemable Participating Shares	34,950,660	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 period 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	45.53
OTC financial derivative instruments described in classification (b) above	3.77
Exchange traded financial derivative instruments described in classification (a) above	0.14
Transferable securities as described in # above	0.19
Other current assets	50.37
	100.00

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)			
Bermuda			
(66,852)	Golden Ocean Group Limited	528,278	0.70
European Union			
348,649	Morgan Stanley Credit Equity Alternative Fund	1,772,029	2.35
Finland			
(583,322)	Nokia OYJ	109,328	0.14
France			
(510)	Unibail-Rodamco SE	17,360	0.02
Germany			
(24,000)	Aurubis AG	99,424	0.13
(19,700)	Evonik Industries AG	19,996	0.03
(16,967)	LEG Immobilien AG	93,952	0.12
		213,372	0.28
Mexico			
(86,736)	Cemex SAB de CV	216,225	0.29
United Kingdom			
(60,863)	Premier Oil Plc	161,534	0.22
(50,000)	Primary Health Properties Plc	10,242	0.01
		171,776	0.23
	Total contracts for difference	3,028,368	4.01
Convertible bonds			
Bermuda			
3,000,000	Golden Ocean Group Limited 3.07% 30/01/2019	2,269,952	3.00
China			
450,000	Ctrip.com International Limited 1% 01/07/2020 *	394,711	0.52

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

Nominal	Description	Fair Value €	% of Net Assets
Convertible bonds (continued)			
Finland			
1,500,000	Nokia OYJ 5% 26/10/2017	3,841,800	5.08
France			
85,405	Etablissements Maurel et Prom 01/07/2021	77,705	0.10
124,962	Etablissements Maurel et Prom 01/07/2019	109,450	0.14
325,220	Unibail-Rodamco SE 01/07/2021	359,452	0.48
		546,607	0.72
Germany			
2,000,000	Gabriel Finance LP 2% 26/11/2016	2,162,980	2.86
1,400,000	Haniel Finance Deutschland GmbH 12/05/2020	1,447,754	1.92
2,800,000	LEG Immobilien AG 0.5% 07/01/2021	3,707,199	4.91
200,000	RAG-Stiftung 31/12/2018	229,500	0.30
		7,547,433	9.99
Jersey Channel Islands			
300,000	British Land White 2015 Limited 9/06/2020	419,802	0.56
1,400,000	PHP Finance Jersey Limited 4.25% 20/05/2019	2,173,018	2.87
1,500,000	Premier Oil Finance (Jersey) Limited 2.5% 27/07/2018	1,203,749	1.59
		3,796,569	5.02
Luxembourg			
300,000	FF Group Finance Luxembourg 1.75% 03/07/2019	254,316	0.34
Mexico			
400,000	America Movil SAB de CV 28/05/2020	410,118	0.54
Netherlands			
300,000	Salzgitter Finance BV 0% 05/06/2022	296,549	0.39
1,500,000	Salzgitter Finance BV 2% 08/11/2017	1,810,920	2.40
		2,107,469	2.79
Sweden			
10,000,000	SAS AB 3.625% 04/01/2019	897,040	1.19
United Arab Emirates			
200,000	DP World Limited 1.75% 19/06/2024	195,212	0.26

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

Nominal	Description	Fair Value €	% of Net Assets
Convertible bonds (continued)			
United States			
3,000,000	Anthem Inc 2.75% 15/10/2042 *	5,917,367	7.83
2,000,000	Chesapeake Energy Corporation 2.50% 15/05/2037	1,705,457	2.26
1,500,000	Extra Space Storage LP 2.38% 01/07/2033 *	1,634,794	2.16
95,000	Ironwood Pharmaceuticals Inc 2.25% 15/09/2018 *	84,498	0.11
1,700,000	Jarden Corporation 1.13% 15/03/2034 *	1,783,642	2.36
1,000,000	Jarden Corporation 1.88% 15/09/2018 *	1,506,139	1.99
2,000,000	National Health Investors Inc 3.25% 01/04/2021 *	1,769,583	2.34
3,635,000	Nuance Communications Inc 1.50% 01/11/2035 *	3,401,084	4.50
150,000	ON Semiconductor Corporation 1% 01/12/2020 *	133,522	0.18
5,000,000	Spirit Realty Capital Inc 2.88% 15/05/2019 *	4,246,320	5.62
		<u>22,182,406</u>	<u>29.35</u>
Total convertible bonds		<u>44,443,633</u>	<u>58.80</u>
Corporate bonds			
United Kingdom			
500,000	Aldermore Group Plc 11.88% 30/04/2048	790,457	1.05
Total corporate bonds		<u>790,457</u>	<u>1.05</u>
Equities			
Germany			
43,342	Deutsche Annington Immobilien SE	1,096,553	1.45
40,000	Deutsche Wohnen AG	822,200	1.09
		<u>1,918,753</u>	<u>2.54</u>
Mexico			
27,456	Cemex SAB de CV	225,720	0.30
Total equities		<u>2,144,473</u>	<u>2.84</u>

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

Nominal Description				Fair Value €	% of Net Assets
Preferred stocks					
European Union					
738	Unibail-Rodamco SE			254,941	0.34
United States					
4,750	Frontier Communications Corporation			425,889	0.56
Total preferred stocks				680,830	0.90
Real estate investment trust					
20,240	Wereldhave NV			1,030,823	1.36
Total real estate investment trust				1,030,823	1.36
Forward currency contracts (note 4) (b) *					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain €	% of Net Assets
€795,007	SEK7,310,450	17 July 2015	1	4,177	0.01
US\$1,160,475	€1,036,477	17 July 2015	1	4,817	0.01
US\$24,264,951	€21,574,177	10 July 2015	2	200,878	0.27
Total unrealised gain on forward currency contracts				209,872	0.29
Total financial assets at fair value through profit or loss - trading				52,328,456	69.25

Financial liabilities at fair value through profit or loss

Nominal Description				Fair Value €	% of Net Assets
Contract for difference					
Austria					
158,904	IMMOFINANZ AG			(57,916)	(0.08)
Total contract for difference				(57,916)	(0.08)
Total return swap					
Mexico					
1,000,000	Cemex SAB de CV			(255,609)	(0.34)
Total total return swap				(255,609)	(0.34)
Forward currency contracts (note 4) *					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss €	% of Net Assets
€1,909,144	CHF2,000,000	17 July 2015	1	(12,337)	(0.02)
€3,225,152	GBP2,323,254	17 July 2015	1	(53,001)	(0.07)
€30,811,203	US\$34,706,583	17 July 2015	4	(331,017)	(0.44)
Total unrealised loss on forward currency contracts				(396,355)	(0.53)
Total financial liabilities at fair value through profit or loss - trading				(709,880)	(0.95)
Total financial assets at fair value through profit or loss - trading				52,328,456	69.25
Total financial liabilities at fair value through profit or loss - trading				(709,880)	(0.94)
Other net assets				23,943,789	31.69
Net Assets Attributable to Holders of Redeemable Participating Shares				75,562,365	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.

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

Transferrable securities dealt on another regulated market described in * above

Other current assets

% of Total

Assets

35.62

4.03

25.49

35

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b)			
Argentina			
64	MercadoLibre Inc	629	0.00
Austria			
(1,579)	OMV AG	1,316	0.00
597	Voestalpine AG	1,195	0.00
		<u>2,511</u>	<u>0.00</u>
Belgium			
391	Ackermans & Van Haaren	6,563	0.02
744	Ageas	62	0.00
509	Cie d'Entreprises CFE	3,461	0.00
4,883	Euronav SA	5,516	0.00
1,272	Intervest Offices & Warehouses NV	1,671	0.00
984	KBC Groep NV	61	0.00
444	Warehouses De Pauw CVA	2,532	0.00
		<u>19,866</u>	<u>0.02</u>
Bermuda			
132	Arch Capital Group Limited	175	0.00
917	Aspen Insurance Holdings Limited	103	0.00
651	Endurance Specialty Holdings	2,157	0.00
545	Helen of Troy Limited	5,282	0.01
(4,174)	Kosmos Energy Limited	1,616	0.00
(487)	Nabors Industries Limited	330	0.00
(3,174)	Seadrill Limited	2,891	0.00
(883)	Teekay Corporation	2,224	0.00
		<u>14,778</u>	<u>0.01</u>
Canada			
(1,609)	Agnico Eagle Mines Limited	3,978	0.00
(4,336)	Barrick Gold Corporation	3,117	0.00
(510)	Baytex Energy Corporation	941	0.00
(1,400)	Canadian Natural Resources	4,095	0.01
(740)	Cenovus Energy Inc	385	0.00
(1,230)	Crescent Point Energy Corporation	4,021	0.01
(11,764)	Eldorado Gold Corporation	2,520	0.00
(837)	Enbridge Inc	1,614	0.00
(858)	Encana Corporation	727	0.00
(1,257)	Enerplus Corporation	878	0.00
(981)	Franco-Nevada Corporation	1,522	0.00
(2,854)	Goldcorp Inc	2,149	0.00
(651)	Imperial Oil Limited	925	0.00
520	Magna International Inc	777	0.00
(13,726)	New Gold Inc	5,559	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Canada (continued)			
(5,291)	Pan American Silver Corporation	3,207	0.00
(1,194)	Pembina Pipeline Corporation	240	0.00
(2,692)	Silver Wheaton Corporation	3,198	0.00
1,247	Sun Life Financial Inc	487	0.00
(1,107)	Teck Resources Limited	2,498	0.00
(436)	Transcanada Corporation	507	0.00
(15,551)	Yamana Gold Inc	5,006	0.01
		<u>48,351</u>	<u>0.04</u>
China			
232	China Biologic Products Inc	<u>298</u>	<u>0.00</u>
Denmark			
429	Alk-Abello A/S	1,223	0.00
399	CHR Hansen Holding A/S	113	0.00
493	Coloplast A/S	760	0.00
5,419	Danske Bank A/S	627	0.00
(1,422)	DSV A/S	1,166	0.00
(128)	ISS A/S	49	0.00
697	Novozymes A/S - Class B Shares	969	0.00
1,448	Pandora A/S	7,616	0.02
200	Rockwool International A/S - Class B Shares	<u>102</u>	<u>0.00</u>
		<u>12,625</u>	<u>0.02</u>
Finland			
1,994	Elisa OYJ	3,595	0.00
(1,050)	Kesko OYJ	4,480	0.01
(2,922)	Neste Oil OYJ	461	0.00
7,372	Oriola-KD OYJ	1,692	0.00
1,258	Orion OYJ	803	0.00
183	Wartsila OYJ Abp	<u>213</u>	<u>0.00</u>
		<u>11,244</u>	<u>0.01</u>
France			
(577)	Arkema	877	0.00
889	Cap Gemini SA	191	0.00
(322)	Casino Guichard Perrachon SA	1,831	0.00
(1,327)	Electricite de France SA	646	0.00
467	Eurazeo SA	650	0.00
(6,416)	Groupe Eurotunnel SA	1,126	0.00
2,766	Havas SA	263	0.00
1,260	JCDecaux SA	3,623	0.00
2,000	Kering	3,933	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
France (continued)			
(623)	Lafarge SA	582	0.00
49,260	Natixis	3,090	0.00
3,424	Peugeot SA	842	0.00
62	Sartorius Stedim Biotech	1,348	0.00
87	Societe BIC SA	133	0.00
(1,561)	Suez Environnement SA	422	0.00
1,685	Television Francaise (T.F.1)	409	0.00
97	Thales SA	208	0.00
(5,413)	Total SA	17,958	0.03
505	Wendel Investissement	3,359	0.00
1,441	Worldline SA	821	0.00
		<u>42,312</u>	<u>0.04</u>
Germany			
157	Bertrandt AG	1,111	0.00
(312)	Bilfinger Berger AG	417	0.00
251	Continental AG	1,034	0.00
(7,397)	Deutsche Lufthansa AG	3,130	0.00
(3,087)	Deutsche Post AG	199	0.00
10,653	Fresenius SE & Company KGaA	24,340	0.03
2,348	GFT Technologies AG	871	0.00
107	Hochtief AG	108	0.00
1,366	Jungheinrich Preferred Shares	2,076	0.00
140	KION Group AG	229	0.00
3,336	Kloeckner & Company	947	0.00
146	SAP SE	97	0.00
1,306	SLM Solutions Group AG	819	0.00
445	Wincor Nixdorf AG	715	0.00
		<u>36,093</u>	<u>0.03</u>
India			
(1,485)	Vedanta Resources Plc	555	0.00
Ireland			
303	Accenture Plc - Class A Shares	910	0.00
227	Alkermes Plc	728	0.00
		<u>1,638</u>	<u>0.00</u>
Israel			
(58)	Mellanox Technologies Limited	7	0.00
Italy			
4,751	Anima Holding SpA	4,011	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Italy (continued)			
4,960	Banca Popol Emilia Romagna	760	0.00
2,341	Banco Popolare SCARL	1,335	0.00
17,248	Geox SpA	2,954	0.00
12,136	Intesa Sanpaolo SpA	994	0.00
(5,625)	Saipem SpA	14,653	0.02
19,098	Telecom Italia SpA	1,618	0.00
(6,752)	Terna Rete Elettrica Nazionale SpA	1,415	0.00
		<u>27,740</u>	<u>0.02</u>
Japan			
1,800	ABC-Mart Inc	2,598	0.00
1,400	AEON Financial Service Company Limited	3,743	0.00
(1,100)	Aeon Mall Company Limited	699	0.00
(1,000)	Air Water Inc	6	0.00
5,800	Alpine Electronics Inc	1,534	0.00
(400)	Alps Electric Company Limited	143	0.00
9,400	Amada Holdings Company Limited	5,781	0.01
2,900	Aoyama Trading Company Limited	9,095	0.02
500	ASKUL Corporation	3,991	0.01
6,000	Bank of Kyoto Limited	1,523	0.00
5,500	BIC Camera Inc	9,375	0.02
5,400	Casio Computer Company Limited	6,372	0.02
4,700	Chubu Electric Power Company Inc	1,753	0.00
1,200	Chugai Pharmaceutical Company Limited	984	0.00
3,900	Chugoku Bank Limited	412	0.00
27,000	Clarion Company Limited	1,145	0.00
5,200	Coca-Cola West Company Limited	3,495	0.00
6,800	COMSYS Holdings Corporation	9,083	0.02
2,000	Daihatsu Motor Company Limited	165	0.00
200	Daikin Industries Limited	1,280	0.00
(6,000)	Dainippon Screen Manufacturing Company Limited	473	0.00
(1,900)	Daiwa House Industry Company Limited	365	0.00
1,400	Dentsu Inc	7,357	0.02
(2,000)	DIC Corporation	6	0.00
(1,000)	East Japan Railway Company	865	0.00
200	Eisai Company Limited	108	0.00
700	Ezaki Glicompany Company Limited	4,084	0.01
500	Familymart Company Limited	88	0.00
100	Fast Retailing Company Limited	4,425	0.01
1,200	Financial Products Group Company Limited	41	0.00
6,800	Fuji Media Holdings Inc	2,045	0.00
5,500	Fuji Oil Company Limited	5,622	0.01
15,000	Fujikura Limited	9,611	0.02
9,000	Fujitsu General Limited	228	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Japan (continued)			
3,400	Glory Limited	4,353	0.00
8,000	Gunma Bank Limited	1,252	0.00
8,600	Hakuhodo DY Holdings Inc	336	0.00
(800)	Hamamatsu Photonics KK	47	0.00
9,800	Haseko Corporation	20,392	0.03
1,800	Hikari Tsushin Inc	245	0.00
(1,000)	Hitachi Kokusai Electric Inc	51	0.00
(3,000)	Hitachi Limited	430	0.00
400	Hoshizaki Electric Company Limited	438	0.00
2,700	Hoya Corporation	578	0.00
(9,900)	Hulic Company Limited	11,266	0.02
(1,300)	Ibiden Company Limited	355	0.00
(6,100)	Idemitsu Kosan Company Limited	180	0.00
7,400	Iida Group Holdings Company Limited	4,475	0.00
(14,900)	Inpex Corporation	10,531	0.02
1,900	Internet Initiative Japan	1,036	0.00
1,700	J Front Retailing Company Limited	4,250	0.00
1,000	Jafco Company Limited	1,624	0.00
(1,800)	Japan Airport Terminal Company Limited	3,727	0.00
(5,800)	Japan Display Inc	1,128	0.00
900	Japan Exchange Group Inc	1,159	0.00
(5,400)	Japan Petroleum Exploration Company Limited	3,602	0.00
2,700	Japan Tobacco Inc	1,532	0.00
12,000	Joyo Bank Limited	1,011	0.00
4,400	JTEKT Corporation	10,574	0.01
20,000	Kajima Corporation	2,917	0.00
(1,000)	Kansai Paint Company Limited	318	0.00
(12,000)	Keikyu Corporation	1,852	0.00
(14,000)	Keio Corporation	2,128	0.00
(25,700)	Kenedix Inc	6,772	0.01
3,000	Kikkoman Corporation	2,353	0.00
(100)	Kyocera Corporation	18	0.00
8,600	Kyowa Exeo Corporation	2,877	0.00
500	Lawson Inc	135	0.00
1,000	Makita Corporation	2,645	0.00
200	Maruichi Steel Tube Limited	203	0.00
(600)	Mitsubishi Chemical Holdings Corporation	3	0.00
8,000	Mitsubishi Electric Corporation	2,111	0.00
(8,000)	Mitsubishi Logistics Corporation	6,157	0.01
9,200	Mitsubishi UFJ Financial Group	1,083	0.00
(4,000)	Mitsui Fudosan Company Limited	3,502	0.00
(31,000)	Mitsui OSK Lines Limited	4,466	0.00
30,900	Mizuho Financial Group Inc	5,192	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Japan (continued)			
(3,300)	Modec Inc	754	0.00
600	MS&AD Insurance Group Holding Inc	1,948	0.00
(18,000)	Nagoya Railroad Company Limited	686	0.00
(22,000)	Nankai Electric Railway Company Limited	685	0.00
(1,000)	NEC Corporation	113	0.00
3,000	Nichi-iko Pharmaceutical Company Limited	1,314	0.00
11,000	Nichirei Corporation	3,309	0.00
6,000	Nippo Corporation	3,638	0.00
(3,000)	Nippon Electric Glass Company Limited	134	0.00
(200)	Nippon Paint Holdings Company Limited	31	0.00
900	Nippon Telegraph & Telephone Corporation	144	0.00
5,000	Nippon Television Network Corporation	3,716	0.00
(5,000)	Nippon Yusen KK	1,471	0.00
4,000	Nishi-Nippon City Bank Limited	165	0.00
5,900	Nomura Holdings Inc	3,492	0.00
300	NSK Limited	15	0.00
(10,000)	NTT Urban Development Corporation	3,165	0.00
8,000	Obayashi Corporation	2,346	0.00
(10,000)	Odakyu Electric Railway Company	1,876	0.00
10,000	OKUMA Corporation	7,398	0.01
1,500	ORIX Corporation	560	0.00
4,700	OSG Corporation	5,097	0.00
3,500	Panasonic Corporation	1,115	0.00
1,900	Pola Orbis Holdings Inc	4,830	0.00
(2,900)	Renesas Electronics Corporation	1,116	0.00
12,100	Resona Holdings Inc	787	0.00
500	Rinnai Corporation	2,016	0.00
1,900	Rohto Pharmaceutical Company Limited	381	0.00
(7,000)	Sanken Electric Company Limited	2,155	0.00
11,700	Sanwa Holdings Corporation	5,469	0.00
18,000	Seiko Holdings Corporation	1,945	0.00
(7,800)	Seino Holdings Company Limited	8,146	0.01
400	Seven & I Holdings Company Limited	19	0.00
2,000	Shikoku Electric Power Company	1,379	0.00
1,100	Shimamura Company Limited	2,326	0.00
100	Shimano Inc	4	0.00
(5,000)	Shinko Electric Industries Company Limited	2,633	0.00
33,000	Shinsei Bank Limited	270	0.00
2,100	Shionogi & Company Limited	3,811	0.00
1,800	Shiseido Company Limited	6,902	0.01
(4,500)	Showa Shell Sekiyu KK	3,656	0.00
18,300	Sojitz Corporation	4,849	0.00
1,400	Sompo Japan Nipponkoa Holdings Inc	2,273	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Japan (continued)			
800	Start Today Company Limited	2,911	0.00
(2,900)	Sumco Corporation	2,003	0.00
5,000	Sumitomo Mitsui Trust Holdings Inc	273	0.00
(3,000)	Sumitomo Realty & Development	5,969	0.00
400	Sundrug Company Limited	215	0.00
4,200	T&D Holdings Inc	3,558	0.00
7,000	Tadano Limited	10,343	0.01
12,000	Taisei Corporation	1,898	0.00
(300)	TDK Corporation	393	0.00
(2,000)	Teijin Limited	19	0.00
(22,000)	Tobu Railway Company Limited	2,630	0.00
8,000	Toda Corporation	4,219	0.00
5,200	Tohoku Electric Power Company Inc	197	0.00
1,500	Tokio Marine Holdings Inc	2,173	0.00
(2,000)	Tokuyama Corporation	9	0.00
14,000	Toshiba Corporation	831	0.00
(300)	Toyo Seikan Group Holdings Limited	37	0.00
2,600	Toyo Suisan Kaisha Limited	2,828	0.00
300	Tsuruha Holdings Inc	111	0.00
6,200	USS Company Limited	309	0.00
(500)	Yahoo Japan Corporation	50	0.00
3,300	Yamaha Corporation	2,340	0.00
(1,700)	Yaskawa Electric Corporation	509	0.00
		<u>369,763</u>	<u>0.31</u>
Jersey			
(585)	Randgold Resources Limited	<u>2,808</u>	<u>0.00</u>
Luxembourg			
(936)	Arcelormittal	<u>725</u>	<u>0.00</u>
Mexico			
(3,653)	Fresnillo Plc	<u>1,630</u>	<u>0.00</u>
Monaco			
(1,899)	Gaslog Limited	<u>509</u>	<u>0.00</u>
Netherlands			
(111)	Akzo Nobel NV	247	0.00
1,847	BE Semiconductor Industries NV	4,387	0.00
1,616	Beter Bed Holding NV	3,780	0.00
(20)	Boskalis Westminster NV	7	0.00
(3,822)	Constellium NV - Class A Shares	3,711	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Netherlands (continued)			
1,623	Corbion NV	723	0.00
(26)	Delta Lloyd NV	19	0.00
(213)	DSM NV	93	0.00
(3,974)	Fugro NV	17,848	0.02
35,589	Koninklijke KPN NV	2,090	0.00
5,223	Koninklijke Wessanen NV	9,876	0.01
1,087	Randstad Holdings NV	7,781	0.01
(5,035)	SBM Offshore NA	8,830	0.01
8,321	Tomtom NV	3,333	0.00
(1,456)	Vopak	835	0.00
		<u>63,560</u>	<u>0.05</u>
Norway			
(39,712)	DNO International ASA	4,364	0.00
5,123	Storebrand ASA	770	0.00
6,570	XXL ASA	7,025	0.01
		<u>12,159</u>	<u>0.01</u>
Portugal			
(10,595)	Galp Energia SGPS SA	3,967	0.00
(1,822)	Jeronimo Martins	1,950	0.00
		<u>5,917</u>	<u>0.00</u>
Singapore			
(23)	Avago Technologies Limited	5	0.00
Spain			
(1,519)	Abengoa Yield Plc	5,939	0.01
(2,855)	Acerinox SA	829	0.00
871	ACS Actividades Cons Y Serv	818	0.00
(278)	Aena SA	116	0.00
1,086	CIE Automotive SA	1,270	0.00
(5,894)	Distribuidora Internacional De Alimentacion SA	2,119	0.00
3,067	Ebro Puleva SA	275	0.00
(864)	Enagas	527	0.00
10,417	Faes Farma SA	230	0.00
597	Gamesa Corporation Tecnologica SA	69	0.00
1,933	Grifols SA	404	0.00
6,922	Mediaset Espana Comunicacion	325	0.00
2,538	Melia Hotels International	1,047	0.00
(44)	Red Electrica Corporacion SA	132	0.00
2,705	Repsol SA	1,401	0.00
9,132	Sacyr SA	1,038	0.00
		<u>16,539</u>	<u>0.01</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Sweden			
5,440	Betsson AB	611	0.00
672	Holmen AB	22	0.00
(1,220)	ICA Gruppen AB	250	0.00
741	NetEnt AB	5,704	0.01
1,749	Nibe Industrier AB - Class B Shares	733	0.00
5,120	Skandinaviska Enskilda Banken AB	1,604	0.00
		<u>8,924</u>	<u>0.01</u>
Switzerland			
138	Actelion Limited	700	0.00
865	Allied World Assurance Company	1,299	0.00
2,535	Coca-Cola HBC AG	3,591	0.01
1,013	Credit Suisse Group AG	804	0.00
(15)	Flughafen Zuerich AG	320	0.00
35	Galenica Holding AG	898	0.00
1,874	Gam Holding Limited	859	0.00
(6,582)	Glencore International Plc	2,135	0.01
772	Julius Baer Group Limited	1,678	0.00
(366)	Kuehne & Nagel International AG	1,954	0.00
(4)	SGS SA	242	0.00
6	Sika AG	1,471	0.00
117	Straumann Holding AG	370	0.00
1,487	UBS Group AG	1,115	0.00
(1,518)	Weatherford International Plc	1,697	0.00
		<u>19,133</u>	<u>0.02</u>
United Kingdom			
(316)	Aggreko Plc	111	0.00
(14,103)	Amec Foster Wheeler Plc	21,953	0.03
(2,123)	Anglo American Plc	2,390	0.00
(3,378)	Antofagasta Plc	1,822	0.00
(660)	Babcock International Group Plc	319	0.00
12,448	Barratt Developments Plc	5,310	0.00
2,369	Berkeley Group Holdings Plc	14,877	0.02
(3,241)	Booker Group Plc	266	0.00
(4,075)	BP Plc	1,724	0.00
159	Capita Group Plc	298	0.00
863	Carillion Plc	126	0.00
(6,241)	Centrica Plc	40	0.00
3,709	Daily Mail & General Trust Plc	471	0.00
(5,669)	Drax Group Plc	2,046	0.00
(2,740)	easyJet Plc	874	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United Kingdom (continued)			
(2,638)	G4S Plc	472	0.00
(6,236)	Genel Energy Plc	5,060	0.00
1,279	Greene King Plc	127	0.00
9,939	Howden Joinery Group Plc	1,143	0.00
4,455	IG Group Holdings Plc	1,381	0.00
(12,227)	International Consolidated Airlines Group SA	2,620	0.00
(11,690)	KAZ Minerals Plc	6,724	0.01
14,798	Ladbrokes Plc	2,114	0.00
(928)	National Grid Plc	558	0.00
(1,195)	Navigator Holdings Limited	344	0.00
1,514	Next Plc	428	0.00
(2,346)	Pennon Group Plc	828	0.00
56	Pentair Plc	214	0.00
4,009	Persimmon Plc	6,813	0.01
(24,282)	Premier Oil Plc	3,114	0.00
580	Rightmove Plc	846	0.00
409,887	Rolls-Royce Class C Shares	645	0.00
11,556	Royal Bank of Scotland Group	98	0.00
(7,444)	Serco Group Plc	804	0.00
(913)	Severn Trent Plc	650	0.00
6,434	Sports Direct International	4,035	0.00
(1,155)	SSE Plc	971	0.00
(45,701)	Tullow Oil Plc	35,480	0.04
(2,083)	United Utilities Group Plc	2,002	0.00
		130,098	0.11
United States			
1,302	Abbott Laboratories	871	0.00
510	Abbvie Inc	591	0.00
458	ACI Worldwide Inc	1,128	0.00
949	Acorda Therapeutics Inc	2,071	0.00
1,202	Activision Blizzard Inc	608	0.00
68	Adobe Systems Inc	297	0.00
113	Aecom Technology Corporation	44	0.00
498	Aetna Inc	6,688	0.02
67	AGCO Corporation	336	0.00
(337)	Air Products & Chemicals Inc	2,871	0.00
(98)	Airgas Inc	83	0.00
(811)	Albemarle Corporation	3,647	0.00
(4,100)	Alcoa Inc	4,090	0.01
186	Alexion Pharmaceuticals Inc	2,246	0.00
908	Align Technology Inc	3,808	0.00
(1,266)	Allegheny Technologies Inc	2,791	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(1,056)	ALLETE Inc	2,858	0.00
(728)	Alliant Energy Corporation	711	0.00
283	AMAG Pharmaceuticals Inc	1,197	0.00
67	AMC Networks Inc	152	0.00
(1,048)	American Airlines Group Inc	4,947	0.01
657	American Financial Group Inc	93	0.00
704	American International Group	2,260	0.00
(47)	American Water Works Company Inc	223	0.00
68	Ametek Inc	11	0.00
19	Amphenol Corporation	8	0.00
455	Amsurg Corporation	1,964	0.00
31	Anacor Pharmaceuticals Inc	142	0.00
(487)	Anadarko Petroleum Corporation	2,351	0.00
309	Ansys Inc	1,050	0.00
(1,119)	Antero Resources Corporation	4,244	0.01
394	Anthem Inc	1,255	0.00
49	AO Smith Corporation	78	0.00
(674)	Apache Corporation	1,942	0.00
(786)	Aqua America Inc	972	0.00
1,120	Artisan Partners Asset MA - Class A Shares	719	0.00
653	Aspen Technology Inc	2,947	0.00
2,913	Associated Banc-Corp	2,961	0.00
651	Assurant Inc	1,847	0.00
(984)	Atmos Energy Corporation	1,034	0.00
(536)	Avis Budget Group Inc	4,823	0.01
(1,399)	Axalta Coating Systems Limited	2,245	0.00
(1,267)	Axiall Corporation	2,451	0.00
(293)	Balchem Corporation	640	0.00
(103)	Ball Corporation	149	0.00
1,137	Bancorpsouth Inc	1,278	0.00
2,113	Bank of America Corporation	1,287	0.00
888	Bank of Hawaii Corporation	3,900	0.01
1,336	Bankunited Inc	2,450	0.00
64	Baxter International Inc	11	0.00
1,443	BB&T Corporation	961	0.00
(791)	Bemis Company	693	0.00
(545)	Berry Plastics Group Inc	626	0.00
87	Biogen Idec Inc	415	0.00
242	Bio-Rad Laboratories - Class A Shares	1,705	0.00
(1,144)	Black Hills Corporation	2,758	0.00
179	Blackhawk Network Holdings Inc	1,032	0.00
532	Bob Evans Farms Inc	1,465	0.00
(910)	Boise Cascade Company	290	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(2,118)	Bonanza Creek Energy Inc	7,749	0.02
475	Brinker International Inc	15	0.00
(484)	Bristow Group Inc	2,526	0.00
1,223	Brown & Brown Inc	150	0.00
259	Brown-Forman Corporation - Class B Shares	1,017	0.00
1,724	Brucker Corporation	1,100	0.00
(3,002)	C&J Energy Services Limited	7,083	0.02
867	Cablevision Systems-NY Group - Class A Shares	1,830	0.00
(1,199)	Cabot Oil & Gas Corporation	78	0.00
1,169	Cadence Design Systems Inc	1,062	0.00
(773)	California Resources Corporation	1,188	0.00
646	Cal-Maine Foods Inc	2,172	0.00
728	Campbell Soup Company	353	0.00
249	Capital One Financial Corporation	1,824	0.00
8	Carlisle Companies Inc	8	0.00
548	Carnival Plc	607	0.00
(1,086)	Carpenter Technology	3,021	0.00
410	Carters Inc	2,597	0.00
1,766	Cathay General Bancorp	4,592	0.01
61	CDK Global Inc	410	0.00
207	CEB Inc	427	0.00
312	Celgene Corporation	317	0.00
808	Centene Corporation	7,086	0.02
195	Cepheid	1,086	0.00
437	Cheesecake Factory Inc	141	0.00
488	Chemed Corporation	3,047	0.00
(1,580)	Chemtura Corporation	1,797	0.00
(537)	Cheniere Energy Inc	3,688	0.01
(3,037)	Chesapeake Energy Corporation	3,334	0.00
387	Cigna Corporation	10,324	0.02
(349)	Cimarex Energy Company	814	0.00
1,279	CIT Group Inc	393	0.00
632	Citigroup Inc	547	0.00
421	Citrix Systems Inc	1,729	0.00
(1,399)	CMS Energy Corporation	1,124	0.00
1,587	CNO Financial Group Inc	653	0.00
77	Coherent Inc	8	0.00
468	Columbia Sportswear Company	697	0.00
347	Comcast Corporation - Class A Shares	486	0.00
1,139	Comerica Inc	2,977	0.00
(2,712)	Commercial Metals Company	632	0.00
294	Community Health Systems Inc	2,291	0.00
(276)	Compass Minerals Internation	1,322	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
589	CONMED Corporation	1,006	0.00
(77)	Conocophillips	174	0.00
(1,434)	Consol Energy Inc	10,737	0.02
(907)	Continental Resources Inc	1,046	0.00
1,150	Convergys Corporation	2,380	0.00
(234)	Con-Way Inc	764	0.00
740	Corelogic Inc	741	0.00
181	Cracker Barrel Old Country	569	0.00
84	Credit Acceptance Corporation	3,015	0.00
(395)	Crown Holdings Inc	900	0.00
(762)	Cytex Industries Inc	449	0.00
296	Darden Restaurants Inc	777	0.00
56	Davita Inc	226	0.00
39	Deere & Company	188	0.00
(294)	Devon Energy Corporation	826	0.00
627	Discovery Communications - Class A Shares	134	0.00
(753)	Dominion Resources Inc	1,253	0.00
238	DST Systems Inc	2,543	0.00
152	Dunkin Brands Group Inc	549	0.00
405	Dyax Corporation	24	0.00
(1,624)	Dynegy Inc	4,287	0.01
(405)	E. I. du Pont de Nemours and Company	2,355	0.00
(613)	Eagle Materials Inc	2,561	0.00
863	East West Bancorp Inc	2,469	0.00
495	Ebay Inc	695	0.00
(5,045)	Eclipse Resources Corporation	7,326	0.02
(272)	Ecolab Inc	576	0.00
(690)	Edison International	2,282	0.00
444	Edwards Lifesciences Corporation	1,938	0.00
376	Electronic Arts Inc	2,794	0.00
435	Eli Lilly & Company	3,407	0.00
80	EMCOR Group Inc	177	0.00
53	Energys	134	0.00
(1,179)	Enlink Midstream Llc	2,221	0.00
(192)	EOG Resources Inc	326	0.00
(463)	EQT Corporation	1,121	0.00
554	Estee Lauder Companies Inc	148	0.00
343	Euronet Worldwide Inc	1,526	0.00
862	Evercore Partners Inc - Class A Shares	3,216	0.00
(295)	Eversource Energy	615	0.00
(1,005)	Exelon Corporation	2,142	0.00
717	Express Scripts Holding Company	1,163	0.00
157	Factset Research Systems Inc	407	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
300	Fair Isaac Corporation	369	0.00
(198)	Fedex Corporation	975	0.00
12	FEI Company	9	0.00
1,242	Fifth Third Bancorp	127	0.00
3,772	First Horizon National Corporation	3,346	0.00
(1,526)	Firstenergy Corporation	2,750	0.00
2,838	FirstMerit Corporation	1,744	0.00
351	Fiserv Inc	1,196	0.00
(893)	FMC Corporation	2,695	0.00
925	FNFV Group	478	0.00
338	Foot Locker Inc	590	0.00
82	Fortune Brands Home & Security	4	0.00
(259)	Forward Air Corporation	402	0.00
(2,393)	Freeport-Mcmoran Copper	2,686	0.00
(555)	Fresh Market Inc	478	0.00
(3,702)	Frontier Communications Corporation	190	0.00
258	FTI Consulting Inc	68	0.00
4,456	Fulton Financial Corporation	2,176	0.00
305	Gartner Inc	648	0.00
26	General Dynamics Corporation	71	0.00
(573)	Genesee & Wyoming Inc - Class A Shares	4,585	0.01
306	Gilead Sciences Inc	1,999	0.00
2,000	Glacier Bancorp Inc	4,354	0.01
130	Global Payments Inc	18	0.00
139	Goldman Sachs Group Inc	1,233	0.00
25	Graham Holdings Company - Class B Shares	52	0.00
(469)	Graphic Packaging Holding Company	90	0.00
(2,023)	Great Plains Energy Inc	1,791	0.00
1,273	Greenhill & Company Inc	1,305	0.00
(951)	Gulfport Energy Corporation	4,269	0.01
(991)	H.B. Fuller Company	1,097	0.00
1,832	Hancock Holding Company	3,749	0.01
339	Hanover Insurance Group Inc	715	0.00
521	Harley-Davidson Inc	610	0.00
704	Hasbro Inc	2,867	0.00
742	HCA Holdings Inc	7,867	0.02
1,017	Health Net Inc	3,253	0.00
1,163	Healthsouth Corporation	2,052	0.00
(2,157)	Heartland Express Inc	1,334	0.00
(513)	Helix Energy Solutions Group Inc	1,741	0.00
379	Henry Schein Inc	25	0.00
896	Herbalife Limited	5,952	0.01
(1,396)	Hertz Global Holdings Inc	2,789	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
1,181	HFF Inc	479	0.00
134	Hill-Rom Holdings Inc	548	0.00
960	HMS Holdings Corporation	639	0.00
121	HNI Corporation	50	0.00
645	Hologic Inc	1,773	0.00
410	HomeAway Inc	1,054	0.00
240	HSN Inc	125	0.00
(1,021)	Hub Group Inc	1,899	0.00
107	Humana Inc	1,026	0.00
(2,070)	Huntsman Corporation	1,465	0.00
374	IAC/Interactivecorp	2,882	0.00
203	IBERIABANK Corporation	763	0.00
104	Illumina Inc	1,379	0.00
127	Incyte Corporation	258	0.00
849	Insys Therapeutics Inc	5,128	0.01
108	Interactive Brokers Group Inc	642	0.00
(228)	Intersil Corporation - Class A Shares	16	0.00
86	Intrexon Corporation	479	0.00
291	Intuit Inc	110	0.00
(1,557)	ITC Holdings Corporation	2,820	0.00
(518)	JB Hunt Transport Services Inc	2,341	0.00
46	Jones Lang Lasalle Inc	156	0.00
884	JPMorgan Chase & Company	1,658	0.00
(475)	Kansas City Southern	2,291	0.00
3,928	KeyCorp	1,129	0.00
(893)	Kinder Morgan Inc	2,936	0.00
(490)	Kirby Corporation	1,733	0.00
(1,628)	Knight Transportation Inc	4,359	0.01
189	Korn/Ferry International	371	0.00
936	Lands' End Inc	470	0.00
631	Lannett Company Inc	1,005	0.00
(892)	Laredo Petroleum Inc	631	0.00
523	Las Vegas Sands Corporation	28	0.00
1,076	Leggett & Platt Inc	1,823	0.00
836	Leucadia National Corporation	363	0.00
(520)	Level 3 Communications Inc	1,209	0.00
1,147	Lifelock Inc	282	0.00
800	Lifepoint Hospitals Inc	9,069	0.02
365	Ligand Pharmaceuticals Inc	3,982	0.01
358	Lincoln National Corporation	438	0.00
(2,724)	Louisiana-Pacific Corporation	1,657	0.00
925	LPL Financial Holdings Inc	4,018	0.01
(522)	Macquarie Infrastructure Corporation	1,280	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
924	Magellan Health Inc	1,662	0.00
110	Manhattan Associates Inc	881	0.00
293	Manpower Inc	552	0.00
104	MarketAxess Holdings Inc	549	0.00
297	Marriott Vacations World	948	0.00
(203)	Martin Marietta Materials	960	0.00
184	Mastec Inc	429	0.00
2,049	Mattel Inc	1,040	0.00
1,712	MB Financial Inc	4,806	0.01
272	Mccormick & Company - Non Voting Share	499	0.00
1,745	MDC Holdings Inc	1,120	0.00
(2,553)	MDU Resources Group Inc	2,006	0.00
2,678	Medassets Inc	3,916	0.01
331	Medicines Company	39	0.00
852	Mednax Inc	1,735	0.00
1,056	Mentor Graphics Corporation	1,931	0.00
772	Metlife Inc	2,349	0.00
106	Mettler-Toledo International	1,361	0.00
319	Molina Healthcare Inc	1,123	0.00
329	Mondelez International Inc	1,242	0.00
(59)	Monolithic Power Systems Inc	86	0.00
369	Moodys Corporation	1,119	0.00
54	Moog Inc	29	0.00
1,065	Myriad Genetics Inc	323	0.00
(821)	National Fuel Gas Company	2,826	0.00
587	Nektar Therapeutics	167	0.00
1,012	Neustar Inc - Class A Shares	2,268	0.00
(1,730)	New Jersey Resources Corporation	656	0.00
1,093	New York Community Bancorp	1,059	0.00
249	Newell Rubbermaid Inc	449	0.00
(833)	Newmont Mining Corporation	759	0.00
488	Nike Inc	2,427	0.00
(899)	Noble Energy Inc	2,031	0.00
(225)	Norfolk Southern Corporation	1,550	0.00
(1,022)	NorthWestern Corporation	1,876	0.00
(353)	NRG Energy Inc	549	0.00
1,374	Nuance Communications Inc	4,012	0.01
(1,651)	Oasis Petroleum Inc	591	0.00
(464)	Old Dominion Freight Line Inc	1,169	0.00
425	ON Assignment Inc	373	0.00
(147)	ON Semiconductor Corporation	58	0.00
(975)	Oneok Inc	4,841	0.01
709	Ophthotech Corporation	1,263	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
1,228	OPKO Health Inc	673	0.00
(2,033)	Owens-Illinois Inc	2,320	0.00
127	Papa Johns International Inc	744	0.00
1,332	Patterson Companies Inc	358	0.00
(2,071)	Patterson-UTI Energy Inc	1,120	0.00
(1,476)	PBF Energy Inc - Class A Shares	871	0.00
(705)	PDC Energy Inc	1,340	0.00
944	Peoples United Financial	822	0.00
657	PerkinElmer Inc	16	0.00
(1,014)	PG&E Corporation	2,071	0.00
1,467	Pier 1 Imports Inc	382	0.00
746	Pinnacle Foods Inc	1,841	0.00
(323)	Pinnacle West Capital	36	0.00
(279)	Pioneer Natural Resources Company	4,199	0.01
(1,788)	Platform Specialty Products	2,932	0.00
(325)	PMC-Sierra Inc	37	0.00
(2,040)	PNM Resources Inc	2,380	0.00
316	Polaris Industries Inc	780	0.00
(107)	PolyOne Corporation	64	0.00
(1,523)	Portland General Electric Company	1,484	0.00
(405)	PPG Industries Inc	268	0.00
(977)	PPL Corporation	1,303	0.00
750	Prestige Brands Holdings Inc	1,644	0.00
153	PrivateBancorp Inc	269	0.00
185	Proassurance Corporation	253	0.00
170	Prudential Financial Inc	1,071	0.00
519	PTC Inc	2,120	0.00
274	PVH Corporation	1,682	0.00
(102)	QEP Resources Inc	40	0.00
490	Quintiles Transnational Holdings Inc	1,773	0.00
(51)	Rambus Inc	5	0.00
(781)	Range Resources Corporation	2,970	0.00
25	Realogy Holdings Corporation	39	0.00
212	Red Hat Inc	511	0.00
45	Regeneron Pharmaceuticals	787	0.00
5,748	Regions Financial Corporation	1,524	0.00
456	Reinsurance Group of America	72	0.00
(1,628)	Rice Energy Inc	857	0.00
(82)	Royal Gold Inc	276	0.00
(262)	RPM International Inc	270	0.00
(492)	Ryder System Inc	3,420	0.00
383	Sally Beauty Holdings Inc	277	0.00
558	Science Applications International Corporation	243	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(463)	Scotts Miracle-Gro Company - Class A Shares	902	0.00
98	Seattle Genetics Inc	1,227	0.00
486	SEI Investments Company	1,351	0.00
3,919	Select Medical Holdings Corporation	2,904	0.00
(494)	Sempra Energy	2,731	0.00
(17)	Silicon Laboratories Inc	2	0.00
195	Sirona Dental Systems Inc	942	0.00
4,282	SLM Corporation	576	0.00
(655)	SM Energy Company	3,376	0.00
23	Snap-ON Inc	58	0.00
(375)	Sonoco Products Company	717	0.00
(2,049)	South Jersey Industries Inc	1,802	0.00
(1,155)	Southern Company	1,219	0.00
(1,071)	Southern Copper Corporation	1,049	0.00
(345)	Southwest Gas Corporation	290	0.00
(792)	Southwestern Energy Company	1,977	0.00
(394)	Spectra Energy Corporation	1,219	0.00
(697)	Spirit Airlines Inc	1,896	0.00
(6,000)	Sprint Corporation	195	0.00
(1,402)	Sprouts Farmers Market Inc	2,517	0.00
285	SS&C Technologies Holdings	333	0.00
874	St. Jude Medical Inc	1,078	0.00
358	Stancorp Financial Group	1,044	0.00
35	Stanley Black & Decker Inc	56	0.00
69	Starbucks Corporation	409	0.00
290	Starz - Class A Shares	1,071	0.00
477	Steelcase Inc - Class A Shares	151	0.00
1,212	Steven Madden Limited	3,545	0.01
668	Stryker Corporation	93	0.00
(3,019)	Suncoke Energy Inc	6,010	0.02
(950)	Supervalu Inc	546	0.00
(18)	Synaptics Inc	14	0.00
590	Synopsys Inc	1,594	0.00
1,484	Synovus Financial Corporation	3,295	0.00
520	Syntel Inc	586	0.00
(864)	Sysco Corporation	837	0.00
(431)	Targa Resources Corporation	2,734	0.00
3,309	TCF Financial Corporation	2,437	0.00
984	TD Ameritrade Holding Corporation	19	0.00
(2,845)	TECO Energy Inc	1,475	0.00
454	Tegna INC	1,147	0.00
35	Teledyne Technologies Inc	65	0.00
471	Teleflex Inc	3,949	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(445)	Telephone and Data Systems	118	0.00
570	Tempur Sealy International I	2,258	0.00
988	Tetra Tech Inc	2	0.00
430	Texas Roadhouse Inc	218	0.00
1,440	Thoratec Corporation	420	0.00
912	Time Inc	585	0.00
209	Time Warner Inc	544	0.00
(1,691)	Timkensteel Corporation	4,474	0.01
153	Torchmark Corporation	540	0.00
704	Total System Services Inc	1,694	0.00
(3,075)	Tronox Limited - Class A Shares	6,475	0.02
721	UMB Financial Corporation	1,451	0.00
3,228	Umpqua Holdings Corporation	1,686	0.00
(1,404)	Unit Corporation	4,364	0.01
1,492	United Bankshares Inc	3,168	0.00
(610)	United Natural Foods Inc	1,403	0.00
528	Unitedhealth Group Inc	1,459	0.00
607	Universal Corporation	175	0.00
466	Universal Health Services - Class B Shares	7,603	0.02
517	Unum Group	720	0.00
349	USANA Health Sciences Inc	860	0.00
249	Vail Resorts Inc	610	0.00
5,816	Valley National Bancorp	3,795	0.01
1,156	VCA Inc	1,390	0.00
(99)	Veeco Instruments Inc	22	0.00
(446)	Virgin America Inc	209	0.00
405	Virtus Investment Partners	491	0.00
215	Vista Outdoor Inc	185	0.00
(4,099)	Vivint Solar Inc	5,496	0.01
919	Voya Financial Inc	2,578	0.00
(550)	Vulcan Materials Company	2,611	0.00
68	Walt Disney Company	530	0.00
2,491	Washington Federal Inc	2,750	0.00
1,298	Webster Financial Corporation	3,272	0.00
(1,691)	Werner Enterprises Inc	2,329	0.00
1,111	Westamerica Bancorporation	6,257	0.02
(842)	Westar Energy Inc	904	0.00
342	Western Alliance Bancorp	796	0.00
(249)	WGL Holdings Inc	211	0.00
263	Williams-Sonoma Inc	189	0.00
772	Wintrust Financial Corporation	276	0.00
839	WR Berkley Corporation	1,052	0.00
(970)	Xcel Energy Inc	1,029	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(972)	XPO Logistics Inc	3,297	0.00
102	Xylem Inc	30	0.00
127	Yum! Brands Inc	168	0.00
(1,048)	Zayo Group Holdings Inc	298	0.00
625	Zions Bancorporation	1,813	0.00
		<u>643,333</u>	<u>0.54</u>
Total contracts for difference		<u>1,493,750</u>	<u>1.25</u>
Future contracts			
Australia			
(108)	90 Days Bank Bill Future December 2015	11,745	0.01
(16)	Australia 3 Years Bond Future September 2015	927	0.00
		<u>12,672</u>	<u>0.01</u>
Canada			
58	Bank Acceptance Future September 2016	22,047	0.02
400	Canada 10 Years Bond Future September 2015	302,887	0.25
		<u>324,934</u>	<u>0.27</u>
France			
(154)	CAC40 10 EURO Index Future July 2015	20,017	0.02
Germany			
(27)	DAX Index Future September 2015	62,785	0.05
108	EURO BUND Bond Future September 2015	7,265	0.01
(16)	EURO OAT Bond Future September 2015	21,805	0.02
(51)	EURO STOXX 50 Index Future September 2015	28,546	0.02
32	VSTOXX Mini Index Future July 2015	10,440	0.01
		<u>130,841</u>	<u>0.11</u>
Malaysia			
(10)	FTSE KLCI Index Future July 2015	1,610	0.00
Netherlands			
(22)	Amsterdam Index Future July 2015	4,345	0.00
Singapore			
(25)	Nikkei 225 (SGX) Index Future September 2015	26,785	0.02
Spain			
(19)	IBEX 35 Index Future July 2015	2,963	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Future contracts (continued)			
Sweden			
(128)	OMXS30 Index Future July 2015	45,721	0.04
Thailand			
(34)	SET50 Index Future September 2015	1,778	0.00
Turkey			
(24)	BIST 30 Index Future August 2015	1,852	0.00
United Kingdom			
115	3 Months EURO EURIBOR Future June 2017	1,657	0.00
95	3 Months EURO EURIBOR Future September 2016	4,721	0.01
		6,378	0.01
United States			
137	90 Days EURO \$ Future December 2015	18,275	0.02
38	90 Days EURO \$ Future June 2017	11,575	0.01
18	90 Days EURO \$ Future March 2018	5,338	0.00
60	90 Days EURO \$ Future September 2016	25,300	0.02
(61)	CBOE VIX Index Future September 2015	7,195	0.01
(3)	EURO FX Currency Future September 2015	38	0.00
72	GBP Currency Future September 2015	3,244	0.00
(1)	Nasdaq 100 E-mini Index Future September 2015	273	0.00
(122)	S&P500 E-mini Index Future September 2015	128,466	0.11
76	US 2 Years Bond Future September 2015	19,937	0.02
38	US 5 Years Bond Future September 2015	9,438	0.01
(5)	US Ultra Bond Bond Future September 2015	469	0.00
		229,548	0.20
Total future contracts		809,444	0.68
Options (b)			
Hong Kong			
1	Call on 13,600 HSCEI Index 30 July 2015	1,387	0.00
2	Call on 13,800 HSCEI Index 30 July 2015	2,180	0.00
2	Put on 11,800 HSCEI Index 30 July 2015	1,225	0.00
1	Put on 12,000 HSCEI Index 30 July 2015	813	0.00
		5,605	0.00
South Korea			
4	Call on 247.50 KOSPI2 Index 09 July 2015	9,324	0.02
3	Call on 257.50 KOSPI2 Index 09 July 2015	430	0.00
		9,754	0.02

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (b) (continued)			
Taiwan			
2	Call on 9,100 TWSE Index 15 July 2015	561	0.00
7	Call on 9,200 TWSE Index 15 July 2015	1,270	0.00
2	Call on 9,300 TWSE Index 15 July 2015	214	0.00
		<u>2,045</u>	<u>0.00</u>
United States			
1	Call on 80.50 Japan Yen Future Options 02 July 2015	1,688	0.00
2	Call on 82.50 Japan Yen Future Options 02 July 2015	325	0.00
7	Call on 83 Japan Yen Future Options 02 July 2015	525	0.00
4	Put on 156 GBP Future Options 02 July 2015	325	0.00
10	Put on 77 Japan Yen Future Options 02 July 2015	63	0.00
9	Put on 77.50 Japan Yen Future Options 02 July 2015	56	0.00
7	Put on 78 Japan Yen Future Options 02 July 2015	44	0.00
2	Put on 78.50 Japan Yen Future Options 02 July 2015	13	0.00
3	Put on 80 Japan Yen Future Options 02 July 2015	38	0.00
		<u>3,077</u>	<u>0.00</u>
Total options		<u>20,481</u>	<u>0.02</u>

Forward currency contracts (note 4) * (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain US\$	% of Net Assets
AUD2,623,304	€1,800,000	10 July 2015	21	9,268	0.01
AUD728,594	€500,000	21 August 2015	5	875	0.00
AUD307,969	GBP150,000	17 July 2015	3	589	0.00
AUD1,353,000	JPY126,735,297	18 August 2015	21	749	0.00
AUD1,900,000	NZD2,126,179	31 July 2015	11	23,845	0.03
AUD9,300,000	US\$7,099,395	24 July 2015	82	38,344	0.04
BRL400,000	US\$125,836	04 August 2015	5	1,272	0.00
CAD600,000	US\$480,129	17 July 2015	5	350	0.00
CHF104,300	€100,000	26 August 2015	1	340	0.00
CHF600,000	US\$641,776	16 July 2015	6	617	0.00
CHF500,000	US\$535,661	20 August 2015	4	406	0.00
CLP119,000,000	US\$185,938	08 July 2015	1	3	0.00
CNH9,500,000	US\$1,527,012	06 July 2015	2	3,002	0.00
CNH11,500,000	US\$1,841,255	24 July 2015	4	8,162	0.01
CNH11,500,000	US\$1,845,551	27 July 2015	2	3,423	0.00
CNH18,000,000	US\$2,886,327	12 August 2015	2	4,204	0.00
CNH18,000,000	US\$2,885,633	13 August 2015	2	4,681	0.00
CNY8,000,000	US\$1,303,038	22 July 2015	1	3,992	0.00
CNY8,000,000	US\$1,305,622	23 July 2015	1	1,333	0.00
CZK16,000,000	US\$643,806	09 July 2015	8	10,236	0.01

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain	% of
				US\$	Net Assets
€1,600,000	AUD2,281,894	10 July 2015	16	30,117	0.04
€600,000	CAD832,110	31 July 2015	6	2,582	0.00
€100,000	GBP70,850	30 July 2015	1	64	0.00
€2,300,000	HUF718,377,151	22 July 2015	17	25,986	0.03
€1,100,000	JPY149,739,839	31 July 2015	11	1,954	0.00
€3,600,000	NOK31,583,034	27 August 2015	9	5,436	0.00
€4,500,000	PLN18,759,183	22 July 2015	21	30,412	0.04
€1,200,000	PLN5,006,171	23 July 2015	10	7,178	0.01
€1,000,000	RON4,468,602	15 July 2015	18	2,781	0.00
€1,900,000	SEK17,508,611	25 August 2015	12	6,062	0.01
€4,758,000	US\$5,288,581	24 July 2015	23	14,507	0.01
GBP2,300,000	AUD4,612,116	17 July 2015	42	75,489	0.07
GBP200,000	AUD408,302	28 August 2015	4	1,605	0.00
GBP3,295,013	€4,600,000	30 July 2015	36	53,550	0.05
GBP650,000	JPY124,312,169	28 August 2015	2	5,217	0.00
GBP9,550,870	US\$14,851,480	17 July 2015	78	167,405	0.15
GBP800,000	US\$1,256,511	20 August 2015	12	1,191	0.00
HKD1,030,740	US\$132,949	17 July 2015	2	4	0.00
ILS9,000,000	US\$2,340,709	07 July 2015	16	45,065	0.05
ILS2,500,000	US\$658,548	09 September 2015	3	4,335	0.00
INR570,000,000	US\$8,867,046	13 July 2015	54	74,618	0.06
INR222,500,000	US\$3,476,787	29 July 2015	5	3,914	0.00
INR275,000,000	US\$4,289,457	14 August 2015	6	1,395	0.00
JPY646,560,579	AUD6,800,000	22 July 2015	64	65,672	0.05
JPY75,154,079	AUD800,000	18 August 2015	10	1,341	0.00
JPY537,222,154	€3,900,000	31 July 2015	14	44,791	0.04
JPY87,318,029	GBP450,000	28 August 2015	6	6,658	0.01
JPY59,318,919	US\$481,368	17 July 2015	6	3,502	0.00
JPY2,510,000,000	US\$20,282,495	24 July 2015	113	235,971	0.20
KRW3,100,000,000	US\$2,760,944	20 July 2015	16	12,619	0.01
MXN26,000,000	US\$1,644,505	23 July 2015	1	9,604	0.01
MYR1,750,000	US\$463,116	20 July 2015	2	529	0.00
NOK16,743,092	€1,900,000	27 August 2015	19	6,558	0.01
NOK3,500,000	SEK3,659,435	25 August 2015	6	2,742	0.00
NOK22	US\$3	17 July 2015	1	-	0.00
NOK4,000,000	US\$505,687	23 July 2015	8	2,448	0.00
NZD100,000	US\$67,510	10 July 2015	1	58	0.00
PEN2,250,000	US\$707,125	08 July 2015	1	134	0.00
PHP72,500,000	US\$1,604,364	06 July 2015	4	2,614	0.00
PHP67,500,000	US\$1,486,225	24 July 2015	2	8,439	0.01
PHP112,500,000	US\$2,488,324	06 August 2015	2	1,059	0.00
PLN973,423	€232,000	22 July 2015	3	102	0.00

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain	% of
				US\$	Net Assets
PLN700,000	US\$184,936	25 August 2015	6	902	0.00
RON449,932	€100,000	15 July 2015	1	486	0.00
RON449,455	€100,000	18 September 2015	1	118	0.00
SEK6,470,969	€700,000	25 August 2015	4	232	0.00
SEK3,690,957	NOK3,500,000	25 August 2015	1	1,062	0.00
SEK1,000,000	US\$120,418	29 July 2015	2	174	0.00
SGD6,867	US\$5,092	20 July 2015	1	6	0.00
SGD1,200,000	US\$886,711	14 August 2015	4	3,869	0.00
THB2,500,000	US\$73,910	17 July 2015	1	63	0.00
TRY1,544	US\$570	20 July 2015	1	2	0.00
TRY5,900,000	US\$2,164,515	30 July 2015	58	17,030	0.01
TWD85,000,000	US\$2,749,833	20 July 2015	16	4,968	0.00
US\$85,768	AUD110,221	17 July 2015	1	1,137	0.00
US\$12,601,774	AUD16,200,000	24 July 2015	100	168,293	0.14
US\$3,067,099	BRL9,600,000	04 August 2015	19	16,521	0.01
US\$9,450,054	CAD11,651,396	17 July 2015	80	119,631	0.10
US\$1,209,349	CAD1,500,000	20 August 2015	13	8,700	0.01
US\$6,584,174	CHF6,100,000	16 July 2015	42	53,173	0.04
US\$718,424	CHF658,608	17 July 2015	2	13,251	0.01
US\$15,970	CHF14,843	31 July 2015	1	68	0.00
US\$537,655	CHF500,000	20 August 2015	5	1,587	0.00
US\$4,608,431	CLP2,850,000,000	08 July 2015	52	155,243	0.13
US\$932,946	CLP600,000,000	11 September 2015	3	1,141	0.00
US\$2,056,818	COP5,200,000,000	08 July 2015	25	58,332	0.05
US\$849,791	COP2,215,000,000	11 September 2015	4	4,631	0.00
US\$328,906	CZK8,000,000	09 July 2015	4	1,885	0.00
US\$5,507,224	€4,843,314	17 July 2015	4	109,571	0.09
US\$9,250,253	€8,200,000	24 July 2015	68	110,842	0.09
US\$913,148	€816,823	31 July 2015	1	2,659	0.00
US\$2,361,062	GBP1,492,156	17 July 2015	14	14,625	0.01
US\$105,883	HKD820,800	17 July 2015	1	10	0.00
US\$36,493	HUF10,114,114	17 July 2015	1	764	0.00
US\$178,229	HUF50,000,000	30 July 2015	5	1,657	0.00
US\$13,265,855	JPY1,600,000,000	24 July 2015	78	186,354	0.16
US\$9,726,647	KRW10,800,000,000	20 July 2015	29	63,909	0.05
US\$10,152	MXN157,194	17 July 2015	2	146	0.00
US\$10,247,754	MXN159,000,000	23 July 2015	94	132,243	0.11
US\$159,164	MXN2,500,000	24 September 2015	4	792	0.00
US\$4,398,891	MYR16,500,000	20 July 2015	25	27,376	0.02
US\$545	NOK4,240	17 July 2015	1	6	0.00
US\$717,605	NOK5,500,000	23 July 2015	2	18,919	0.02
US\$1,803,658	NOK14,000,000	24 August 2015	15	26,484	0.02

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain	% of
				US\$	Net Assets
US\$3,901,732	NZD5,500,000	10 July 2015	48	185,449	0.16
US\$38,283	NZD55,298	17 July 2015	3	944	0.00
US\$68,333	NZD100,000	21 August 2015	1	1,012	0.00
US\$2,834,811	PEN9,000,000	08 July 2015	9	5,775	0.00
US\$780,400	PEN2,500,000	11 September 2015	1	1,967	0.00
US\$277,440	PHP12,500,000	06 July 2015	2	375	0.00
US\$542,093	PLN2,000,000	25 August 2015	12	11,127	0.01
US\$689,017	RUB37,500,000	30 July 2015	9	24,120	0.02
US\$543,616	SEK4,440,337	17 July 2015	2	8,291	0.01
US\$978,214	SEK8,000,000	29 July 2015	3	13,481	0.01
US\$2,452,957	SGD3,300,000	14 August 2015	3	3,864	0.00
US\$1,557,147	THB52,500,000	17 July 2015	10	3,720	0.00
US\$224,206	TRY600,000	30 July 2015	6	2,354	0.00
US\$2,031,498	TWD62,500,000	20 July 2015	9	5,909	0.00
US\$3,102,503	ZAR37,500,000	21 July 2015	56	24,784	0.02
ZAR83,500,000	US\$6,694,334	21 July 2015	79	158,720	0.13
ZAR1,000,000	US\$81,429	19 August 2015	2	229	0.00
ZAR2,000,000	US\$161,836	23 September 2015	3	521	0.00
Total unrealised gain on forward currency contracts				2,862,903	2.39
Total financial assets at fair value through profit or loss - trading				5,186,578	4.34

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference			
Australia			
(549)	Interoil Corporation	(3,762)	(0.00)
Austria			
988	AMS AG	(3,476)	(0.00)
68	Andritz AG	(518)	(0.00)
2,196	CA Immobilien Anlagen AG	(4,870)	(0.01)
2,373	Erste Group Bank AG	(1,579)	(0.00)
		(10,443)	(0.01)
Belgium			
10,330	AGFA-Gevaert NV	(1,536)	(0.00)
6,127	Anheuser-Busch InBev NV	(9,294)	(0.02)
1,781	Belgacom SA	(3,676)	(0.00)
1,570	bpost SA	(1,255)	(0.00)
388	Celyad	(6,016)	(0.01)
644	Delhaize Group	(6,611)	(0.01)
1,438	EVS Broadcast Equipment SA	(5,832)	(0.00)
455	Groupe Bruxelles Lambert SA	(2,305)	(0.00)
1,169	Kinepolis	(269)	(0.00)
1,543	Mobistar SA	(5,583)	(0.00)
21,430	Nyrstar	(8,851)	(0.01)
92	Solvay SA	(339)	(0.00)
1,664	Telenet Group Holding NV	(4,497)	(0.00)
387	UCB SA	(263)	(0.00)
1,209	Umicore SA	(1,828)	(0.00)
		(58,155)	(0.05)
Bermuda			
1,764	Assured Guaranty Limited	(6,219)	(0.01)
815	Axis Capital Holdings Limited	(248)	(0.00)
240	Everest Re Group Limited	(6)	(0.00)
1,344	Genpact Limited	(1,456)	(0.00)
(447)	Golar LNG Limited	(2,514)	(0.00)
		(10,443)	(0.01)
Canada			
(456)	Agrium Inc	(1,145)	(0.00)
993	Bank of Montreal	(2,344)	(0.00)
1,133	Bank of Nova Scotia	(2,970)	(0.00)
786	Canadian Imperial Bank of Commerce	(1,784)	(0.00)
780	CGI Group Inc - Class A Shares	(3,264)	(0.00)
734	Open Text Corporation	(6,355)	(0.02)
(4,930)	Precision Drilling Corporation	(989)	(0.00)
937	Ritchie Bros Auctioneers	(524)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Canada (continued)			
952	Royal Bank of Canada	(3,859)	(0.00)
		<u>(23,234)</u>	<u>(0.02)</u>
China			
368	Sohu.Com Inc	(654)	(0.00)
Denmark			
803	Bavarian Nordic A/S	(2,366)	(0.01)
2,443	GN Store Nord A/S	(1,430)	(0.00)
675	Novo Nordisk A/S - Class B Shares	(1,679)	(0.00)
490	Sydbank A/S	(444)	(0.00)
151	Trygvesta AS	(51)	(0.00)
941	Vestas Wind Systems A/S	(1,666)	(0.00)
220	William Demant Holding A/S	(1,308)	(0.00)
		<u>(8,944)</u>	<u>(0.01)</u>
Finland			
636	Basware OYJ	(1,230)	(0.00)
1,024	Fortum OYJ	(1,602)	(0.00)
89	Huhtamaki OYJ	(113)	(0.00)
8,181	Kone OYJ	(8,120)	(0.01)
35	Metso OYJ	(66)	(0.00)
108,940	Nokia OYJ	(99,688)	(0.09)
1,877	Nokian Renkaat OYJ	(3,294)	(0.00)
2,113	Outokumpu OYJ	(1,958)	(0.00)
(2,211)	Stora Enso OYJ	(167)	(0.00)
		<u>(116,238)</u>	<u>(0.10)</u>
France			
(263)	Air Liquide	(7)	(0.00)
7,456	Alcatel SA	(1,565)	(0.00)
750	Alstom	(2,288)	(0.00)
211	Atos Origin	(1,138)	(0.00)
15,242	AXA SA	(15,644)	(0.01)
6,319	BNP Paribas	(21,794)	(0.02)
(1,724)	Bolloré SA	(19)	(0.00)
2,149	Bouygues SA	(6,000)	(0.01)
(508)	Bureau Veritas	(335)	(0.00)
20,058	Carrefour SA	(49,871)	(0.04)
578	Christian Dior	(5,705)	(0.00)
1,103	Cie Generale Des Etablissements Michelin	(7,464)	(0.01)
55,717	Credit Agricole SA	(40,496)	(0.03)
23	Dassault Aviation SA	(770)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
France (continued)			
216	Dassault Systemes SA	(1,370)	(0.00)
1,862	Edenred	(2,817)	(0.00)
646	Eiffage	(2,756)	(0.00)
128	European Aeronautic Defense and Space Company	(129)	(0.00)
233	Eutelsat Communications SA	(567)	(0.00)
1,358	Faurecia	(9,822)	(0.01)
24,066	GDF Suez	(39,659)	(0.03)
912	Hermes International	(7,035)	(0.01)
264	Iliad SA	(3,421)	(0.00)
139	Ingenico	(1,440)	(0.00)
1,203	Kleppier	(3,645)	(0.00)
853	Korian SA	(2,254)	(0.00)
153	L'Oreal SA	(1,976)	(0.00)
184	LVMH Moet Hennessy Louis Vuitton SA	(1,072)	(0.00)
488	Neopost SA	(2,616)	(0.00)
5,658	Numericable-SFR SAS	(45,087)	(0.04)
3,416	Orange SA	(3,010)	(0.00)
5,728	Pernod-Ricard	(62,928)	(0.05)
1,554	Plastic Omnium	(5,081)	(0.00)
622	Publicis Groupe	(3,266)	(0.00)
476	Remy Cointreau SA	(2,302)	(0.00)
14,895	Renault SA	(4,870)	(0.00)
410	Rexel SA	(1,094)	(0.00)
10,657	Safran SA	(41,190)	(0.04)
7,261	Saint-Gobain	(13,489)	(0.01)
1,993	Sanofi	(14,847)	(0.01)
2,354	Schneider Electric SA	(3,400)	(0.00)
807	Scor Regroupe	(629)	(0.00)
8,259	Societe Generale	(19,451)	(0.03)
295	Sodexo	(2,397)	(0.00)
81	Teleperformance	(42)	(0.00)
748	Valeo SA	(6,061)	(0.01)
3,314	Veolia Environnement	(1,586)	(0.00)
3,989	Vinci SA	(19,358)	(0.03)
11,666	Vivendi Universal SA	(10,550)	(0.02)
		<u>(494,313)</u>	<u>(0.41)</u>
Germany			
2,858	Aareal Bank AG	(6,446)	(0.01)
1,590	Adidas AG	(3,324)	(0.00)
180	Allianz SE	(2,581)	(0.00)
270	Axel Springer SE	(1,339)	(0.00)
2,556	Bayer AG	(23,704)	(0.02)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Germany (continued)			
1,566	Bayerische Motoren Werke AG	(3,606)	(0.00)
3,930	Beiersdorf AG	(22,108)	(0.02)
153	Brenntag AG	(722)	(0.00)
776	Cancom SE	(1,915)	(0.00)
3,202	Commerzbank AG	(3,260)	(0.00)
20,349	Deutsche Bank AG	(58,421)	(0.06)
1,157	Deutsche Boerse AG	(304)	(0.00)
228	Deutsche Euroshop AG	(1,709)	(0.00)
70,297	Deutsche Telekom AG	(29,988)	(0.04)
4,355	Deutsche Wohnen AG	(10,284)	(0.01)
13	Duerr AG	(127)	(0.00)
10,737	E.ON AG	(21,275)	(0.02)
1,007	Evonik Industries AG	(558)	(0.00)
1,562	Fraport AG	(3,504)	(0.00)
1,835	Freenet AG	(341)	(0.00)
2,375	Fresenius Medical Care AG & Company KGaA	(7,732)	(0.01)
725	HeidelbergCement AG	(1,835)	(0.00)
13,290	Heidelberger Druckmaschinen AG	(1,661)	(0.00)
577	Hella KGaA Hueck & Company	(1,261)	(0.00)
134	Henkel AG & Company KGaA	(1,110)	(0.00)
312	Hugo Boss Preferred Shares	(1,612)	(0.00)
(1,217)	K+S AG	(13,824)	(0.01)
747	Krones AG	(1,449)	(0.00)
(701)	Lanxess AG	(1,797)	(0.00)
(47)	Linde AG	(22)	(0.00)
421	Merck KGaA	(3,345)	(0.00)
98	MTU Aero Engines Holding AG	(285)	(0.00)
2,345	Muenchener Rueckver AG	(19,143)	(0.02)
812	OSRAM Licht AG	(7,069)	(0.01)
329	Pfeiffer Vacuum Technology AG	(2,919)	(0.00)
5,854	Porsche Automobil Holding SE	(38,806)	(0.04)
1,097	Prosiebensat.1 Media AG	(1,473)	(0.00)
977	Rheinmetall AG	(1,197)	(0.00)
2,346	RHOEN-KLINIKUM AG	(1,570)	(0.00)
798	Salzgitter AG	(2,019)	(0.00)
1,481	SMA Solar Technology AG	(3,206)	(0.00)
1,074	Software AG	(321)	(0.00)
1,324	Stada Arzneimittel AG	(1,551)	(0.00)
226	Symrise AG	(492)	(0.00)
3,771	Telefonica Deutschland Holding AG	(218)	(0.00)
(589)	Thyssenkrupp AG	(296)	(0.00)
2,278	TLG Immobilien AG	(828)	(0.00)
1,195	TUI AG	(2,222)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Germany (continued)			
119	United Internet AG	(167)	(0.00)
114	VW Stock	(2,331)	(0.00)
351	Wacker Chemi AG	(2,823)	(0.00)
543	Wirecard AG	(904)	(0.00)
		<u>(321,004)</u>	<u>(0.27)</u>
Hong Kong			
1,235	Michael Kors Holdings Limited	(14,170)	(0.01)
Ireland			
60	Allegion Plc	(132)	(0.00)
207	Endo International Plc	(1,291)	(0.00)
16,002	Henderson Group Plc	(3,845)	(0.01)
209	Jazz Pharmaceuticals Plc	(634)	(0.00)
2,116	King Digital Entertainment P	(2,643)	(0.00)
529	Shire Plc	(3,595)	(0.00)
		<u>(12,140)</u>	<u>(0.01)</u>
Israel			
374	Check Point Software Technologies Limited	(2,099)	(0.00)
248	Taro Pharmaceutical Industries Limited	(83)	(0.00)
		<u>(2,182)</u>	<u>(0.00)</u>
Italy			
23,749	A2A SpA	(177)	(0.00)
18,761	Assicurazioni Generali SpA	(30,327)	(0.04)
771	Atlantia SpA	(1,225)	(0.00)
3,351	Autogrill SpA	(1,212)	(0.00)
2,218	Azimut Holding SpA	(1,558)	(0.00)
1,712	Banca Generali SpA	(303)	(0.00)
54,144	Banca Monte dei Paschi di Siena SpA	(5,215)	(0.00)
28,476	Banca Popolare di Milano Scarl	(10)	(0.00)
1,882	Buzzi Unicem SpA	(2,593)	(0.00)
4,777	Davide Campari-Milano SpA	(1,677)	(0.00)
(15,974)	Enel Green Power SpA	(579)	(0.00)
80,827	Enel SpA	(20,993)	(0.02)
1,083	Exor SpA	(2,494)	(0.00)
6,682	FinecoBank Banca Fineco SpA	(1,240)	(0.00)
(1,938)	Italcementi SpA	(120)	(0.00)
37,716	Mediaset SpA	(7,497)	(0.01)
5,806	Mediobanca SpA	(1,922)	(0.00)
1,700	Pirelli & C. SpA	(590)	(0.00)
5,998	Salini Impregilo SpA	(1,303)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Italy (continued)			
15,443	Saras SpA	(2,989)	(0.00)
9,274	Snam Rete Gas	(4,569)	(0.00)
5,441	Societa Cattolica di Assicurazioni SCRL	(52)	(0.00)
105,285	UniCredit SpA	(44,563)	(0.05)
4,875	Unione di Banche Italiane SCpA	(190)	(0.00)
5,830	Unipol Gruppo Finanziario SP	(1,942)	(0.00)
11,460	Unipolsai SpA	(3,022)	(0.00)
985	Yoox SpA	(416)	(0.00)
		(138,778)	(0.12)
Japan			
1,000	77 Bank Limited	(63)	(0.00)
11,700	Aiful Corporation	(1,150)	(0.00)
1,200	Aisin Seiki Company Limited	(2,447)	(0.00)
1,000	Ajinomoto Company Inc	(681)	(0.00)
7,000	Alfresa Holdings Corporation	(3,149)	(0.00)
(36,000)	ANA Holdings Inc	(1,287)	(0.00)
3,000	Aozora Bank Limited	(120)	(0.00)
15,000	Asahi Glass Company Limited	(6,552)	(0.01)
3,100	Asahi Group Holdings Limited	(3,178)	(0.00)
5,700	Astellas Pharma Inc	(3,058)	(0.00)
11,000	Bank of Yokohama Limited	(1,092)	(0.00)
1,700	Benesse Holdings Inc	(2,643)	(0.00)
2,400	Bridgestone Corporation	(7,751)	(0.01)
12,000	Calsonic Kansei Corporation	(212)	(0.00)
10,000	Chiba Bank Limited	(2,844)	(0.00)
1,900	Cyberagent Inc	(6,501)	(0.01)
(2,000)	Daido Steel Company Limited	(23)	(0.00)
4,400	Daiichi Sankyo Company Limited	(2,728)	(0.00)
6,800	Dainippon Sumitomo Pharma Company	(2,447)	(0.00)
2,000	Daiwa Securities Group Inc	(529)	(0.00)
2,300	DeNA Company Limited	(1,634)	(0.00)
(400)	Disco Corporation	(128)	(0.00)
300	Fanuc Limited	(1,453)	(0.00)
24,000	Fuji Electric Company Limited	(8,483)	(0.02)
2,400	Fuji Heavy Industries Limited	(1,343)	(0.00)
7,000	Fujitsu Limited	(2,607)	(0.00)
29,000	Furukawa Electric Company Limited	(3,510)	(0.00)
7,700	Gree Inc	(1,386)	(0.00)
4,000	GS Yuasa Corporation	(1,760)	(0.00)
12,600	GungHo Online Entertainment Inc	(1,580)	(0.00)
18,500	Hazama Ando Corporation	(1,350)	(0.00)
5,700	Heiwa Corporation	(335)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Japan (continued)			
1,800	Hisamitsu Pharmaceutical Company	(3,149)	(0.00)
5,800	Hitachi Construction Machinery Company Limited	(1,410)	(0.00)
600	Hokuriku Electric Power Company	(536)	(0.00)
(300)	Horiba Limited	(218)	(0.00)
4,900	House Foods Group Inc	(2,552)	(0.00)
6,800	Isuzu Motors Limited	(2,567)	(0.00)
2,200	IT Holdings Corporation	(1,788)	(0.00)
4,500	ITO EN Limited	(1,529)	(0.00)
7,500	ITOCHU Corporation	(1,327)	(0.00)
1,900	Itochu Techno-Solutions Corporation	(59)	(0.00)
16,000	Iwatani Corporation	(3,563)	(0.00)
(1,000)	Japan Aviation Electronics	(8)	(0.00)
300	JFE Holdings Inc	(777)	(0.00)
7,000	Kadokawa Dwango Corporation	(2,319)	(0.00)
200	Kakaku.Com Inc	(72)	(0.00)
2,000	Kaken Pharmaceutical Company Limited	(1,112)	(0.00)
3,900	Kanamoto Company Limited	(10,175)	(0.02)
(2,000)	Kaneka Corporation	(53)	(0.00)
3,100	Kao Corporation	(5,654)	(0.00)
21,000	Kawasaki Heavy Industries Limited	(7,146)	(0.01)
6,100	Keihin Corporation	(10,656)	(0.02)
(4,000)	Keisei Electric Railway Company	(418)	(0.00)
(100)	Keyence Corporation	(165)	(0.00)
7,000	Kinden Corporation	(1,009)	(0.00)
(18,000)	Kintetsu Group Holdings Company Limited	(835)	(0.00)
2,800	Kirin Holdings Company Limited	(222)	(0.00)
1,700	Koito Manufacturing Company Limited	(603)	(0.00)
5,000	Komatsu Limited	(676)	(0.00)
2,200	Konami Corporation	(526)	(0.00)
33,000	Kumagai Gumi Company Limited	(3,139)	(0.00)
(400)	Kuraray Company Limited	(10)	(0.00)
4,300	Kurita Water Industries Limited	(4,216)	(0.00)
(600)	Kusuri No Aoki Company Limited	(5,749)	(0.00)
12,000	Maeda Corporation	(2,055)	(0.00)
6,000	Makino Milling Machine Company Limited	(3,833)	(0.00)
5,300	Marui Group Company Limited	(2,348)	(0.00)
4,400	Matsui Securities Company Limited	(818)	(0.00)
600	Matsumotokiyoshi Holdings Company	(466)	(0.00)
4,500	Mazda Motor Corporation	(7,810)	(0.02)
6,700	Medipal Holdings Corporation	(733)	(0.00)
2,200	Miraca Holdings Inc	(247)	(0.00)
4,500	Mitsubishi Corporation	(2,270)	(0.00)
(3,000)	Mitsubishi Estate Company Limited	(22)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Japan (continued)			
10,500	Mitsubishi Motors Corporation	(8,580)	(0.02)
5,400	Mitsubishi Tanabe Pharma	(2,520)	(0.00)
6,800	Mitsui & Company Limited	(2,180)	(0.00)
(1,000)	Mitsui Chemicals Inc	(33)	(0.00)
39,000	Mitsui Engineering & Shipbuilding Company Limited	(5,884)	(0.00)
1,000	Mixi Inc	(1,947)	(0.00)
(100)	Murata Manufacturing Company Limited	(532)	(0.00)
3,000	Nabtesco Corporation	(779)	(0.00)
6,000	Namco Bandai Limited	(2,945)	(0.00)
3,200	Nexon Company Limited	(2,507)	(0.00)
1,000	NGK Insulators Limited	(1,275)	(0.00)
8,100	NHK Spring Company Limited	(4,033)	(0.00)
3,100	Nihon Kohden Corporation	(298)	(0.00)
10,100	Nikon Corporation	(19,787)	(0.03)
(1,000)	Nippon Kayaku Company Limited	(36)	(0.00)
1,000	Nippon Meat Packers Inc	(346)	(0.00)
200	Nissan Chemical Industries Limited	(109)	(0.00)
3,000	Nisshinbo Holdings Inc	(986)	(0.00)
2,100	Nissin Foods Holdings Company Limited	(2,369)	(0.00)
2,700	NOK Corporation	(6,294)	(0.01)
1,900	NTT DOCOMO Inc	(222)	(0.00)
(2,000)	OJI Holdings Corporation	(73)	(0.00)
5,000	Okasan Securities Group Inc	(2,684)	(0.00)
600	Oracle Corporation Japan	(1,721)	(0.00)
12,000	Osaka Gas Company Limited	(1,000)	(0.00)
400	Otsuka Corporation	(358)	(0.00)
2,600	Otsuka Holdings Company Limited	(1,895)	(0.00)
200	Recruit Holdings Company Limited	(514)	(0.00)
(2,000)	Rengo Company Limited	(35)	(0.00)
(2,100)	Ricoh Company Limited	(233)	(0.00)
3,300	Sankyo Company Limited	(3,242)	(0.00)
4,200	Sanrio Company Limited	(3,054)	(0.00)
18,000	Sapporo Holdings Limited	(1,650)	(0.00)
2,800	SBI Holdings Inc	(255)	(0.00)
400	SCSK Corporation	(143)	(0.00)
8,700	Sega Sammy Holdings Inc	(7,937)	(0.02)
1,100	Seikagaku Corporation	(812)	(0.00)
8,000	Sekisui Chemical Company Limited	(6,226)	(0.01)
9,600	Seven Bank Limited	(1,952)	(0.00)
10,000	Shinmaywa Industries Limited	(8,308)	(0.02)
1,400	Sho-Bond Holdings Company Limited	(2,159)	(0.00)
2,000	Showa Denko K K	(246)	(0.00)
100	SMC Corporation	(346)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Japan (continued)			
3,800	Sony Corporation	(2,785)	(0.00)
3,800	Stanley Electric Company Limited	(7,446)	(0.01)
200	Sugi Holdings Company Limited	(42)	(0.00)
4,800	Sumitomo Forestry Company Limited	(3,453)	(0.00)
18,000	Sumitomo Heavy Industries Limited	(10,951)	(0.02)
76,000	Sumitomo Mitsui Construction Company Limited	(3,505)	(0.00)
5,700	Sumitomo Rubber Industries Inc	(11,020)	(0.02)
1,600	Suruga Bank Limited	(797)	(0.00)
3,500	Suzuken Company Limited	(1,751)	(0.00)
700	Taisho Pharmaceutical Holdings	(1,476)	(0.00)
(300)	Taiyo Nippon Sanso Corporation	(27)	(0.00)
6,700	Takata Corporation	(725)	(0.00)
600	Terumo Corporation	(183)	(0.00)
4,600	THK Company Limited	(13,157)	(0.02)
2,900	Toho Company Limited	(855)	(0.00)
12,000	Toho Gas Company Limited	(2,381)	(0.00)
4,800	Toho Holdings Company Limited	(1,316)	(0.00)
3,600	Tokai Rika Company Limited	(3,890)	(0.00)
5,000	Tokai Tokyo Financial Holdings	(905)	(0.00)
7,000	Tokyo Dome Corporation	(578)	(0.00)
13,000	Tokyo Gas Company Limited	(3,069)	(0.00)
(11,500)	Tokyu Fudosan Holdings Corporation	(2,991)	(0.00)
(900)	Topcon Corporation	(327)	(0.00)
(1,000)	Toray Industries Inc	(23)	(0.00)
1,000	Tosoh Corporation	(10)	(0.00)
500	Toyo Tire & Rubber Company Limited	(703)	(0.00)
(3,000)	Toyobo Company Limited	(29)	(0.00)
600	Toyota Motor Corporation	(466)	(0.00)
1,300	Trend Micro Inc	(2,237)	(0.00)
3,600	TS Tech Company Limited	(6,460)	(0.01)
(2,000)	UACJ Corporation	(34)	(0.00)
1,000	Unicharm Corporation	(1,017)	(0.00)
2,000	Unipres Corporation	(2,221)	(0.00)
200	United Arrows Limited	(106)	(0.00)
(1,500)	West Japan Railway Company	(4,491)	(0.00)
3,000	Yamazaki Baking Company Limited	(640)	(0.00)
2,700	Yokohama Rubber Company Limited	(5,454)	(0.00)
900	Zenkoku Hosho Company Limited	(392)	(0.00)
		<u>(375,282)</u>	<u>(0.31)</u>
Luxembourg			
693	Aperam	(2,211)	(0.00)
591	Millicom International Cellular - SDR	(4,216)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Luxembourg (continued)			
328	RTL Group SA	(134)	(0.00)
1,629	SES SA	(4,491)	(0.01)
		<u>(11,052)</u>	<u>(0.01)</u>
Netherlands			
1,589	Aalberts Industries NV	(1,617)	(0.00)
3,790	Aegon NV	(816)	(0.00)
1,389	ASM International NV	(4,423)	(0.00)
228	Cimpress NV	(243)	(0.00)
368	Euronext NV	(718)	(0.00)
437	Gemalto	(406)	(0.00)
1,406	GrandVision NV	(569)	(0.00)
914	Heineken Holding NV	(583)	(0.00)
5,027	Heineken NV	(10,055)	(0.01)
22,873	ING Groep NV	(6,743)	(0.01)
2,264	Koninklijke Ahold NV	(5,070)	(0.00)
14,873	Koninklijke Bam Groep NV	-	(0.00)
2,182	NN Group NV	(1,860)	(0.00)
(28)	NXP Semiconductors NV	(44)	(0.00)
(1,411)	OCI NV	(1,063)	(0.00)
195	Philips Electronics NV	(515)	(0.00)
10,357	Post NL	(428)	(0.00)
1,477	Qiagen NV	(50)	(0.00)
1,481	Unilever NV	(5,146)	(0.00)
3,361	Wolters Kluwer NV	(10,072)	(0.02)
551	Yandex NV - Class A Shares	(478)	(0.00)
		<u>(50,899)</u>	<u>(0.04)</u>
Norway			
4,855	Aker Solutions Holding ASA	(3,243)	(0.01)
3,465	Borregaard ASA	(1,165)	(0.00)
3,509	BW LPG Limited	(404)	(0.00)
3,351	DNB ASA	(2,944)	(0.01)
2,377	Marine Harvest	(2,100)	(0.00)
3,267	Opera Software ASA	(2,714)	(0.00)
90,316	REC Silicon ASA	(37)	(0.00)
(2,455)	Ship Finance International Limited	(2,383)	(0.00)
4,168	Statoil ASA	(1,600)	(0.00)
2,867	Telenor ASA	(1,160)	(0.00)
561	Yara International ASA	(928)	(0.00)
		<u>(18,678)</u>	<u>(0.02)</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Peru			
414	Credicorp Limited	(3,601)	(0.00)
Portugal			
19,192	Sonae SGPS SA	(1,509)	(0.00)
Puerto Rico			
1,375	Evertec Inc	(307)	(0.00)
1,561	Popular Inc	(6,546)	(0.01)
		(6,853)	(0.01)
Spain			
10,366	Abengoa SA - Class B Shares	(2,356)	(0.00)
640	Acciona SA	(2,236)	(0.00)
1,223	Almirall SA	(1,375)	(0.00)
467	Amadeus IT Holding SA	(3,329)	(0.00)
988	Atresmedia Corporation de Medios de Comunicacion SA	(243)	(0.00)
41,308	Banco de Sabadell SA	(7,076)	(0.02)
7,582	Banco Santander SA	(3,339)	(0.00)
47,616	Bankia SA	(4,539)	(0.01)
9,126	Bankinter SA	(2,354)	(0.00)
1,220	CaixaBank SA	(333)	(0.00)
2,298	Cia de Distribucion Integral Logista Holdings SA	(965)	(0.00)
90,435	Deoleo SA	(3,726)	(0.00)
6,148	EDP Renovaveis SA	(2,973)	(0.00)
15,286	Ence	(3,941)	(0.00)
1,552	Endesa SA	(349)	(0.00)
2,933	Ferrovial SA	(2,618)	(0.00)
895	Inditex SA	(474)	(0.00)
1,242	Lar Espana Real Estate Socimi SA	(729)	(0.00)
8,201	Mapfre SA	(1,239)	(0.00)
3,977	Repsol YPF SA	(5,510)	(0.00)
9,132	Sacyr Vallehermoso SA	(8,006)	(0.02)
3,870	Saeta Yield SA	(1,330)	(0.00)
1,723	Talgo SA	(780)	(0.00)
1,984	Telefonica SA	(1,926)	(0.00)
		(61,746)	(0.05)
Sweden			
17,848	Atlas Copco AB	(17,215)	(0.01)
757	Avanza Bank Holding AB	(4,449)	(0.00)
1,651	BillerudKorsnas AB	(2,961)	(0.00)
3,124	Boliden AB	(4,454)	(0.00)
4,375	Bygghmax Group AB	(1,394)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Sweden (continued)			
688	Castellum AB	(833)	(0.00)
1,839	Electrolux AB	(842)	(0.00)
13,553	Elekta AB - Class B Shares	(7,185)	(0.01)
2,759	Fastighets AB Balder	(2,744)	(0.00)
2,700	Hemfosa Fastigheter AB	(3,753)	(0.00)
20,535	Hennes & Mauritz AB	(55,364)	(0.06)
120	Hexagon AB	(84)	(0.00)
639	Hexpol AB	(88)	(0.00)
3,548	Hexpol AB	(2,381)	(0.00)
1,712	Investor AB - Class B Shares	(6,323)	(0.01)
4,229	JM AB	(9,436)	(0.01)
1,606	Kinnevik Investment AB	(2,170)	(0.00)
(8,462)	Lundin Petroleum AB	(7,479)	(0.01)
1,282	Mekonomen AB	(696)	(0.00)
195	NCC AB - Class B Shares	(848)	(0.00)
1,031	Nederman Holding AB	(3,026)	(0.00)
31,994	Nordea Bank AB	(28,569)	(0.03)
2,570	SKF AB	(3,772)	(0.00)
3,857	Svenska Cellulosa AB	(695)	(0.00)
15,047	Svenska Handelsbanken AB	(7,213)	(0.01)
2,154	Swedish Match AB	(6,312)	(0.01)
1,868	Swedish Orphan Biovitrum AB	(5,534)	(0.00)
3,448	Tele2 AB - Class B Shares	(726)	(0.00)
46,103	Telefonaktiebolaget LM Ericsson	(48,519)	(0.04)
10,718	Teliasonera AB	(3,800)	(0.00)
		<u>(238,865)</u>	<u>(0.20)</u>
Switzerland			
427	ACE Limited	(3,270)	(0.00)
192	Aryzta	(801)	(0.00)
631	Baloise Holding	(8,314)	(0.01)
147	BB Biotech AG	(2,759)	(0.00)
122	Burckhardt Compression Holdings	(3,395)	(0.00)
557	Cembra Money Bank AG	(39)	(0.00)
4,459	CIE Financiere Richemont	(29,461)	(0.02)
(607)	Clariant AG	(107)	(0.00)
1,197	Garmin Limited	(2,910)	(0.00)
20	Geberit AG	(634)	(0.00)
7	Georg Fischer Limited	(609)	(0.00)
4,606	Holcim Limited	(10,107)	(0.01)
98	Kuoni Reisen Holding AG	(8,043)	(0.01)
5	Lindt & Spruengli AG	(923)	(0.00)
936	Logitech International - MS	(1,008)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Switzerland (continued)			
218	Lonza Group AG	(938)	(0.00)
5,007	Nestle SA	(33,521)	(0.03)
2,040	Novartis AG	(10,886)	(0.01)
2,166	Oc Oerlikon Corporation AG	(2,103)	(0.00)
202	Partners Group Holding AG	(2,708)	(0.00)
78	PSP Swiss Property AG	(89)	(0.00)
153	Roche Holding AG	(2,323)	(0.00)
316	Sonova Holding AG	(2,990)	(0.00)
479	Sunrise Communications Group AG	(472)	(0.00)
307	Swatch Group AG	(9,596)	(0.01)
4,459	Swatch Group AG	(51,261)	(0.05)
125	Swiss Prime Site AG	(803)	(0.00)
288	Swiss RE Limited	(1,140)	(0.00)
109	Swisscom AG	(2,706)	(0.00)
789	Syngenta AG	(36,215)	(0.04)
18	TE Connectivity Limited	(80)	(0.00)
473	Temenos Group AG	(1,541)	(0.00)
101	Wolseley Plc	(12)	(0.00)
2,870	Zurich Financial Services AG	(31,053)	(0.03)
		<u>(262,817)</u>	<u>(0.22)</u>
United Kingdom			
9,843	Aberdeen Asset Management Plc	(8,309)	(0.02)
3,803	Amlin Plc	(879)	(0.00)
654	Astrazeneca Plc	(3,809)	(0.00)
2,453	Aviva Plc	(1,464)	(0.00)
1,115	BAE Systems Plc	(1,407)	(0.00)
15,657	Barclays Plc	(208)	(0.00)
1,129	British American Tobacco	(4,355)	(0.00)
5,040	BT Group Plc	(869)	(0.00)
327	Bunzl Plc	(841)	(0.00)
4,845	Burberry Group Plc	(7,126)	(0.02)
1,442	Compass Group Plc	(2,064)	(0.00)
24	Croda International Plc	(20)	(0.00)
300	Delphi Automotive Plc	(234)	(0.00)
2,691	Direct Line Insurance Group Plc	(959)	(0.00)
(2,412)	DS Smith Plc	(888)	(0.00)
1,817	Fiat Chrysler Automobiles NV	(1,931)	(0.00)
7,068	GKN Plc	(2,926)	(0.00)
1,305	Glaxosmithkline Plc	(2,118)	(0.00)
165	Hikma Pharmaceuticals Plc	(170)	(0.00)
6,634	HSBC Holdings Plc	(5,643)	(0.01)
7,492	ICAP Plc	(1,492)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United Kingdom (continued)			
351	IMI Plc	(818)	(0.00)
1,270	Imperial Tobacco Group Plc	(3,947)	(0.00)
5,761	Inchcape Plc	(4,565)	(0.01)
10,898	Indivior Plc	(1,896)	(0.00)
4,399	Inmarsat Plc	(4,520)	(0.00)
696	InterContinental Hotels Group Plc	(2,127)	(0.00)
1,518	International Game Technology Plc	(898)	(0.00)
7,014	Investec Plc	(1,150)	(0.00)
10,726	ITV Plc	(925)	(0.00)
(10,439)	J Sainsbury Plc	(1,583)	(0.00)
31	Johnson Matthey Plc	(203)	(0.00)
31,469	Kingfisher Plc	(10,546)	(0.02)
3,778	Legal & General Group Plc	(963)	(0.00)
48,678	Lloyds Banking Group Plc	(404)	(0.00)
824	Markit Limited	(842)	(0.00)
20,366	Marks & Spencer Group Plc	(9,675)	(0.02)
140	Meggitt Plc	(89)	(0.00)
1,349	Merlin Entertainments Plc	(748)	(0.00)
(32)	Mondi Plc	(4)	(0.00)
6,474	Old Mutual Plc	(3,118)	(0.00)
2,668	Pearson Plc	(5,835)	(0.00)
(6,674)	Petrofac Limited	(4,105)	(0.00)
289	Reckitt Benckiser Group Plc	(1,627)	(0.00)
3,420	Reed Elsevier Plc	(4,670)	(0.00)
14,416	RELX NV	(10,622)	(0.02)
459	Rolls-Royce Holdings Plc	(940)	(0.00)
1,961	Rotork Plc	(755)	(0.00)
1,222	SabMiller Plc	(4,251)	(0.00)
2,172	Sage Group Plc	(597)	(0.00)
2,036	Sky Plc	(844)	(0.00)
631	Spectris Plc	(1,137)	(0.00)
2,176	Standard Chartered Plc	(902)	(0.00)
2,790	Subsea 7 SA	(3,377)	(0.00)
5,786	Tate & Lyle Plc	(5,940)	(0.01)
25,058	Taylor Wimpey Plc	(840)	(0.00)
(13,103)	Tesco Plc	(42)	(0.00)
2,369	Thomas Cook Group Plc	(266)	(0.00)
1,231	Vodafone Group Plc	(124)	(0.00)
4,483	William Hill Plc	(1,160)	(0.00)
2,509	WPP Plc	(5,625)	(0.00)
		<u>(150,392)</u>	<u>(0.13)</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States			
25	3M Company	(160)	(0.00)
978	Abercrombie & Fitch Company - Class A Shares	(1,230)	(0.00)
162	Actuant Corporation	(256)	(0.00)
458	Acxiom Corporation	(27)	(0.00)
752	ADT Corporation	(2,989)	(0.00)
293	Aduro Biotech Inc	(752)	(0.00)
19	Advance Auto Parts Inc	(87)	(0.00)
700	AFLAC Inc	(1,184)	(0.00)
906	Agilent Technologies Inc	(2,858)	(0.00)
1,053	Air Methods Corporation	(543)	(0.00)
165	Aircastle Limited	(306)	(0.00)
182	Akamai Technologies Inc	(418)	(0.00)
(242)	Allegiant Travel Company	(3,980)	(0.01)
(14)	Allergan Inc	(44)	(0.00)
75	Allergan Plc	(72)	(0.00)
128	Allison Transmission Holdings Inc	(276)	(0.00)
224	Allscripts Healthcare Solutions Inc	(167)	(0.00)
673	Allstate Corporation	(3,064)	(0.00)
103	Altria Group Inc	(283)	(0.00)
535	Amdocs Limited	(126)	(0.00)
(133)	AMERCO	(183)	(0.00)
1,390	American Axle & Manufacturing Holdings Inc	(5,221)	(0.01)
551	American Express Company	(707)	(0.00)
343	Ameriprise Financial Inc	(1,299)	(0.00)
604	Amerisourcebergen Corporation	(3,364)	(0.01)
226	Amgen Inc	(1,569)	(0.00)
(488)	Amkor Technology Inc	(32)	(0.00)
44	Analog Devices Inc	(125)	(0.00)
1,911	Apollo Education Group Inc	(6,948)	(0.02)
2,216	Apollo Investment Corporation	(686)	(0.00)
163	Applied Materials Inc	(197)	(0.00)
685	Archer-Daniels-Midland Company	(1,947)	(0.00)
81	Arris Group Inc	(258)	(0.00)
37	Arrow Electronics Inc	(176)	(0.00)
246	Asbury Automotive Group	(11)	(0.00)
(98)	AT&T Inc	(98)	(0.00)
(295)	Atmel Corporation	(42)	(0.00)
371	Autodesk Inc	(3,572)	(0.01)
364	Automatic Data Processing	(2,028)	(0.00)
222	Autonation Inc	(116)	(0.00)
24	Autozone Inc	(318)	(0.00)
62	Avnet Inc	(140)	(0.00)
1,251	Avon Products Inc	(495)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
1,018	Bank of New York Mellon Corporation	(1,252)	(0.00)
96	Barnes Group Inc	(182)	(0.00)
321	Bed Bath & Beyond Inc	(451)	(0.00)
679	Best Buy Company Inc	(1,279)	(0.00)
3,709	BGC Partners Inc - Class A Shares	(2,599)	(0.00)
489	Big Lots Inc	(808)	(0.00)
353	Bio-Techne Corporation	(1,002)	(0.00)
124	Blackrock Inc	(2,806)	(0.00)
696	Bloomin' Brands Inc	(607)	(0.00)
26	Boeing Company	(150)	(0.00)
1,167	Booz Allen Hamilton Holdings	(2,307)	(0.00)
545	Bristol-Myers Squibb Company	(338)	(0.00)
587	Broadridge Financial Solutions	(2,086)	(0.00)
433	Brunswick Corporation	(508)	(0.00)
485	Buckle Inc	(383)	(0.00)
385	Bunge Limited	(1,271)	(0.00)
1,009	CA Inc	(2,567)	(0.00)
359	Caci International Inc - Class A Shares	(2,476)	(0.00)
761	Cardinal Health Inc	(4,112)	(0.01)
345	Cardtronics Inc	(253)	(0.00)
(784)	Carrizo Oil & Gas Inc	(135)	(0.00)
(259)	Casey's General Stores Inc	(1,975)	(0.00)
1,203	Catalent Inc	(1,647)	(0.00)
45	Caterpillar Inc	(159)	(0.00)
(42)	Cavium Inc	(1)	(0.00)
747	CBOE Holdings Inc	(165)	(0.00)
106	CBRE Group Inc	(112)	(0.00)
377	CBS Corporation - Class B Shares Non Voting	(2,176)	(0.00)
41	CDW Corporation	(112)	(0.00)
(14)	Celanese Corporation	(3)	(0.00)
(387)	CF Industries Holdings Inc	(289)	(0.00)
506	Charles River Laboratories	(1,778)	(0.00)
1,352	Chico's FAS Inc	(447)	(0.00)
337	Childrens Place Inc	(167)	(0.00)
460	Chubb Corporation	(2,275)	(0.00)
384	Cincinnati Financial Corporation	(363)	(0.00)
299	Cintas Corporation	(141)	(0.00)
(60)	Cirrus Logic Inc	(6)	(0.00)
444	Citizens Financial Group	(323)	(0.00)
329	Clorox Company	(1,213)	(0.00)
1,515	Coach Inc	(6,401)	(0.02)
(3,391)	Cobalt International Energy	(151)	(0.00)
871	Coca-Cola Company	(1,459)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
786	Coca-Cola Enterprises	(1,367)	(0.00)
(709)	Cogent Communications Holdings	(2,101)	(0.00)
238	Cognizant Technology Solutions - Class A Shares	(15)	(0.00)
326	Colgate-Palmolive Company	(650)	(0.00)
72	CommScope Holding Company Inc	(102)	(0.00)
620	Commvault Systems Inc	(2,170)	(0.00)
446	Computer Sciences Corporation	(118)	(0.00)
(328)	Concho Resources Inc	(97)	(0.00)
916	Cooper Tire & Rubber	(3,135)	(0.00)
375	CR Bard Inc	(251)	(0.00)
64	Crane Company	(220)	(0.00)
36	Cree Inc	(166)	(0.00)
30	Cummins Inc	(299)	(0.00)
50	Curtiss-Wright Corporation	(2)	(0.00)
1,074	Cyberonics Inc	(4,246)	(0.01)
(247)	Cypress Semiconductor Corporation	(43)	(0.00)
1,460	Dana Holding Corporation	(1,754)	(0.00)
43	Danaher Corporation	(60)	(0.00)
431	Deckers Outdoor Corporation	(985)	(0.00)
426	Deluxe Corporation	(1,472)	(0.00)
1,246	Dentsply International Inc	(655)	(0.00)
935	Devry Education Group Inc	(3,008)	(0.00)
120	Diamond Resorts International Inc	(252)	(0.00)
(496)	Diamondback Energy Inc	(28)	(0.00)
431	Dicks Sporting Goods Inc	(499)	(0.00)
212	Dillards Inc - Class A Shares	(782)	(0.00)
253	Dineequity Inc	(203)	(0.00)
(863)	Diplomat Pharmacy Inc	(4,515)	(0.01)
176	DIRECTV	(48)	(0.00)
741	Discover Financial Services	(526)	(0.00)
287	Dish Network Corporation - Class A Shares	(1,076)	(0.00)
14	Dolby Laboratories Inc - Class A Shares	(6)	(0.00)
239	Dollar General Corporation	(96)	(0.00)
105	Donaldson Company Inc	(59)	(0.00)
138	Dorman Products Inc	(339)	(0.00)
53	Dover Corporation	(384)	(0.00)
469	Dr Pepper Snapple Group Inc	(1,847)	(0.00)
667	DSW Inc - Class A Shares	(699)	(0.00)
(459)	Eastman Chemical Company	(1,652)	(0.00)
56	Eaton Corporation Plc	(307)	(0.00)
1,083	Eaton Vance Corporation	(3,166)	(0.00)
34	Echostar Corporation - Class A Shares	(80)	(0.00)
67	Emerson Electric Company	(426)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
(573)	Energen Corporation	(1,129)	(0.00)
(198)	Entegris Inc	(3)	(0.00)
(3,055)	EP Energy Corporation - Class A Shares	(3,762)	(0.01)
219	Equifax Inc	(57)	(0.00)
294	Essendant Inc	(138)	(0.00)
207	Expedia Inc	(20)	(0.00)
58	Express Inc	(18)	(0.00)
(1,193)	Exterran Holdings Inc	(1,093)	(0.00)
192	Fairchild Semiconductor Inte	(411)	(0.00)
1,425	Federated Investors Inc - Class B Shares	(692)	(0.00)
473	Fidelity National Information Services	(1,240)	(0.00)
676	First Cash Financial Services Inc	(1,718)	(0.00)
75	Flir Systems Inc	(6)	(0.00)
1,428	Flowers Foods Inc	(2,038)	(0.00)
68	Flowserve Corporation	(293)	(0.00)
70	Fluor Corporation	(342)	(0.00)
687	Ford Motor Company	(158)	(0.00)
758	Fossil Group Inc	(6,080)	(0.02)
198	Foundation Medicine Inc	(653)	(0.00)
868	Franklin Resources Inc	(2,480)	(0.00)
557	Fresh Del Monte Produce Inc	(349)	(0.00)
517	Gamestop Corporation - Class A Shares	(423)	(0.00)
361	Gannett Company Inc	(163)	(0.00)
584	Gap Inc	(432)	(0.00)
93	Generac Holdings Inc	(271)	(0.00)
137	General Electric Company	(149)	(0.00)
620	General Mills Inc	(543)	(0.00)
21	Genesco Inc	(24)	(0.00)
1,834	Gentex Corporation	(1,925)	(0.00)
249	Genuine Parts Company	(627)	(0.00)
1,604	Globus Medical Inc - Class A Shares	(10)	(0.00)
501	GNC Holdings Inc - Class A Shares	(732)	(0.00)
522	GoDaddy Inc	(425)	(0.00)
725	Goodyear Tire & Rubber Company	(845)	(0.00)
55	Google Inc	(960)	(0.00)
51	Graco Inc	(127)	(0.00)
40	Greenbrier Companies Inc	(582)	(0.00)
4,410	Groupon Inc	(1,489)	(0.00)
339	Guess Inc	(246)	(0.00)
916	H&R Block Inc	(1,005)	(0.00)
177	Harman International	(1,872)	(0.00)
1,049	Hartford Financial Services Group	(671)	(0.00)
64	HEICO Corporation	(116)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
81	Hershey Company	(906)	(0.00)
475	Hibbett Sports Inc	(664)	(0.00)
202	Home Depot Inc	(320)	(0.00)
36	Honeywell International Inc	(132)	(0.00)
258	Hormel Foods Corporation	(55)	(0.00)
1,069	Houghton Mifflin Harcourt Company	(1,397)	(0.00)
34	Hubbell Inc	(47)	(0.00)
34	Huntington Ingalls Industries Inc	(311)	(0.00)
478	Hyatt Hotels Corporation - Class A Shares	(346)	(0.00)
180	IBM US	(860)	(0.00)
2,082	Iconix Brand Group Inc	(6,638)	(0.02)
113	ICU Medical Inc	(50)	(0.00)
48	IDEX Corporation	(1)	(0.00)
535	Idexx Laboratories Inc	(2,985)	(0.00)
41	Illinois Tool Works Inc	(195)	(0.00)
429	Impax Laboratories Inc	(518)	(0.00)
425	Ingredion Inc	(566)	(0.00)
(24)	Integrated Device Technology Inc	(11)	(0.00)
192	Intercontinental Exchange Inc	(1,157)	(0.00)
1,084	Interpublic Group of Companies Inc	(1,584)	(0.00)
76	Intuitive Surgical Inc	(1,190)	(0.00)
1,135	Invesco Limited	(3,324)	(0.01)
469	Isis Pharmaceuticals Inc	(3,552)	(0.01)
90	ITT Corporation	(135)	(0.00)
119	Jabil Circuit Inc	(349)	(0.00)
451	Jack Henry & Associates Inc	(1,024)	(0.00)
255	Jack In The Box Inc	(32)	(0.00)
92	Jacobs Engineering Group Inc	(294)	(0.00)
2,545	Janus Capital Group Inc	(1,287)	(0.00)
(685)	Jetblue Airways Corporation	(158)	(0.00)
91	JM Smucker Company	(788)	(0.00)
382	John Wiley & Sons - Class A Shares	(1,539)	(0.00)
360	Johnson & Johnson	(1,219)	(0.00)
103	Joy Global Inc	(591)	(0.00)
700	KAR Auction Services Inc	(516)	(0.00)
539	Kellogg Company	(631)	(0.00)
110	Kennametal Inc	(357)	(0.00)
21	Keysight Technologies Inc	(38)	(0.00)
359	Kohl's Corporation	(411)	(0.00)
98	L Brands Inc	(57)	(0.00)
32	L-3 Communications Holdings Inc	(179)	(0.00)
(976)	Laclede Group Inc	(321)	(0.00)
(2)	LAM Research Corporation	(1)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
253	Lancaster Colony Corporation	(624)	(0.00)
780	LA-Z-Boy Inc	(157)	(0.00)
159	Lear Corporation	(619)	(0.00)
838	Legg Mason Inc	(2,642)	(0.00)
33	Lennox International Inc	(197)	(0.00)
790	Liberty Interactive Corporation - Class A Shares	(874)	(0.00)
61	Lincoln Electric Holdings Inc	(492)	(0.00)
29	Littelfuse Inc	(49)	(0.00)
(85)	LKQ Corporation	(129)	(0.00)
279	LogMeIn Inc	(2)	(0.00)
329	Lowes Companies Inc	(1,031)	(0.00)
(76)	M/A-COM Technology Solutions Holdings Inc	(3)	(0.00)
332	Macys Inc	(819)	(0.00)
218	Mallinckrodt Plc	(1,978)	(0.00)
355	Marriott International - Class A Shares	(1,079)	(0.00)
136	Masco Corporation	(116)	(0.00)
(1,564)	Matador Resources Company	(1,874)	(0.00)
276	Maximus Inc	(119)	(0.00)
1,084	MBIA Inc	(929)	(0.00)
283	Mcdonalds Corporation	(249)	(0.00)
271	McKesson Corporation	(2,443)	(0.00)
43	Mead Johnson Nutrition Company	(342)	(0.00)
324	Medivation Inc	(3,478)	(0.01)
(2,055)	Memorial Resource Development	(958)	(0.00)
615	Merck & Company Inc	(1,525)	(0.00)
264	Meredith Corporation	(310)	(0.00)
(22)	Microchip Technology Inc	(2)	(0.00)
(53)	Microsemi Corporation	(59)	(0.00)
666	Microsoft Corporation	(553)	(0.00)
56	MicroStrategy Inc	(402)	(0.00)
221	Molson Coors Brewing Company - Class B Shares	(1,157)	(0.00)
76	Monro Muffler Brake Inc	(181)	(0.00)
52	MSC Industrial Direct Company Inc	(77)	(0.00)
529	MSCI Inc	(302)	(0.00)
142	Mueller Industries Inc	(114)	(0.00)
395	Mueller Water Products Inc - Class A Shares	(140)	(0.00)
390	Murphy USA Inc	(926)	(0.00)
498	Mylan NV	(1,443)	(0.00)
58	National Instruments Corporation	(68)	(0.00)
1,282	Nationstar Mortgage Holdings	(4,035)	(0.01)
2,342	Navient Corporation	(4,125)	(0.01)
60	NCR Corporation	(53)	(0.00)
80	Netgear Inc	(94)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
803	Netscout Systems Inc	(4,346)	(0.01)
(1,047)	Newfield Exploration Company	(1,420)	(0.00)
800	NewLink Genetics Corporation	(105)	(0.00)
1,448	News Corporation - Class A Shares	(1,383)	(0.00)
576	Nielsen NV	(269)	(0.00)
(99)	NiSource Inc	(142)	(0.00)
48	Nordson Corporation	(249)	(0.00)
30	Nordstrom Inc	(190)	(0.00)
23	Northrop Grumman Corporation	(24)	(0.00)
527	NorthStar Asset Management Group Inc	(983)	(0.00)
39	NVR Inc	(365)	(0.00)
764	Old Republic International Corporation	(174)	(0.00)
300	Omnicom Group Inc	(2,041)	(0.00)
(147)	ONE Gas Inc	(64)	(0.00)
729	Oracle Corporation Swap	(2,179)	(0.00)
46	Oreilly Automotive Inc	(158)	(0.00)
87	Oshkosh Corporation	(1,019)	(0.00)
33	OSI Systems Inc	(73)	(0.00)
298	Outerwall Inc	(816)	(0.00)
88	Owens Corning	(56)	(0.00)
139	Pacira Pharmaceuticals Inc	(1,075)	(0.00)
540	Parexel International Corporation	(1,684)	(0.00)
32	Parker-Hannifin Corporation	(241)	(0.00)
(2,162)	Parsley Energy Inc - Class A Shares	(170)	(0.00)
(1,754)	Pattern Energy Group Inc	(140)	(0.00)
625	Paychex Inc	(1,459)	(0.00)
5,475	PDL Biopharma Inc	(640)	(0.00)
79	Penske Automotive Group Inc	(66)	(0.00)
(1,895)	Pepco Holdings Inc	(170)	(0.00)
367	Pepsico Inc	(1,189)	(0.00)
1,047	Pfizer Inc	(1,101)	(0.00)
1,432	Pilgrims Pride Corporation	(3,277)	(0.01)
250	Pinnacle Entertainment Inc	(131)	(0.00)
1,199	Pitney Bowes Inc	(1,830)	(0.00)
46	Plexus Corporation	(80)	(0.00)
151	Pool Corporation	(49)	(0.00)
18	Precision Castparts Corporation	(339)	(0.00)
2	Priceline.Com Inc	(7)	(0.00)
(464)	PriceSmart Inc	(4,464)	(0.01)
761	Primerica Inc	(618)	(0.00)
662	Principal Financial Group	(217)	(0.00)
611	Procter & Gamble Company	(1,825)	(0.00)
2,602	Pultegroup Inc	(1,603)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
(37)	Qorvo Inc	(58)	(0.00)
127	Quanta Services Inc	(65)	(0.00)
653	Quest Diagnostics Inc	(837)	(0.00)
197	Rackspace Hosting Inc	(879)	(0.00)
396	Ralph Lauren Corporation	(1,635)	(0.00)
40	Raytheon Company	(408)	(0.00)
670	Republic Services Inc	(706)	(0.00)
1,164	ResMed Inc	(6,198)	(0.02)
322	Reynolds American Inc	(268)	(0.00)
(4,585)	Rite Aid Corporation	(1,031)	(0.00)
429	Robert Half International Inc	(800)	(0.00)
30	Rockwell Automation Inc	(15)	(0.00)
40	Rockwell Collins Inc	(224)	(0.00)
288	Ross Stores Inc	(559)	(0.00)
1,838	Rovi Corporation	(4,489)	(0.01)
1,405	RR Donnelley & Sons Company	(2,380)	(0.00)
(1,376)	RSP Permian Inc	(1,163)	(0.00)
372	Sabre Corporation	(308)	(0.00)
442	Sanderson Farms Inc	(2,530)	(0.00)
22	Sanmina Corporation	(26)	(0.00)
(236)	SBA Communications Corporation - Class A Shares	(272)	(0.00)
323	Scripps Networks Interactive - Class A Shares	(873)	(0.00)
1,438	Seaworld Entertainment Inc	(2,575)	(0.00)
616	Select Comfort Corporation	(417)	(0.00)
(499)	Semgroup Corporation - Class A Shares	(565)	(0.00)
11	Semtech Corporation	(18)	(0.00)
926	Service Corporation International	(109)	(0.00)
437	Shutterfly Inc	(59)	(0.00)
82	Shutterstock Inc	(157)	(0.00)
419	Sinclair Broadcast Group - Class A Shares	(1,158)	(0.00)
605	Six Flags Entertainment Corporation	(1,603)	(0.00)
(29)	Skyworks Solutions Inc	(25)	(0.00)
489	Solarwinds Inc	(1,762)	(0.00)
662	Solera Holdings Inc	(3,584)	(0.01)
595	Sonic Corporation	(1,685)	(0.00)
69	Spirit Aerosystems Holding - Class A Shares	(29)	(0.00)
50	SPX Corporation	(133)	(0.00)
1,446	Staples Inc	(1,262)	(0.00)
336	Starwood Hotels & Resorts	(538)	(0.00)
358	State Street Corporation	(478)	(0.00)
416	Steris Corporation	(349)	(0.00)
661	Stifel Financial Corporation	(940)	(0.00)
(97)	SunEdison Inc	(37)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
(100)	SunPower Corporation	(8)	(0.00)
1,381	SunTrust Banks Inc	(115)	(0.00)
1,265	Symantec Corporation	(1,705)	(0.00)
549	T Rowe Price Group Inc	(2,285)	(0.00)
1,051	Take-Two Interactive Software Inc	(503)	(0.00)
1	Talen Energy Corporation	(2)	(0.00)
271	Target Corporation	(631)	(0.00)
48	Tech Data Corporation	(254)	(0.00)
246	Tenneco Inc	(724)	(0.00)
798	Teradata Corporation	(4,269)	(0.01)
161	Terex Corporation	(803)	(0.00)
(1,345)	TerraForm Power Inc	(404)	(0.00)
277	Thermo Fisher Scientific Inc	(355)	(0.00)
546	Thomson Reuters Corporation	(1,329)	(0.00)
512	Thor Industries Inc	(2,741)	(0.00)
144	Tiffany & Company	(238)	(0.00)
102	Timken Company	(387)	(0.00)
2,887	Tivo Inc	(2,304)	(0.00)
337	TJX Companies Inc	(320)	(0.00)
(701)	T-Mobile US Inc	(284)	(0.00)
1,064	Toll Brothers Inc	(225)	(0.00)
54	Toro Company	(51)	(0.00)
33	Towers Watson & Company	(428)	(0.00)
22	Tractor Supply Company	(43)	(0.00)
450	Travelers Companies Inc	(3,584)	(0.01)
88	Trimble Navigation Limited	(4)	(0.00)
767	TriNet Group Inc	(875)	(0.00)
138	Trinity Industries Inc	(682)	(0.00)
57	Triumph Group Inc	(149)	(0.00)
813	Tupperware Brands Corporation	(2,626)	(0.00)
643	Twenty-First Century Fox - Class A Shares	(911)	(0.00)
653	Tyco International Plc	(1,620)	(0.00)
86	Ubiquiti Networks Inc	(17)	(0.00)
235	UniFirst Corporation	(1,299)	(0.00)
233	Unisys Corporation	(209)	(0.00)
34	United Technologies Corporation	(254)	(0.00)
210	United Therapeutics Corporation	(1,873)	(0.00)
270	Urban Outfitters Inc	(92)	(0.00)
162	US Bancorp	(93)	(0.00)
(4,603)	UTi Worldwide Inc	(2,042)	(0.00)
93	Valeant Pharmaceuticals International	(242)	(0.00)
31	Valmont Industries Inc	(214)	(0.00)
777	Vantiv Inc - Class A Shares	(1,593)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
764	Varian Medical Systems Inc	(3,922)	(0.01)
70	VeriFone Systems Inc	(133)	(0.00)
477	Verisign Inc	(1,533)	(0.00)
758	VF Corporation	(2,077)	(0.00)
323	Viacom Inc - Class B Shares	(1,087)	(0.00)
439	Visa Inc - Class A Shares	(115)	(0.00)
197	Vitamin Shoppe Inc	(293)	(0.00)
341	Vmware - Class A Shares	(333)	(0.00)
1,344	VWR Corporation	(472)	(0.00)
16	Wabtec Corporation	(106)	(0.00)
902	Waddell & Reed Financial - Class A Shares	(1,653)	(0.00)
(453)	Walgreens Boots Alliance Inc NPV	(91)	(0.00)
99	Waste Connections Inc	(90)	(0.00)
566	Waste Management Inc	(1,804)	(0.00)
276	Waters Corporation	(991)	(0.00)
72	Watts Water Technologies Inc	(151)	(0.00)
668	Webmd Health Corporation	(964)	(0.00)
54	Wesco International Inc	(241)	(0.00)
1,440	Western Union Company	(674)	(0.00)
263	WEX Inc	(103)	(0.00)
65	Whirlpool Corporation	(454)	(0.00)
(1,193)	Whiting Petroleum Corporation	(1,321)	(0.00)
(731)	Williams Companies Inc	(5,138)	(0.01)
1,849	Wolverine World Wide Inc	(4,158)	(0.01)
(464)	WR Grace & Company	(365)	(0.00)
16	WW Grainger Inc	(136)	(0.00)
331	Wyndham Worldwide Corporation	(863)	(0.00)
2,717	Xerox Corporation	(3,950)	(0.00)
417	Zimmer Holdings Inc	(2,522)	(0.00)
754	Zoetis Inc	(119)	(0.00)
		<u>(403,301)</u>	<u>(0.33)</u>
Total contracts for difference		<u>(2,799,455)</u>	<u>(2.34)</u>
Future contracts			
Australia			
65	Australia 10 Years Bond Future September 2015	(18,335)	(0.02)
14	SPI 200 Index Future September 2015	(51,573)	(0.04)
		<u>(69,908)</u>	<u>(0.06)</u>
Canada			
(50)	Bank Acceptance Future March 2016	(10,783)	(0.01)
1	S&P/TSX 60 Index Future September 2015	(3,893)	(0.00)
		<u>(14,676)</u>	<u>(0.01)</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Future contracts (continued)			
China			
4	FTSE China A50 Index Future July 2015	(2,367)	(0.00)
European Union			
95	3 Months EURO EURIBOR Future December 2015	(1,128)	(0.00)
Germany			
34	EURO BOBL Bond Future September 2015	(6,440)	(0.01)
39	EURO BTP Bond Future September 2015	(69,042)	(0.06)
(2)	EURO BUXL 30 Years Bond Future September 2015	(4,412)	(0.00)
(6)	Short EURO BTP Bond Future September 2015	(490)	(0.00)
		(80,384)	(0.07)
Hong Kong			
15	Hang Seng Index Future July 2015	(73,350)	(0.06)
3	H-Shares Index Future July 2015	(11,687)	(0.01)
		(85,037)	(0.07)
India			
(17)	SGX CNX Nifty Index Future July 2015	(61)	(0.00)
Italy			
(11)	FTSE/MIB Index Future September 2015	(14,111)	(0.01)
Japan			
(10)	Japan 10 Years (OSE) Bond Future September 2015	(11,686)	(0.01)
3	Topix Index Future September 2015	(10,542)	(0.01)
		(22,228)	(0.02)
Mexico			
5	MEX Bolsa Index Future September 2015	(951)	(0.00)
New Zealand			
(14)	3 Month New Zealand Bill Future December 2015	(6,996)	(0.01)
(6)	3 Month New Zealand Bill Future March 2016	(263)	(0.00)
		(7,259)	(0.01)
Norway			
5	OBX Index Future July 2015	(278)	(0.00)
South Africa			
(5)	FTSE/JSE Top 40 Index Future September 2015	(666)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Future contracts (continued)			
South Korea			
34	Korea 10 Years Bond Future September 2015	(1,121)	(0.00)
189	Korea 3 Years Bond Future September 2015	(13,510)	(0.01)
(52)	KOSPI2 Index Future September 2015	(23,981)	(0.02)
		<u>(38,612)</u>	<u>(0.03)</u>
Switzerland			
(74)	Swiss Market Index Future September 2015	(12,712)	(0.01)
Taiwan			
2	MSCI Taiwan Index Future July 2015	(720)	(0.00)
(5)	Taiex Index Future July 2015	(3,105)	(0.00)
		<u>(3,825)</u>	<u>(0.00)</u>
United Kingdom			
115	3 Months EURO EURIBOR Future March 2018	(1,017)	(0.00)
71	90 Days Sterling Future December 2015	(4,305)	(0.00)
58	90 Days Sterling Future June 2017	(13,683)	(0.01)
126	90 Days Sterling Future September 2016	(25,655)	(0.02)
6	FTSE 100 Index Future September 2015	(3,401)	(0.00)
(175)	Long GILT Bond Future September 2015	(176,032)	(0.16)
		<u>(224,093)</u>	<u>(0.19)</u>
United States			
14	90 Days EURO \$ Future December 2018	(1,075)	(0.00)
(57)	CBOE VIX Index Future August 2015	(335)	(0.00)
(49)	CBOE VIX Index Future July 2015	(11,335)	(0.01)
(12)	CBOE VIX Index Future November 2015	(5,780)	(0.00)
(26)	CBOE VIX Index Future October 2015	(4,910)	(0.00)
(1)	Dollar Index Currency Future September 2015	(1,171)	(0.00)
12	Russell 2,000 Mini Index Future September 2015	(17,410)	(0.02)
(330)	US 10 Years Bond Future September 2015	(241,344)	(0.21)
7	US Long Bond Bond Future September 2015	(875)	(0.00)
		<u>(284,235)</u>	<u>(0.24)</u>
Total future contracts		<u>(862,531)</u>	<u>(0.72)</u>
Options			
Australia			
(1)	Call on 5,675 AS51 Index 16 July 2015	(105)	(0.00)
(3)	Call on 5,700 AS51 Index 16 July 2015	(240)	(0.00)
(1)	Call on 5,725 AS51 Index 16 July 2015	(61)	(0.00)
(4)	Call on 5,750 AS51 Index 16 July 2015	(181)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
Australia (continued)			
(4)	Call on 5,775 AS51 Index 16 July 2015	(135)	(0.00)
(5)	Call on 5,825 AS51 Index 16 July 2015	(96)	(0.00)
(5)	Call on 5,850 AS51 Index 16 July 2015	(69)	(0.00)
(4)	Call on 5,875 AS51 Index 16 July 2015	(43)	(0.00)
(5)	Call on 5,900 AS51 Index 16 July 2015	(38)	(0.00)
(6)	Call on 5,925 AS51 Index 16 July 2015	(37)	(0.00)
(4)	Put on 5,225 AS51 Index 16 July 2015	(892)	(0.00)
(5)	Put on 5,250 AS51 Index 16 July 2015	(1,272)	(0.00)
(5)	Put on 5,300 AS51 Index 16 July 2015	(1,641)	(0.00)
(1)	Put on 5,325 AS51 Index 16 July 2015	(373)	(0.00)
(1)	Put on 5,350 AS51 Index 16 July 2015	(422)	(0.00)
(4)	Put on 5,400 AS51 Index 16 July 2015	(2,158)	(0.00)
(3)	Put on 5,425 AS51 Index 16 July 2015	(1,829)	(0.00)
(3)	Put on 5,450 AS51 Index 16 July 2015	(2,064)	(0.00)
(3)	Put on 5,525 AS51 Index 16 July 2015	(2,928)	(0.00)
(3)	Put on 5,575 AS51 Index 16 July 2015	(3,652)	(0.00)
(3)	Put on 5,625 AS51 Index 16 July 2015	(4,489)	(0.01)
(3)	Put on 5,650 AS51 Index 16 July 2015	(4,981)	(0.01)
		<u>(27,706)</u>	<u>(0.02)</u>
European Union			
(300,000)	EUR Call/GBP Put K=0.7231 30 July 2015	(1,692)	(0.00)
(200,000)	EUR Call/GBP Put K=0.7243 23 July 2015	(800)	(0.00)
(300,000)	EUR Call/GBP Put K=0.7253 23 July 2015	(1,101)	(0.00)
(500,000)	EUR Call/GBP Put K=0.7264 27 July 2015	(1,930)	(0.00)
(700,000)	EUR Call/GBP Put K=0.7265 30 July 2015	(3,057)	(0.00)
(500,000)	EUR Call/GBP Put K=0.7266 29 July 2015	(2,075)	(0.00)
(300,000)	EUR Call/GBP Put K=0.7292 21 July 2015	(685)	(0.00)
(600,000)	EUR Call/GBP Put K=0.7296 22 July 2015	(1,409)	(0.00)
(600,000)	EUR Call/GBP Put K=0.7309 20 July 2015	(1,079)	(0.00)
(600,000)	EUR Call/GBP Put K=0.7316 16 July 2015	(777)	(0.00)
(500,000)	EUR Call/GBP Put K=0.7318 01 July 2015	(4)	(0.00)
(600,000)	EUR Call/GBP Put K=0.7336 02 July 2015	(57)	(0.00)
(500,000)	EUR Call/GBP Put K=0.7374 14 July 2015	(280)	(0.00)
(800,000)	EUR Call/GBP Put K=0.7395 16 July 2015	(449)	(0.00)
(700,000)	EUR Call/GBP Put K=0.7412 15 July 2015	(357)	(0.00)
(100,000)	EUR Call/GBP Put K=0.743 02 July 2015	(2)	(0.00)
(600,000)	EUR Call/GBP Put K=0.7453 13 July 2015	(255)	(0.00)
(500,000)	EUR Call/GBP Put K=0.7458 08 July 2015	(152)	(0.00)
(700,000)	EUR Call/GBP Put K=0.7479 09 July 2015	(212)	(0.00)
(200,000)	EUR Call/GBP Put K=0.7502 07 July 2015	(49)	(0.00)
(200,000)	EUR Call/GBP Put K=0.7538 09 July 2015	(51)	(0.00)
(1,000,000)	EUR Call/JPY Put K=138.3 01 July 2015	(297)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
European Union (continued)			
(600,000)	EUR Call/JPY Put K=139.64 02 July 2015	(208)	(0.00)
(600,000)	EUR Call/JPY Put K=140.22 30 July 2015	(3,544)	(0.00)
(800,000)	EUR Call/JPY Put K=140.48 30 July 2015	(4,321)	(0.00)
(700,000)	EUR Call/JPY Put K=140.89 27 July 2015	(2,861)	(0.00)
(100,000)	EUR Call/JPY Put K=141.46 02 July 2015	(16)	(0.00)
(900,000)	EUR Call/JPY Put K=141.57 29 July 2015	(3,108)	(0.00)
(300,000)	EUR Call/JPY Put K=141.64 14 July 2015	(397)	(0.00)
(800,000)	EUR Call/JPY Put K=141.79 23 July 2015	(1,906)	(0.00)
(800,000)	EUR Call/JPY Put K=142.07 23 July 2015	(1,674)	(0.00)
(500,000)	EUR Call/JPY Put K=142.28 15 July 2015	(508)	(0.00)
(300,000)	EUR Call/JPY Put K=142.29 09 July 2015	(170)	(0.00)
(600,000)	EUR Call/JPY Put K=142.57 16 July 2015	(577)	(0.00)
(700,000)	EUR Call/JPY Put K=142.59 21 July 2015	(962)	(0.00)
(700,000)	EUR Call/JPY Put K=142.78 22 July 2015	(950)	(0.00)
(600,000)	EUR Call/JPY Put K=142.81 17 July 2015	(561)	(0.00)
(300,000)	EUR Call/JPY Put K=142.94 13 July 2015	(173)	(0.00)
(600,000)	EUR Call/JPY Put K=142.98 16 July 2015	(449)	(0.00)
(300,000)	EUR Put/GBP Call K=0.6904 30 July 2015	(1,529)	(0.00)
(700,000)	EUR Put/GBP Call K=0.6942 30 July 2015	(4,464)	(0.00)
(300,000)	EUR Put/GBP Call K=0.6972 23 July 2015	(1,884)	(0.00)
(200,000)	EUR Put/GBP Call K=0.6976 23 July 2015	(1,288)	(0.00)
(300,000)	EUR Put/GBP Call K=0.698 21 July 2015	(1,846)	(0.00)
(500,000)	EUR Put/GBP Call K=0.6981 29 July 2015	(3,884)	(0.00)
(500,000)	EUR Put/GBP Call K=0.6984 27 July 2015	(3,734)	(0.00)
(600,000)	EUR Put/GBP Call K=0.7 22 July 2015	(4,363)	(0.00)
(600,000)	EUR Put/GBP Call K=0.7007 16 July 2015	(3,775)	(0.00)
(600,000)	EUR Put/GBP Call K=0.7021 20 July 2015	(4,679)	(0.00)
(500,000)	EUR Put/GBP Call K=0.7038 01 July 2015	(407)	(0.00)
(500,000)	EUR Put/GBP Call K=0.7051 14 July 2015	(4,018)	(0.00)
(600,000)	EUR Put/GBP Call K=0.7056 02 July 2015	(1,728)	(0.00)
(800,000)	EUR Put/GBP Call K=0.7068 16 July 2015	(7,771)	(0.02)
(700,000)	EUR Put/GBP Call K=0.7078 15 July 2015	(7,079)	(0.02)
(600,000)	EUR Put/GBP Call K=0.7126 13 July 2015	(8,061)	(0.02)
(100,000)	EUR Put/GBP Call K=0.7152 02 July 2015	(1,164)	(0.00)
(700,000)	EUR Put/GBP Call K=0.7162 09 July 2015	(11,415)	(0.02)
(500,000)	EUR Put/GBP Call K=0.7163 08 July 2015	(8,102)	(0.02)
(200,000)	EUR Put/GBP Call K=0.7203 07 July 2015	(4,154)	(0.00)
(200,000)	EUR Put/GBP Call K=0.7225 09 July 2015	(4,787)	(0.00)
(600,000)	EUR Put/JPY Call K=132.50 30 July 2015	(4,656)	(0.00)
(1,000,000)	EUR Put/JPY Call K=132.57 01 July 2015	(128)	(0.00)
(800,000)	EUR Put/JPY Call K=132.68 30 July 2015	(6,462)	(0.01)
(600,000)	EUR Put/JPY Call K=133.81 02 July 2015	(691)	(0.00)
(700,000)	EUR Put/JPY Call K=134.55 27 July 2015	(7,954)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
European Union (continued)			
(300,000)	EUR Put/JPY Call K=134.74 14 July 2015	(2,529)	(0.00)
(900,000)	EUR Put/JPY Call K=135.02 29 July 2015	(11,889)	(0.01)
(500,000)	EUR Put/JPY Call K=135.12 15 July 2015	(4,889)	(0.00)
(100,000)	EUR Put/JPY Call K=135.25 02 July 2015	(313)	(0.00)
(300,000)	EUR Put/JPY Call K=135.38 09 July 2015	(2,606)	(0.00)
(600,000)	EUR Put/JPY Call K=135.41 16 July 2015	(6,576)	(0.01)
(800,000)	EUR Put/JPY Call K=135.7 23 July 2015	(11,040)	(0.01)
(700,000)	EUR Put/JPY Call K=135.71 21 July 2015	(9,234)	(0.01)
(800,000)	EUR Put/JPY Call K=135.71 23 July 2015	(11,066)	(0.01)
(300,000)	EUR Put/JPY Call K=135.87 13 July 2015	(3,394)	(0.00)
(600,000)	EUR Put/JPY Call K=136.21 16 July 2015	(8,150)	(0.01)
(700,000)	EUR Put/JPY Call K=136.22 22 July 2015	(10,683)	(0.01)
(600,000)	EUR Put/JPY Call K=136.48 17 July 2015	(8,970)	(0.01)
		<u>(240,517)</u>	<u>(0.20)</u>
Germany			
(4)	Call on 11,700 DAX Index 18 September 2015	(5,014)	(0.00)
(1)	Call on 11,750 DAX Index 18 September 2015	(1,163)	(0.00)
(1)	Call on 11,900 DAX Index 18 September 2015	(919)	(0.00)
(5)	Call on 12,050 DAX Index 18 September 2015	(3,563)	(0.00)
(4)	Call on 12,100 DAX Index 18 September 2015	(2,605)	(0.00)
(1)	Call on 12,150 DAX Index 18 September 2015	(594)	(0.00)
(3)	Call on 12,200 DAX Index 18 September 2015	(1,619)	(0.00)
(4)	Call on 12,250 DAX Index 18 September 2015	(1,963)	(0.00)
(3)	Call on 12,300 DAX Index 18 September 2015	(1,334)	(0.00)
(5)	Call on 12,350 DAX Index 18 September 2015	(2,011)	(0.00)
(6)	Call on 12,400 DAX Index 18 September 2015	(2,179)	(0.00)
(2)	Call on 129.50 EURO-BOBL Options 24 July 2015	(968)	(0.00)
(12)	Call on 129.75 EURO-BOBL Options 24 July 2015	(4,211)	(0.00)
(1)	Call on 130 EURO-BOBL Options 24 July 2015	(244)	(0.00)
(30)	Call on 130.25 EURO-BOBL Options 24 July 2015	(5,013)	(0.00)
(2)	Call on 130.50 EURO-BOBL Options 24 July 2015	(222)	(0.00)
(52)	Call on 130.75 EURO-BOBL Options 24 July 2015	(3,765)	(0.00)
(22)	Call on 151 EURO-BUND Options 24 July 2015	(49,025)	(0.04)
(25)	Call on 151.50 EURO-BUND Options 24 July 2015	(47,354)	(0.04)
(4)	Call on 152 EURO-BUND Options 24 July 2015	(6,373)	(0.01)
(6)	Call on 152.50 EURO-BUND Options 24 July 2015	(7,955)	(0.01)
(9)	Call on 153 EURO-BUND Options 24 July 2015	(9,827)	(0.01)
(11)	Call on 153.50 EURO-BUND Options 24 July 2015	(9,805)	(0.01)
(27)	Call on 154 EURO-BUND Options 24 July 2015	(19,253)	(0.02)
(39)	Call on 154.50 EURO-BUND Options 24 July 2015	(22,596)	(0.02)
(30)	Call on 155 EURO-BUND Options 24 July 2015	(13,705)	(0.01)
(16)	Call on 156 EURO-BUND Options 24 July 2015	(4,457)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
Germany (continued)			
(15)	Call on 156.50 EURO-BUND Options 24 July 2015	(3,343)	(0.00)
(29)	Call on 157.50 EURO-BUND Options 24 July 2015	(3,877)	(0.00)
(3)	Call on 3,475 SX5E Index 17 July 2015	(2,905)	(0.00)
(7)	Call on 3,500 SX5E Index 17 July 2015	(5,889)	(0.00)
(5)	Call on 3,525 SX5E Index 17 July 2015	(3,616)	(0.00)
(4)	Call on 3,550 SX5E Index 17 July 2015	(2,469)	(0.00)
(1)	Call on 3,575 SX5E Index 17 July 2015	(521)	(0.00)
(7)	Call on 3,600 SX5E Index 17 July 2015	(3,050)	(0.00)
(3)	Call on 3,625 SX5E Index 17 July 2015	(1,076)	(0.00)
(7)	Call on 3,650 SX5E Index 17 July 2015	(2,043)	(0.00)
(3)	Call on 3,675 SX5E Index 17 July 2015	(702)	(0.00)
(5)	Call on 3,700 SX5E Index 17 July 2015	(925)	(0.00)
(14)	Call on 3,725 SX5E Index 17 July 2015	(1,997)	(0.00)
(12)	Call on 3,750 SX5E Index 17 July 2015	(1,297)	(0.00)
(16)	Call on 3,775 SX5E Index 17 July 2015	(1,266)	(0.00)
(15)	Call on 3,800 SX5E Index 17 July 2015	(852)	(0.00)
(15)	Call on 3,825 SX5E Index 17 July 2015	(585)	(0.00)
(21)	Call on 3,850 SX5E Index 17 July 2015	(562)	(0.00)
(1)	Put on 10,100 DAX Index 18 September 2015	(1,305)	(0.00)
(5)	Put on 10,150 DAX Index 18 September 2015	(6,850)	(0.01)
(1)	Put on 10,200 DAX Index 18 September 2015	(1,438)	(0.00)
(6)	Put on 10,350 DAX Index 18 September 2015	(9,961)	(0.01)
(4)	Put on 10,400 DAX Index 18 September 2015	(6,957)	(0.01)
(5)	Put on 10,450 DAX Index 18 September 2015	(9,114)	(0.01)
(1)	Put on 10,500 DAX Index 18 September 2015	(1,909)	(0.00)
(4)	Put on 10,550 DAX Index 18 September 2015	(7,989)	(0.01)
(3)	Put on 10,600 DAX Index 18 September 2015	(6,271)	(0.01)
(3)	Put on 10,800 DAX Index 18 September 2015	(7,487)	(0.01)
(4)	Put on 10,850 DAX Index 18 September 2015	(10,424)	(0.01)
(2)	Put on 127.50 EURO-BOBL Options 24 July 2015	(32)	(0.00)
(30)	Put on 128.25 EURO-BOBL Options 24 July 2015	(1,670)	(0.00)
(45)	Put on 128.50 EURO-BOBL Options 24 July 2015	(4,010)	(0.00)
(12)	Put on 128.75 EURO-BOBL Options 24 July 2015	(1,537)	(0.00)
(36)	Put on 129 EURO-BOBL Options 24 July 2015	(7,018)	(0.01)
(29)	Put on 129.25 EURO-BOBL Options 24 July 2015	(8,077)	(0.01)
(4)	Put on 145.50 EURO-BUND Options 24 July 2015	(312)	(0.00)
(6)	Put on 146 EURO-BUND Options 24 July 2015	(669)	(0.00)
(29)	Put on 147 EURO-BUND Options 24 July 2015	(5,170)	(0.00)
(11)	Put on 147.50 EURO-BUND Options 24 July 2015	(2,574)	(0.00)
(27)	Put on 148 EURO-BUND Options 24 July 2015	(8,123)	(0.01)
(39)	Put on 148.50 EURO-BUND Options 24 July 2015	(14,774)	(0.01)
(30)	Put on 149 EURO-BUND Options 24 July 2015	(14,373)	(0.01)
(25)	Put on 149.50 EURO-BUND Options 24 July 2015	(15,042)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
Germany (continued)			
(25)	Put on 150 EURO-BUND Options 24 July 2015	(18,663)	(0.02)
(11)	Put on 150.50 EURO-BUND Options 24 July 2015	(10,050)	(0.01)
(13)	Put on 3,125 SX5E Index 17 July 2015	(2,665)	(0.00)
(11)	Put on 3,150 SX5E Index 17 July 2015	(2,660)	(0.00)
(11)	Put on 3,175 SX5E Index 17 July 2015	(3,138)	(0.00)
(11)	Put on 3,200 SX5E Index 17 July 2015	(3,677)	(0.00)
(10)	Put on 3,225 SX5E Index 17 July 2015	(3,900)	(0.00)
(16)	Put on 3,250 SX5E Index 17 July 2015	(7,238)	(0.01)
(16)	Put on 3,275 SX5E Index 17 July 2015	(8,343)	(0.01)
(15)	Put on 3,300 SX5E Index 17 July 2015	(8,992)	(0.01)
(5)	Put on 3,325 SX5E Index 17 July 2015	(3,421)	(0.00)
(3)	Put on 3,350 SX5E Index 17 July 2015	(2,333)	(0.00)
(12)	Put on 3,375 SX5E Index 17 July 2015	(10,563)	(0.02)
(5)	Put on 3,400 SX5E Index 17 July 2015	(4,958)	(0.00)
(11)	Put on 3,425 SX5E Index 17 July 2015	(12,232)	(0.02)
(7)	Put on 3,450 SX5E Index 17 July 2015	(8,696)	(0.02)
(7)	Put on 3,475 SX5E Index 17 July 2015	(9,679)	(0.02)
(6)	Put on 3,575 SX5E Index 17 July 2015	(12,294)	(0.01)
		<u>(551,300)</u>	<u>(0.46)</u>
Hong Kong			
(1)	Call on 14,800 HSCEI Index 30 July 2015	(303)	(0.00)
(1)	Call on 27,200 HSI Index 30 July 2015	(1,522)	(0.00)
(1)	Call on 27,400 HSI Index 30 July 2015	(1,225)	(0.00)
(1)	Call on 27,600 HSI Index 30 July 2015	(967)	(0.00)
(1)	Call on 27,800 HSI Index 30 July 2015	(767)	(0.00)
(1)	Call on 28,000 HSI Index 30 July 2015	(606)	(0.00)
(1)	Call on 28,200 HSI Index 30 July 2015	(458)	(0.00)
(2)	Call on 28,400 HSI Index 30 July 2015	(684)	(0.00)
(1)	Call on 28,800 HSI Index 30 July 2015	(187)	(0.00)
(1)	Call on 29,000 HSI Index 30 July 2015	(129)	(0.00)
(1)	Call on 29,600 HSI Index 30 July 2015	(45)	(0.00)
(1)	Put on 25,200 HSI Index 30 July 2015	(1,716)	(0.00)
(1)	Put on 25,400 HSI Index 30 July 2015	(2,032)	(0.00)
(1)	Put on 25,600 HSI Index 30 July 2015	(2,431)	(0.00)
(1)	Put on 25,800 HSI Index 30 July 2015	(2,902)	(0.00)
(1)	Put on 26,000 HSI Index 30 July 2015	(3,367)	(0.01)
(1)	Put on 26,200 HSI Index 30 July 2015	(3,999)	(0.01)
		<u>(23,340)</u>	<u>(0.02)</u>
Japan			
(1)	Call on 20,375 NKY Index 10 July 2015	(1,716)	(0.00)
(1)	Call on 20,500 NKY Index 10 July 2015	(1,308)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
Japan (continued)			
(1)	Call on 20,750 NKY Index 10 July 2015	(654)	(0.00)
(1)	Call on 21,125 NKY Index 10 July 2015	(172)	(0.00)
(1)	Put on 19,250 NKY Index 10 July 2015	(531)	(0.00)
(1)	Put on 20,000 NKY Index 10 July 2015	(1,675)	(0.00)
(1)	Put on 20,125 NKY Index 10 July 2015	(2,002)	(0.00)
(1)	Put on 20,250 NKY Index 10 July 2015	(2,329)	(0.01)
		<u>(10,387)</u>	<u>(0.01)</u>
South Korea			
(3)	Call on 255 KOSPI2 Index 09 July 2015	(1,156)	(0.00)
(2)	Call on 257.50 KOSPI2 13 August 2015	(1,945)	(0.00)
(6)	Call on 260 KOSPI2 13 August 2015	(3,900)	(0.00)
(3)	Call on 260 KOSPI2 Index 09 July 2015	(161)	(0.00)
(5)	Call on 262.50 KOSPI2 Index 09 July 2015	(112)	(0.00)
(1)	Call on 265 KOSPI2 Index 09 July 2015	(13)	(0.00)
(2)	Call on 267.50 KOSPI2 Index 09 July 2015	(9)	(0.00)
(7)	Call on 272.50 KOSPI2 Index 09 July 2015	(31)	(0.00)
(5)	Call on 275 KOSPI2 Index 09 July 2015	(22)	(0.00)
(6)	Put on 240 KOSPI2 13 August 2015	(3,523)	(0.00)
(2)	Put on 240 KOSPI2 Index 09 July 2015	(242)	(0.00)
(2)	Put on 242.50 KOSPI2 13 August 2015	(1,551)	(0.00)
(2)	Put on 242.50 KOSPI2 Index 09 July 2015	(377)	(0.00)
(2)	Put on 245 KOSPI2 Index 09 July 2015	(610)	(0.00)
(10)	Put on 247.50 KOSPI2 Index 09 July 2015	(4,931)	(0.00)
(3)	Put on 250 KOSPI2 Index 09 July 2015	(2,367)	(0.00)
(4)	Put on 252.50 KOSPI2 Index 09 July 2015	(5,110)	(0.00)
(7)	Put on 257.50 KOSPI2 Index 09 July 2015	(19,611)	(0.03)
(3)	Put on 260 KOSPI2 Index 09 July 2015	(11,565)	(0.02)
		<u>(57,236)</u>	<u>(0.05)</u>
Taiwan			
(9)	Call on 10,000 TWSE Index 15 July 2015	(6)	(0.00)
(4)	Call on 9,400 TWSE Index 15 July 2015	(227)	(0.00)
(3)	Call on 9,600 TWSE Index 15 July 2015	(33)	(0.00)
(7)	Call on 9,800 TWSE Index 15 July 2015	(12)	(0.00)
(10)	Call on 9,900 TWSE Index 15 July 2015	(10)	(0.00)
(4)	Put on 8,800 TWSE Index 15 July 2015	(71)	(0.00)
(5)	Put on 8,900 TWSE Index 15 July 2015	(174)	(0.00)
(9)	Put on 9,000 TWSE Index 15 July 2015	(540)	(0.00)
(10)	Put on 9,100 TWSE Index 15 July 2015	(989)	(0.00)
(10)	Put on 9,200 TWSE Index 15 July 2015	(1,637)	(0.00)
(6)	Put on 9,300 TWSE Index 15 July 2015	(1,497)	(0.00)
		<u>(5,196)</u>	<u>(0.00)</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United Kingdom			
(2)	Call on 6,900 UKX Index 18 September 2015	(1,148)	(0.00)
(2)	Call on 6,975 UKX Index 18 September 2015	(755)	(0.00)
(1)	Call on 7,000 UKX Index 18 September 2015	(322)	(0.00)
(2)	Call on 7,025 UKX Index 18 September 2015	(566)	(0.00)
(3)	Call on 7,050 UKX Index 18 September 2015	(731)	(0.00)
(2)	Call on 7,075 UKX Index 18 September 2015	(409)	(0.00)
(4)	Call on 7,125 UKX Index 18 September 2015	(598)	(0.00)
(5)	Call on 7,150 UKX Index 18 September 2015	(629)	(0.00)
(5)	Put on 6,300 UKX Index 18 September 2015	(10,301)	(0.02)
(1)	Put on 6,325 UKX Index 18 September 2015	(2,178)	(0.00)
(2)	Put on 6,350 UKX Index 18 September 2015	(4,592)	(0.00)
(4)	Put on 6,375 UKX Index 18 September 2015	(9,688)	(0.02)
(2)	Put on 6,400 UKX Index 18 September 2015	(5,096)	(0.00)
(2)	Put on 6,425 UKX Index 18 September 2015	(5,379)	(0.00)
(2)	Put on 6,450 UKX Index 18 September 2015	(5,662)	(0.00)
(3)	Put on 6,475 UKX Index 18 September 2015	(8,964)	(0.01)
		<u>(57,018)</u>	<u>(0.05)</u>
United States			
(391,000)	AUD Call/USD Put K=0.782 08 July 2015	(791)	(0.00)
(313,000)	AUD Call/USD Put K=0.7825 30 July 2015	(1,751)	(0.00)
(392,050)	AUD Call/USD Put K=0.7841 02 July 2015	(220)	(0.00)
(628,000)	AUD Call/USD Put K=0.785 29 July 2015	(2,886)	(0.00)
(706,590)	AUD Call/USD Put K=0.7851 09 July 2015	(1,090)	(0.00)
(78,520)	AUD Call/USD Put K=0.7852 16 July 2015	(204)	(0.00)
(867,020)	AUD Call/USD Put K=0.7882 14 July 2015	(1,410)	(0.00)
(1,024,790)	AUD Call/USD Put K=0.7883 08 July 2015	(920)	(0.00)
(78,920)	AUD Call/USD Put K=0.7892 27 July 2015	(244)	(0.00)
(395,100)	AUD Call/USD Put K=0.7902 15 July 2015	(573)	(0.00)
(790,900)	AUD Call/USD Put K=0.7909 13 July 2015	(854)	(0.00)
(1,107,960)	AUD Call/USD Put K=0.7914 21 July 2015	(2,145)	(0.00)
(1,188,750)	AUD Call/USD Put K=0.7925 07 July 2015	(473)	(0.00)
(238,170)	AUD Call/USD Put K=0.7939 22 July 2015	(393)	(0.00)
(556,360)	AUD Call/USD Put K=0.7948 02 July 2015	(97)	(0.00)
(715,320)	AUD Call/USD Put K=0.7948 09 July 2015	(300)	(0.00)
(478,320)	AUD Call/USD Put K=0.7972 20 July 2015	(481)	(0.00)
(371,900)	AUD Put/USD Call K=0.7438 08 July 2015	(288)	(0.00)
(297,920)	AUD Put/USD Call K=0.7448 30 July 2015	(1,373)	(0.00)
(671,670)	AUD Put/USD Call K=0.7463 09 July 2015	(817)	(0.00)
(374,050)	AUD Put/USD Call K=0.7481 02 July 2015	(169)	(0.00)
(974,090)	AUD Put/USD Call K=0.7493 08 July 2015	(1,393)	(0.00)
(825,000)	AUD Put/USD Call K=0.75 14 July 2015	(2,223)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(75,020)	AUD Put/USD Call K=0.7502 16 July 2015	(244)	(0.00)
(600,800)	AUD Put/USD Call K=0.751 29 July 2015	(3,678)	(0.00)
(751,900)	AUD Put/USD Call K=0.7519 13 July 2015	(2,178)	(0.00)
(375,950)	AUD Put/USD Call K=0.7519 15 July 2015	(1,280)	(0.00)
(1,130,550)	AUD Put/USD Call K=0.7537 07 July 2015	(2,249)	(0.00)
(679,770)	AUD Put/USD Call K=0.7553 09 July 2015	(2,019)	(0.00)
(75,560)	AUD Put/USD Call K=0.7556 27 July 2015	(548)	(0.00)
(1,058,260)	AUD Put/USD Call K=0.7559 21 July 2015	(6,375)	(0.01)
(530,880)	AUD Put/USD Call K=0.7584 02 July 2015	(597)	(0.00)
(227,640)	AUD Put/USD Call K=0.7588 22 July 2015	(1,694)	(0.00)
(457,560)	AUD Put/USD Call K=0.7626 20 July 2015	(3,928)	(0.00)
(3)	Call on 1.11 EURO FX Currency Options 02 July 2015	(3,600)	(0.00)
(3)	Call on 1.125 EURO FX Currency Options 02 July 2015	(975)	(0.00)
(5)	Call on 1.13 EURO FX Currency Options 02 July 2015	(938)	(0.00)
(4)	Call on 1.135 EURO FX Currency Options 02 July 2015	(400)	(0.00)
(5)	Call on 1.14 EURO FX Currency Options 02 July 2015	(281)	(0.00)
(6)	Call on 1.14 EURO FX Currency Options 07 August 2015	(6,525)	(0.01)
(5)	Call on 1.145 EURO FX Currency Options 02 July 2015	(156)	(0.00)
(6)	Call on 1.145 EURO FX Currency Options 07 August 2015	(5,400)	(0.00)
(8)	Call on 1.15 EURO FX Currency Options 02 July 2015	(150)	(0.00)
(5)	Call on 1.15 EURO FX Currency Options 07 August 2015	(3,750)	(0.00)
(9)	Call on 1.155 EURO FX Currency Options 02 July 2015	(113)	(0.00)
(9)	Call on 1.16 EURO FX Currency Options 02 July 2015	(56)	(0.00)
(7)	Call on 1.16 EURO FX Currency Options 07 August 2015	(3,500)	(0.00)
(8)	Call on 1.165 EURO FX Currency Options 02 July 2015	(50)	(0.00)
(8)	Call on 1.165 EURO FX Currency Options 07 August 2015	(3,200)	(0.00)
(9)	Call on 1.17 EURO FX Currency Options 02 July 2015	(56)	(0.00)
(4)	Call on 1.17 EURO FX Currency Options 07 August 2015	(1,300)	(0.00)
(6)	Call on 1.175 EURO FX Currency Options 02 July 2015	(38)	(0.00)
(12)	Call on 1.175 EURO FX Currency Options 07 August 2015	(3,000)	(0.00)
(6)	Call on 1.18 EURO FX Currency Options 02 July 2015	(38)	(0.00)
(22)	Call on 119 US 5 Years Future Options 24 July 2015	(13,234)	(0.01)
(47)	Call on 119.25 US 5 Years Future Options 24 July 2015	(22,031)	(0.03)
(48)	Call on 119.50 US 5 Years Future Options 24 July 2015	(17,250)	(0.01)
(2)	Call on 119.75 US 5 Years Future Options 24 July 2015	(547)	(0.00)
(37)	Call on 120 US 5 Years Future Options 24 July 2015	(7,516)	(0.01)
(5)	Call on 120.25 US 5 Years Future Options 24 July 2015	(742)	(0.00)
(72)	Call on 120.75 US 5 Years Future Options 24 July 2015	(6,188)	(0.01)
(2)	Call on 126 US 10 Years Future Options 24 July 2015	(1,844)	(0.00)
(24)	Call on 126.50 US 10 Years Future Options 24 July 2015	(16,500)	(0.01)
(37)	Call on 127 US 10 Years Future Options 24 July 2015	(18,500)	(0.02)
(39)	Call on 127.50 US 10 Years Future Options 24 July 2015	(14,016)	(0.01)
(37)	Call on 128 US 10 Years Future Options 24 July 2015	(9,828)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(26)	Call on 128.50 US 10 Years Future Options 24 July 2015	(4,875)	(0.00)
(42)	Call on 129 US 10 Years Future Options 24 July 2015	(5,906)	(0.00)
(12)	Call on 151 US Bond Years Future Options 24 July 2015	(25,875)	(0.03)
(14)	Call on 152 US Bond Years Future Options 24 July 2015	(24,063)	(0.03)
(11)	Call on 153 GBP Future Options 02 July 2015	(29,288)	(0.03)
(8)	Call on 153 US Bond Years Future Options 24 July 2015	(10,875)	(0.01)
(12)	Call on 154 GBP Future Options 02 July 2015	(24,525)	(0.03)
(12)	Call on 154 US Bond Years Future Options 24 July 2015	(12,750)	(0.01)
(3)	Call on 154.50 GBP Future Options 02 July 2015	(5,213)	(0.00)
(10)	Call on 155 GBP Future Options 02 July 2015	(14,313)	(0.01)
(14)	Call on 155 US Bond Years Future Options 24 July 2015	(11,594)	(0.01)
(9)	Call on 155.50 GBP Future Options 02 July 2015	(10,238)	(0.01)
(18)	Call on 156 GBP Future Options 02 July 2015	(15,525)	(0.01)
(20)	Call on 156 US Bond Years Future Options 24 July 2015	(12,813)	(0.01)
(8)	Call on 156.50 GBP Future Options 02 July 2015	(4,900)	(0.00)
(11)	Call on 157 US Bond Years Future Options 24 July 2015	(5,328)	(0.00)
(9)	Call on 158 GBP Future Options 02 July 2015	(1,294)	(0.00)
(13)	Call on 158 US Bond Years Future Options 24 July 2015	(4,875)	(0.00)
(6)	Call on 158.50 GBP Future Options 02 July 2015	(450)	(0.00)
(7)	Call on 159 GBP Future Options 02 July 2015	(263)	(0.00)
(6)	Call on 159 GBP Future Options 07 August 2015	(3,263)	(0.00)
(16)	Call on 159 US Bond Years Future Options 24 July 2015	(4,750)	(0.00)
(10)	Call on 159.50 GBP Future Options 02 July 2015	(188)	(0.00)
(5)	Call on 159.50 GBP Future Options 07 August 2015	(2,219)	(0.00)
(9)	Call on 160 GBP Future Options 02 July 2015	(113)	(0.00)
(8)	Call on 160 GBP Future Options 07 August 2015	(2,900)	(0.00)
(5)	Call on 160.50 GBP Future Options 02 July 2015	(31)	(0.00)
(3)	Call on 160.50 GBP Future Options 07 August 2015	(881)	(0.00)
(8)	Call on 161 GBP Future Options 07 August 2015	(1,900)	(0.00)
(12)	Call on 2,120 S&P 500 E-mini Options 17 July 2015	(2,130)	(0.00)
(14)	Call on 2,125 S&P 500 E-mini Options 17 July 2015	(1,925)	(0.00)
(16)	Call on 2,130 S&P 500 E-mini Options 17 July 2015	(1,680)	(0.00)
(28)	Call on 2,135 S&P 500 E-mini Options 17 July 2015	(2,240)	(0.00)
(27)	Call on 2,140 S&P 500 E-mini Options 17 July 2015	(1,620)	(0.00)
(31)	Call on 2,145 S&P 500 E-mini Options 17 July 2015	(1,395)	(0.00)
(27)	Call on 2,150 S&P 500 E-mini Options 17 July 2015	(945)	(0.00)
(26)	Call on 2,155 S&P 500 E-mini Options 17 July 2015	(715)	(0.00)
(30)	Call on 2,160 S&P 500 E-mini Options 17 July 2015	(675)	(0.00)
(22)	Call on 2,165 S&P 500 E-mini Options 17 July 2015	(385)	(0.00)
(27)	Call on 2,170 S&P 500 E-mini Options 17 July 2015	(405)	(0.00)
(27)	Call on 2,175 S&P 500 E-mini Options 17 July 2015	(338)	(0.00)
(1)	Call on 4,465 NDX Index 17 July 2015	(3,220)	(0.00)
(2)	Call on 4,500 NDX Index 17 July 2015	(4,608)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(2)	Call on 4,520 NDX Index 17 July 2015	(3,228)	(0.00)
(1)	Call on 4,525 NDX Index 17 July 2015	(1,494)	(0.00)
(2)	Call on 4,530 NDX Index 17 July 2015	(2,560)	(0.00)
(1)	Call on 4,550 NDX Index 17 July 2015	(880)	(0.00)
(2)	Call on 4,575 NDX Index 17 July 2015	(1,210)	(0.00)
(2)	Call on 4,600 NDX Index 17 July 2015	(700)	(0.00)
(2)	Call on 4,625 NDX Index 17 July 2015	(416)	(0.00)
(2)	Call on 4,650 NDX Index 17 July 2015	(284)	(0.00)
(3)	Call on 4,675 NDX Index 17 July 2015	(201)	(0.00)
(1)	Call on 82 Japan Yen Future Options 07 August 2015	(1,088)	(0.00)
(1)	Call on 82.50 Japan Yen Future Options 07 August 2015	(838)	(0.00)
(5)	Call on 83 Japan Yen Future Options 07 August 2015	(3,188)	(0.00)
(4)	Call on 83.50 Japan Yen Future Options 07 August 2015	(1,950)	(0.00)
(3)	Call on 84 Japan Yen Future Options 07 August 2015	(1,125)	(0.00)
(3)	Call on 84.50 Japan Yen Future Options 02 July 2015	(38)	(0.00)
(2)	Call on 84.50 Japan Yen Future Options 07 August 2015	(575)	(0.00)
(4)	Put on 1.05 EURO FX Currency Options 02 July 2015	(25)	(0.00)
(2)	Put on 1.055 EURO FX Currency Options 02 July 2015	(13)	(0.00)
(12)	Put on 1.055 EURO FX Currency Options 07 August 2015	(5,250)	(0.00)
(1)	Put on 1.065 EURO FX Currency Options 02 July 2015	(13)	(0.00)
(7)	Put on 1.07 EURO FX Currency Options 02 July 2015	(88)	(0.00)
(8)	Put on 1.075 EURO FX Currency Options 02 July 2015	(150)	(0.00)
(8)	Put on 1.075 EURO FX Currency Options 07 August 2015	(6,400)	(0.01)
(5)	Put on 1.08 EURO FX Currency Options 02 July 2015	(125)	(0.00)
(7)	Put on 1.08 EURO FX Currency Options 07 August 2015	(6,475)	(0.01)
(4)	Put on 1.085 EURO FX Currency Options 02 July 2015	(175)	(0.00)
(5)	Put on 1.085 EURO FX Currency Options 07 August 2015	(5,313)	(0.00)
(7)	Put on 1.09 EURO FX Currency Options 02 July 2015	(525)	(0.00)
(6)	Put on 1.09 EURO FX Currency Options 07 August 2015	(7,350)	(0.01)
(7)	Put on 1.095 EURO FX Currency Options 02 July 2015	(875)	(0.00)
(6)	Put on 1.095 EURO FX Currency Options 07 August 2015	(8,400)	(0.01)
(4)	Put on 1.10 EURO FX Currency Options 02 July 2015	(800)	(0.00)
(6)	Put on 1.105 EURO FX Currency Options 02 July 2015	(1,950)	(0.00)
(4)	Put on 1.105 EURO FX Currency Options 07 August 2015	(7,300)	(0.01)
(47)	Put on 117.25 US 5 Years Future Options 24 July 2015	(1,469)	(0.00)
(72)	Put on 117.75 US 5 Years Future Options 24 July 2015	(4,500)	(0.00)
(2)	Put on 118 US 5 Years Future Options 24 July 2015	(172)	(0.00)
(37)	Put on 118.25 US 5 Years Future Options 24 July 2015	(4,625)	(0.00)
(22)	Put on 118.50 US 5 Years Future Options 24 July 2015	(3,953)	(0.00)
(48)	Put on 118.75 US 5 Years Future Options 24 July 2015	(12,000)	(0.01)
(39)	Put on 122.50 US 10 Years Future Options 24 July 2015	(2,438)	(0.00)
(24)	Put on 123 US 10 Years Future Options 24 July 2015	(1,875)	(0.00)
(37)	Put on 123.50 US 10 Years Future Options 24 July 2015	(4,047)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(37)	Put on 124 US 10 Years Future Options 24 July 2015	(6,359)	(0.01)
(25)	Put on 124.50 US 10 Years Future Options 24 July 2015	(6,250)	(0.01)
(22)	Put on 125 US 10 Years Future Options 24 July 2015	(8,250)	(0.01)
(26)	Put on 125.50 US 10 Years Future Options 24 July 2015	(13,813)	(0.01)
(22)	Put on 126 US 10 Years Future Options 24 July 2015	(16,500)	(0.01)
(20)	Put on 142 US Bond Years Future Options 24 July 2015	(3,125)	(0.00)
(8)	Put on 143 US Bond Years Future Options 24 July 2015	(1,750)	(0.00)
(16)	Put on 144 US Bond Years Future Options 24 July 2015	(5,000)	(0.00)
(12)	Put on 145 US Bond Years Future Options 24 July 2015	(5,063)	(0.00)
(14)	Put on 146 US Bond Years Future Options 24 July 2015	(8,094)	(0.01)
(10)	Put on 147 US Bond Years Future Options 24 July 2015	(7,969)	(0.01)
(11)	Put on 148 US Bond Years Future Options 24 July 2015	(11,859)	(0.01)
(1)	Put on 149 GBP Future Options 02 July 2015	(6)	(0.00)
(14)	Put on 149 US Bond Years Future Options 24 July 2015	(19,906)	(0.02)
(3)	Put on 149.50 GBP Future Options 02 July 2015	(19)	(0.00)
(9)	Put on 150 GBP Future Options 02 July 2015	(56)	(0.00)
(7)	Put on 150 US Bond Years Future Options 24 July 2015	(12,797)	(0.01)
(12)	Put on 150.50 GBP Future Options 02 July 2015	(75)	(0.00)
(10)	Put on 151 GBP Future Options 02 July 2015	(63)	(0.00)
(1)	Put on 151 US Bond Years Future Options 24 July 2015	(2,313)	(0.00)
(12)	Put on 151.50 GBP Future Options 02 July 2015	(75)	(0.00)
(6)	Put on 152 GBP Future Options 02 July 2015	(38)	(0.00)
(9)	Put on 152.50 GBP Future Options 02 July 2015	(56)	(0.00)
(4)	Put on 153.50 GBP Future Options 02 July 2015	(50)	(0.00)
(8)	Put on 153.50 GBP Future Options 07 August 2015	(2,400)	(0.00)
(3)	Put on 154 GBP Future Options 07 August 2015	(1,069)	(0.00)
(5)	Put on 154.50 GBP Future Options 07 August 2015	(2,125)	(0.00)
(8)	Put on 155 GBP Future Options 07 August 2015	(4,050)	(0.00)
(6)	Put on 155.50 GBP Future Options 07 August 2015	(3,563)	(0.00)
(22)	Put on 2,000 S&P 500 E-mini Options 17 July 2015	(16,500)	(0.01)
(27)	Put on 2,010 S&P 500 E-mini Options 17 July 2015	(22,950)	(0.03)
(27)	Put on 2,015 S&P 500 E-mini Options 17 July 2015	(24,638)	(0.03)
(27)	Put on 2,020 S&P 500 E-mini Options 17 July 2015	(26,325)	(0.03)
(27)	Put on 2,025 S&P 500 E-mini Options 17 July 2015	(27,675)	(0.03)
(31)	Put on 2,030 S&P 500 E-mini Options 17 July 2015	(34,100)	(0.04)
(28)	Put on 2,035 S&P 500 E-mini Options 17 July 2015	(32,900)	(0.04)
(30)	Put on 2,040 S&P 500 E-mini Options 17 July 2015	(37,875)	(0.04)
(16)	Put on 2,045 S&P 500 E-mini Options 17 July 2015	(21,600)	(0.03)
(26)	Put on 2,050 S&P 500 E-mini Options 17 July 2015	(37,375)	(0.04)
(12)	Put on 2,060 S&P 500 E-mini Options 17 July 2015	(19,650)	(0.02)
(14)	Put on 2,105 S&P 500 E-mini Options 17 July 2015	(40,250)	(0.04)
(3)	Put on 4,225 NDX Index 17 July 2015	(6,723)	(0.01)
(1)	Put on 4,250 NDX Index 17 July 2015	(2,632)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(1)	Put on 4,275 NDX Index 17 July 2015	(3,539)	(0.00)
(2)	Put on 4,300 NDX Index 17 July 2015	(7,270)	(0.01)
(2)	Put on 4,325 NDX Index 17 July 2015	(8,644)	(0.01)
(2)	Put on 4,350 NDX Index 17 July 2015	(10,144)	(0.01)
(2)	Put on 4,375 NDX Index 17 July 2015	(11,058)	(0.01)
(2)	Put on 4,400 NDX Index 17 July 2015	(13,000)	(0.01)
(1)	Put on 4,405 NDX Index 17 July 2015	(7,035)	(0.01)
(2)	Put on 4,410 NDX Index 17 July 2015	(13,420)	(0.01)
(1)	Put on 4,415 NDX Index 17 July 2015	(7,999)	(0.01)
(2)	Put on 4,420 NDX Index 17 July 2015	(15,360)	(0.01)
(1)	Put on 4,425 NDX Index 17 July 2015	(7,700)	(0.01)
(1)	Put on 4,430 NDX Index 17 July 2015	(8,940)	(0.01)
(1)	Put on 4,440 NDX Index 17 July 2015	(8,460)	(0.01)
(1)	Put on 4,445 NDX Index 17 July 2015	(9,075)	(0.01)
(1)	Put on 4,450 NDX Index 17 July 2015	(9,330)	(0.01)
(1)	Put on 4,455 NDX Index 17 July 2015	(10,010)	(0.01)
(1)	Put on 4,460 NDX Index 17 July 2015	(10,680)	(0.01)
(1)	Put on 4,475 NDX Index 17 July 2015	(10,398)	(0.01)
(1)	Put on 4,490 NDX Index 17 July 2015	(11,770)	(0.01)
(3)	Put on 78 Japan Yen Future Options 07 August 2015	(225)	(0.00)
(4)	Put on 78.50 Japan Yen Future Options 07 August 2015	(450)	(0.00)
(2)	Put on 79 Japan Yen Future Options 07 August 2015	(350)	(0.00)
(5)	Put on 79.50 Japan Yen Future Options 07 August 2015	(1,313)	(0.00)
(1)	Put on 80 Japan Yen Future Options 07 August 2015	(375)	(0.00)
(1)	Put on 80.50 Japan Yen Future Options 02 July 2015	(31)	(0.00)
(1)	Put on 81.50 Japan Yen Future Options 07 August 2015	(988)	(0.00)
(1,123,866)	USD Call/CAD Put K=1.2457 21 July 2015	(10,739)	(0.01)
(1,443,001)	USD Call/CAD Put K=1.2474 22 July 2015	(13,126)	(0.01)
(955,566)	USD Call/CAD Put K=1.2558 23 July 2015	(6,135)	(0.01)
(796,178)	USD Call/CAD Put K=1.256 10 July 2015	(2,912)	(0.00)
(79,618)	USD Call/CAD Put K=1.256 17 July 2015	(415)	(0.00)
(795,925)	USD Call/CAD Put K=1.2564 14 July 2015	(3,434)	(0.00)
(1,192,464)	USD Call/CAD Put K=1.2579 28 July 2015	(7,933)	(0.02)
(556,395)	USD Call/CAD Put K=1.2581 30 July 2015	(3,886)	(0.00)
(238,303)	USD Call/CAD Put K=1.2589 15 July 2015	(940)	(0.00)
(632,161)	USD Call/CAD Put K=1.2655 09 July 2015	(999)	(0.00)
(709,220)	USD Call/CAD Put K=1.269 08 July 2015	(705)	(0.00)
(786,782)	USD Call/CAD Put K=1.271 03 July 2015	(434)	(0.00)
(393,267)	USD Call/CAD Put K=1.2714 03 July 2015	(211)	(0.00)
(391,053)	USD Call/CAD Put K=1.2786 07 July 2015	(117)	(0.00)
(234,467)	USD Call/CAD Put K=1.2795 02 July 2015	(79)	(0.00)
(36,259)	USD Call/TRY Put K=2.7579 28 July 2015	(282)	(0.00)
(72,359)	USD Call/TRY Put K=2.764 24 July 2015	(443)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(72,200)	USD Call/TRY Put K=2.7701 23 July 2015	(372)	(0.00)
(108,089)	USD Call/TRY Put K=2.7755 24 July 2015	(566)	(0.00)
(71,600)	USD Call/TRY Put K=2.7933 31 July 2015	(437)	(0.00)
(71,559)	USD Call/TRY Put K=2.7949 30 July 2015	(398)	(0.00)
(79,800)	USD Call/ZAR Put K=12.5313 23 July 2015	(447)	(0.00)
(79,800)	USD Call/ZAR Put K=12.5313 29 July 2015	(559)	(0.00)
(79,700)	USD Call/ZAR Put K=12.5471 22 July 2015	(400)	(0.00)
(119,550)	USD Call/ZAR Put K=12.5471 23 July 2015	(641)	(0.00)
(79,700)	USD Call/ZAR Put K=12.5471 27 July 2015	(493)	(0.00)
(79,300)	USD Call/ZAR Put K=12.6103 20 July 2015	(292)	(0.00)
(118,650)	USD Call/ZAR Put K=12.6422 30 July 2015	(668)	(0.00)
(78,800)	USD Call/ZAR Put K=12.6904 21 July 2015	(245)	(0.00)
(118,200)	USD Call/ZAR Put K=12.6904 30 July 2015	(594)	(0.00)
(78,400)	USD Call/ZAR Put K=12.7551 09 July 2015	(55)	(0.00)
(77,800)	USD Call/ZAR Put K=12.8535 06 July 2015	(19)	(0.00)
(77,600)	USD Call/ZAR Put K=12.8866 15 July 2015	(81)	(0.00)
(116,400)	USD Call/ZAR Put K=12.8866 16 July 2015	(138)	(0.00)
(77,600)	USD Call/ZAR Put K=12.8866 16 July 2015	(92)	(0.00)
(77,500)	USD Call/ZAR Put K=12.9032 07 July 2015	(20)	(0.00)
(77,500)	USD Call/ZAR Put K=12.9032 13 July 2015	(57)	(0.00)
(77,500)	USD Call/ZAR Put K=12.9032 16 July 2015	(87)	(0.00)
(77,100)	USD Call/ZAR Put K=12.9702 09 July 2015	(25)	(0.00)
(1,162,115)	USD Put/CAD Call K=1.2047 21 July 2015	(430)	(0.00)
(1,491,548)	USD Put/CAD Call K=1.2068 22 July 2015	(750)	(0.00)
(826,583)	USD Put/CAD Call K=1.2098 10 July 2015	(201)	(0.00)
(826,310)	USD Put/CAD Call K=1.2102 14 July 2015	(216)	(0.00)
(82,590)	USD Put/CAD Call K=1.2108 17 July 2015	(36)	(0.00)
(247,260)	USD Put/CAD Call K=1.2133 15 July 2015	(102)	(0.00)
(576,511)	USD Put/CAD Call K=1.2142 30 July 2015	(896)	(0.00)
(987,411)	USD Put/CAD Call K=1.2153 23 July 2015	(1,097)	(0.00)
(1,231,628)	USD Put/CAD Call K=1.2179 28 July 2015	(2,174)	(0.00)
(656,545)	USD Put/CAD Call K=1.2185 09 July 2015	(189)	(0.00)
(736,739)	USD Put/CAD Call K=1.2216 08 July 2015	(245)	(0.00)
(818,465)	USD Put/CAD Call K=1.2218 03 July 2015	(322)	(0.00)
(409,065)	USD Put/CAD Call K=1.2223 03 July 2015	(164)	(0.00)
(407,034)	USD Put/CAD Call K=1.2284 07 July 2015	(258)	(0.00)
(243,883)	USD Put/CAD Call K=1.2301 02 July 2015	(113)	(0.00)
(38,140)	USD Put/TRY Call K=2.6219 28 July 2015	(149)	(0.00)
(76,080)	USD Put/TRY Call K=2.6288 23 July 2015	(296)	(0.00)
(76,020)	USD Put/TRY Call K=2.6309 24 July 2015	(313)	(0.00)
(113,852)	USD Put/TRY Call K=2.635 24 July 2015	(511)	(0.00)
(75,640)	USD Put/TRY Call K=2.6441 31 July 2015	(481)	(0.00)
(75,620)	USD Put/TRY Call K=2.6448 30 July 2015	(487)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(84,200)	USD Put/ZAR Call K=11.8765 22 July 2015	(354)	(0.00)
(84,100)	USD Put/ZAR Call K=11.8906 27 July 2015	(427)	(0.00)
(84,100)	USD Put/ZAR Call K=11.8906 29 July 2015	(454)	(0.00)
(84,000)	USD Put/ZAR Call K=11.9048 23 July 2015	(408)	(0.00)
(83,900)	USD Put/ZAR Call K=11.919 20 July 2015	(393)	(0.00)
(125,849)	USD Put/ZAR Call K=11.919 23 July 2015	(649)	(0.00)
(125,251)	USD Put/ZAR Call K=11.976 30 July 2015	(942)	(0.00)
(125,100)	USD Put/ZAR Call K=11.9904 30 July 2015	(990)	(0.00)
(83,300)	USD Put/ZAR Call K=12.0048 21 July 2015	(584)	(0.00)
(83,000)	USD Put/ZAR Call K=12.0482 09 July 2015	(447)	(0.00)
(82,800)	USD Put/ZAR Call K=12.0773 06 July 2015	(403)	(0.00)
(82,500)	USD Put/ZAR Call K=12.1212 15 July 2015	(808)	(0.00)
(82,500)	USD Put/ZAR Call K=12.1212 16 July 2015	(816)	(0.00)
(82,400)	USD Put/ZAR Call K=12.1359 07 July 2015	(630)	(0.00)
(82,400)	USD Put/ZAR Call K=12.1359 13 July 2015	(802)	(0.00)
(123,450)	USD Put/ZAR Call K=12.1507 16 July 2015	(1,368)	(0.00)
(82,300)	USD Put/ZAR Call K=12.1507 16 July 2015	(912)	(0.00)
(81,900)	USD Put/ZAR Call K=12.21 09 July 2015	(962)	(0.00)
		<u>(1,339,882)</u>	<u>(1.12)</u>
Total options		<u>(2,312,582)</u>	<u>(1.93)</u>

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss US\$	% of Net Assets
AUD2,718,894	€1,900,000	10 July 2015	15	(28,739)	(0.02)
AUD290,320	€200,000	21 August 2015	2	(507)	(0.00)
AUD4,291,793	GBP2,150,000	17 July 2015	35	(85,564)	(0.07)
AUD9,900,000	JPY945,519,990	22 July 2015	48	(129,974)	(0.12)
AUD1,947,000	JPY183,308,032	18 August 2015	6	(6,550)	(0.01)
AUD100,529	US\$77,468	17 July 2015	2	(279)	(0.00)
AUD19,300,000	US\$15,017,424	24 July 2015	138	(204,696)	(0.18)
BRL6,500,000	US\$2,075,456	04 August 2015	10	(9,960)	(0.01)
CAD967,933	€700,000	31 July 2015	6	(5,304)	(0.00)
CAD14,891,000	US\$12,171,761	17 July 2015	127	(247,067)	(0.22)
CAD1,100,000	US\$890,061	20 August 2015	5	(9,585)	(0.01)
CHF103,423	€100,000	26 August 2015	1	(600)	(0.00)
CHF7,800,000	US\$8,470,785	16 July 2015	78	(119,669)	(0.11)
CHF84,331	US\$91,658	17 July 2015	1	(1,365)	(0.00)
CHF740,918	US\$795,223	31 July 2015	1	(1,453)	(0.00)
CLP2,731,000,000	US\$4,340,599	08 July 2015	114	(73,351)	(0.07)
CLP500,000,000	US\$777,728	11 September 2015	4	(1,224)	(0.00)

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

Forward currency contracts (note 4)* (continued)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss	% of
				US\$	Net Assets
COP5,400,000,000	US\$2,185,170	08 July 2015	22	(109,818)	(0.10)
CZK8,000,000	US\$330,341	09 July 2015	4	(3,320)	(0.00)
CZK2,000,000	US\$82,079	17 September 2015	1	(231)	(0.00)
€1,500,000	AUD2,198,778	10 July 2015	15	(17,473)	(0.01)
€600,000	CAD835,364	31 July 2015	1	(23)	(0.00)
€200,000	CHF208,402	26 August 2015	1	(468)	(0.00)
€1,600,000	GBP1,156,386	30 July 2015	10	(34,813)	(0.03)
€4,900,000	JPY678,360,427	31 July 2015	37	(83,983)	(0.08)
€100,000	NOK880,954	27 August 2015	1	(312)	(0.00)
€100,000	PLN419,633	23 July 2015	1	(53)	(0.00)
€400,000	RON1,795,052	15 July 2015	15	(781)	(0.00)
€100,000	RON451,030	18 September 2015	1	(510)	(0.00)
€369,838	US\$419,078	17 July 2015	3	(6,911)	(0.01)
€9,442,000	US\$10,628,067	24 July 2015	89	(104,369)	(0.10)
€41,188,625	US\$46,209,931	31 July 2015	1	(298,173)	(0.26)
GBP150,000	AUD307,491	17 July 2015	3	(222)	(0.00)
GBP50,000	AUD103,124	28 August 2015	1	(402)	(0.00)
GBP141,735	€200,000	30 July 2015	2	(73)	(0.00)
GBP2,800,000	JPY542,687,966	28 August 2015	57	(36,321)	(0.03)
GBP800,000	JPY155,762,219	29 September 2015	14	(17,202)	(0.01)
GBP5,242,072	US\$8,306,894	17 July 2015	32	(63,659)	(0.05)
GBP892,970	US\$1,406,391	31 July 2015	1	(2,327)	(0.00)
GBP1,700,000	US\$2,675,215	20 August 2015	23	(2,597)	(0.00)
HKD476,278	US\$61,435	17 July 2015	1	(1)	(0.00)
HUF965,584,972	€3,100,000	22 July 2015	27	(44,430)	(0.04)
HUF63,104,080	€200,000	10 September 2015	2	(313)	(0.00)
HUF350,000,000	US\$1,259,519	30 July 2015	14	(23,518)	(0.02)
ILS500,000	US\$132,676	07 July 2015	1	(133)	(0.00)
ILS500,000	US\$132,634	09 September 2015	1	(58)	(0.00)
INR25,000,000	US\$392,747	13 July 2015	10	(569)	(0.00)
JPY56,283,850	AUD600,000	22 July 2015	8	(464)	(0.00)
JPY37,474,912	AUD400,000	18 August 2015	1	(164)	(0.00)
JPY27,168,209	€200,000	31 July 2015	2	(823)	(0.00)
JPY153,038,053	GBP800,000	29 September 2015	4	(5,089)	(0.00)
JPY1,010,000,000	US\$8,420,880	24 July 2015	35	(164,445)	(0.14)
KRW5,700,000,000	US\$5,128,697	20 July 2015	27	(28,919)	(0.02)
MXN36,574	US\$2,366	17 July 2015	2	(39)	(0.00)
MXN243,500,000	US\$15,792,438	23 July 2015	225	(301,074)	(0.25)
MXN1,500,000	US\$95,814	24 September 2015	3	(791)	(0.00)
MYR9,000,000	US\$2,388,265	20 July 2015	4	(3,802)	(0.00)
NOK13,131,903	€1,500,000	27 August 2015	13	(5,780)	(0.00)
NOK1,243	US\$160	17 July 2015	1	(2)	(0.00)

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

Forward currency contracts (note 4)* (continued)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss	% of
				US\$	Net Assets
NOK1,500,000	US\$194,170	23 July 2015	3	(3,620)	(0.00)
NOK500,000	US\$64,364	24 August 2015	1	(894)	(0.00)
NZD222,310	AUD200,000	31 July 2015	1	(3,521)	(0.00)
NZD3,900,000	US\$2,747,645	10 July 2015	26	(112,462)	(0.10)
NZD2,230	US\$1,519	17 July 2015	1	(13)	(0.00)
NZD400,000	US\$274,527	21 August 2015	4	(5,243)	(0.00)
PEN12,000,000	US\$3,783,862	08 July 2015	23	(11,814)	(0.01)
PEN5,500,000	US\$1,716,237	11 September 2015	3	(3,685)	(0.00)
PHP122,500,000	US\$2,736,745	06 July 2015	6	(21,505)	(0.02)
PHP47,500,000	US\$1,060,549	24 July 2015	4	(8,749)	(0.01)
PLN18,207,922	€4,368,000	22 July 2015	21	(29,784)	(0.02)
PLN5,420,574	€1,300,000	23 July 2015	3	(8,515)	(0.01)
PLN334,184	US\$91,579	17 July 2015	1	(2,762)	(0.00)
PLN1,100,000	US\$296,708	25 August 2015	8	(4,677)	(0.00)
RON6,228,538	€1,400,000	15 July 2015	14	(10,735)	(0.01)
RUB22,500,000	US\$415,875	30 July 2015	4	(16,937)	(0.01)
SEK31,320,712	€3,400,000	25 August 2015	33	(12,112)	(0.01)
SEK3,137,444	NOK3,000,000	25 August 2015	4	(2,255)	(0.00)
SEK546,389	US\$67,045	17 July 2015	2	(1,173)	(0.00)
SEK12,500,000	US\$1,528,745	29 July 2015	15	(21,351)	(0.02)
SGD1,874	US\$1,405	20 July 2015	1	(14)	(0.00)
SGD1,300,000	US\$966,287	14 August 2015	4	(1,493)	(0.00)
THB30,000,000	US\$890,091	17 July 2015	6	(2,419)	(0.00)
TRY13,200,000	US\$4,958,433	30 July 2015	81	(77,688)	(0.06)
TWD7,500,000	US\$243,834	20 July 2015	2	(763)	(0.00)
US\$194,062	AUD254,292	17 July 2015	1	(1,189)	(0.00)
US\$5,647,149	AUD7,400,000	24 July 2015	68	(32,342)	(0.03)
US\$95,246	BRL300,000	04 August 2015	2	(84)	(0.00)
US\$2,536,609	CAD3,173,000	17 July 2015	31	(4,325)	(0.00)
US\$5,843,887	CHF5,500,000	16 July 2015	38	(44,720)	(0.04)
US\$107,187	CHF100,598	17 July 2015	1	(524)	(0.00)
US\$107,220	CHF100,000	25 September 2015	1	(144)	(0.00)
US\$1,845,907	CNH11,500,000	24 July 2015	2	(3,510)	(0.00)
US\$2,885,772	CNH18,000,000	12 August 2015	2	(4,759)	(0.00)
US\$1,305,696	CNY8,000,000	22 July 2015	1	(1,333)	(0.00)
US\$75,557	COP200,000,000	08 July 2015	1	(1,308)	(0.00)
US\$70,581	COP185,000,000	11 September 2015	3	(8)	(0.00)
US\$643,056	CZK16,000,000	09 July 2015	10	(10,987)	(0.01)
US\$162,932	CZK4,000,000	17 September 2015	2	(764)	(0.00)
US\$346,780	€313,095	17 July 2015	2	(2,151)	(0.00)
US\$8,271,736	€7,500,000	24 July 2015	43	(87,482)	(0.07)
US\$18,068,454	GBP11,733,184	17 July 2015	119	(382,151)	(0.32)

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

Forward currency contracts (note 4)* (continued)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss	% of
				US\$	Net Assets
US\$27,861	GBP17,735	31 July 2015	1	(24)	(0.00)
US\$70,476	HUF20,000,000	30 July 2015	2	(152)	(0.00)
US\$2,460,358	ILS9,500,000	07 July 2015	18	(57,959)	(0.05)
US\$395,081	ILS1,500,000	09 September 2015	1	(2,649)	(0.00)
US\$8,319,451	INR535,000,000	13 July 2015	55	(73,163)	(0.06)
US\$1,726,926	JPY211,804,245	17 July 2015	2	(4,352)	(0.00)
US\$23,093,662	JPY2,850,000,000	24 July 2015	154	(204,198)	(0.17)
US\$996,401	KRW1,114,374,990	17 July 2015	1	(709)	(0.00)
US\$1,872,214	KRW2,100,000,000	20 July 2015	14	(6,652)	(0.01)
US\$1,366,183	MXN21,500,000	23 July 2015	12	(1,638)	(0.00)
US\$31,658	MXN500,000	24 September 2015	1	(17)	(0.00)
US\$66,126	MYR250,000	20 July 2015	1	(109)	(0.00)
US\$62,940	NOK500,000	23 July 2015	1	(577)	(0.00)
US\$126,325	NOK1,000,000	24 August 2015	2	(616)	(0.00)
US\$156,887	PEN500,000	08 July 2015	1	(281)	(0.00)
US\$4,036,624	PHP182,500,000	06 July 2015	25	(8,529)	(0.01)
US\$935,765	PHP42,500,000	24 July 2015	3	(5,319)	(0.00)
US\$1,271,913	PHP57,500,000	06 August 2015	1	(438)	(0.00)
US\$52,896	PLN200,000	25 August 2015	2	(200)	(0.00)
US\$72,124	SEK601,397	17 July 2015	1	(381)	(0.00)
US\$60,245	SEK500,000	29 July 2015	1	(51)	(0.00)
US\$1,009	SGD1,364	20 July 2015	1	(3)	(0.00)
US\$295,459	SGD400,000	14 August 2015	2	(1,400)	(0.00)
US\$738,495	THB25,000,000	17 July 2015	8	(1,232)	(0.00)
US\$8,922	TRY24,415	20 July 2015	2	(135)	(0.00)
US\$1,826,484	TRY5,100,000	30 July 2015	17	(59,258)	(0.05)
US\$1,777,709	TWD55,000,000	20 July 2015	9	(4,810)	(0.00)
US\$10,791	ZAR133,931	17 July 2015	3	(209)	(0.00)
US\$2,713,472	ZAR33,500,000	21 July 2015	32	(35,957)	(0.03)
ZAR17,000,000	US\$1,406,029	21 July 2015	24	(10,796)	(0.01)
ZAR1,500,000	US\$122,812	19 August 2015	3	(325)	(0.00)
ZAR1,000,000	US\$81,368	23 September 2015	2	(189)	(0.00)
Total unrealised loss on forward currency contracts				(3,714,635)	(3.11)
Total financial liabilities at fair value through profit or loss - trading				(9,689,203)	(8.10)
Total financial assets at fair value through profit or loss - trading				5,186,578	4.34
Total financial liabilities at fair value through profit or loss - trading				(9,689,203)	(8.10)
Other net assets				124,085,905	103.76
Net Assets Attributable to Holders of Redeemable Participating Shares				119,583,280	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

**% of Total
Assets**

Exchange traded financial derivative instruments described in classification (a) above

0.62

OTC financial derivative instruments described in classification (b) above

3.33

Other current assets

96.05

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b)			
Argentina			
75	MercadoLibre Inc	816	0.00
Australia			
(69)	APA Group	34	0.00
(6,380)	Aristocrat Leisure Limited	1,374	0.00
(9,858)	Aurizon Holdings Limited	778	0.00
(46,197)	Beach Energy Limited	2,299	0.01
(503)	Bluescope Steel Limited	3	0.00
(3,849)	Crown Resorts Limited NpV	3,184	0.01
(11,102)	G8 Education Limited	1,166	0.00
1,077	Healthscope Limited	22	0.00
(13,899)	Liquefied Natural Gas Limited	461	0.00
(7,633)	Oil Search Limited	1,839	0.01
(4,827)	Origin Energy Limited	3,403	0.01
(28,241)	Qantas Airways Limited	4,133	0.02
(379)	REA Group Limited	29	0.00
(6,888)	Santos Limited	1,329	0.00
758	Sonic Healthcare Limited	194	0.00
4,060	Suncorp Group Limited	26	0.00
(2,214)	Super Retail Group Limited	1,389	0.00
(6,793)	Tabcorp Holdings Limited	907	0.00
619	Tabcorp Holdings Limited	50	0.00
(9,061)	Tatts Group Limited	1,607	0.01
(9,357)	Transurban Group	5,351	0.03
(269)	Wesfarmers Limited	453	0.00
(632)	Woolworths Limited	31	0.00
		<u>30,062</u>	<u>0.10</u>
Austria			
(1,840)	OMV AG	1,512	0.00
(496)	Voestalpine AG	1,821	0.01
		<u>3,333</u>	<u>0.01</u>
Belgium			
1,146	KBC Groep NV	18	0.00
(137)	Solvay SA	284	0.00
		<u>302</u>	<u>0.00</u>
Bermuda			
152	Arch Capital Group Limited	210	0.00
1,068	Aspen Insurance Holdings Limited	200	0.00
758	Endurance Specialty Holdings	2,414	0.01
281	Everest Re Group Limited	41	0.00
636	Helen of Troy Limited	5,958	0.02

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Bermuda (continued)			
(4,816)	Kosmos Energy Limited	1,840	0.00
(563)	Nabors Industries Limited	361	0.00
(2,531)	Seadrill Limited	3,567	0.01
(1,028)	Teekay Corporation	2,471	0.01
		<u>17,062</u>	<u>0.05</u>
Canada			
(1,875)	Agnico Eagle Mines Limited	4,618	0.01
(5,050)	Barrick Gold Corporation	3,612	0.01
(588)	Baytex Energy Corporation	1,070	0.00
(1,629)	Canadian Natural Resources	4,611	0.01
(853)	Cenovus Energy Inc	449	0.00
(1,419)	Crescent Point Energy Corporation	4,718	0.02
(13,702)	Eldorado Gold Corporation	2,909	0.01
(965)	Enbridge Inc	1,650	0.01
(999)	Encana Corporation	847	0.00
(1,465)	Enerplus Corporation	852	0.00
(1,142)	Franco-Nevada Corporation	1,777	0.01
(3,324)	Goldcorp Inc	2,492	0.01
(750)	Imperial Oil Limited	1,060	0.00
606	Magna International Inc	894	0.00
(15,836)	New Gold Inc	6,404	0.03
(6,162)	Pan American Silver Corporation	3,731	0.01
(3,135)	Silver Wheaton Corporation	3,731	0.01
1,452	Sun Life Financial Inc	721	0.00
(1,289)	Teck Resources Limited	3,004	0.01
(503)	Transcanada Corporation	590	0.00
(18,112)	Yamana Gold Inc	5,817	0.03
		<u>55,557</u>	<u>0.18</u>
China			
107,000	Agricultural Bank of China Limited - Class H Shares	1,467	0.00
(16,000)	Air China Limited	277	0.00
15,000	ANTA Sports Products Limited	3,349	0.01
(16,000)	AviChina Industry & Technology Company Limited - Class H Shares	1,620	0.01
45,000	Bank of China Limited - Class H Shares	2,522	0.01
23,000	Bank of Communications Company Limited - Class H Shares	2,063	0.01
(4,000)	BYD Company Limited - Class H Shares	1,553	0.00
271	China Biologic Products Inc	274	0.00
(28,000)	China Coal Energy Company Limited - Class H Shares	556	0.00
(4,000)	China Communications Construction Company Limited	102	0.00
47,000	China Construction Bank Corporation - Class H Shares	482	0.00
(28,000)	China COSCO Holdings Company Limited	2,021	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
China (continued)			
40,000	China Minsheng Banking Corporation Limited - Class H Shares	627	0.00
400	China Pacific Insurance Group Company Limited	61	0.00
(2,500)	China Railway Construction Corporation Limited	97	0.00
(6,000)	China Railway Group Limited	167	0.00
(141,000)	China Shipping Container Lines Company Limited	7,804	0.03
(550)	CRRC Corporation Limited	94	0.00
1,000	Dalian Wanda Commercial Properties Company Limited	415	0.00
(500)	Fosun International Limited	2	0.00
(10,000)	Geely Automobile Holdings Limited	235	0.00
(65,000)	GOME Electrical Appliances Holding Limited	1,796	0.01
(2,500)	Great Wall Motor Company Limited - Class H Shares	1,666	0.01
(22,000)	Guangzhou Automobile Group Company Limited - Class H Shares	637	0.00
6,000	Huaneng Power International Inc - Class H Shares	762	0.00
(16,000)	Lenovo Group Limited	636	0.00
(2,000)	Shanghai Electric Group Company Limited	145	0.00
(1,100)	Tencent Holdings Limited	493	0.00
(30,000)	Yanzhou Coal Mining Company Limited	3,760	0.02
(4,480)	ZTE Corporation - Class H Shares	719	0.00
		<u>36,402</u>	<u>0.12</u>
Denmark			
(2,795)	DSV A/S	3,383	0.01
(148)	ISS A/S	114	0.00
1,351	Pandora A/S	8,702	0.03
		<u>12,199</u>	<u>0.04</u>
Finland			
2,322	Elisa OYJ	5,106	0.02
(1,469)	Huhtamaki OYJ	1,137	0.00
(1,223)	Kesko OYJ	5,197	0.02
(5,647)	Neste Oil OYJ	6,034	0.02
1,452	Orion OYJ	923	0.00
(8,592)	Outokumpu OYJ	4,367	0.01
213	Wartsila OYJ Abp	249	0.00
		<u>23,013</u>	<u>0.07</u>
France			
(306)	Air Liquide	2	0.00
(666)	Arkema	341	0.00
(11,619)	Bolloré SA	2,894	0.01
(1,608)	Carrefour SA	3,904	0.01
(684)	Casino Guichard Perrachon SA	4,489	0.01
(8)	Edenred	5	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
France (continued)			
(1,546)	Electricite de France SA	756	0.00
(1,876)	Engie	994	0.00
(7,473)	Groupe Eurotunnel SA	1,356	0.00
(718)	Lafarge SA	673	0.00
3,183	Peugeot SA	3,222	0.01
(1,819)	Suez Environnement SA	492	0.00
112	Thales SA	257	0.00
(6,304)	Total SA	20,682	0.08
2,513	Vivendi Universal SA	232	0.00
589	Wendel Investissement	9,077	0.04
		<u>49,376</u>	<u>0.16</u>
Germany			
(361)	Bilfinger Berger AG	477	0.00
(8,615)	Deutsche Lufthansa AG	3,742	0.02
(3,596)	Deutsche Post AG	285	0.00
2,137	Freenet AG	826	0.00
54	Fresenius SE & Company KGaA	165	0.00
125	Hochtief AG	126	0.00
162	KION Group AG	280	0.00
175	SAP SE	867	0.00
1,240	Software AG	1,601	0.01
(761)	Symrise AG	259	0.00
(418)	Wacker Chemi AG	3,243	0.01
520	Wincor Nixdorf AG	836	0.00
		<u>12,707</u>	<u>0.04</u>
Hong Kong			
(2,000)	Beijing Enterprises Holdings Limited	676	0.00
13,500	BOC Hong Kong Holdings Limited	2,642	0.01
(27,000)	Cathay Pacific Airways Limited	1,445	0.00
(16,000)	China Merchants Holdings International Company Limited	793	0.00
22,000	China Power International Development Limited	2,728	0.01
(14,000)	China Unicom Hong Kong Limited	1,716	0.01
(9,000)	Galaxy Entertainment Group Limited	7,082	0.02
(188,000)	GCL-Poly Energy Holdings Limited	7,292	0.02
2,900	Hang Seng Bank Limited	2,324	0.01
(26,000)	HKT Trust & HKT Limited	1,814	0.01
(5,000)	MTR Corporation	473	0.00
4,000	Sino Biopharmaceutical Limited	30	0.00
500	Swire Pacific Limited	17	0.00
		<u>29,032</u>	<u>0.09</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
India			
(1,729)	Vedanta Resources Plc	646	0.00
Ireland			
352	Accenture Plc - Class A Shares	1,001	0.00
262	Alkermes Plc	968	0.00
		<u>1,969</u>	<u>0.00</u>
Israel			
(69)	Mellanox Technologies Limited	8	0.00
Italy			
14,134	Intesa Sanpaolo SpA	1,229	0.00
(7,125)	Italcementi SpA	827	0.00
(6,551)	Saipem SpA	16,928	0.05
(4,325)	Snam Rete Gas	542	0.00
22,035	Telecom Italia SpA	1,878	0.01
(7,864)	Terna Rete Elettrica Nazionale SpA	1,646	0.01
		<u>23,050</u>	<u>0.07</u>
Japan			
700	ABC-Mart Inc	1,090	0.00
600	AEON Financial Service Company Limited	1,346	0.00
(400)	Aeon Mall Company Limited	274	0.00
2,200	Alpine Electronics Inc	581	0.00
(100)	Alps Electric Company Limited	42	0.00
3,500	Amada Holdings Company Limited	2,137	0.01
1,100	Aoyama Trading Company Limited	3,465	0.01
200	ASKUL Corporation	2,529	0.01
2,000	Bank of Kyoto Limited	369	0.00
2,100	BIC Camera Inc	3,482	0.01
2,000	Casio Computer Company Limited	3,554	0.02
1,800	Chubu Electric Power Company Inc	489	0.00
400	Chugai Pharmaceutical Company Limited	332	0.00
1,500	Chugoku Bank Limited	131	0.00
10,000	Clarion Company Limited	170	0.00
2,000	Coca-Cola West Company Limited	2,900	0.01
2,500	COMSYS Holdings Corporation	3,293	0.01
700	Daihatsu Motor Company Limited	51	0.00
100	Daikin Industries Limited	497	0.00
(700)	Daiwa House Industry Company Limited	142	0.00
600	Dentsu Inc	3,543	0.02
(1,000)	DIC Corporation	3	0.00
(100)	Disco Corporation	140	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Japan (continued)			
(300)	East Japan Railway Company	775	0.00
300	Ezaki Glicompany Company Limited	1,556	0.00
200	Familymart Company Limited	53	0.00
400	Financial Products Group Company Limited	14	0.00
2,600	Fuji Media Holdings Inc	783	0.00
2,100	Fuji Oil Company Limited	4,237	0.02
6,000	Fujikura Limited	5,288	0.03
1,300	Glory Limited	2,178	0.01
3,000	Gunma Bank Limited	553	0.00
3,200	Hakuhodo DY Holdings Inc	821	0.00
(300)	Hamamatsu Photonics KK	42	0.00
3,700	Haseko Corporation	8,190	0.04
2,200	Heiwa Corporation	273	0.00
(1,000)	Hitachi Limited	248	0.00
200	Hoshizaki Electric Company Limited	319	0.00
1,000	Hoya Corporation	143	0.00
(3,700)	Hulic Company Limited	4,282	0.02
(500)	Ibiden Company Limited	127	0.00
(2,300)	Idemitsu Kosan Company Limited	190	0.00
2,800	Iida Group Holdings Company Limited	1,710	0.01
(5,600)	Inpex Corporation	3,533	0.02
700	Internet Initiative Japan	402	0.00
700	J Front Retailing Company Limited	2,144	0.02
400	Jafco Company Limited	1,234	0.00
(700)	Japan Airport Terminal Company Limited	1,767	0.01
(2,200)	Japan Display Inc	425	0.00
400	Japan Exchange Group Inc	548	0.00
(2,000)	Japan Petroleum Exploration Company Limited	1,003	0.00
1,000	Japan Tobacco Inc	972	0.00
4,000	Joyo Bank Limited	273	0.00
1,600	JTEKT Corporation	4,054	0.02
8,000	Kajima Corporation	1,002	0.00
(5,000)	Keikyu Corporation	476	0.00
(5,000)	Keio Corporation	572	0.00
(1,000)	Keisei Electric Railway Company	480	0.00
(9,700)	Kenedix Inc	2,542	0.02
1,000	Kikkoman Corporation	2,382	0.02
3,000	Kinden Corporation	544	0.00
1,100	Kirin Holdings Company Limited	120	0.00
3,200	Kyowa Exeo Corporation	1,139	0.00
100	Lawson Inc	129	0.00
400	Makita Corporation	783	0.00
(200)	Mitsubishi Chemical Holdings Corporation	1	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Japan (continued)			
3,000	Mitsubishi Electric Corporation	676	0.00
(2,000)	Mitsubishi Estate Company Limited	477	0.00
(3,000)	Mitsubishi Logistics Corporation	3,103	0.01
3,500	Mitsubishi UFJ Financial Group	405	0.00
(1,000)	Mitsui Fudosan Company Limited	898	0.00
(12,000)	Mitsui OSK Lines Limited	2,024	0.01
11,700	Mizuho Financial Group Inc	1,925	0.01
(1,200)	Modec Inc	265	0.00
200	MS&AD Insurance Group Holding Inc	670	0.00
(6,000)	Nagoya Railroad Company Limited	190	0.00
(8,000)	Nankai Electric Railway Company Limited	384	0.00
1,100	Nichi-iko Pharmaceutical Company Limited	557	0.00
4,000	Nichirei Corporation	1,046	0.00
2,000	Nippo Corporation	2,189	0.01
(2,000)	Nippon Electric Glass Company Limited	8	0.00
(100)	Nippon Paint Holdings Company Limited	15	0.00
400	Nippon Telegraph & Telephone Corporation	58	0.00
1,900	Nippon Television Network Corporation	1,803	0.01
(2,000)	Nippon Yusen KK	595	0.00
1,000	Nishi-Nippon City Bank Limited	34	0.00
1,000	Nisshinbo Holdings Inc	95	0.00
2,200	Nomura Holdings Inc	1,280	0.00
100	NSK Limited	5	0.00
(3,800)	NTT Urban Development Corporation	1,200	0.00
3,000	Obayashi Corporation	861	0.00
(4,000)	Odakyu Electric Railway Company	740	0.00
3,000	OKUMA Corporation	1,359	0.00
700	ORIX Corporation	256	0.00
1,800	OSG Corporation	2,152	0.01
1,300	Panasonic Corporation	595	0.00
700	Pola Orbis Holdings Inc	1,870	0.01
(1,100)	Renesas Electronics Corporation	407	0.00
4,500	Resona Holdings Inc	262	0.00
200	Rinnai Corporation	1,343	0.00
700	Rohto Pharmaceutical Company Limited	138	0.00
(2,000)	Sanken Electric Company Limited	384	0.00
4,400	Sanwa Holdings Corporation	2,114	0.01
6,000	Seiko Holdings Corporation	846	0.00
(2,900)	Seino Holdings Company Limited	2,967	0.02
100	Seven & I Holdings Company Limited	25	0.00
700	Shikoku Electric Power Company	454	0.00
400	Shimamura Company Limited	929	0.00
(1,900)	Shinko Electric Industries Company Limited	1,002	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Japan (continued)			
12,000	Shinsei Bank Limited	163	0.00
800	Shionogi & Company Limited	1,443	0.00
700	Shiseido Company Limited	2,820	0.01
(1,700)	Showa Shell Sekiyu KK	1,323	0.00
6,900	Sojitz Corporation	1,890	0.01
500	Sompo Japan Nipponkoa Holdings Inc	1,116	0.00
300	Start Today Company Limited	1,535	0.00
(1,100)	Sumco Corporation	748	0.00
2,000	Sumitomo Mitsui Trust Holdings Inc	121	0.00
(1,000)	Sumitomo Realty & Development	2,253	0.01
200	Sundrug Company Limited	107	0.00
1,600	T&D Holdings Inc	1,504	0.00
3,000	Tadano Limited	4,609	0.02
5,000	Taisei Corporation	927	0.00
(100)	TDK Corporation	71	0.00
(8,000)	Tobu Railway Company Limited	870	0.00
3,000	Toda Corporation	1,556	0.00
1,900	Tohoku Electric Power Company Inc	64	0.00
600	Tokio Marine Holdings Inc	1,000	0.00
(1,000)	Tokuyama Corporation	4	0.00
5,000	Toshiba Corporation	520	0.00
(100)	Toyo Seikan Group Holdings Limited	12	0.00
1,000	Toyo Suisan Kaisha Limited	1,036	0.00
100	Tsuruha Holdings Inc	75	0.00
2,300	USS Company Limited	109	0.00
(200)	Yahoo Japan Corporation	20	0.00
1,300	Yamaha Corporation	1,064	0.00
(600)	Yaskawa Electric Corporation	172	0.00
		<u>154,605</u>	<u>0.49</u>
Jersey			
(674)	Randgold Resources Limited	<u>3,232</u>	<u>0.01</u>
Luxembourg			
(4,539)	Arcelormittal	<u>4,506</u>	<u>0.01</u>
Macao			
(6,400)	MGM China Holdings Limited	1,257	0.00
(20,400)	Wynn Macau Limited	<u>8,680</u>	<u>0.03</u>
		<u>9,937</u>	<u>0.03</u>
Mexico			
(4,215)	Fresnillo Plc	<u>1,878</u>	<u>0.01</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Monaco			
(2,189)	Gaslog Limited	275	0.00
Netherlands			
(588)	Akzo Nobel NV	1,237	0.00
(24)	Boskalis Westminster NV	8	0.00
(4,452)	Constellium NV - Class A Shares	4,323	0.01
(31)	Delta Lloyd NV	23	0.00
(812)	DSM NV	768	0.00
(6,438)	Fugro NV	35,638	0.12
105	Gemalto	510	0.00
1,065	Heineken Holding NV	2,028	0.01
1,806	ING Groep NV	424	0.00
19,698	Koninklijke KPN NV	1,421	0.00
(9,267)	SBM Offshore NA	15,195	0.06
9,693	Tomtom NV	3,790	0.01
		65,365	0.21
Norway			
(46,252)	DNO International ASA	13,899	0.05
(17,385)	Statoil ASA	13,348	0.04
5,906	Storebrand ASA	2,595	0.01
		29,842	0.10
Portugal			
(14,028)	Galp Energia SGPS SA	1,180	0.00
(2,103)	Jeronimo Martins	2,253	0.01
		3,433	0.01
Puerto Rico			
1,601	Evertec Inc	134	0.00
Singapore			
(25)	Avago Technologies Limited	6	0.00
(12,300)	ComfortDelGro Corporation Limited	577	0.00
3,700	DBS Group Holdings Limited	875	0.00
(30,200)	Ezion Holdings Limited	303	0.00
(300)	Keppel Corporation Limited	23	0.00
(5,300)	Sembcorp Industries Limited	33	0.00
(600)	Singapore Press Holdings Limited	3	0.00
		1,820	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
South Korea			
(1,357)	Cheil Communications Inc	444	0.00
12	CJ Cheiljedang Corporation	429	0.00
(2,624)	Daewoo Engineering & Construction Company Limited	535	0.00
2,171	Daewoo Securities Company Limited	78	0.00
(232)	Daewoo Shipbuilding & Marine	242	0.00
142	Dongbu Insurance Company Limited	659	0.00
(727)	Doosan Heavy Industries	25	0.00
(1,149)	Doosan Infracore Company Limited	2	0.00
(150)	E-Mart Company Limited	41	0.00
(153)	Eo Technics Company Limited	1,278	0.00
(667)	GS Engineering & Construction Corporation	404	0.00
5	Hyosung Corporation	125	0.00
(161)	Hyundai Heavy Industries Company Limited	742	0.00
1,582	Hyundai Marine & Fire Insurance Company Limited	3,693	0.02
(96)	Kangwon Land Inc	43	0.00
14	Lotte Chemical Corporation	609	0.00
(157)	Mando Corporation	277	0.00
(459)	Samsung Electro-Mechanics Company Limited	1,331	0.00
422	Samsung Life Insurance Company Limited	2,604	0.02
(210)	Samsung SDI Company Limited	771	0.00
(96)	Samsung SDS Company Limited	3,811	0.02
(569)	Samsung Techwin Company Limited	1,320	0.00
(211)	SK Hynix Inc	309	0.00
(53)	SK Telecom Company Limited	4	0.00
		<u>19,776</u>	<u>0.06</u>
Spain			
(1,769)	Abengoa Yield Plc	6,840	0.02
(3,293)	Acerinox SA	4,035	0.01
(322)	Aena SA	132	0.00
(6,865)	Distribuidora Internacional De Alimentacion SA	2,540	0.01
2,317	Ebro Puleva SA	6,069	0.02
(997)	Enagas	607	0.00
695	Gamesa Corporation Tecnologica SA	80	0.00
1,237	Grifols SA	200	0.00
5,049	Mediaset Espana Comunicacion	1,148	0.00
(50)	Red Electrica Corporacion SA	150	0.00
(10,983)	Repsol YPF SA	14,734	0.06
		<u>36,535</u>	<u>0.12</u>
Sweden			
(1,420)	ICA Gruppen AB	350	0.00
5,963	Skandinaviska Enskilda Banken AB	1,841	0.01
1,108	Svenska Cellulosa AB	218	0.00
		<u>2,409</u>	<u>0.01</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
Switzerland			
162	Actelion Limited	818	0.00
1,008	Allied World Assurance Company	1,605	0.01
(2,329)	Clariant AG	506	0.00
2,952	Coca-Cola HBC AG	7,337	0.03
1,169	Credit Suisse Group AG	930	0.00
(17)	Flughafen Zuerich AG	395	0.00
42	Galenica Holding AG	926	0.00
2,183	Gam Holding Limited	3,992	0.01
(7,595)	Glencore International Plc	2,463	0.01
(27)	Holcim Limited	4	0.00
899	Julius Baer Group Limited	1,931	0.01
(421)	Kuehne & Nagel International AG	2,256	0.01
(6)	SGS SA	326	0.00
23	Straumann Holding AG	184	0.00
1,715	UBS Group AG	1,284	0.00
(1,751)	Weatherford International Plc	1,655	0.01
		<u>26,612</u>	<u>0.09</u>
Taiwan			
(32,000)	Advanced Semiconductor Engineering Inc	1,111	0.00
(2,000)	Advantech Company Limited	461	0.00
5,000	Cathay Financial Holding Company Limited	54	0.00
40,000	China Life Insurance Company Limited	2,602	0.01
38,315	CTBC Financial Holding Company Limited	220	0.00
(3,000)	Delta Electronics Inc	400	0.00
(21,000)	Epistar Corporation	3,001	0.01
4,000	Feng TAY Enterprise Company Limited	3,026	0.01
15,000	Fubon Financial Holding Company Limited	1,039	0.00
(3,000)	HTC Corporation	671	0.00
(16,000)	Innolux Display Corporation	66	0.00
55,044	Mega Financial Holding Company Limited	939	0.00
(5,000)	Phison Electronics Corporation	2,992	0.01
137,000	Shin Kong Financial Holding Company Limited	86	0.00
(11,000)	Siliconware Precision Industries Company Limited	831	0.00
(9,000)	Taiwan Mobile Company Limited	434	0.00
3,000	Uni-President Enterprises Corporation	423	0.00
(55,000)	United Microelectronics Corporation	2,033	0.01
(159,000)	Winbond Electronics Corporation	8,143	0.04
(84,077)	Yang Ming Marine Transport Corporation	698	0.00
53,837	Yuanta Financial Holding Company Limited	364	0.00
		<u>29,594</u>	<u>0.09</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United Kingdom			
(365)	Aggreko Plc	128	0.00
(16,427)	Amec Foster Wheeler Plc	25,577	0.08
(2,449)	Anglo American Plc	2,753	0.01
(3,898)	Antofagasta Plc	2,100	0.01
(762)	Babcock International Group Plc	370	0.00
14,498	Barratt Developments Plc	6,179	0.02
2,759	Berkeley Group Holdings Plc	17,608	0.06
(3,740)	Booker Group Plc	308	0.00
(4,698)	BP Plc	1,988	0.01
183	Capita Group Plc	326	0.00
1,005	Carillion Plc	147	0.00
(7,270)	Centrica Plc	47	0.00
4,320	Daily Mail & General Trust Plc	438	0.00
(6,602)	Drax Group Plc	2,385	0.01
(3,191)	easyJet Plc	1,045	0.00
(3,044)	G4S Plc	546	0.00
(7,263)	Genel Energy Plc	5,398	0.02
1,508	Greene King Plc	151	0.00
11,575	Howden Joinery Group Plc	1,309	0.00
8,725	ICAP Plc	3,946	0.01
5,190	IG Group Holdings Plc	2,636	0.01
(14,240)	International Consolidated Airlines Group SA	3,091	0.01
8,170	Investec Plc	1,326	0.00
(13,486)	KAZ Minerals Plc	7,754	0.03
17,236	Ladbrokes Plc	2,474	0.01
(1,071)	National Grid Plc	644	0.00
1,763	Next Plc	428	0.00
(2,733)	Pennon Group Plc	967	0.00
65	Pentair Plc	254	0.00
4,669	Persimmon Plc	7,590	0.03
6,058	Persimmon Plc	9,051	0.04
(28,281)	Premier Oil Plc	3,065	0.02
669	Rightmove Plc	1,092	0.00
491,808	Rolls-Royce Class C Shares	773	0.00
13,460	Royal Bank of Scotland Group	121	0.00
(8,589)	Serco Group Plc	934	0.00
(1,064)	Severn Trent Plc	760	0.00
7,494	Sports Direct International	4,633	0.01
(1,345)	SSE Plc	1,129	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United Kingdom (continued)			
6,179	Standard Life Plc	646	0.00
(15,261)	Tesco Plc	24	0.00
(53,228)	Tullow Oil Plc	37,332	0.12
(2,427)	United Utilities Group Plc	2,336	0.01
		<u>161,809</u>	<u>0.52</u>
United States			
1,516	Abbott Laboratories	1,397	0.00
587	Abbvie Inc	845	0.00
533	ACI Worldwide Inc	1,344	0.00
1,106	Acorda Therapeutics Inc	2,402	0.01
1,399	Activision Blizzard Inc	660	0.00
80	Adobe Systems Inc	342	0.00
133	Aecom Technology Corporation	59	0.00
580	Aetna Inc	9,693	0.04
79	AGCO Corporation	407	0.00
(393)	Air Products & Chemicals Inc	3,349	0.01
(115)	Airgas Inc	176	0.00
(945)	Albemarle Corporation	4,237	0.01
(4,775)	Alcoa Inc	4,751	0.02
215	Alexion Pharmaceuticals Inc	2,675	0.01
1,057	Align Technology Inc	4,486	0.01
(1,475)	Allegheny Technologies Inc	3,239	0.01
87	Allergan Plc	145	0.00
(1,219)	ALLETE Inc	3,235	0.01
(840)	Alliant Energy Corporation	847	0.00
330	AMAG Pharmaceuticals Inc	1,468	0.00
78	AMC Networks Inc	177	0.00
(1,222)	American Airlines Group Inc	5,681	0.03
764	American Financial Group Inc	87	0.00
821	American International Group	2,691	0.01
(62)	American Water Works Company Inc	239	0.00
79	Ametek Inc	12	0.00
22	Amphenol Corporation	10	0.00
525	Amsurg Corporation	3,553	0.01
37	Anacor Pharmaceuticals Inc	161	0.00
(567)	Anadarko Petroleum Corporation	2,911	0.01
361	Ansys Inc	1,246	0.00
(1,303)	Antero Resources Corporation	5,384	0.03
459	Anthem Inc	3,189	0.01
58	AO Smith Corporation	92	0.00
(778)	Apache Corporation	2,154	0.01
(907)	Aqua America Inc	1,091	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
1,305	Artisan Partners Asset MA - Class A Shares	547	0.00
761	Aspen Technology Inc	3,450	0.01
3,393	Associated Banc-Corp	3,444	0.01
757	Assurant Inc	2,089	0.01
(1,135)	Atmos Energy Corporation	980	0.00
(631)	Avis Budget Group Inc	5,683	0.03
(1,630)	Axalta Coating Systems Limited	2,624	0.01
(1,476)	Axiall Corporation	2,950	0.01
(338)	Balchem Corporation	710	0.00
(120)	Ball Corporation	174	0.00
1,324	Bancorpsouth Inc	1,523	0.00
2,461	Bank of America Corporation	1,484	0.00
1,034	Bank of Hawaii Corporation	4,544	0.01
1,555	Bankunited Inc	2,860	0.01
75	Baxter International Inc	119	0.00
1,681	BB&T Corporation	1,109	0.00
(921)	Bemis Company	848	0.00
(634)	Berry Plastics Group Inc	730	0.00
100	Biogen Idec Inc	515	0.00
279	Bio-Rad Laboratories - Class A Shares	1,967	0.01
(1,320)	Black Hills Corporation	3,020	0.01
208	Blackhawk Network Holdings Inc	1,200	0.00
621	Bob Evans Farms Inc	1,701	0.01
(1,060)	Boise Cascade Company	299	0.00
(2,468)	Bonanza Creek Energy Inc	9,020	0.04
552	Brinker International Inc	10	0.00
(571)	Bristow Group Inc	3,342	0.01
1,424	Brown & Brown Inc	182	0.00
303	Brown-Forman Corporation - Class B Shares	1,197	0.00
1,989	Bruker Corporation	1,341	0.00
(3,496)	C&J Energy Services Limited	8,076	0.04
1,008	Cablevision Systems-NY Group - Class A Shares	2,124	0.01
(1,396)	Cabot Oil & Gas Corporation	86	0.00
1,361	Cadence Design Systems Inc	1,367	0.00
(892)	California Resources Corporation	1,371	0.00
752	Cal-Maine Foods Inc	2,406	0.01
848	Campbell Soup Company	414	0.00
292	Capital One Financial Corporation	2,232	0.01
10	Carlisle Companies Inc	9	0.00
639	Carnival Plc	695	0.00
(1,265)	Carpenter Technology	3,518	0.01
476	Carters Inc	3,075	0.01
2,056	Cathay General Bancorp	5,347	0.03

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
72	CDK Global Inc	487	0.00
240	CEB Inc	639	0.00
362	Celgene Corporation	238	0.00
941	Centene Corporation	12,109	0.05
226	Cepheid	1,263	0.00
510	Cheesecake Factory Inc	161	0.00
568	Chemed Corporation	3,451	0.01
(1,841)	Chemtura Corporation	2,091	0.01
(619)	Cheniere Energy Inc	3,459	0.01
(3,536)	Chesapeake Energy Corporation	3,858	0.01
450	Cigna Corporation	13,961	0.05
(407)	Cimarex Energy Company	662	0.00
1,490	CIT Group Inc	480	0.00
736	Citigroup Inc	634	0.00
490	Citrix Systems Inc	2,016	0.01
(1,614)	CMS Energy Corporation	1,107	0.00
1,831	CNO Financial Group Inc	845	0.00
276	Cognizant Technology Solutions - Class A Shares	298	0.00
90	Coherent Inc	10	0.00
545	Columbia Sportswear Company	845	0.00
405	Comcast Corporation - Class A Shares	657	0.00
1,327	Comerica Inc	3,461	0.01
(3,159)	Commercial Metals Company	739	0.00
339	Community Health Systems Inc	2,641	0.01
(322)	Compass Minerals Internation	1,582	0.01
(378)	Concho Resources Inc	207	0.00
686	CONMED Corporation	1,154	0.00
(89)	Conocophillips	201	0.00
(1,652)	Consol Energy Inc	12,895	0.05
(1,058)	Continental Resources Inc	1,654	0.01
1,341	Convergys Corporation	2,943	0.01
(270)	Con-Way Inc	879	0.00
862	Corelogic Inc	902	0.00
212	Cracker Barrel Old Country	671	0.00
99	Credit Acceptance Corporation	3,633	0.01
(460)	Crown Holdings Inc	1,062	0.00
57	Curtiss-Wright Corporation	8	0.00
(888)	Cytex Industries Inc	532	0.00
344	Darden Restaurants Inc	1,033	0.00
74	Davita Inc	391	0.00
46	Deere & Company	204	0.00
(342)	Devon Energy Corporation	990	0.00
730	Discovery Communications - Class A Shares	286	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(869)	Dominion Resources Inc	1,381	0.00
276	DST Systems Inc	3,030	0.01
177	Dunkin Brands Group Inc	806	0.00
473	Dyax Corporation	12	0.00
(1,892)	Dynegy Inc	4,967	0.03
(472)	E. I. du Pont de Nemours and Company	2,774	0.01
(714)	Eagle Materials Inc	2,974	0.01
1,005	East West Bancorp Inc	2,883	0.01
576	Ebay Inc	741	0.00
(5,875)	Eclipse Resources Corporation	8,709	0.04
(317)	Ecolab Inc	678	0.00
(796)	Edison International	2,608	0.01
517	Edwards Lifesciences Corporation	3,287	0.01
439	Electronic Arts Inc	3,314	0.01
501	Eli Lilly & Company	3,871	0.01
92	EMCOR Group Inc	207	0.00
62	Energys	172	0.00
(1,360)	Enlink Midstream Llc	3,130	0.01
(223)	EOG Resources Inc	267	0.00
(534)	EQT Corporation	1,065	0.00
645	Estee Lauder Companies Inc	114	0.00
404	Euronet Worldwide Inc	1,935	0.01
1,003	Evercore Partners Inc - Class A Shares	3,637	0.01
(340)	Eversource Energy	731	0.00
(1,158)	Exelon Corporation	2,421	0.01
835	Express Scripts Holding Company	1,207	0.00
183	Factset Research Systems Inc	485	0.00
348	Fair Isaac Corporation	661	0.00
(230)	Fedex Corporation	1,097	0.00
14	FEI Company	11	0.00
1,446	Fifth Third Bancorp	171	0.00
4,393	First Horizon National Corporation	3,888	0.01
(1,760)	Firstenergy Corporation	3,065	0.01
3,305	FirstMerit Corporation	2,085	0.01
410	Fiserv Inc	1,335	0.00
(1,040)	FMC Corporation	3,129	0.01
1,067	FNFV Group	561	0.00
394	Foot Locker Inc	682	0.00
96	Fortune Brands Home & Security	5	0.00
(302)	Forward Air Corporation	458	0.00
(2,787)	Freeport-Mcmoran Copper	3,122	0.01
(648)	Fresh Market Inc	565	0.00
(4,312)	Frontier Communications Corporation	219	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
298	FTI Consulting Inc	78	0.00
5,189	Fulton Financial Corporation	2,540	0.01
354	Gartner Inc	713	0.00
31	General Dynamics Corporation	83	0.00
(668)	Genesee & Wyoming Inc - Class A Shares	5,344	0.03
356	Gilead Sciences Inc	2,253	0.01
2,330	Glacier Bancorp Inc	5,046	0.03
151	Global Payments Inc	12	0.00
163	Goldman Sachs Group Inc	1,562	0.00
29	Graham Holdings Company - Class B Shares	81	0.00
(546)	Graphic Packaging Holding Company	114	0.00
(2,334)	Great Plains Energy Inc	2,094	0.01
1,484	Greenhill & Company Inc	1,956	0.01
(1,108)	Gulfport Energy Corporation	4,939	0.02
(1,154)	H.B. Fuller Company	1,288	0.00
2,134	Hancock Holding Company	4,382	0.01
395	Hanover Insurance Group Inc	859	0.00
607	Harley-Davidson Inc	740	0.00
820	Hasbro Inc	4,094	0.01
865	HCA Holdings Inc	10,455	0.04
1,184	Health Net Inc	3,978	0.01
1,355	Healthsouth Corporation	2,823	0.01
(2,512)	Heartland Express Inc	1,549	0.00
(601)	Helix Energy Solutions Group Inc	2,040	0.01
442	Henry Schein Inc	27	0.00
1,044	Herbalife Limited	7,329	0.03
(1,610)	Hertz Global Holdings Inc	3,214	0.01
1,377	HFF Inc	572	0.00
156	Hill-Rom Holdings Inc	816	0.00
1,118	HMS Holdings Corporation	707	0.00
141	HNI Corporation	87	0.00
752	Hologic Inc	2,390	0.01
479	HomeAway Inc	1,237	0.00
301	Hormel Foods Corporation	208	0.00
280	HSN Inc	136	0.00
(1,189)	Hub Group Inc	2,222	0.01
125	Humana Inc	1,277	0.00
(2,411)	Huntsman Corporation	1,717	0.01
436	IAC/Interactivecorp	3,459	0.01
235	IBERIABANK Corporation	884	0.00
56	IDEX Corporation	7	0.00
121	Illumina Inc	1,567	0.01
495	Impax Laboratories Inc	295	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
148	Incyte Corporation	349	0.00
989	Insys Therapeutics Inc	5,808	0.03
124	Interactive Brokers Group Inc	734	0.00
(264)	Intersil Corporation - Class A Shares	19	0.00
99	Intrexon Corporation	338	0.00
339	Intuit Inc	207	0.00
(1,797)	ITC Holdings Corporation	3,232	0.01
297	Jack In The Box Inc	23	0.00
(603)	JB Hunt Transport Services Inc	2,701	0.01
53	Jones Lang Lasalle Inc	203	0.00
1,029	JPMorgan Chase & Company	1,908	0.01
(554)	Kansas City Southern	2,633	0.01
4,575	KeyCorp	1,317	0.00
(1,040)	Kinder Morgan Inc	3,400	0.01
(571)	Kirby Corporation	2,009	0.01
(1,898)	Knight Transportation Inc	5,084	0.03
221	Korn/Ferry International	433	0.00
1,091	Lands' End Inc	544	0.00
735	Lannett Company Inc	1,107	0.00
(1,055)	Laredo Petroleum Inc	546	0.00
610	Las Vegas Sands Corporation	33	0.00
909	LA-Z-Boy Inc	299	0.00
1,253	Leggett & Platt Inc	1,892	0.01
972	Leucadia National Corporation	400	0.00
(606)	Level 3 Communications Inc	1,410	0.00
1,335	Lifelock Inc	330	0.00
932	Lifepoint Hospitals Inc	11,747	0.05
427	Ligand Pharmaceuticals Inc	4,741	0.02
415	Lincoln National Corporation	529	0.00
326	LogMeIn Inc	1	0.00
(3,173)	Louisiana-Pacific Corporation	1,937	0.01
1,078	LPL Financial Holdings Inc	4,197	0.01
(608)	Macquarie Infrastructure Corporation	1,492	0.00
1,076	Magellan Health Inc	3,869	0.01
130	Manhattan Associates Inc	1,276	0.00
341	Manpower Inc	629	0.00
122	MarketAxess Holdings Inc	647	0.00
345	Marriott Vacations World	1,102	0.00
(237)	Martin Marietta Materials	1,045	0.00
215	Mastec Inc	501	0.00
2,386	Mattel Inc	1,431	0.00
321	Maximus Inc	58	0.00
1,976	MB Financial Inc	5,557	0.03

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
318	Mccormick & Company - Non Voting Sharess	583	0.00
2,032	MDC Holdings Inc	1,272	0.00
(2,945)	MDU Resources Group Inc	2,161	0.01
3,119	Medassets Inc	5,153	0.03
385	Medicines Company	47	0.00
992	Mednax Inc	2,534	0.01
1,230	Mentor Graphics Corporation	1,997	0.01
900	Metlife Inc	2,727	0.01
123	Mettler-Toledo International	1,579	0.01
372	Molina Healthcare Inc	1,324	0.00
383	Mondelez International Inc	1,470	0.00
(69)	Monolithic Power Systems Inc	101	0.00
431	Moody's Corporation	1,872	0.01
62	Moog Inc	41	0.00
1,229	Myriad Genetics Inc	316	0.00
(947)	National Fuel Gas Company	3,249	0.01
683	Nektar Therapeutics	189	0.00
1,179	Neustar Inc - Class A Shares	2,354	0.01
(2,015)	New Jersey Resources Corporation	772	0.00
1,273	New York Community Bancorp	1,252	0.00
292	Newell Rubbermaid Inc	468	0.00
(970)	Newmont Mining Corporation	805	0.00
568	Nike Inc	2,769	0.01
(1,036)	Noble Energy Inc	2,593	0.01
(259)	Norfolk Southern Corporation	1,793	0.01
(1,180)	NorthWestern Corporation	2,041	0.01
(407)	NRG Energy Inc	600	0.00
1,601	Nuance Communications Inc	4,803	0.02
(540)	Old Dominion Freight Line Inc	1,342	0.00
495	ON Assignment Inc	432	0.00
(172)	ON Semiconductor Corporation	68	0.00
(1,124)	Oneok Inc	5,007	0.03
817	Ophthotech Corporation	1,516	0.00
1,430	OPKO Health Inc	788	0.00
(2,367)	Owens-Illinois Inc	2,689	0.01
148	Papa John's International Inc	938	0.00
1,551	Patterson Companies Inc	46	0.00
(2,412)	Patterson-UTI Energy Inc	994	0.00
(1,701)	PBF Energy Inc - Class A Shares	574	0.00
(822)	PDC Energy Inc	1,189	0.00
1,101	Peoples United Financial	959	0.00
758	PerkinElmer Inc	80	0.00
(1,170)	PG&E Corporation	2,321	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
1,709	Pier 1 Imports Inc	444	0.00
870	Pinnacle Foods Inc	2,031	0.01
(377)	Pinnacle West Capital	41	0.00
(325)	Pioneer Natural Resources Company	4,024	0.01
(2,082)	Platform Specialty Products	3,388	0.01
(378)	PMC-Sierra Inc	43	0.00
(2,354)	PNM Resources Inc	2,720	0.01
369	Polaris Industries Inc	1,030	0.00
(125)	PolyOne Corporation	75	0.00
(1,757)	Portland General Electric Company	1,634	0.01
(472)	PPG Industries Inc	327	0.00
(1,128)	PPL Corporation	1,292	0.00
865	Prestige Brands Holdings Inc	2,020	0.01
178	PrivateBancorp Inc	314	0.00
217	Proassurance Corporation	292	0.00
196	Prudential Financial Inc	1,221	0.00
603	PTC Inc	2,652	0.01
318	PVH Corporation	1,897	0.01
(117)	QEP Resources Inc	46	0.00
566	Quintiles Transnational Holdings Inc	2,017	0.01
(58)	Rambus Inc	5	0.00
(910)	Range Resources Corporation	3,480	0.01
29	Realogy Holdings Corporation	45	0.00
245	Red Hat Inc	838	0.00
51	Regeneron Pharmaceuticals	1,331	0.00
6,695	Regions Financial Corporation	1,775	0.01
531	Reinsurance Group of America	90	0.00
(1,879)	Rice Energy Inc	683	0.00
(95)	Royal Gold Inc	358	0.00
(305)	RPM International Inc	314	0.00
(574)	Ryder System Inc	3,975	0.01
446	Sally Beauty Holdings Inc	323	0.00
650	Science Applications International Corporation	118	0.00
(540)	Scotts Miracle-Gro Company - Class A Shares	1,029	0.00
116	Seattle Genetics Inc	1,497	0.00
567	SEI Investments Company	1,657	0.01
4,564	Select Medical Holdings Corporation	4,117	0.01
(569)	Sempra Energy	3,072	0.01
(19)	Silicon Laboratories Inc	3	0.00
227	Sirona Dental Systems Inc	1,132	0.00
4,987	SLM Corporation	713	0.00
(755)	SM Energy Company	3,744	0.01
26	Snap-ON Inc	71	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
(437)	Sonoco Products Company	847	0.00
(2,364)	South Jersey Industries Inc	1,937	0.01
(1,345)	Southern Company	1,381	0.00
(1,247)	Southern Copper Corporation	1,151	0.00
(398)	Southwest Gas Corporation	124	0.00
(914)	Southwestern Energy Company	2,320	0.01
(464)	Spectra Energy Corporation	1,207	0.00
(810)	Spirit Airlines Inc	2,131	0.01
(6,990)	Sprint Corporation	253	0.00
(1,633)	Sprouts Farmers Market Inc	3,074	0.01
331	SS&C Technologies Holdings	400	0.00
1,018	St. Jude Medical Inc	1,404	0.00
418	Stancorp Financial Group	1,236	0.00
42	Stanley Black & Decker Inc	74	0.00
82	Starbucks Corporation	576	0.00
337	Starz - Class A Shares	1,240	0.00
550	Steelcase Inc - Class A Shares	154	0.00
1,412	Steven Madden Limited	3,893	0.01
779	Stryker Corporation	128	0.00
(3,516)	Suncoke Energy Inc	6,952	0.03
(1,096)	Supervalu Inc	630	0.00
(21)	Synaptics Inc	19	0.00
687	Synopsys Inc	1,757	0.01
1,728	Synovus Financial Corporation	3,833	0.01
607	Syntel Inc	589	0.00
(1,006)	Sysco Corporation	962	0.00
(497)	Targa Resources Corporation	3,397	0.01
3,854	TCF Financial Corporation	2,840	0.01
(3,282)	TECO Energy Inc	1,611	0.01
530	Tegna Inc	1,347	0.00
41	Teledyne Technologies Inc	77	0.00
548	Teleflex Inc	4,553	0.01
(518)	Telephone and Data Systems	134	0.00
664	Tempur Sealy International I	2,640	0.01
1,150	Tetra Tech Inc	147	0.00
501	Texas Roadhouse Inc	366	0.00
1,677	Thoratec Corporation	1,603	0.01
1,062	Time Inc	780	0.00
243	Time Warner Inc	607	0.00
(1,970)	Timkensteel Corporation	5,181	0.03
179	Torchmark Corporation	793	0.00
819	Total System Services Inc	1,972	0.01
(3,581)	Tronox Limited - Class A Shares	7,541	0.03

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			
United States (continued)			
841	UMB Financial Corporation	1,747	0.01
3,760	Umpqua Holdings Corporation	1,968	0.01
(1,635)	Unit Corporation	5,499	0.03
1,737	United Bankshares Inc	3,696	0.01
(711)	United Natural Foods Inc	1,700	0.01
615	Unitedhealth Group Inc	2,910	0.01
708	Universal Corporation	201	0.00
543	Universal Health Services - Class B Shares	9,385	0.04
602	Unum Group	741	0.00
406	USANA Health Sciences Inc	992	0.00
291	Vail Resorts Inc	702	0.00
6,773	Valley National Bancorp	4,425	0.01
1,346	VCA Inc	1,945	0.01
(116)	Veeco Instruments Inc	25	0.00
(520)	Virgin America Inc	252	0.00
471	Virtus Investment Partners	228	0.00
250	Vista Outdoor Inc	347	0.00
(4,775)	Vivint Solar Inc	6,408	0.03
1,071	Voya Financial Inc	2,823	0.01
(640)	Vulcan Materials Company	3,045	0.01
80	Walt Disney Company	684	0.00
2,902	Washington Federal Inc	3,227	0.01
1,496	Webster Financial Corporation	3,752	0.01
(1,971)	Werner Enterprises Inc	2,702	0.01
1,293	Westamerica Bancorporation	7,321	0.03
(980)	Westar Energy Inc	996	0.00
394	Western Alliance Bancorp	921	0.00
(287)	WGL Holdings Inc	19	0.00
306	Williams-Sonoma Inc	222	0.00
899	Wintrust Financial Corporation	321	0.00
977	WR Berkley Corporation	1,201	0.00
(1,119)	Xcel Energy Inc	1,106	0.00
(1,133)	XPO Logistics Inc	3,828	0.01
117	Xylem Inc	40	0.00
148	Yum! Brands Inc	372	0.00
(1,221)	Zayo Group Holdings Inc	369	0.00
728	Zions Bancorporation	2,112	0.01
		<u>771,287</u>	<u>2.48</u>
Total contracts for difference		<u>1,618,583</u>	<u>5.17</u>

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
€336,500	US\$375,073	31 July 2015	1	14	0.00
US\$264,198	CHF242,000	17 July 2015	1	5,088	0.02
US\$548,518	€480,961	17 July 2015	2	12,510	0.04
US\$91,624	€81,959	31 July 2015	1	267	0.00
US\$253,100	GBP159,000	17 July 2015	1	3,070	0.01
Total unrealised gain on forward currency contracts				20,949	0.07
Total financial assets at fair value through profit or loss - trading				1,639,532	5.24

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference			
Australia			
7,685	ALS Limited	(1,386)	(0.00)
(990)	Alumina Limited	(20)	(0.00)
669	Ansell Limited	(636)	(0.00)
(13,358)	Asciano Limited	(125)	(0.00)
992	ASX Limited	(1,252)	(0.00)
341	Australia & New Zealand Banking Group Limited	(443)	(0.00)
(49)	Boral Limited	(2)	(0.00)
(2,614)	carsales.com Limited	(490)	(0.00)
219	Coca-Cola Amatil Limited	(141)	(0.00)
162	Cochlear Limited	(546)	(0.00)
877	Commonwealth Bank of Australia	(2,191)	(0.01)
81	CSL Limited	(180)	(0.00)
9,109	Downer EDI Limited	(2,041)	(0.01)
1,900	Duet Group	(368)	(0.00)
628	DuluxGroup Limited	(65)	(0.00)
598	Iluka Resources Limited	(486)	(0.00)
(389)	Incitec Pivot Limited	(18)	(0.00)
9,718	Insurance Australia Group Limited	(1,582)	(0.01)
(633)	Interoil Corporation	(4,337)	(0.02)
747	Lend Lease Group	(652)	(0.00)
2,413	Magellan Financial Group Limited	(3,769)	(0.02)
27,029	Medibank Pvt Limited	(4,432)	(0.02)
6,465	Mineral Resources Limited	(3,670)	(0.01)
2,222	National Australia Bank Limited	(28)	(0.00)
1,407	Orora Limited	(73)	(0.00)
(374)	OZ Minerals Limited	(5)	(0.00)
882	Perpetual Limited	(3,577)	(0.01)
2,851	Platinum Asset Management Limited	(115)	(0.00)
3,207	Primary Health Care Limited	(262)	(0.00)
1,445	Seek Limited	(2,087)	(0.01)
57	Sirtex Medical Limited	(26)	(0.00)
1,254	Spark Infrastructure Group	(2)	(0.00)
(4,477)	TPG Telecom Limited	(824)	(0.00)
1,503	Treasury Wine Estates Limited	(373)	(0.00)
		<u>(36,204)</u>	<u>(0.12)</u>
Austria			
78	Andritz AG	(593)	(0.00)
2,763	Erste Group Bank AG	(1,840)	(0.01)
		<u>(2,433)</u>	<u>(0.01)</u>
Belgium			
867	Ageas	(87)	(0.00)
592	Anheuser-Busch InBev NV	(3,708)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Belgium (continued)			
530	Groupe Bruxelles Lambert SA	(2,731)	(0.01)
2,075	Proximus	(4,349)	(0.01)
		<u>(10,875)</u>	<u>(0.03)</u>
Bermuda			
2,055	Assured Guaranty Limited	(7,205)	(0.03)
949	Axis Capital Holdings Limited	(252)	(0.00)
1,566	Genpact Limited	(1,531)	(0.00)
(515)	Golar LNG Limited	(3,586)	(0.01)
(1,166)	Seadrill Limited	(1,164)	(0.00)
		<u>(13,738)</u>	<u>(0.04)</u>
Canada			
(532)	Agrium Inc	(1,340)	(0.00)
1,157	Bank of Montreal	(2,749)	(0.01)
1,319	Bank of Nova Scotia	(3,442)	(0.01)
916	Canadian Imperial Bank of Commerce	(2,073)	(0.01)
908	CGI Group Inc - Class A Shares	(3,690)	(0.01)
853	Open Text Corporation	(7,123)	(0.03)
(1,377)	Pembina Pipeline Corporation	(3)	(0.00)
(5,743)	Precision Drilling Corporation	(1,667)	(0.01)
1,092	Ritchie Bros Auctioneers	(666)	(0.00)
1,109	Royal Bank of Canada	(4,482)	(0.01)
		<u>(27,235)</u>	<u>(0.09)</u>
China			
(4,000)	AAC Technologies Holdings Inc	(1,037)	(0.00)
8,000	Agile Property Holdings Limited	(1,221)	(0.00)
(2,000)	Aluminum Corporation of China Limited	(11)	(0.00)
500	Anhui Conch Cement Company Limited	(237)	(0.00)
1,000	Biostime International Holdings Limited	(1,176)	(0.00)
69,000	China Citic Bank Corporation Limited	(1,433)	(0.00)
500	China CNR Corporation Limited - Class H Shares	(30)	(0.00)
95,000	China Everbright Bank Company Limited	(3,494)	(0.01)
24,500	China Galaxy Securities Company Limited	(10,634)	(0.04)
4,000	China Life Insurance Company Limited - Class H Shares	(819)	(0.00)
4,000	China Medical System Holdings Limited	(365)	(0.00)
6,500	China Merchants Bank Company Limited	(515)	(0.00)
(42,000)	China Southern Airlines Company Limited	(6,579)	(0.02)
3,000	China Vanke Company Limited	(276)	(0.00)
3,000	CITIC Securities Company Limited - Class H Shares	(2,021)	(0.01)
16,000	Country Garden Holdings Company	(551)	(0.00)
22,000	Datang International Power Generation Company - Class H Shares	(2,020)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
China (continued)			
2,000	ENN Energy Holdings Limited	(727)	(0.00)
15,000	Evergrande Real Estate Group Limited	(2,399)	(0.01)
5,600	Haitong Securities Company Limited - Class H Shares	(325)	(0.00)
2,500	Hengan International Group Company Limited	(952)	(0.00)
14,000	Huadian Power International Corporation Limited	(578)	(0.00)
41,000	Industrial and Commercial Bank of China Limited	(885)	(0.00)
1,000	Jiangxi Copper Company Limited	(311)	(0.00)
(7,000)	Kingsoft Corporation Limited	(5,453)	(0.03)
5,000	New China Life Insurance Company Limited - Class H Shares	(398)	(0.00)
59,000	People's Insurance Company Group of China Limited - Class H Shares	(2,899)	(0.01)
10,000	Picc Property & Casualty Company Limited - Class H Shares	(704)	(0.00)
16,000	Shandong Weigao Group Medical Polymer Company Limited	(377)	(0.00)
108,000	Sihuan Pharmaceutical Holdings Group Limited	(9,446)	(0.04)
428	Sohu.Com Inc	(479)	(0.00)
(31,000)	Sun Art Retail Group Limited	(1,871)	(0.01)
(10,000)	Sunny Optical Technology Group Company Limited	(240)	(0.00)
(1,000)	Weichai Power Company Limited - Class H Shares	(186)	(0.00)
		<u>(60,649)</u>	<u>(0.19)</u>
Denmark			
926	Bavarian Nordic A/S	(2,731)	(0.01)
(592)	CHR Hansen Holding A/S	(272)	(0.00)
2,846	GN Store Nord A/S	(1,685)	(0.01)
778	Novo Nordisk A/S - Class B Shares	(1,362)	(0.00)
574	Sydbank A/S	(519)	(0.00)
179	Trygvesta AS	(60)	(0.00)
256	William Demant Holding A/S	(1,651)	(0.01)
		<u>(8,280)</u>	<u>(0.03)</u>
Finland			
41	Metso OYJ	(77)	(0.00)
2,341	Nokia OYJ	(1,060)	(0.00)
2,186	Nokian Renkaat OYJ	(3,930)	(0.01)
(2,550)	Stora Enso OYJ	(1,148)	(0.00)
		<u>(6,215)</u>	<u>(0.01)</u>
France			
243	Atos Origin	(1,303)	(0.00)
1,294	AXA SA	(1,715)	(0.01)
1,069	BNP Paribas	(1,194)	(0.00)
(585)	Bureau Veritas	(386)	(0.00)
248	Cap Gemini SA	(888)	(0.00)
673	Christian Dior	(6,724)	(0.03)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
France (continued)			
649	Cie Generale Des Etablissements Michelin	(4,627)	(0.01)
1,185	Credit Agricole SA	(1,106)	(0.00)
248	Dassault Systemes SA	(1,569)	(0.01)
182	Eiffage	(692)	(0.00)
148	European Aeronautic Defense and Space Company	(151)	(0.00)
275	Eutelsat Communications SA	(669)	(0.00)
1,588	Faurecia	(11,427)	(0.05)
178	L'Oreal SA	(2,048)	(0.01)
214	LVMH Moet Hennessy Louis Vuitton SA	(1,247)	(0.00)
568	Neopost SA	(3,080)	(0.01)
3,941	Orange SA	(4,234)	(0.01)
268	Pemod-Ricard	(2,341)	(0.01)
1,791	Plastic Omnium	(3,019)	(0.01)
86	Renault SA	(307)	(0.00)
477	Rexel SA	(1,271)	(0.00)
513	Sanofi	(1,166)	(0.00)
940	Scor Regroupe	(236)	(0.00)
1,681	Societe Generale	(4,689)	(0.02)
343	Sodexo	(2,812)	(0.01)
83	Technip SA	(470)	(0.00)
(224)	Teleperformance	(161)	(0.00)
438	Valeo SA	(4,402)	(0.02)
(1,117)	Veolia Environnement	(303)	(0.00)
		<u>(64,237)</u>	<u>(0.21)</u>
Germany			
1,927	Aareal Bank AG	(5,114)	(0.02)
1,852	Adidas AG	(3,845)	(0.01)
209	Allianz SE	(3,071)	(0.01)
318	Axel Springer SE	(1,575)	(0.01)
178	Brenntag AG	(840)	(0.00)
293	Continental AG	(1,383)	(0.00)
319	Deutsche Boerse AG	(279)	(0.00)
263	Deutsche Euroshop AG	(1,954)	(0.01)
4,152	Deutsche Telekom AG	(6,156)	(0.02)
477	Deutsche Wohnen AG	(1,515)	(0.00)
15	Duerr AG	(147)	(0.00)
(1,270)	Evonik Industries AG	(1,225)	(0.00)
(57)	HeidelbergCement AG	(94)	(0.00)
156	Henkel AG & Company KGaA	(1,746)	(0.01)
170	Hugo Boss Preferred Shares	(728)	(0.00)
(1,417)	K+S AG	(16,089)	(0.06)
(810)	Lanxess AG	(2,080)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Germany (continued)			
(55)	Linde AG	(21)	(0.00)
486	Merck KGaA	(3,845)	(0.01)
114	MTU Aero Engines Holding AG	(331)	(0.00)
185	Muenchener Rueckver AG	(3,987)	(0.01)
1,278	Prosiebensat.1 Media AG	(468)	(0.00)
1,527	Stada Arzneimittel AG	(1,768)	(0.01)
(1,855)	Thyssenkrupp AG	(324)	(0.00)
139	United Internet AG	(195)	(0.00)
133	VW Stock	(2,823)	(0.01)
		<u>(61,603)</u>	<u>(0.20)</u>
Hong Kong			
26,000	Belle International Holdings Limited	(2,555)	(0.01)
(16,000)	Brilliance China Automotive Holdings Limited	(2,103)	(0.01)
2,000	Cheung Kong Infrastructure Holdings Limited	(1,224)	(0.00)
2,000	China Overseas Land & Investment Limited	(723)	(0.00)
2,000	China Resources Cement Holdings Limited	(133)	(0.00)
(10,000)	China Resources Enterprise Limited	(2,269)	(0.01)
6,000	China Resources Gas Group Limited	(1,407)	(0.00)
6,000	China Resources Power Holdings Company Limited	(695)	(0.00)
(10,000)	China State Construction International Holdings Limited	(913)	(0.00)
2,000	CLP Holdings Limited	(592)	(0.00)
2,000	CSPC Pharmaceutical Group Limited	(29)	(0.00)
12,000	Guangdong Investment Limited	(395)	(0.00)
3,000	Haier Electronics Group Company Limited	(767)	(0.00)
3,000	Hang Lung Properties Limited	(1,003)	(0.00)
6,000	Hong Kong & China Gas Company Limited	(532)	(0.00)
600	Hong Kong Exchanges and Clearing Limited	(1,014)	(0.00)
2,000	Kerry Properties Limited	(325)	(0.00)
40,000	Li & Fung Limited	(5,578)	(0.03)
1,440	Michael Kors Holdings Limited	(16,809)	(0.06)
861	New World Development Company Limited	(39)	(0.00)
2,000	Power Assets Holdings Limited	(1,531)	(0.00)
4,500	Shimao Property Holdings Limited	(1,823)	(0.01)
6,000	Sino Land Company Limited	(645)	(0.00)
34,000	Skyworth Digital Holdings Limited	(3,106)	(0.02)
1,000	Sun Hung Kai Properties Limited	(830)	(0.00)
1,200	Swire Properties Limited	(226)	(0.00)
5,500	Techtronic Industries Company Limited	(1,743)	(0.01)
1,000	Wharf Holdings Limited	(22)	(0.00)
		<u>(49,031)</u>	<u>(0.16)</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Ireland			
71	Allegion Plc	(156)	(0.00)
242	Endo International Plc	(1,288)	(0.00)
18,638	Henderson Group Plc	(4,482)	(0.02)
244	Jazz Pharmaceuticals Plc	(433)	(0.00)
2,463	King Digital Entertainment P	(2,979)	(0.01)
611	Shire Plc	(4,150)	(0.01)
		<u>(13,488)</u>	<u>(0.04)</u>
Israel			
435	Check Point Software Technologies Limited	(2,366)	(0.01)
286	Taro Pharmaceutical Industries Limited	(113)	(0.00)
		<u>(2,479)</u>	<u>(0.01)</u>
Italy			
936	Anima Holding SpA	(142)	(0.00)
937	Assicurazioni Generali SpA	(1,749)	(0.01)
2,584	Azimut Holding SpA	(1,819)	(0.01)
1,995	Banca Generali SpA	(368)	(0.00)
37,879	Banca Monte dei Paschi di Siena SpA	(3,578)	(0.01)
5,507	Davide Campari-Milano SpA	(1,947)	(0.01)
(18,606)	Enel Green Power SpA	(672)	(0.00)
1,249	Exor SpA	(2,896)	(0.01)
8,481	FinecoBank Banca Fineco SpA	(1,628)	(0.00)
13,360	Mediaset SpA	(324)	(0.00)
6,762	Mediobanca SpA	(2,230)	(0.01)
5,678	Unione di Banche Italiane SCpA	(234)	(0.00)
6,790	Unipol Gruppo Finanziario SP	(1,192)	(0.00)
51,141	UnipolSai Assicurazioni SpA - Rights	-	(0.00)
13,347	Unipolsai SpA	(3,715)	(0.01)
		<u>(22,494)</u>	<u>(0.07)</u>
Japan			
4,400	Aiful Corporation	(395)	(0.00)
400	Aisin Seiki Company Limited	(1,066)	(0.00)
2,600	Alfresa Holdings Corporation	(1,154)	(0.00)
(14,000)	ANA Holdings Inc	(322)	(0.00)
2,000	Aozora Bank Limited	(45)	(0.00)
6,000	Asahi Glass Company Limited	(2,509)	(0.02)
1,100	Asahi Group Holdings Limited	(1,120)	(0.00)
2,100	Astellas Pharma Inc	(1,149)	(0.00)
4,000	Bank of Yokohama Limited	(386)	(0.00)
600	Benesse Holdings Inc	(947)	(0.00)
900	Bridgestone Corporation	(2,819)	(0.02)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Japan (continued)			
5,000	Calsonic Kansei Corporation	(503)	(0.00)
3,000	Chiba Bank Limited	(1,588)	(0.01)
700	Cyberagent Inc	(1,597)	(0.01)
1,600	Daiichi Sankyo Company Limited	(958)	(0.00)
(2,000)	Dainippon Screen Manufacturing Company Limited	(69)	(0.00)
2,500	Dainippon Sumitomo Pharma Company	(908)	(0.00)
1,000	Daiwa Securities Group Inc	(389)	(0.00)
800	DeNA Company Limited	(544)	(0.00)
100	Eisai Company Limited	(268)	(0.00)
100	Fanuc Limited	(766)	(0.00)
9,000	Fuji Electric Company Limited	(3,346)	(0.02)
900	Fuji Heavy Industries Limited	(554)	(0.00)
3,000	Fujitsu General Limited	(706)	(0.00)
2,000	Fujitsu Limited	(815)	(0.00)
11,000	Furukawa Electric Company Limited	(1,312)	(0.00)
2,900	Gree Inc	(530)	(0.00)
1,000	GS Yuasa Corporation	(491)	(0.00)
4,700	GungHo Online Entertainment Inc	(604)	(0.00)
7,000	Hazama Ando Corporation	(554)	(0.00)
600	Hikari Tsushin Inc	(317)	(0.00)
700	Hisamitsu Pharmaceutical Company	(1,181)	(0.00)
2,100	Hitachi Construction Machinery Company Limited	(475)	(0.00)
200	Hokuriku Electric Power Company	(179)	(0.00)
(100)	Horiba Limited	(89)	(0.00)
1,800	House Foods Group Inc	(681)	(0.00)
2,500	Isuzu Motors Limited	(952)	(0.00)
700	IT Holdings Corporation	(605)	(0.00)
1,700	ITO EN Limited	(790)	(0.00)
2,800	ITOCHU Corporation	(457)	(0.00)
800	Itochu Techno-Solutions Corporation	(13)	(0.00)
6,000	Iwatani Corporation	(1,514)	(0.00)
100	JFE Holdings Inc	(261)	(0.00)
2,600	Kadokawa Dwango Corporation	(870)	(0.00)
200	Kakaku.Com Inc	(72)	(0.00)
1,000	Kaken Pharmaceutical Company Limited	(1,470)	(0.00)
1,500	Kanamoto Company Limited	(4,307)	(0.01)
1,200	Kao Corporation	(1,243)	(0.00)
8,000	Kawasaki Heavy Industries Limited	(2,823)	(0.02)
2,300	Keihin Corporation	(4,012)	(0.02)
(7,000)	Kintetsu Group Holdings Company Limited	(160)	(0.00)
600	Koito Manufacturing Company Limited	(201)	(0.00)
1,900	Komatsu Limited	(194)	(0.00)
800	Konami Corporation	(182)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Japan (continued)			
13,000	Kumagai Gumi Company Limited	(1,417)	(0.00)
(200)	Kuraray Company Limited	(5)	(0.00)
1,600	Kurita Water Industries Limited	(1,632)	(0.01)
(200)	Kusuri No Aoki Company Limited	(1,983)	(0.01)
5,000	Maeda Corporation	(718)	(0.00)
2,000	Makino Milling Machine Company Limited	(1,359)	(0.00)
2,000	Marui Group Company Limited	(910)	(0.00)
100	Maruichi Steel Tube Limited	(136)	(0.00)
1,700	Matsui Securities Company Limited	(308)	(0.00)
200	Matsumotokiyoshi Holdings Company	(141)	(0.00)
1,700	Mazda Motor Corporation	(3,098)	(0.02)
2,500	Medipal Holdings Corporation	(292)	(0.00)
800	Miraca Holdings Inc	(231)	(0.00)
1,700	Mitsubishi Corporation	(728)	(0.00)
3,900	Mitsubishi Motors Corporation	(3,203)	(0.02)
2,000	Mitsubishi Tanabe Pharma	(941)	(0.00)
2,500	Mitsui & Company Limited	(834)	(0.00)
(1,000)	Mitsui Chemicals Inc	(33)	(0.00)
14,000	Mitsui Engineering & Shipbuilding Company Limited	(2,230)	(0.02)
400	Mixi Inc	(635)	(0.00)
1,100	Nabtesco Corporation	(154)	(0.00)
2,300	Namco Bandai Limited	(495)	(0.00)
1,300	Nexon Company Limited	(1,030)	(0.00)
1,000	NGK Insulators Limited	(1,193)	(0.00)
3,000	NHK Spring Company Limited	(1,566)	(0.01)
1,200	Nihon Kohden Corporation	(163)	(0.00)
3,800	Nikon Corporation	(6,255)	(0.03)
100	Nissan Chemical Industries Limited	(55)	(0.00)
800	Nissin Foods Holdings Company Limited	(808)	(0.00)
1,000	NOK Corporation	(2,487)	(0.02)
700	NTT DOCOMO Inc	(77)	(0.00)
2,000	Okasan Securities Group Inc	(1,247)	(0.00)
200	Oracle Corporation Japan	(558)	(0.00)
5,000	Osaka Gas Company Limited	(472)	(0.00)
100	Otsuka Corporation	(165)	(0.00)
1,000	Otsuka Holdings Company Limited	(709)	(0.00)
100	Recruit Holdings Company Limited	(169)	(0.00)
(800)	Ricoh Company Limited	(117)	(0.00)
1,200	Sankyo Company Limited	(1,224)	(0.00)
1,600	Sanrio Company Limited	(1,161)	(0.00)
6,000	Sapporo Holdings Limited	(537)	(0.00)
1,000	SBI Holdings Inc	(168)	(0.00)
200	SCSK Corporation	(71)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Japan (continued)			
3,300	Sega Sammy Holdings Inc	(3,239)	(0.02)
400	Seikagaku Corporation	(275)	(0.00)
4,000	Sekisui Chemical Company Limited	(3,554)	(0.02)
3,600	Seven Bank Limited	(718)	(0.00)
4,000	Shinmaywa Industries Limited	(3,665)	(0.02)
500	Sho-Bond Holdings Company Limited	(767)	(0.00)
1,000	Showa Denko K K	(26)	(0.00)
1,400	Sony Corporation	(681)	(0.00)
1,400	Stanley Electric Company Limited	(2,769)	(0.02)
100	Sugi Holdings Company Limited	(21)	(0.00)
1,800	Sumitomo Forestry Company Limited	(1,250)	(0.00)
6,000	Sumitomo Heavy Industries Limited	(2,402)	(0.02)
28,600	Sumitomo Mitsui Construction Company Limited	(1,323)	(0.00)
2,100	Sumitomo Rubber Industries Inc	(4,181)	(0.02)
600	Suruga Bank Limited	(333)	(0.00)
1,300	Suzuken Company Limited	(672)	(0.00)
300	Taisho Pharmaceutical Holdings	(659)	(0.00)
(200)	Taiyo Nippon Sanso Corporation	(18)	(0.00)
2,500	Takata Corporation	(281)	(0.00)
200	Terumo Corporation	(40)	(0.00)
1,700	THK Company Limited	(4,966)	(0.03)
1,100	Toho Company Limited	(370)	(0.00)
4,000	Toho Gas Company Limited	(917)	(0.00)
1,800	Toho Holdings Company Limited	(491)	(0.00)
1,300	Tokai Rika Company Limited	(1,357)	(0.00)
1,800	Tokai Tokyo Financial Holdings	(305)	(0.00)
3,000	Tokyo Dome Corporation	(340)	(0.00)
5,000	Tokyo Gas Company Limited	(921)	(0.00)
(4,300)	Tokyu Fudosan Holdings Corporation	(1,102)	(0.00)
(300)	Topcon Corporation	(120)	(0.00)
200	Toyo Tire & Rubber Company Limited	(281)	(0.00)
(1,000)	Toyobo Company Limited	(10)	(0.00)
200	Toyota Motor Corporation	(197)	(0.00)
500	Trend Micro Inc	(864)	(0.00)
1,400	TS Tech Company Limited	(2,011)	(0.01)
(1,000)	UACJ Corporation	(17)	(0.00)
500	Unicharm Corporation	(305)	(0.00)
800	Unipres Corporation	(891)	(0.00)
100	United Arrows Limited	(53)	(0.00)
(600)	West Japan Railway Company	(1,680)	(0.01)
1,000	Yamazaki Baking Company Limited	(173)	(0.00)
1,000	Yokohama Rubber Company Limited	(1,790)	(0.01)
300	Zenkoku Hosho Company Limited	(264)	(0.00)
		<u>(139,476)</u>	<u>(0.45)</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Luxembourg			
1,898	SES SA	(5,515)	(0.02)
Netherlands			
201	Aalberts Industries NV	(723)	(0.00)
4,477	Aegon NV	(957)	(0.00)
149	ASM International NV	(378)	(0.00)
266	Cimpress NV	(254)	(0.00)
648	Heineken NV	(2,600)	(0.01)
(32)	NXP Semiconductors NV	(50)	(0.00)
(1,628)	OCI NV	(1,224)	(0.00)
226	Philips Electronics NV	(597)	(0.00)
1,721	Qiagen NV	(55)	(0.00)
(20)	Randstad Holdings NV	(144)	(0.00)
1,725	Unilever NV	(6,010)	(0.02)
(2,786)	Vopak	(3,256)	(0.01)
2,191	Wolters Kluwer NV	(5,156)	(0.03)
635	Yandex NV - Class A Shares	(626)	(0.00)
		(22,030)	(0.07)
New Zealand			
(203)	Fletcher Building Limited	(2)	(0.00)
Norway			
3,903	DNB ASA	(3,423)	(0.01)
(2,831)	Ship Finance International Limited	(2,648)	(0.01)
3,339	Telenor ASA	(837)	(0.00)
		(6,908)	(0.02)
Peru			
482	Credicorp Limited	(4,170)	(0.01)
Puerto Rico			
1,817	Popular Inc	(7,515)	(0.02)
Singapore			
1,000	Singapore Exchange Limited	(548)	(0.00)
(38,100)	Singapore Post Limited	(587)	(0.00)
(8,700)	Singapore Telecommunications Limited	(747)	(0.00)
3,300	United Overseas Bank Limited	(905)	(0.00)
		(2,787)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
South Korea			
382	Coway Company Limited	(1,258)	(0.00)
184	Daesang Corporation	(559)	(0.00)
(956)	GS Holdings Corporation	(1,159)	(0.00)
(659)	Halla Visteon Climate Control Corporation	(977)	(0.00)
2,263	Hana Financial Group Inc	(1,704)	(0.01)
(67)	Hanwha Chemical Corporation	(5)	(0.00)
(177)	Hotel Shilla Company Limited	(681)	(0.00)
(102)	Hyundai Department Store Company Limited	(599)	(0.00)
(122)	Hyundai Mobis Company Limited	(588)	(0.00)
(205)	Hyundai Motor Company	(561)	(0.00)
2,958	Hyundai Securities Company Limited	(619)	(0.00)
1,713	KB Financial Group Inc	(3,398)	(0.02)
(36)	KCC Corporation	(661)	(0.00)
(258)	Kia Motors Corporation	(51)	(0.00)
(245)	Korea Aerospace Industries Limited	(2,183)	(0.01)
205	Korea Electric Power Corporation	(81)	(0.00)
419	Korea Gas Corporation	(2,121)	(0.01)
(2)	Korea Zinc Company Limited	(9)	(0.00)
(115)	LG Hausys Limited	(831)	(0.00)
(3,437)	LG Uplus Corporation	(1,789)	(0.01)
(81)	Lotte Shopping Company	(257)	(0.00)
(299)	NHN Entertainment Corporation	(337)	(0.00)
(1,263)	Paradise Company Limited	(1,910)	(0.01)
370	Shinhan Financial Group Company Limited	(482)	(0.00)
(75)	SK C&C Company Limited	(2,613)	(0.01)
(61)	SK Innovation Company Limited	(616)	(0.00)
(2,004)	SK Networks Company Limited	(1,808)	(0.01)
		<u>(27,857)</u>	<u>(0.09)</u>
Spain			
2,385	Abengoa SA - Class B Shares	(524)	(0.00)
92	Acciona SA	(322)	(0.00)
282	ACS Actividades Cons Y Serv	(1,227)	(0.00)
1,410	Almirall SA	(1,578)	(0.01)
538	Amadeus IT Holding SA	(3,831)	(0.01)
32,820	Banco de Sabadell SA	(6,448)	(0.02)
8,830	Banco Santander SA	(3,934)	(0.01)
28,414	Bankia SA	(2,553)	(0.01)
10,629	Bankinter SA	(2,720)	(0.01)
1,425	CaixaBank SA	(389)	(0.00)
321	Ferrovial SA	(373)	(0.00)
1,032	Inditex SA	(552)	(0.00)
9,551	Mapfre SA	(2,374)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Spain (continued)			
(11,172)	Repsol SA	(5,788)	(0.02)
2,289	Telefonica SA	(2,151)	(0.01)
		<u>(34,764)</u>	<u>(0.11)</u>
Sweden			
2,608	Betsson AB	(498)	(0.00)
802	Castellum AB	(973)	(0.00)
2,141	Electrolux AB	(1,005)	(0.00)
10,344	Elekta AB - Class B Shares	(6,326)	(0.03)
4,472	Hennes & Mauritz AB	(8,058)	(0.04)
140	Hexagon AB	(98)	(0.00)
1,995	Investor AB - Class B Shares	(7,322)	(0.03)
4,134	JM AB	(13,667)	(0.04)
1,871	Kinnevik Investment AB	(4,176)	(0.01)
(9,855)	Lundin Petroleum AB	(8,749)	(0.03)
227	NCC AB - Class B Shares	(799)	(0.00)
6,031	Nordea Bank AB	(3,735)	(0.01)
2,510	Swedish Match AB	(7,357)	(0.02)
4,016	Tele2 AB - Class B Shares	(914)	(0.00)
1,175	Telefonaktiebolaget LM Ericsson	(1,344)	(0.00)
12,483	TeliaSonera AB	(4,436)	(0.01)
		<u>(69,457)</u>	<u>(0.22)</u>
Switzerland			
498	ACE Limited	(3,810)	(0.01)
224	Aryzta	(936)	(0.00)
275	Baloise Holding	(2,301)	(0.01)
168	BB Biotech AG	(3,104)	(0.01)
677	CIE Financiere Richemont	(2,982)	(0.01)
67	CIE Financiere Richemont	(719)	(0.00)
1,394	Garmin Limited	(3,357)	(0.01)
23	Geberit AG	(728)	(0.00)
7	Georg Fischer Limited	(599)	(0.00)
5	Lindt & Spruengli AG	(318)	(0.00)
1,089	Logitech International - MS	(1,170)	(0.00)
250	Lonza Group AG	(1,034)	(0.00)
997	Nestle SA	(5,686)	(0.02)
493	Novartis AG	(2,382)	(0.01)
236	Partners Group Holding AG	(1,676)	(0.01)
92	PSP Swiss Property AG	(105)	(0.00)
175	Roche Holding AG	(2,645)	(0.01)
368	Sonova Holding AG	(3,580)	(0.01)
357	Swatch Group AG	(9,855)	(0.03)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
Switzerland (continued)			
147	Swiss Prime Site AG	(13,403)	(0.05)
335	Swiss RE Limited	(1,313)	(0.00)
126	Swisscom AG	(3,196)	(0.01)
21	TE Connectivity Limited	(94)	(0.00)
546	Temenos Group AG	(1,777)	(0.01)
118	Wolseley Plc	(14)	(0.00)
109	Zurich Financial Services AG	(2,143)	(0.01)
		<u>(68,927)</u>	<u>(0.22)</u>
Taiwan			
(2,000)	Catcher Technology Company Limited	(1,751)	(0.01)
14,966	Chailease Holding Company Limited	(1,783)	(0.01)
(6,000)	FarEasTone Telecommunications Company Limited	(676)	(0.00)
82,000	First Financial Holding Company Limited	(470)	(0.00)
(3,000)	Mediatek Inc	(429)	(0.00)
5,000	Merida Industry Company Limited	(3,555)	(0.01)
1,000	Nan Ya Plastics Corporation	(16)	(0.00)
22,000	Pou Chen Corporation	(285)	(0.00)
(14,000)	Powertech Technology Inc	(3,745)	(0.02)
(8,990)	Quanta Computer Inc	(620)	(0.00)
(30,000)	Wistron Corporation	(923)	(0.00)
(18,000)	WPG Holdings Limited	(414)	(0.00)
		<u>(14,667)</u>	<u>(0.05)</u>
United Kingdom			
11,463	Aberdeen Asset Management Plc	(9,513)	(0.03)
4,430	Amlin Plc	(1,024)	(0.00)
755	Astrazeneca Plc	(4,383)	(0.01)
2,828	Aviva Plc	(1,690)	(0.01)
1,299	BAE Systems Plc	(1,683)	(0.01)
18,236	Barclays Plc	(304)	(0.00)
1,315	British American Tobacco	(5,096)	(0.02)
5,815	BT Group Plc	(951)	(0.00)
380	Bunzl Plc	(984)	(0.00)
5,643	Burberry Group Plc	(8,311)	(0.03)
1,681	Compass Group Plc	(2,424)	(0.01)
28	Croda International Plc	(23)	(0.00)
350	Delphi Automotive Plc	(288)	(0.00)
3,104	Direct Line Insurance Group Plc	(1,128)	(0.00)
(2,783)	DS Smith Plc	(1,025)	(0.00)
8,232	GKN Plc	(3,436)	(0.01)
1,505	Glaxosmithkline Plc	(2,466)	(0.01)
193	Hikma Pharmaceuticals Plc	(199)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United Kingdom (continued)			
7,727	HSBC Holdings Plc	(6,614)	(0.02)
408	IMI Plc	(953)	(0.00)
1,479	Imperial Tobacco Group Plc	(4,618)	(0.01)
6,708	Inchcape Plc	(5,260)	(0.02)
12,573	Indivior Plc	(2,191)	(0.01)
5,124	Inmarsat Plc	(5,246)	(0.02)
810	InterContinental Hotels Group Plc	(2,499)	(0.01)
1,768	International Game Technology Plc	(1,045)	(0.00)
12,491	ITV Plc	(731)	(0.00)
(12,158)	J Sainsbury Plc	(1,832)	(0.01)
37	Johnson Matthey Plc	(217)	(0.00)
36,652	Kingfisher Plc	(12,281)	(0.04)
4,356	Legal & General Group Plc	(1,098)	(0.00)
56,695	Lloyds Banking Group Plc	(442)	(0.00)
951	Markit Limited	(948)	(0.00)
23,721	Marks & Spencer Group Plc	(11,335)	(0.04)
163	Meggitt Plc	(104)	(0.00)
1,590	Merlin Entertainments Plc	(882)	(0.00)
(37)	Mondi Plc	(4)	(0.00)
(1,391)	Navigator Holdings Limited	(82)	(0.00)
7,464	Old Mutual Plc	(3,138)	(0.01)
3,108	Pearson Plc	(6,966)	(0.02)
(7,775)	Petrofac Limited	(4,117)	(0.01)
335	Reckitt Benckiser Group Plc	(1,691)	(0.01)
3,983	Relx Plc	(5,082)	(0.03)
533	Rolls-Royce Holdings Plc	(1,085)	(0.00)
1,130	Rotork Plc	(448)	(0.00)
1,155	Rotork Plc	(481)	(0.00)
1,423	SabMiller Plc	(4,435)	(0.02)
2,504	Sage Group Plc	(607)	(0.00)
2,372	Sky Plc	(761)	(0.00)
735	Spectris Plc	(1,328)	(0.00)
2,534	Standard Chartered Plc	(1,049)	(0.00)
6,737	Tate & Lyle Plc	(6,808)	(0.03)
29,184	Taylor Wimpey Plc	(988)	(0.00)
2,792	Thomas Cook Group Plc	(314)	(0.00)
1,434	Vodafone Group Plc	(144)	(0.00)
5,220	William Hill Plc	(1,345)	(0.00)
2,923	WPP Plc	(5,445)	(0.03)
		<u>(149,542)</u>	<u>(0.48)</u>
United States			
28	3M Company	(172)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
1,139	Abercrombie & Fitch Company - Class A Shares	(1,438)	(0.00)
188	Actuant Corporation	(296)	(0.00)
532	Acxiom Corporation	(82)	(0.00)
876	ADT Corporation	(3,563)	(0.01)
341	Aduro Biotech Inc	(876)	(0.00)
22	Advance Auto Parts Inc	(101)	(0.00)
816	AFLAC Inc	(1,335)	(0.00)
1,046	Agilent Technologies Inc	(3,199)	(0.01)
1,226	Air Methods Corporation	(653)	(0.00)
191	Aircastle Limited	(347)	(0.00)
212	Akamai Technologies Inc	(244)	(0.00)
(283)	Allegiant Travel Company	(4,684)	(0.02)
(15)	Allergan Inc	(48)	(0.00)
150	Allison Transmission Holdings Inc	(307)	(0.00)
261	Allscripts Healthcare Solutions Inc	(195)	(0.00)
783	Allstate Corporation	(3,550)	(0.01)
123	Altria Group Inc	(345)	(0.00)
623	Amdocs Limited	(41)	(0.00)
(155)	AMERCO	(215)	(0.00)
1,618	American Axle & Manufacturing Holdings Inc	(6,103)	(0.03)
640	American Express Company	(1,083)	(0.00)
400	Ameriprise Financial Inc	(1,706)	(0.01)
703	Amerisourcebergen Corporation	(1,814)	(0.01)
264	Amgen Inc	(1,671)	(0.01)
(569)	Amkor Technology Inc	(38)	(0.00)
51	Analog Devices Inc	(144)	(0.00)
2,226	Apollo Education Group Inc	(8,097)	(0.04)
2,581	Apollo Investment Corporation	(797)	(0.00)
190	Applied Materials Inc	(230)	(0.00)
798	Archer-Daniels-Midland Company	(2,255)	(0.01)
96	Aris Group Inc	(306)	(0.00)
44	Arrow Electronics Inc	(209)	(0.00)
287	Asbury Automotive Group	(14)	(0.00)
(113)	AT&T Inc	(113)	(0.00)
(343)	Atmel Corporation	(48)	(0.00)
433	Autodesk Inc	(4,220)	(0.02)
423	Automatic Data Processing	(2,562)	(0.01)
259	Autonation Inc	(132)	(0.00)
28	Autozone Inc	(348)	(0.00)
74	Avnet Inc	(168)	(0.00)
1,457	Avon Products Inc	(576)	(0.00)
1,185	Bank of New York Mellon Corporation	(1,515)	(0.00)
112	Barnes Group Inc	(199)	(0.00)
374	Bed Bath & Beyond Inc	(522)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
790	Best Buy Company Inc	(1,490)	(0.00)
4,320	BGC Partners Inc - Class A Shares	(2,542)	(0.01)
570	Big Lots Inc	(940)	(0.00)
408	Bio-Techne Corporation	(1,118)	(0.00)
144	Blackrock Inc	(3,397)	(0.01)
811	Bloomin' Brands Inc	(705)	(0.00)
32	Boeing Company	(173)	(0.00)
1,361	Booz Allen Hamilton Holdings	(2,613)	(0.01)
634	Bristol-Myers Squibb Company	(448)	(0.00)
684	Broadridge Financial Solutions	(2,520)	(0.01)
503	Brunswick Corporation	(554)	(0.00)
565	Buckle Inc	(448)	(0.00)
447	Bunge Limited	(1,500)	(0.00)
1,175	CA Inc	(3,051)	(0.01)
417	Caci International Inc - Class A Shares	(2,869)	(0.01)
887	Cardinal Health Inc	(3,990)	(0.02)
403	Cardtronics Inc	(289)	(0.00)
(904)	Carrizo Oil & Gas Inc	(55)	(0.00)
(302)	Casey's General Stores Inc	(2,376)	(0.01)
1,401	Catalent Inc	(1,912)	(0.01)
51	Caterpillar Inc	(158)	(0.00)
(49)	Cavium Inc	(1)	(0.00)
870	CBOE Holdings Inc	(455)	(0.00)
125	CBRE Group Inc	(132)	(0.00)
438	CBS Corporation - Class B Shares Non Voting	(2,544)	(0.01)
47	CDW Corporation	(128)	(0.00)
(17)	Celanese Corporation	(4)	(0.00)
(451)	CF Industries Holdings Inc	(335)	(0.00)
590	Charles River Laboratories	(2,122)	(0.01)
1,575	Chico's FAS Inc	(521)	(0.00)
393	Childrens Place Inc	(197)	(0.00)
535	Chubb Corporation	(2,637)	(0.01)
447	Cincinnati Financial Corporation	(424)	(0.00)
348	Cintas Corporation	(169)	(0.00)
(68)	Cirrus Logic Inc	(7)	(0.00)
517	Citizens Financial Group	(373)	(0.00)
383	Clorox Company	(1,420)	(0.00)
1,764	Coach Inc	(7,220)	(0.03)
(3,949)	Cobalt International Energy	(31)	(0.00)
1,014	Coca-Cola Company	(1,668)	(0.01)
917	Coca-Cola Enterprises	(1,551)	(0.00)
(826)	Cogent Communications Holdings	(2,436)	(0.01)
380	Colgate-Palmolive Company	(761)	(0.00)
84	CommScope Holding Company Inc	(119)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
723	Commvault Systems Inc	(2,494)	(0.01)
520	Computer Sciences Corporation	(574)	(0.00)
1,067	Cooper Tire & Rubber	(3,634)	(0.01)
436	CR Bard Inc	(548)	(0.00)
74	Crane Company	(237)	(0.00)
43	Cree Inc	(198)	(0.00)
33	Cummins Inc	(307)	(0.00)
1,251	Cyberonics Inc	(4,645)	(0.02)
(288)	Cypress Semiconductor Corporation	(51)	(0.00)
1,699	Dana Holding Corporation	(2,042)	(0.01)
50	Danaher Corporation	(70)	(0.00)
502	Deckers Outdoor Corporation	(1,103)	(0.00)
496	Deluxe Corporation	(1,804)	(0.01)
1,451	Dentsply International Inc	(790)	(0.00)
1,088	Devry Education Group Inc	(3,495)	(0.01)
140	Diamond Resorts International Inc	(293)	(0.00)
(572)	Diamondback Energy Inc	(572)	(0.00)
502	Dicks Sporting Goods Inc	(580)	(0.00)
246	Dillards Inc - Class A Shares	(913)	(0.00)
294	Dineequity Inc	(238)	(0.00)
(1,006)	Diplomat Pharmacy Inc	(5,243)	(0.03)
205	DIRECTV	(57)	(0.00)
864	Discover Financial Services	(890)	(0.00)
336	Dish Network Corporation - Class A Shares	(1,549)	(0.00)
16	Dolby Laboratories Inc - Class A Shares	(7)	(0.00)
278	Dollar General Corporation	(117)	(0.00)
123	Donaldson Company Inc	(60)	(0.00)
161	Dorman Products Inc	(396)	(0.00)
62	Dover Corporation	(440)	(0.00)
546	Dr Pepper Snapple Group Inc	(2,144)	(0.01)
777	DSW Inc - Class A Shares	(813)	(0.00)
(534)	Eastman Chemical Company	(1,896)	(0.01)
65	Eaton Corporation Plc	(347)	(0.00)
1,261	Eaton Vance Corporation	(3,581)	(0.01)
40	Echostar Corporation - Class A Shares	(95)	(0.00)
78	Emerson Electric Company	(478)	(0.00)
(667)	Energen Corporation	(1,665)	(0.01)
(231)	Entegris Inc	(4)	(0.00)
(3,523)	EP Energy Corporation - Class A Shares	(4,492)	(0.02)
255	Equifax Inc	(48)	(0.00)
339	Essendant Inc	(160)	(0.00)
241	Expedia Inc	(20)	(0.00)
68	Express Inc	(21)	(0.00)
(1,376)	Exterran Holdings Inc	(1,782)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
224	Fairchild Semiconductor Inte	(480)	(0.00)
1,660	Federated Investors Inc - Class B Shares	(1,057)	(0.00)
551	Fidelity National Information Services	(1,591)	(0.01)
787	First Cash Financial Services Inc	(1,867)	(0.01)
89	Flir Systems Inc	(8)	(0.00)
1,663	Flowers Foods Inc	(2,430)	(0.01)
79	Flowserve Corporation	(321)	(0.00)
82	Fluor Corporation	(382)	(0.00)
800	Ford Motor Company	(184)	(0.00)
884	Fossil Group Inc	(7,076)	(0.03)
232	Foundation Medicine Inc	(769)	(0.00)
1,011	Franklin Resources Inc	(3,160)	(0.01)
643	Fresh Del Monte Produce Inc	(355)	(0.00)
602	Gamestop Corporation - Class A Shares	(494)	(0.00)
422	Gannett Company Inc	(162)	(0.00)
680	Gap Inc	(503)	(0.00)
109	Generac Holdings Inc	(304)	(0.00)
160	General Electric Company	(174)	(0.00)
721	General Mills Inc	(619)	(0.00)
24	Genesco Inc	(28)	(0.00)
2,136	Gentex Corporation	(2,215)	(0.01)
290	Genuine Parts Company	(731)	(0.00)
1,851	Globus Medical Inc - Class A Shares	(19)	(0.00)
583	GNC Holdings Inc - Class A Shares	(851)	(0.00)
609	GoDaddy Inc	(471)	(0.00)
845	Goodyear Tire & Rubber Company	(985)	(0.00)
63	Google Inc	(916)	(0.00)
60	Graco Inc	(149)	(0.00)
47	Greenbrier Companies Inc	(683)	(0.00)
5,136	Groupon Inc	(1,732)	(0.01)
395	Guess Inc	(286)	(0.00)
1,067	H&R Block Inc	(1,183)	(0.00)
206	Harman International	(1,858)	(0.01)
1,221	Hartford Financial Services Group	(813)	(0.00)
75	HEICO Corporation	(120)	(0.00)
93	Hershey Company	(1,183)	(0.00)
553	Hibbett Sports Inc	(775)	(0.00)
236	Home Depot Inc	(375)	(0.00)
43	Honeywell International Inc	(150)	(0.00)
1,243	Houghton Mifflin Harcourt Company	(1,628)	(0.01)
40	Hubbell Inc	(47)	(0.00)
39	Huntington Ingalls Industries Inc	(358)	(0.00)
557	Hyatt Hotels Corporation - Class A Shares	(408)	(0.00)
210	IBM US	(1,051)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
2,424	Iconix Brand Group Inc	(8,598)	(0.04)
132	ICU Medical Inc	(57)	(0.00)
622	Idexx Laboratories Inc	(3,268)	(0.01)
48	Illinois Tool Works Inc	(214)	(0.00)
495	Ingredion Inc	(680)	(0.00)
(28)	Integrated Device Technology Inc	(13)	(0.00)
223	Intercontinental Exchange Inc	(1,682)	(0.01)
1,263	Interpublic Group of Companies Inc	(2,041)	(0.01)
88	Intuitive Surgical Inc	(1,278)	(0.00)
1,321	Invesco Limited	(3,756)	(0.02)
546	Isis Pharmaceuticals Inc	(4,274)	(0.02)
105	ITT Corporation	(157)	(0.00)
139	Jabil Circuit Inc	(407)	(0.00)
526	Jack Henry & Associates Inc	(1,052)	(0.00)
108	Jacobs Engineering Group Inc	(340)	(0.00)
2,964	Janus Capital Group Inc	(1,247)	(0.00)
(790)	Jetblue Airways Corporation	(221)	(0.00)
105	JM Smucker Company	(864)	(0.00)
445	John Wiley & Sons - Class A Shares	(1,953)	(0.01)
415	Johnson & Johnson	(1,401)	(0.00)
120	Joy Global Inc	(658)	(0.00)
815	KAR Auction Services Inc	(607)	(0.00)
627	Kellogg Company	(764)	(0.00)
128	Kennametal Inc	(408)	(0.00)
23	Keysight Technologies Inc	(42)	(0.00)
418	Kohl'S Corporation	(480)	(0.00)
115	L Brands Inc	(70)	(0.00)
39	L-3 Communications Holdings Inc	(212)	(0.00)
(1,127)	Laclede Group Inc	(496)	(0.00)
(3)	LAM Research Corporation	(1)	(0.00)
295	Lancaster Colony Corporation	(701)	(0.00)
186	Lear Corporation	(739)	(0.00)
975	Legg Mason Inc	(3,508)	(0.01)
39	Lennox International Inc	(233)	(0.00)
920	Liberty Interactive Corporation - Class A Shares	(1,017)	(0.00)
72	Lincoln Electric Holdings Inc	(571)	(0.00)
34	Littelfuse Inc	(55)	(0.00)
(98)	LKQ Corporation	(148)	(0.00)
383	Lowe's Companies Inc	(1,201)	(0.00)
(88)	M/A-COM Technology Solutions Holdings Inc	(3)	(0.00)
386	Macys Inc	(953)	(0.00)
253	Mallinckrodt Plc	(2,419)	(0.01)
413	Marriott International - Class A Shares	(1,252)	(0.00)
158	Masco Corporation	(135)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
(1,823)	Matador Resources Company	(1,654)	(0.01)
1,263	MBIA Inc	(1,081)	(0.00)
330	Mcdonalds Corporation	(302)	(0.00)
316	McKesson Corporation	(2,792)	(0.01)
50	Mead Johnson Nutrition Company	(413)	(0.00)
377	Medivation Inc	(4,139)	(0.02)
(2,370)	Memorial Resource Development	(502)	(0.00)
709	Merck & Company Inc	(1,747)	(0.01)
308	Meredith Corporation	(397)	(0.00)
(25)	Microchip Technology Inc	(3)	(0.00)
(62)	Microsemi Corporation	(69)	(0.00)
775	Microsoft Corporation	(868)	(0.00)
65	MicroStrategy Inc	(464)	(0.00)
255	Molson Coors Brewing Company - Class B Shares	(1,360)	(0.00)
88	Monro Muffler Brake Inc	(210)	(0.00)
60	MSC Industrial Direct Company Inc	(86)	(0.00)
617	MSCI Inc	(287)	(0.00)
166	Mueller Industries Inc	(131)	(0.00)
459	Mueller Water Products Inc - Class A Shares	(163)	(0.00)
455	Murphy USA Inc	(1,081)	(0.00)
580	Mylan NV	(1,411)	(0.00)
67	National Instruments Corporation	(79)	(0.00)
1,493	Nationstar Mortgage Holdings	(4,664)	(0.02)
2,727	Navient Corporation	(4,580)	(0.02)
71	NCR Corporation	(63)	(0.00)
92	Netgear Inc	(108)	(0.00)
934	Netscout Systems Inc	(4,423)	(0.02)
(1,207)	Newfield Exploration Company	(2,355)	(0.01)
932	NewLink Genetics Corporation	(77)	(0.00)
1,686	News Corporation - Class A Shares	(1,642)	(0.01)
671	Nielsen NV	(372)	(0.00)
(116)	NiSource Inc	(166)	(0.00)
55	Nordson Corporation	(286)	(0.00)
35	Nordstrom Inc	(226)	(0.00)
28	Northrop Grumman Corporation	(27)	(0.00)
608	NorthStar Asset Management Group Inc	(1,134)	(0.00)
45	NVR Inc	(511)	(0.00)
(1,906)	Oasis Petroleum Inc	(81)	(0.00)
889	Old Republic International Corporation	(204)	(0.00)
350	Omnicom Group Inc	(2,360)	(0.01)
(169)	ONE Gas Inc	(156)	(0.00)
850	Oracle Corporation Swap	(2,619)	(0.01)
53	Oreilly Automotive Inc	(159)	(0.00)
102	Oshkosh Corporation	(1,151)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
38	OSI Systems Inc	(84)	(0.00)
347	Outerwall Inc	(957)	(0.00)
101	Owens Corning	(64)	(0.00)
162	Pacira Pharmaceuticals Inc	(1,421)	(0.00)
629	Parexel International Corporation	(1,915)	(0.01)
38	Parker-Hannifin Corporation	(269)	(0.00)
(2,493)	Parsley Energy Inc - Class A Shares	(441)	(0.00)
(2,024)	Pattern Energy Group Inc	(338)	(0.00)
729	Paychex Inc	(1,721)	(0.01)
6,312	PDL Biopharma Inc	(817)	(0.00)
93	Penske Automotive Group Inc	(78)	(0.00)
(2,187)	Pepco Holdings Inc	(195)	(0.00)
427	Pepsico Inc	(1,347)	(0.00)
1,208	Pfizer Inc	(1,240)	(0.00)
1,668	Pilgrims Pride Corporation	(3,847)	(0.02)
291	Pinnacle Entertainment Inc	(153)	(0.00)
1,396	Pitney Bowes Inc	(2,157)	(0.01)
53	Plexus Corporation	(92)	(0.00)
175	Pool Corporation	(56)	(0.00)
21	Precision Castparts Corporation	(395)	(0.00)
2	Priceline.Com Inc	(7)	(0.00)
(541)	PriceSmart Inc	(5,264)	(0.03)
887	Primerica Inc	(702)	(0.00)
771	Principal Financial Group	(282)	(0.00)
712	Procter & Gamble Company	(2,014)	(0.01)
3,031	Pultegroup Inc	(1,958)	(0.01)
(42)	Qorvo Inc	(65)	(0.00)
150	Quanta Services Inc	(79)	(0.00)
761	Quest Diagnostics Inc	(254)	(0.00)
229	Rackspace Hosting Inc	(1,031)	(0.00)
462	Ralph Lauren Corporation	(1,717)	(0.01)
46	Raytheon Company	(457)	(0.00)
780	Republic Services Inc	(876)	(0.00)
1,356	ResMed Inc	(5,158)	(0.03)
374	Reynolds American Inc	(311)	(0.00)
(5,341)	Rite Aid Corporation	(1,233)	(0.00)
500	Robert Half International Inc	(910)	(0.00)
35	Rockwell Automation Inc	(7)	(0.00)
46	Rockwell Collins Inc	(257)	(0.00)
335	Ross Stores Inc	(653)	(0.00)
2,140	Rovi Corporation	(5,631)	(0.03)
1,636	RR Donnelley & Sons Company	(2,712)	(0.01)
(1,586)	RSP Permian Inc	(1,253)	(0.00)
433	Sabre Corporation	(358)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
2,100	Samsonite International SA	(231)	(0.00)
516	Sanderson Farms Inc	(2,962)	(0.01)
25	Sanmina Corporation	(30)	(0.00)
(275)	SBA Communications Corporation - Class A Shares	(343)	(0.00)
375	Scripps Networks Interactive - Class A Shares	(958)	(0.00)
1,676	Seaworld Entertainment Inc	(2,991)	(0.01)
718	Select Comfort Corporation	(485)	(0.00)
(575)	Semgroup Corporation - Class A Shares	(2,141)	(0.01)
14	Semtech Corporation	(22)	(0.00)
1,077	Service Corporation International	(134)	(0.00)
509	Shutterfly Inc	(69)	(0.00)
94	Shutterstock Inc	(178)	(0.00)
(144)	Sims Metal Management Limited	(6)	(0.00)
487	Sinclair Broadcast Group - Class A Shares	(1,351)	(0.00)
705	Six Flags Entertainment Corporation	(1,867)	(0.01)
(32)	Skyworks Solutions Inc	(28)	(0.00)
570	Solarwinds Inc	(2,012)	(0.01)
770	Solera Holdings Inc	(4,657)	(0.02)
695	Sonic Corporation	(1,890)	(0.01)
79	Spirit Aerosystems Holding - Class A Shares	(34)	(0.00)
59	SPX Corporation	(151)	(0.00)
1,684	Staples Inc	(1,470)	(0.00)
390	Starwood Hotels & Resorts	(626)	(0.00)
416	State Street Corporation	(561)	(0.00)
484	Steris Corporation	(432)	(0.00)
770	Stifel Financial Corporation	(1,097)	(0.00)
(112)	SunEdison Inc	(43)	(0.00)
(117)	SunPower Corporation	(10)	(0.00)
1,608	SunTrust Banks Inc	(129)	(0.00)
1,473	Symantec Corporation	(2,271)	(0.01)
639	T Rowe Price Group Inc	(2,678)	(0.01)
1,225	Take-Two Interactive Software Inc	(586)	(0.00)
315	Target Corporation	(736)	(0.00)
1,146	TD Ameritrade Holding Corporation	(90)	(0.00)
57	Tech Data Corporation	(302)	(0.00)
285	Tenneco Inc	(842)	(0.00)
928	Teradata Corporation	(5,082)	(0.03)
188	Terex Corporation	(871)	(0.00)
(1,552)	TerraForm Power Inc	(721)	(0.00)
320	Thermo Fisher Scientific Inc	(246)	(0.00)
637	Thomson Reuters Corporation	(1,488)	(0.00)
598	Thor Industries Inc	(3,205)	(0.01)
167	Tiffany & Company	(272)	(0.00)
120	Timken Company	(440)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
3,363	Tivo Inc	(2,758)	(0.01)
392	TJX Companies Inc	(372)	(0.00)
(817)	T-Mobile US Inc	(374)	(0.00)
1,240	Toll Brothers Inc	(404)	(0.00)
63	Toro Company	(60)	(0.00)
39	Towers Watson & Company	(507)	(0.00)
25	Tractor Supply Company	(49)	(0.00)
524	Travelers Companies Inc	(4,237)	(0.02)
103	Trimble Navigation Limited	(5)	(0.00)
894	TriNet Group Inc	(1,016)	(0.00)
160	Trinity Industries Inc	(770)	(0.00)
66	Triumph Group Inc	(159)	(0.00)
948	Tupperware Brands Corporation	(3,109)	(0.01)
748	Twenty-First Century Fox - Class A Shares	(1,048)	(0.00)
761	Tyco International Plc	(1,943)	(0.01)
99	Ubiquiti Networks Inc	(20)	(0.00)
272	UniFirst Corporation	(1,496)	(0.00)
269	Unisys Corporation	(241)	(0.00)
39	United Technologies Corporation	(283)	(0.00)
244	United Therapeutics Corporation	(2,111)	(0.01)
316	Urban Outfitters Inc	(107)	(0.00)
187	US Bancorp	(107)	(0.00)
(5,362)	UTi Worldwide Inc	(2,357)	(0.01)
110	Valeant Pharmaceuticals International	(263)	(0.00)
37	Valmont Industries Inc	(254)	(0.00)
906	Vantiv Inc - Class A Shares	(1,801)	(0.01)
890	Varian Medical Systems Inc	(3,712)	(0.01)
82	VeriFone Systems Inc	(156)	(0.00)
554	Verisign Inc	(1,665)	(0.01)
883	VF Corporation	(2,421)	(0.01)
377	Viacom Inc - Class B Shares	(1,246)	(0.00)
510	Visa Inc - Class A Shares	(339)	(0.00)
230	Vitamin Shoppe Inc	(343)	(0.00)
398	Vmware - Class A Shares	(412)	(0.00)
1,551	VWR Corporation	(319)	(0.00)
19	Wabtec Corporation	(125)	(0.00)
1,051	Waddell & Reed Financial - Class A Shares	(2,020)	(0.01)
(527)	Walgreens Boots Alliance Inc NPV	(81)	(0.00)
116	Waste Connections Inc	(105)	(0.00)
659	Waste Management Inc	(2,177)	(0.01)
321	Waters Corporation	(1,187)	(0.00)
85	Watts Water Technologies Inc	(176)	(0.00)
778	Webmd Health Corporation	(732)	(0.00)
64	Wesco International Inc	(279)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			
United States (continued)			
1,677	Western Union Company	(624)	(0.00)
307	WEX Inc	(124)	(0.00)
76	Whirlpool Corporation	(541)	(0.00)
(1,376)	Whiting Petroleum Corporation	(1,466)	(0.00)
(844)	Williams Companies Inc	(6,158)	(0.03)
2,154	Wolverine World Wide Inc	(4,814)	(0.02)
(541)	WR Grace & Company	(411)	(0.00)
18	WW Grainger Inc	(145)	(0.00)
385	Wyndham Worldwide Corporation	(1,001)	(0.00)
3,166	Xerox Corporation	(4,800)	(0.02)
485	Zimmer Holdings Inc	(3,036)	(0.01)
878	Zoetis Inc	(165)	(0.00)
		<u>(467,732)</u>	<u>(1.47)</u>
Total contracts for difference		<u>(1,400,310)</u>	<u>(4.47)</u>

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss US\$	% of Net Assets
€4,392,455	US\$4,927,939	31 July 2015	1	(31,798)	(0.10)
US\$374,945	€336,500	06 July 2015	1	(12)	(0.00)
US\$1,552	GBP1,000	17 July 2015	1	(21)	(0.00)
US\$240,417	HKD1,864,000	17 July 2015	1	(16)	(0.00)
US\$740,932	JPY90,858,999	17 July 2015	1	(1,746)	(0.01)
Total unrealised loss on forward currency contracts				<u>(33,593)</u>	<u>(0.11)</u>
Total financial liabilities at fair value through profit or loss - trading				<u>(1,433,903)</u>	<u>(4.58)</u>
Total financial assets at fair value through profit or loss - trading				1,639,532	5.24
Total financial liabilities at fair value through profit or loss - trading				(1,433,903)	(4.58)
Other net assets				31,100,899	99.34
Net Assets Attributable to Holders of Redeemable Participating Shares				<u>31,306,528</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

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
4.90
95.10
<u>100.00</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps (b)			
European Union			
(5,000,000)	ITRAXX Europe 23V1 5 Year 100 0bps 20 June 2020 CS	67,054	0.25
(5,000,000)	ITRAXX Europe 23V1 5 Year 100 68.45bps 20 June 2020 Citi	67,054	0.25
(1,000,000)	ITRAXX XOVERS 23V1 5 Year 500 0bps 20 June 2020 CS	83,966	0.31
(1,000,000)	ITRAXX XOVERS 23V1 5 Year 500 293bps 20 June 2020 CS	83,966	0.31
		<u>302,040</u>	<u>1.12</u>
United States			
(10,000,000)	NAHYS 24V1 5 Year 100 0bps 20 June 2020 JPM	142,338	0.53
(5,000,000)	NAHYS 24V1 5 Year 100 67.07bps 20 June 2020 BNP	71,169	0.26
(1,980,000)	NAHYS 24V1 5 Year 500 0bps 20 June 2020 JPM	123,595	0.46
(990,000)	NAHYS 24V1 5 Year 500 106.51bps 20 June 2020 CS	61,798	0.23
(1,000,000)	NAHYS 24V2 5 Year 500 106.9143bps 20 June 2020 DB	62,422	0.23
(1,000,000)	NAHYS 24V2 5 Year 500 107.33bps 20 June 2020 CS	62,422	0.23
		<u>523,744</u>	<u>1.94</u>
	Total credit default swaps	<u>825,784</u>	<u>3.06</u>
Future contracts (a)			
Canada			
4	Canada 10 Years Bond Future September 2015	<u>3,861</u>	<u>0.01</u>
China			
1	FTSE China A50 Index Future July 2015	<u>773</u>	<u>0.00</u>
Germany			
11	EURO BOBL Bond Future September 2015	6,206	0.02
8	EURO BUND Bond Future September 2015	12,457	0.06
1	EURO BUXL 30 Years Bond Future September 2015	624	0.00
4	EURO OAT Bond Future September 2015	1,749	0.01
		<u>21,036</u>	<u>0.09</u>
Japan			
3	Japan 10 Years Bond September 2015	<u>1,144</u>	<u>0.00</u>
Singapore			
2	MSCI Singapore Index Futures July 2015	<u>223</u>	<u>0.00</u>
United States			
4	US 2 Years Bond Future September 2015	1,156	0.00
15	US 5 Years Bond Future September 2015	2,437	0.01
		<u>3,593</u>	<u>0.01</u>
	Total future contracts	<u>30,630</u>	<u>0.11</u>

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

Nominal	Description	Fair Value US\$	% of Net Assets		
Government bonds					
France					
1,017,930	France Government Bond OAT 0.25% 25 July 2024 #	1,205,994	4.47		
Germany					
1,037,570	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15 April 2023 #	1,234,592	4.58		
United Kingdom					
1,064,150	United Kingdom Gilt Inflation Linked 0.125% 22 March 2024 #	1,814,312	6.72		
United States					
1,009,660	United States Treasury Inflation Indexed Bonds 0.125% 15 April 2019 #	1,022,143	3.79		
1,992,740	United States Treasury Inflation Indexed Bonds 0.125% 15 July 2024 #	1,942,532	7.20		
		2,964,675	10.99		
Total government bonds		7,219,573	26.76		
Forward currency contracts (note 4) * (b)					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain US\$	% of Net Assets
GBP21,125	US\$32,746	17 July 2015	1	473	0.00
HKD681,417	US\$87,889	17 July 2015	2	6	0.00
JPY2,020,001	US\$16,396	17 July 2015	2	116	0.00
SGD1,560	US\$1,157	20 July 2015	1	1	0.00
TRY11,128	US\$4,067	20 July 2015	2	61	0.00
US\$5,515	AUD7,088	17 July 2015	1	73	0.00
US\$7,859	CHF7,211	17 July 2015	2	139	0.00
US\$3,165,389	€2,804,568	17 July 2015	7	39,826	0.15
US\$223,875	GBP140,694	17 July 2015	2	2,633	0.01
US\$25,195	HKD195,317	17 July 2015	2	1	0.00
US\$1,611	SEK13,094	17 July 2015	2	33	0.00
US\$495	SGD660	20 July 2015	1	5	0.00
ZAR38,931	US\$3,122	17 July 2015	2	75	0.00
Total unrealised gain on forward currency contracts				43,442	0.16
Total financial assets at fair value through profit or loss - trading				8,119,429	30.09

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Future contracts			
Australia			
2	SPI 200 Index Future September 2015	(4,208)	(0.02)
Canada			
6	S&P/TSX 60 Index Future September 2015	(12,015)	(0.04)
France			
9	CAC40 10 EURO Index Future July 2015	(13,437)	(0.05)
Germany			
2	DAX Index Future September 2015	(12,855)	(0.05)
3	EURO BTP Bond Future September 2015	(5,827)	(0.02)
16	EURO STOXX 50 Index Future September 2015	(14,184)	(0.05)
		(32,866)	(0.12)
Hong Kong			
2	Hang Seng Index Future July 2015	(4,824)	(0.02)
3	H-Shares Index Future July 2015	(9,255)	(0.03)
		(14,079)	(0.05)
India			
1	SGX CNX Nifty Index Future July 2015	(15)	(0.00)
Italy			
3	FTSE/MIB Index Future September 2015	(6,552)	(0.02)
Japan			
4	Topix Index Future September 2015	(13,435)	(0.05)
Netherlands			
4	Amsterdam Index Future July 2015	(9,794)	(0.04)
Singapore			
11	Nikkei 225 Index Future September 2015	(9,235)	(0.03)
South Africa			
4	FTSE/JSE Top 40 Index Future September 2015	(1,242)	(0.00)
South Korea			
3	Korea 3 Years Bond Future September 2015	(170)	(0.00)
4	KOSPI2 Index Future September 2015	(3,250)	(0.01)
		(3,420)	(0.01)
Spain			
2	IBEX 35 Index Future July 2015	(5,250)	(0.02)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Future contracts (continued)			
Sweden			
7	OMXS30 Index Future July 2015	(3,710)	(0.01)
Switzerland			
3	Swiss Market Index Future September 2015	(5,735)	(0.02)
Taiwan			
4	MSCI Taiwan Index Future July 2015	(2,180)	(0.01)
Turkey			
24	BIST 30 Index Future August 2015	(1,926)	(0.01)
United Kingdom			
30	FTSE 100 Index Future September 2015	(97,468)	(0.36)
21	Long GILT Bond Future September 2015	(5,725)	(0.02)
		(103,193)	(0.38)
United States			
17	Nasdaq 100 E-mini Index Future September 2015	(29,721)	(0.12)
26	S&P500 E-mini Index Future September 2015	(47,700)	(0.19)
18	US 10 Years Bond Future September 2015	(3,774)	(0.01)
7	US Long Bond Bond Future September 2015	(16,320)	(0.06)
4	US Ultra Bond Bond Future September 2015	(6,297)	(0.02)
		(103,812)	(0.40)
Total future contracts		(346,104)	(1.28)
Total return swap			
United States			
22,779	BBG Commex AG & LvCap Index	(23,463)	(0.09)
Total total return swap		(23,463)	(0.09)

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss US\$	% of Net Assets
AUD3,297	US\$2,548	17 July 2015	2	(17)	(0.00)
CHF906	US\$974	17 July 2015	1	(4)	(0.00)
€223,079	US\$253,035	17 July 2015	2	(4,423)	(0.02)
SEK3,316	US\$405	17 July 2015	1	(5)	(0.00)
US\$5,782	AUD7,576	17 July 2015	1	(36)	(0.00)
US\$6,028	CHF5,658	17 July 2015	1	(30)	(0.00)

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

Forward currency contracts (note 4)* (continued)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss US\$	% of Net Assets
US\$193,456	€174,600	17 July 2015	2	(1,128)	(0.00)
US\$1,942,058	GBP1,241,726	17 July 2015	2	(10,574)	(0.04)
US\$31,074	JPY3,824,014	17 July 2015	4	(183)	(0.00)
US\$97,377	KRW108,906,001	17 July 2015	1	(69)	(0.00)
US\$1,353	SEK11,286	17 July 2015	1	(7)	(0.00)
US\$1,755	SGD2,372	20 July 2015	1	(6)	(0.00)
US\$1,860	TRY5,034	20 July 2015	1	(8)	(0.00)
US\$3,858	ZAR47,443	17 July 2015	2	(39)	(0.00)
Total unrealised loss on forward currency contracts				(16,529)	(0.06)
Total financial liabilities at fair value through profit or loss - trading				(386,096)	(1.43)
Total financial assets at fair value through profit or loss - trading				8,119,429	30.09
Total financial liabilities at fair value through profit or loss - trading				(386,096)	(1.43)
Other net assets				19,250,033	71.34
Net Assets Attributable to Holders of Redeemable Participating Shares				26,983,366	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

	% of Total Assets
Transferable securities as described in # above	25.58
Exchange traded financial derivative instruments described in classification (a) above	0.11
OTC financial derivative instruments described in classification (b) above	3.08
Other current assets	71.23
	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

Nominal	Description	Fair Value US\$	% of Net Assets
Future contracts (a)			
Australia			
(21)	SPI 200 Index Future September 2015	10,203	0.01
Germany			
(2)	DAX Index Future September 2015	6,546	0.01
56	EURO BUND Bond Future September 2015	2,139	0.00
(47)	EURO STOXX 50 Index Future September 2015	15,721	0.02
34	VSTOXX Mini Index Future July 2015	11,058	0.01
		35,464	0.04
United Kingdom			
(15)	FTSE 100 Index Future September 2015	21,350	0.02
United States			
(68)	CBOE VIX Index Future August 2015	16,530	0.02
(70)	CBOE VIX Index Future September 2015	21,140	0.02
(10)	EURO FX Currency Future September 2015	150	0.00
191	GBP Currency Future September 2015	6,413	0.01
(147)	Nasdaq 100 E-mini Index Future September 2015	84,060	0.09
(265)	S&P500 E-mini Index Future September 2015	192,375	0.21
27	US 5 Years Note CBT September 2015	6,961	0.01
		327,629	0.36
	Total future contracts	394,646	0.43
Options (b)			
Hong Kong			
4	Call on 13,600 HSCEI Index 30 July 2015	5,547	0.01
6	Call on 13,800 HSCEI Index 30 July 2015	6,540	0.01
6	Put on 11,800 HSCEI Index 30 July 2015	3,676	0.00
4	Put on 12,000 HSCEI Index 30 July 2015	3,251	0.00
		19,014	0.02
Japan			
2	Put on 20,500 NKY Index 10 July 2015	6,946	0.01
South Korea			
14	Call on 247.50 KOSPI2 Index 09 July 2015	32,633	0.04
10	Call on 257.50 KOSPI2 Index 09 July 2015	1,434	0.00
		34,067	0.04
Taiwan			
7	Call on 9,100 TWSE Index 15 July 2015	1,962	0.00
23	Call on 9,200 TWSE Index 15 July 2015	4,174	0.00
7	Call on 9,300 TWSE Index 15 July 2015	749	0.00
		6,885	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets		
Options (b) (continued)					
United States					
3	Call on 80.50 Japan Yen Future Options 02 July 2015	5,062	0.01		
5	Call on 82.50 Japan Yen Future Options 02 July 2015	812	0.00		
18	Call on 83 Japan Yen Future Options 02 July 2015	1,350	0.00		
27	Put on 77 Japan Yen Future Options 02 July 2015	169	0.00		
24	Put on 77.50 Japan Yen Future Options 02 July 2015	150	0.00		
18	Put on 78 Japan Yen Future Options 02 July 2015	113	0.00		
4	Put on 78.50 Japan Yen Future Options 02 July 2015	25	0.00		
7	Put on 80 Japan Yen Future Options 02 July 2015	88	0.00		
		7,769	0.01		
Total options		74,681	0.08		
Forward currency contracts (note 4) * (b)					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Gain US\$	% of Net Assets
€1,139,337	US\$1,261,870	17 July 2015	1	7,869	0.01
GBP15,302	US\$23,720	17 July 2015	1	343	0.00
US\$489,030	AUD628,460	17 July 2015	1	6,483	0.01
US\$2,322,452	€2,054,687	17 July 2015	6	32,597	0.03
US\$467,925	€418,565	31 July 2015	1	1,362	0.00
US\$839,657	GBP527,481	17 July 2015	1	10,185	0.01
US\$199,633	HKD1,547,580	17 July 2015	2	14	0.00
US\$133,314	JPY16,283,076	17 July 2015	1	216	0.00
Total unrealised gain on forward currency contracts				59,069	0.06
Total financial assets at fair value through profit or loss - trading				528,396	0.57

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Future contracts			
Germany			
(4)	EURO BOBL Bond Future September 2015	(223)	(0.00)
Hong Kong			
(5)	Hang Seng Index Future July 2015	(9,655)	(0.01)
Japan			
1	Nikkei 225 Index Future September 2015	(5,639)	(0.01)
South Korea			
(57)	KOSPI2 Index Future September 2015	(46,954)	(0.05)
Taiwan			
(16)	Taiex Index Future July 2015	(7,467)	(0.01)
United States			
(42)	CBOE VIX Index Future July 2015	(35,750)	(0.03)
(12)	CBOE VIX Index Future November 2015	(5,750)	(0.01)
(26)	CBOE VIX Index Future October 2015	(5,340)	(0.01)
(1)	Japan Yen Currency Future September 2015	(919)	(0.00)
(21)	US 10 Years Note CBT September 2015	(16,297)	(0.02)
(6)	US Long Bond CBT September 2015	(15,656)	(0.01)
		(79,712)	(0.08)
Total future contracts		(149,650)	(0.16)
Options			
Australia			
(2)	Call on 5,675 AS51 Index 16 July 2015	(209)	(0.00)
(11)	Call on 5,700 AS51 Index 16 July 2015	(879)	(0.00)
(4)	Call on 5,725 AS51 Index 16 July 2015	(243)	(0.00)
(14)	Call on 5,750 AS51 Index 16 July 2015	(635)	(0.00)
(12)	Call on 5,775 AS51 Index 16 July 2015	(406)	(0.00)
(1)	Call on 5,800 AS51 Index 16 July 2015	(25)	(0.00)
(15)	Call on 5,825 AS51 Index 16 July 2015	(288)	(0.00)
(15)	Call on 5,850 AS51 Index 16 July 2015	(208)	(0.00)
(11)	Call on 5,875 AS51 Index 16 July 2015	(118)	(0.00)
(17)	Call on 5,900 AS51 Index 16 July 2015	(131)	(0.00)
(20)	Call on 5,925 AS51 Index 16 July 2015	(123)	(0.00)
(14)	Put on 5,225 AS51 Index 16 July 2015	(3,121)	(0.00)
(15)	Put on 5,250 AS51 Index 16 July 2015	(3,816)	(0.00)
(15)	Put on 5,300 AS51 Index 16 July 2015	(4,923)	(0.01)
(2)	Put on 5,325 AS51 Index 16 July 2015	(746)	(0.00)
(4)	Put on 5,350 AS51 Index 16 July 2015	(1,688)	(0.00)
(1)	Put on 5,375 AS51 Index 16 July 2015	(477)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
Australia (continued)			
(12)	Put on 5,400 AS51 Index 16 July 2015	(6,475)	(0.01)
(11)	Put on 5,425 AS51 Index 16 July 2015	(6,705)	(0.01)
(10)	Put on 5,450 AS51 Index 16 July 2015	(6,879)	(0.01)
(10)	Put on 5,525 AS51 Index 16 July 2015	(9,761)	(0.01)
(10)	Put on 5,575 AS51 Index 16 July 2015	(12,175)	(0.01)
(9)	Put on 5,625 AS51 Index 16 July 2015	(13,468)	(0.01)
(9)	Put on 5,650 AS51 Index 16 July 2015	(14,942)	(0.03)
		<u>(88,441)</u>	<u>(0.10)</u>
European Union			
(800,000)	EUR Call/GBP Put K=0.7231 30 July 2015	(4,511)	(0.00)
(600,000)	EUR Call/GBP Put K=0.7243 23 July 2015	(2,400)	(0.00)
(700,000)	EUR Call/GBP Put K=0.7253 23 July 2015	(2,570)	(0.00)
(1,200,000)	EUR Call/GBP Put K=0.7264 27 July 2015	(4,632)	(0.01)
(1,800,000)	EUR Call/GBP Put K=0.7265 30 July 2015	(7,862)	(0.01)
(1,300,000)	EUR Call/GBP Put K=0.7266 29 July 2015	(5,396)	(0.01)
(900,000)	EUR Call/GBP Put K=0.7292 21 July 2015	(2,054)	(0.00)
(1,500,000)	EUR Call/GBP Put K=0.7296 22 July 2015	(3,523)	(0.00)
(1,500,000)	EUR Call/GBP Put K=0.7309 20 July 2015	(2,697)	(0.00)
(1,500,000)	EUR Call/GBP Put K=0.7316 16 July 2015	(1,944)	(0.00)
(1,400,000)	EUR Call/GBP Put K=0.7318 01 July 2015	(12)	(0.00)
(1,400,000)	EUR Call/GBP Put K=0.7336 02 July 2015	(133)	(0.00)
(1,200,000)	EUR Call/GBP Put K=0.7374 14 July 2015	(671)	(0.00)
(2,200,000)	EUR Call/GBP Put K=0.7395 16 July 2015	(1,235)	(0.00)
(1,900,000)	EUR Call/GBP Put K=0.7412 15 July 2015	(970)	(0.00)
(200,000)	EUR Call/GBP Put K=0.743 02 July 2015	(4)	(0.00)
(1,500,000)	EUR Call/GBP Put K=0.7453 13 July 2015	(638)	(0.00)
(1,300,000)	EUR Call/GBP Put K=0.7458 08 July 2015	(395)	(0.00)
(1,700,000)	EUR Call/GBP Put K=0.7479 09 July 2015	(515)	(0.00)
(400,000)	EUR Call/GBP Put K=0.7502 07 July 2015	(97)	(0.00)
(500,000)	EUR Call/GBP Put K=0.7538 09 July 2015	(128)	(0.00)
(2,500,000)	EUR Call/JPY Put K=138.3 01 July 2015	(744)	(0.00)
(1,400,000)	EUR Call/JPY Put K=139.64 02 July 2015	(485)	(0.00)
(1,700,000)	EUR Call/JPY Put K=140.22 30 July 2015	(10,041)	(0.01)
(2,200,000)	EUR Call/JPY Put K=140.48 30 July 2015	(11,884)	(0.01)
(1,900,000)	EUR Call/JPY Put K=140.89 27 July 2015	(7,765)	(0.01)
(300,000)	EUR Call/JPY Put K=141.46 02 July 2015	(49)	(0.00)
(2,500,000)	EUR Call/JPY Put K=141.57 29 July 2015	(8,632)	(0.01)
(800,000)	EUR Call/JPY Put K=141.64 14 July 2015	(1,060)	(0.00)
(2,200,000)	EUR Call/JPY Put K=141.79 23 July 2015	(5,241)	(0.01)
(2,000,000)	EUR Call/JPY Put K=142.07 23 July 2015	(4,185)	(0.00)
(1,400,000)	EUR Call/JPY Put K=142.28 15 July 2015	(1,423)	(0.00)
(900,000)	EUR Call/JPY Put K=142.29 09 July 2015	(511)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
European Union (continued)			
(1,600,000)	EUR Call/JPY Put K=142.57 16 July 2015	(1,538)	(0.00)
(1,700,000)	EUR Call/JPY Put K=142.59 21 July 2015	(2,335)	(0.00)
(1,800,000)	EUR Call/JPY Put K=142.78 22 July 2015	(2,443)	(0.00)
(1,500,000)	EUR Call/JPY Put K=142.81 17 July 2015	(1,402)	(0.00)
(800,000)	EUR Call/JPY Put K=142.94 13 July 2015	(463)	(0.00)
(1,500,000)	EUR Call/JPY Put K=142.98 16 July 2015	(1,123)	(0.00)
(800,000)	EUR Put/GBP Call K=0.6904 30 July 2015	(4,078)	(0.00)
(1,800,000)	EUR Put/GBP Call K=0.6942 30 July 2015	(11,478)	(0.01)
(700,000)	EUR Put/GBP Call K=0.6972 23 July 2015	(4,395)	(0.00)
(600,000)	EUR Put/GBP Call K=0.6976 23 July 2015	(3,865)	(0.00)
(900,000)	EUR Put/GBP Call K=0.698 21 July 2015	(5,539)	(0.01)
(1,300,000)	EUR Put/GBP Call K=0.6981 29 July 2015	(10,097)	(0.01)
(1,200,000)	EUR Put/GBP Call K=0.6984 27 July 2015	(8,962)	(0.01)
(1,500,000)	EUR Put/GBP Call K=0.7 22 July 2015	(10,907)	(0.01)
(1,500,000)	EUR Put/GBP Call K=0.7007 16 July 2015	(9,438)	(0.01)
(1,500,000)	EUR Put/GBP Call K=0.7021 20 July 2015	(11,697)	(0.01)
(1,400,000)	EUR Put/GBP Call K=0.7038 01 July 2015	(1,140)	(0.00)
(1,200,000)	EUR Put/GBP Call K=0.7051 14 July 2015	(9,643)	(0.01)
(1,400,000)	EUR Put/GBP Call K=0.7056 02 July 2015	(4,032)	(0.00)
(2,200,000)	EUR Put/GBP Call K=0.7068 16 July 2015	(21,370)	(0.03)
(1,900,000)	EUR Put/GBP Call K=0.7078 15 July 2015	(19,214)	(0.03)
(1,500,000)	EUR Put/GBP Call K=0.7126 13 July 2015	(20,153)	(0.03)
(200,000)	EUR Put/GBP Call K=0.7152 02 July 2015	(2,329)	(0.00)
(1,700,000)	EUR Put/GBP Call K=0.7162 09 July 2015	(27,723)	(0.04)
(1,300,000)	EUR Put/GBP Call K=0.7163 08 July 2015	(21,065)	(0.03)
(400,000)	EUR Put/GBP Call K=0.7203 07 July 2015	(8,308)	(0.01)
(500,000)	EUR Put/GBP Call K=0.7225 09 July 2015	(11,968)	(0.01)
(1,700,000)	EUR Put/JPY Call K=132.50 30 July 2015	(13,193)	(0.01)
(2,500,000)	EUR Put/JPY Call K=132.57 01 July 2015	(320)	(0.00)
(2,200,000)	EUR Put/JPY Call K=132.68 30 July 2015	(17,771)	(0.02)
(1,400,000)	EUR Put/JPY Call K=133.81 02 July 2015	(1,611)	(0.00)
(1,900,000)	EUR Put/JPY Call K=134.55 27 July 2015	(21,589)	(0.03)
(800,000)	EUR Put/JPY Call K=134.74 14 July 2015	(6,745)	(0.01)
(2,500,000)	EUR Put/JPY Call K=135.02 29 July 2015	(33,025)	(0.05)
(1,400,000)	EUR Put/JPY Call K=135.12 15 July 2015	(13,688)	(0.01)
(300,000)	EUR Put/JPY Call K=135.25 02 July 2015	(939)	(0.00)
(900,000)	EUR Put/JPY Call K=135.38 09 July 2015	(7,819)	(0.01)
(1,600,000)	EUR Put/JPY Call K=135.41 16 July 2015	(17,537)	(0.02)
(2,200,000)	EUR Put/JPY Call K=135.7 23 July 2015	(30,361)	(0.04)
(1,700,000)	EUR Put/JPY Call K=135.71 21 July 2015	(22,425)	(0.03)
(2,000,000)	EUR Put/JPY Call K=135.71 23 July 2015	(27,666)	(0.03)
(800,000)	EUR Put/JPY Call K=135.87 13 July 2015	(9,051)	(0.01)
(1,500,000)	EUR Put/JPY Call K=136.21 16 July 2015	(20,375)	(0.02)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
European Union (continued)			
(1,800,000)	EUR Put/JPY Call K=136.22 22 July 2015	(27,470)	(0.03)
(1,500,000)	EUR Put/JPY Call K=136.48 17 July 2015	(22,424)	(0.02)
		<u>(625,121)</u>	<u>(0.68)</u>
Germany			
(13)	Call on 11,700 DAX Index 18 September 2015	(16,295)	(0.02)
(4)	Call on 11,750 DAX Index 18 September 2015	(4,653)	(0.01)
(2)	Call on 11,850 DAX Index 18 September 2015	(1,993)	(0.00)
(3)	Call on 11,900 DAX Index 18 September 2015	(2,758)	(0.00)
(16)	Call on 12,050 DAX Index 18 September 2015	(11,400)	(0.01)
(14)	Call on 12,100 DAX Index 18 September 2015	(9,118)	(0.01)
(4)	Call on 12,150 DAX Index 18 September 2015	(2,375)	(0.00)
(10)	Call on 12,200 DAX Index 18 September 2015	(5,398)	(0.01)
(13)	Call on 12,250 DAX Index 18 September 2015	(6,380)	(0.01)
(9)	Call on 12,300 DAX Index 18 September 2015	(4,001)	(0.00)
(16)	Call on 12,350 DAX Index 18 September 2015	(6,436)	(0.01)
(19)	Call on 12,400 DAX Index 18 September 2015	(6,901)	(0.01)
(1)	Call on 129.25 EURO-BOBL Options 24 July 2015	(646)	(0.00)
(4)	Call on 129.50 EURO-BOBL Options 24 July 2015	(1,939)	(0.00)
(33)	Call on 129.75 EURO-BOBL Options 24 July 2015	(11,582)	(0.01)
(4)	Call on 130 EURO-BOBL Options 24 July 2015	(980)	(0.00)
(79)	Call on 130.25 EURO-BOBL Options 24 July 2015	(13,203)	(0.01)
(5)	Call on 130.50 EURO-BOBL Options 24 July 2015	(557)	(0.00)
(138)	Call on 130.75 EURO-BOBL Options 24 July 2015	(9,994)	(0.01)
(57)	Call on 151 EURO-BUND Options 24 July 2015	(127,019)	(0.15)
(68)	Call on 151.50 EURO-BUND Options 24 July 2015	(128,801)	(0.15)
(11)	Call on 152 EURO-BUND Options 24 July 2015	(17,526)	(0.02)
(15)	Call on 152.50 EURO-BUND Options 24 July 2015	(19,888)	(0.02)
(24)	Call on 153 EURO-BUND Options 24 July 2015	(26,206)	(0.04)
(28)	Call on 153.50 EURO-BUND Options 24 July 2015	(24,958)	(0.04)
(70)	Call on 154 EURO-BUND Options 24 July 2015	(49,916)	(0.06)
(102)	Call on 154.50 EURO-BUND Options 24 July 2015	(59,097)	(0.07)
(79)	Call on 155 EURO-BUND Options 24 July 2015	(36,089)	(0.05)
(41)	Call on 156 EURO-BUND Options 24 July 2015	(11,420)	(0.01)
(41)	Call on 156.50 EURO-BUND Options 24 July 2015	(9,136)	(0.01)
(76)	Call on 157.50 EURO-BUND Options 24 July 2015	(10,161)	(0.01)
(8)	Call on 3,475 SX5E Index 17 July 2015	(7,746)	(0.01)
(23)	Call on 3,500 SX5E Index 17 July 2015	(19,348)	(0.02)
(16)	Call on 3,525 SX5E Index 17 July 2015	(11,570)	(0.01)
(12)	Call on 3,550 SX5E Index 17 July 2015	(7,407)	(0.01)
(3)	Call on 3,575 SX5E Index 17 July 2015	(1,564)	(0.00)
(21)	Call on 3,600 SX5E Index 17 July 2015	(9,149)	(0.01)
(11)	Call on 3,625 SX5E Index 17 July 2015	(3,947)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
Germany (continued)			
(21)	Call on 3,650 SX5E Index 17 July 2015	(6,130)	(0.01)
(10)	Call on 3,675 SX5E Index 17 July 2015	(2,340)	(0.00)
(16)	Call on 3,700 SX5E Index 17 July 2015	(2,959)	(0.00)
(44)	Call on 3,725 SX5E Index 17 July 2015	(6,275)	(0.01)
(38)	Call on 3,750 SX5E Index 17 July 2015	(4,107)	(0.00)
(51)	Call on 3,775 SX5E Index 17 July 2015	(4,035)	(0.00)
(48)	Call on 3,800 SX5E Index 17 July 2015	(2,728)	(0.00)
(47)	Call on 3,825 SX5E Index 17 July 2015	(1,833)	(0.00)
(66)	Call on 3,850 SX5E Index 17 July 2015	(1,765)	(0.00)
(4)	Put on 10,100 DAX Index 18 September 2015	(5,219)	(0.01)
(16)	Put on 10,150 DAX Index 18 September 2015	(21,919)	(0.03)
(3)	Put on 10,200 DAX Index 18 September 2015	(4,315)	(0.00)
(2)	Put on 10,250 DAX Index 18 September 2015	(3,019)	(0.00)
(19)	Put on 10,350 DAX Index 18 September 2015	(31,543)	(0.03)
(14)	Put on 10,400 DAX Index 18 September 2015	(24,350)	(0.03)
(16)	Put on 10,450 DAX Index 18 September 2015	(29,165)	(0.03)
(4)	Put on 10,500 DAX Index 18 September 2015	(7,637)	(0.01)
(13)	Put on 10,550 DAX Index 18 September 2015	(25,964)	(0.03)
(10)	Put on 10,600 DAX Index 18 September 2015	(20,902)	(0.02)
(9)	Put on 10,800 DAX Index 18 September 2015	(22,462)	(0.02)
(13)	Put on 10,850 DAX Index 18 September 2015	(33,879)	(0.04)
(4)	Put on 127.50 EURO-BOBL Options 24 July 2015	(67)	(0.00)
(79)	Put on 128.25 EURO-BOBL Options 24 July 2015	(4,401)	(0.00)
(119)	Put on 128.50 EURO-BOBL Options 24 July 2015	(10,607)	(0.01)
(33)	Put on 128.75 EURO-BOBL Options 24 July 2015	(4,228)	(0.00)
(95)	Put on 129 EURO-BOBL Options 24 July 2015	(18,523)	(0.02)
(78)	Put on 129.25 EURO-BOBL Options 24 July 2015	(21,727)	(0.02)
(11)	Put on 145.50 EURO-BUND Options 24 July 2015	(858)	(0.00)
(15)	Put on 146 EURO-BUND Options 24 July 2015	(1,671)	(0.00)
(76)	Put on 147 EURO-BUND Options 24 July 2015	(13,549)	(0.01)
(28)	Put on 147.50 EURO-BUND Options 24 July 2015	(6,551)	(0.01)
(70)	Put on 148 EURO-BUND Options 24 July 2015	(21,058)	(0.02)
(103)	Put on 148.50 EURO-BUND Options 24 July 2015	(39,019)	(0.04)
(80)	Put on 149 EURO-BUND Options 24 July 2015	(38,328)	(0.04)
(68)	Put on 149.50 EURO-BUND Options 24 July 2015	(40,913)	(0.04)
(68)	Put on 150 EURO-BUND Options 24 July 2015	(50,763)	(0.05)
(28)	Put on 150.50 EURO-BUND Options 24 July 2015	(25,582)	(0.03)
(41)	Put on 3,125 SX5E Index 17 July 2015	(8,406)	(0.01)
(36)	Put on 3,150 SX5E Index 17 July 2015	(8,704)	(0.01)
(36)	Put on 3,175 SX5E Index 17 July 2015	(10,269)	(0.01)
(35)	Put on 3,200 SX5E Index 17 July 2015	(11,699)	(0.01)
(31)	Put on 3,225 SX5E Index 17 July 2015	(12,089)	(0.01)
(51)	Put on 3,250 SX5E Index 17 July 2015	(23,071)	(0.02)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
Germany (continued)			
(51)	Put on 3,275 SX5E Index 17 July 2015	(26,594)	(0.03)
(47)	Put on 3,300 SX5E Index 17 July 2015	(28,174)	(0.03)
(16)	Put on 3,325 SX5E Index 17 July 2015	(10,946)	(0.01)
(10)	Put on 3,350 SX5E Index 17 July 2015	(7,777)	(0.01)
(38)	Put on 3,375 SX5E Index 17 July 2015	(33,448)	(0.04)
(15)	Put on 3,400 SX5E Index 17 July 2015	(14,875)	(0.02)
(37)	Put on 3,425 SX5E Index 17 July 2015	(41,143)	(0.04)
(21)	Put on 3,450 SX5E Index 17 July 2015	(26,089)	(0.03)
(22)	Put on 3,475 SX5E Index 17 July 2015	(30,420)	(0.03)
(18)	Put on 3,575 SX5E Index 17 July 2015	(36,882)	(0.04)
		<u>(1,588,534)</u>	<u>(1.72)</u>
Hong Kong			
(3)	Call on 14,800 HSCEI Index 30 July 2015	(909)	(0.00)
(2)	Call on 27,200 HSI Index 30 July 2015	(3,044)	(0.00)
(2)	Call on 27,400 HSI Index 30 July 2015	(2,451)	(0.00)
(2)	Call on 27,600 HSI Index 30 July 2015	(1,935)	(0.00)
(3)	Call on 27,800 HSI Index 30 July 2015	(2,302)	(0.00)
(2)	Call on 28,000 HSI Index 30 July 2015	(1,213)	(0.00)
(5)	Call on 28,200 HSI Index 30 July 2015	(2,290)	(0.00)
(6)	Call on 28,400 HSI Index 30 July 2015	(2,051)	(0.00)
(3)	Call on 28,800 HSI Index 30 July 2015	(561)	(0.00)
(4)	Call on 29,000 HSI Index 30 July 2015	(516)	(0.00)
(4)	Call on 29,600 HSI Index 30 July 2015	(181)	(0.00)
(2)	Put on 25,200 HSI Index 30 July 2015	(3,431)	(0.00)
(2)	Put on 25,400 HSI Index 30 July 2015	(4,063)	(0.00)
(5)	Put on 25,600 HSI Index 30 July 2015	(12,157)	(0.02)
(2)	Put on 25,800 HSI Index 30 July 2015	(5,805)	(0.02)
(2)	Put on 26,000 HSI Index 30 July 2015	(6,733)	(0.01)
(3)	Put on 26,200 HSI Index 30 July 2015	(11,996)	(0.02)
		<u>(61,638)</u>	<u>(0.07)</u>
Japan			
(2)	Call on 20,375 NKY Index 10 July 2015	(3,432)	(0.00)
(3)	Call on 20,500 NKY Index 10 July 2015	(3,923)	(0.00)
(2)	Call on 20,750 NKY Index 10 July 2015	(1,308)	(0.00)
(1)	Call on 20,875 NKY Index 10 July 2015	(449)	(0.00)
(1)	Call on 21,000 NKY Index 10 July 2015	(278)	(0.00)
(3)	Call on 21,125 NKY Index 10 July 2015	(515)	(0.00)
(4)	Put on 19,250 NKY Index 10 July 2015	(2,125)	(0.00)
(1)	Put on 19,500 NKY Index 10 July 2015	(736)	(0.00)
(1)	Put on 19,875 NKY Index 10 July 2015	(1,308)	(0.00)
(2)	Put on 20,000 NKY Index 10 July 2015	(3,351)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
Japan (continued)			
(2)	Put on 20,125 NKY Index 10 July 2015	(4,004)	(0.00)
(3)	Put on 20,250 NKY Index 10 July 2015	(6,987)	(0.02)
		<u>(28,416)</u>	<u>(0.02)</u>
South Korea			
(10)	Call on 255 KOSPI2 Index 09 July 2015	(3,855)	(0.00)
(7)	Call on 257.50 KOSPI2 13 August 2015	(6,809)	(0.01)
(20)	Call on 260 KOSPI2 13 August 2015	(12,999)	(0.01)
(9)	Call on 260 KOSPI2 Index 09 July 2015	(484)	(0.00)
(15)	Call on 262.50 KOSPI2 Index 09 July 2015	(336)	(0.00)
(4)	Call on 265 KOSPI2 Index 09 July 2015	(54)	(0.00)
(6)	Call on 267.50 KOSPI2 Index 09 July 2015	(27)	(0.00)
(21)	Call on 272.50 KOSPI2 Index 09 July 2015	(94)	(0.00)
(14)	Call on 275 KOSPI2 Index 09 July 2015	(63)	(0.00)
(20)	Put on 240 KOSPI2 13 August 2015	(11,744)	(0.01)
(8)	Put on 240 KOSPI2 Index 09 July 2015	(968)	(0.00)
(7)	Put on 242.50 KOSPI2 13 August 2015	(5,428)	(0.01)
(5)	Put on 242.50 KOSPI2 Index 09 July 2015	(941)	(0.00)
(6)	Put on 245 KOSPI2 Index 09 July 2015	(1,829)	(0.00)
(33)	Put on 247.50 KOSPI2 Index 09 July 2015	(16,271)	(0.02)
(11)	Put on 250 KOSPI2 Index 09 July 2015	(8,678)	(0.01)
(13)	Put on 252.50 KOSPI2 Index 09 July 2015	(16,608)	(0.02)
(21)	Put on 257.50 KOSPI2 Index 09 July 2015	(58,833)	(0.07)
(8)	Put on 260 KOSPI2 Index 09 July 2015	(30,840)	(0.03)
		<u>(176,861)</u>	<u>(0.19)</u>
Taiwan			
(27)	Call on 10,000 TWSE Index 15 July 2015	(17)	(0.00)
(12)	Call on 9,400 TWSE Index 15 July 2015	(681)	(0.00)
(11)	Call on 9,600 TWSE Index 15 July 2015	(119)	(0.00)
(23)	Call on 9,800 TWSE Index 15 July 2015	(41)	(0.00)
(30)	Call on 9,900 TWSE Index 15 July 2015	(29)	(0.00)
(12)	Put on 8,800 TWSE Index 15 July 2015	(214)	(0.00)
(17)	Put on 8,900 TWSE Index 15 July 2015	(592)	(0.00)
(29)	Put on 9,000 TWSE Index 15 July 2015	(1,739)	(0.00)
(31)	Put on 9,100 TWSE Index 15 July 2015	(3,064)	(0.00)
(31)	Put on 9,200 TWSE Index 15 July 2015	(5,074)	(0.01)
(20)	Put on 9,300 TWSE Index 15 July 2015	(4,991)	(0.01)
		<u>(16,561)</u>	<u>(0.02)</u>
United Kingdom			
(8)	Call on 6,900 UKX Index 18 September 2015	(4,592)	(0.00)
(5)	Call on 6,975 UKX Index 18 September 2015	(1,887)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United Kingdom (continued)			
(3)	Call on 7,000 UKX Index 18 September 2015	(967)	(0.00)
(6)	Call on 7,025 UKX Index 18 September 2015	(1,699)	(0.00)
(8)	Call on 7,050 UKX Index 18 September 2015	(1,950)	(0.00)
(6)	Call on 7,075 UKX Index 18 September 2015	(1,227)	(0.00)
(12)	Call on 7,125 UKX Index 18 September 2015	(1,793)	(0.00)
(17)	Call on 7,150 UKX Index 18 September 2015	(2,139)	(0.00)
(17)	Put on 6,300 UKX Index 18 September 2015	(35,024)	(0.05)
(3)	Put on 6,325 UKX Index 18 September 2015	(6,535)	(0.01)
(5)	Put on 6,350 UKX Index 18 September 2015	(11,481)	(0.01)
(12)	Put on 6,375 UKX Index 18 September 2015	(29,064)	(0.03)
(6)	Put on 6,400 UKX Index 18 September 2015	(15,287)	(0.02)
(6)	Put on 6,425 UKX Index 18 September 2015	(16,136)	(0.02)
(8)	Put on 6,450 UKX Index 18 September 2015	(22,647)	(0.02)
(8)	Put on 6,475 UKX Index 18 September 2015	(23,905)	(0.03)
		<u>(176,333)</u>	<u>(0.19)</u>
United States			
(77,990)	AUD Call/USD Put K=0.7799 01 July 2015	(31)	(0.00)
(1,094,800)	AUD Call/USD Put K=0.782 08 July 2015	(2,214)	(0.00)
(939,000)	AUD Call/USD Put K=0.7825 30 July 2015	(5,254)	(0.01)
(1,097,740)	AUD Call/USD Put K=0.7841 02 July 2015	(617)	(0.00)
(78,420)	AUD Call/USD Put K=0.7842 30 July 2015	(391)	(0.00)
(1,570,000)	AUD Call/USD Put K=0.785 29 July 2015	(7,214)	(0.01)
(1,727,220)	AUD Call/USD Put K=0.7851 09 July 2015	(2,665)	(0.00)
(157,040)	AUD Call/USD Put K=0.7852 16 July 2015	(409)	(0.00)
(2,206,960)	AUD Call/USD Put K=0.7882 14 July 2015	(3,589)	(0.00)
(2,680,220)	AUD Call/USD Put K=0.7883 08 July 2015	(2,407)	(0.00)
(394,600)	AUD Call/USD Put K=0.7892 27 July 2015	(1,219)	(0.00)
(1,027,260)	AUD Call/USD Put K=0.7902 15 July 2015	(1,489)	(0.00)
(2,135,430)	AUD Call/USD Put K=0.7909 13 July 2015	(2,306)	(0.00)
(2,928,180)	AUD Call/USD Put K=0.7914 21 July 2015	(5,669)	(0.01)
(3,249,250)	AUD Call/USD Put K=0.7925 07 July 2015	(1,293)	(0.00)
(555,730)	AUD Call/USD Put K=0.7939 22 July 2015	(916)	(0.00)
(1,510,120)	AUD Call/USD Put K=0.7948 02 July 2015	(264)	(0.00)
(1,828,040)	AUD Call/USD Put K=0.7948 09 July 2015	(766)	(0.00)
(1,355,240)	AUD Call/USD Put K=0.7972 20 July 2015	(1,363)	(0.00)
(1,041,320)	AUD Put/USD Call K=0.7438 08 July 2015	(807)	(0.00)
(74,440)	AUD Put/USD Call K=0.7444 01 July 2015	(5)	(0.00)
(893,760)	AUD Put/USD Call K=0.7448 30 July 2015	(4,118)	(0.00)
(1,641,860)	AUD Put/USD Call K=0.7463 09 July 2015	(1,998)	(0.00)
(1,047,340)	AUD Put/USD Call K=0.7481 02 July 2015	(474)	(0.00)
(74,810)	AUD Put/USD Call K=0.7481 30 July 2015	(411)	(0.00)
(2,547,620)	AUD Put/USD Call K=0.7493 08 July 2015	(3,643)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(2,100,000)	AUD Put/USD Call K=0.75 14 July 2015	(5,660)	(0.01)
(150,040)	AUD Put/USD Call K=0.7502 16 July 2015	(488)	(0.00)
(1,502,000)	AUD Put/USD Call K=0.751 29 July 2015	(9,194)	(0.01)
(2,030,130)	AUD Put/USD Call K=0.7519 13 July 2015	(5,881)	(0.01)
(977,470)	AUD Put/USD Call K=0.7519 15 July 2015	(3,329)	(0.00)
(3,090,170)	AUD Put/USD Call K=0.7537 07 July 2015	(6,146)	(0.01)
(1,737,190)	AUD Put/USD Call K=0.7553 09 July 2015	(5,159)	(0.01)
(377,800)	AUD Put/USD Call K=0.7556 27 July 2015	(2,739)	(0.00)
(2,796,830)	AUD Put/USD Call K=0.7559 21 July 2015	(16,848)	(0.02)
(1,440,960)	AUD Put/USD Call K=0.7584 02 July 2015	(1,620)	(0.00)
(531,160)	AUD Put/USD Call K=0.7588 22 July 2015	(3,952)	(0.00)
(1,296,420)	AUD Put/USD Call K=0.7626 20 July 2015	(11,128)	(0.01)
(9)	Call on 1.11 EURO FX Currency Options 02 July 2015	(10,800)	(0.01)
(7)	Call on 1.125 EURO FX Currency Options 02 July 2015	(2,275)	(0.00)
(12)	Call on 1.13 EURO FX Currency Options 02 July 2015	(2,250)	(0.00)
(10)	Call on 1.135 EURO FX Currency Options 02 July 2015	(1,000)	(0.00)
(13)	Call on 1.14 EURO FX Currency Options 02 July 2015	(731)	(0.00)
(17)	Call on 1.14 EURO FX Currency Options 07 August 2015	(18,488)	(0.02)
(12)	Call on 1.145 EURO FX Currency Options 02 July 2015	(375)	(0.00)
(15)	Call on 1.145 EURO FX Currency Options 07 August 2015	(13,500)	(0.01)
(21)	Call on 1.15 EURO FX Currency Options 02 July 2015	(394)	(0.00)
(13)	Call on 1.15 EURO FX Currency Options 07 August 2015	(9,750)	(0.01)
(23)	Call on 1.155 EURO FX Currency Options 02 July 2015	(288)	(0.00)
(23)	Call on 1.16 EURO FX Currency Options 02 July 2015	(144)	(0.00)
(19)	Call on 1.16 EURO FX Currency Options 07 August 2015	(9,500)	(0.01)
(22)	Call on 1.165 EURO FX Currency Options 02 July 2015	(138)	(0.00)
(22)	Call on 1.165 EURO FX Currency Options 07 August 2015	(8,800)	(0.01)
(23)	Call on 1.17 EURO FX Currency Options 02 July 2015	(144)	(0.00)
(11)	Call on 1.17 EURO FX Currency Options 07 August 2015	(3,575)	(0.00)
(16)	Call on 1.175 EURO FX Currency Options 02 July 2015	(100)	(0.00)
(32)	Call on 1.175 EURO FX Currency Options 07 August 2015	(8,000)	(0.01)
(15)	Call on 1.18 EURO FX Currency Options 02 July 2015	(94)	(0.00)
(60)	Call on 119 US 5 Years Future Options 24 July 2015	(36,094)	(0.04)
(125)	Call on 119.25 US 5 Years Future Options 24 July 2015	(58,594)	(0.07)
(128)	Call on 119.50 US 5 Years Future Options 24 July 2015	(46,000)	(0.06)
(6)	Call on 119.75 US 5 Years Future Options 24 July 2015	(1,641)	(0.00)
(98)	Call on 120 US 5 Years Future Options 24 July 2015	(19,906)	(0.02)
(14)	Call on 120.25 US 5 Years Future Options 24 July 2015	(2,078)	(0.00)
(193)	Call on 120.75 US 5 Years Future Options 24 July 2015	(16,586)	(0.02)
(4)	Call on 126 US 10 Years Future Options 24 July 2015	(3,687)	(0.00)
(63)	Call on 126.50 US 10 Years Future Options 24 July 2015	(43,312)	(0.05)
(98)	Call on 127 US 10 Years Future Options 24 July 2015	(49,000)	(0.06)
(103)	Call on 127.50 US 10 Years Future Options 24 July 2015	(37,016)	(0.04)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(99)	Call on 128 US 10 Years Future Options 24 July 2015	(26,297)	(0.03)
(69)	Call on 128.50 US 10 Years Future Options 24 July 2015	(12,937)	(0.01)
(111)	Call on 129 US 10 Years Future Options 24 July 2015	(15,609)	(0.02)
(33)	Call on 151 US Bond Years Future Options 24 July 2015	(71,156)	(0.09)
(37)	Call on 152 US Bond Years Future Options 24 July 2015	(63,594)	(0.08)
(29)	Call on 153 GBP Future Options 02 July 2015	(77,212)	(0.09)
(20)	Call on 153 US Bond Years Future Options 24 July 2015	(27,188)	(0.03)
(32)	Call on 154 GBP Future Options 02 July 2015	(65,400)	(0.08)
(30)	Call on 154 US Bond Years Future Options 24 July 2015	(31,874)	(0.03)
(9)	Call on 154.50 GBP Future Options 02 July 2015	(15,638)	(0.02)
(25)	Call on 155 GBP Future Options 02 July 2015	(35,781)	(0.04)
(36)	Call on 155 US Bond Years Future Options 24 July 2015	(29,813)	(0.03)
(23)	Call on 155.50 GBP Future Options 02 July 2015	(26,163)	(0.03)
(47)	Call on 156 GBP Future Options 02 July 2015	(40,537)	(0.04)
(52)	Call on 156 US Bond Years Future Options 24 July 2015	(33,313)	(0.04)
(22)	Call on 156.50 GBP Future Options 02 July 2015	(13,475)	(0.01)
(29)	Call on 157 US Bond Years Future Options 24 July 2015	(14,047)	(0.02)
(24)	Call on 158 GBP Future Options 02 July 2015	(3,450)	(0.00)
(34)	Call on 158 US Bond Years Future Options 24 July 2015	(12,750)	(0.01)
(15)	Call on 158.50 GBP Future Options 02 July 2015	(1,125)	(0.00)
(29)	Call on 159 GBP Future Options 02 July 2015	(1,087)	(0.00)
(15)	Call on 159 GBP Future Options 07 August 2015	(8,156)	(0.01)
(43)	Call on 159 US Bond Years Future Options 24 July 2015	(12,766)	(0.01)
(27)	Call on 159.50 GBP Future Options 02 July 2015	(506)	(0.00)
(13)	Call on 159.50 GBP Future Options 07 August 2015	(5,769)	(0.01)
(24)	Call on 160 GBP Future Options 02 July 2015	(300)	(0.00)
(21)	Call on 160 GBP Future Options 07 August 2015	(7,613)	(0.01)
(14)	Call on 160.50 GBP Future Options 02 July 2015	(87)	(0.00)
(9)	Call on 160.50 GBP Future Options 07 August 2015	(2,644)	(0.00)
(21)	Call on 161 GBP Future Options 07 August 2015	(4,988)	(0.01)
(40)	Call on 2,120 S&P 500 E-mini Options 17 July 2015	(7,100)	(0.01)
(46)	Call on 2,125 S&P 500 E-mini Options 17 July 2015	(6,325)	(0.01)
(50)	Call on 2,130 S&P 500 E-mini Options 17 July 2015	(5,250)	(0.01)
(89)	Call on 2,135 S&P 500 E-mini Options 17 July 2015	(7,120)	(0.01)
(86)	Call on 2,140 S&P 500 E-mini Options 17 July 2015	(5,160)	(0.01)
(99)	Call on 2,145 S&P 500 E-mini Options 17 July 2015	(4,455)	(0.00)
(87)	Call on 2,150 S&P 500 E-mini Options 17 July 2015	(3,045)	(0.00)
(81)	Call on 2,155 S&P 500 E-mini Options 17 July 2015	(2,228)	(0.00)
(95)	Call on 2,160 S&P 500 E-mini Options 17 July 2015	(2,138)	(0.00)
(70)	Call on 2,165 S&P 500 E-mini Options 17 July 2015	(1,225)	(0.00)
(88)	Call on 2,170 S&P 500 E-mini Options 17 July 2015	(1,320)	(0.00)
(86)	Call on 2,175 S&P 500 E-mini Options 17 July 2015	(1,075)	(0.00)
(5)	Call on 4,465 NDX Index 17 July 2015	(16,100)	(0.02)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(5)	Call on 4,500 NDX Index 17 July 2015	(11,520)	(0.01)
(2)	Call on 4,510 NDX Index 17 July 2015	(3,480)	(0.00)
(5)	Call on 4,520 NDX Index 17 July 2015	(8,070)	(0.01)
(4)	Call on 4,525 NDX Index 17 July 2015	(5,976)	(0.01)
(6)	Call on 4,530 NDX Index 17 July 2015	(7,680)	(0.01)
(3)	Call on 4,550 NDX Index 17 July 2015	(2,640)	(0.00)
(7)	Call on 4,575 NDX Index 17 July 2015	(4,235)	(0.00)
(7)	Call on 4,600 NDX Index 17 July 2015	(2,450)	(0.00)
(6)	Call on 4,625 NDX Index 17 July 2015	(1,248)	(0.00)
(6)	Call on 4,650 NDX Index 17 July 2015	(852)	(0.00)
(10)	Call on 4,675 NDX Index 17 July 2015	(670)	(0.00)
(4)	Call on 82 Japan Yen Future Options 07 August 2015	(4,350)	(0.00)
(4)	Call on 82.50 Japan Yen Future Options 07 August 2015	(3,350)	(0.00)
(13)	Call on 83 Japan Yen Future Options 07 August 2015	(8,288)	(0.01)
(10)	Call on 83.50 Japan Yen Future Options 07 August 2015	(4,875)	(0.01)
(8)	Call on 84 Japan Yen Future Options 07 August 2015	(3,000)	(0.00)
(7)	Call on 84.50 Japan Yen Future Options 02 July 2015	(88)	(0.00)
(4)	Call on 84.50 Japan Yen Future Options 07 August 2015	(1,150)	(0.00)
(10)	Put on 1.05 EURO FX Currency Options 02 July 2015	(63)	(0.00)
(6)	Put on 1.055 EURO FX Currency Options 02 July 2015	(38)	(0.00)
(32)	Put on 1.055 EURO FX Currency Options 07 August 2015	(14,000)	(0.02)
(1)	Put on 1.06 EURO FX Currency Options 02 July 2015	(6)	(0.00)
(2)	Put on 1.065 EURO FX Currency Options 02 July 2015	(25)	(0.00)
(19)	Put on 1.07 EURO FX Currency Options 02 July 2015	(238)	(0.00)
(22)	Put on 1.075 EURO FX Currency Options 02 July 2015	(413)	(0.00)
(22)	Put on 1.075 EURO FX Currency Options 07 August 2015	(17,600)	(0.02)
(12)	Put on 1.08 EURO FX Currency Options 02 July 2015	(300)	(0.00)
(19)	Put on 1.08 EURO FX Currency Options 07 August 2015	(17,575)	(0.02)
(12)	Put on 1.085 EURO FX Currency Options 02 July 2015	(525)	(0.00)
(13)	Put on 1.085 EURO FX Currency Options 07 August 2015	(13,813)	(0.01)
(18)	Put on 1.09 EURO FX Currency Options 02 July 2015	(1,350)	(0.00)
(15)	Put on 1.09 EURO FX Currency Options 07 August 2015	(18,375)	(0.02)
(18)	Put on 1.095 EURO FX Currency Options 02 July 2015	(2,250)	(0.00)
(17)	Put on 1.095 EURO FX Currency Options 07 August 2015	(23,800)	(0.03)
(10)	Put on 1.10 EURO FX Currency Options 02 July 2015	(2,000)	(0.00)
(16)	Put on 1.105 EURO FX Currency Options 02 July 2015	(5,200)	(0.01)
(11)	Put on 1.105 EURO FX Currency Options 07 August 2015	(20,075)	(0.02)
(4)	Put on 1.11 EURO FX Currency Options 02 July 2015	(2,000)	(0.00)
(125)	Put on 117.25 US 5 Years Future Options 24 July 2015	(3,906)	(0.00)
(193)	Put on 117.75 US 5 Years Future Options 24 July 2015	(12,062)	(0.01)
(6)	Put on 118 US 5 Years Future Options 24 July 2015	(516)	(0.00)
(98)	Put on 118.25 US 5 Years Future Options 24 July 2015	(12,250)	(0.01)
(60)	Put on 118.50 US 5 Years Future Options 24 July 2015	(10,781)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(128)	Put on 118.75 US 5 Years Future Options 24 July 2015	(32,000)	(0.03)
(101)	Put on 122.50 US 10 Years Future Options 24 July 2015	(6,312)	(0.01)
(62)	Put on 123 US 10 Years Future Options 24 July 2015	(4,844)	(0.01)
(98)	Put on 123.50 US 10 Years Future Options 24 July 2015	(10,719)	(0.01)
(98)	Put on 124 US 10 Years Future Options 24 July 2015	(16,844)	(0.02)
(67)	Put on 124.50 US 10 Years Future Options 24 July 2015	(16,750)	(0.02)
(58)	Put on 125 US 10 Years Future Options 24 July 2015	(21,750)	(0.02)
(69)	Put on 125.50 US 10 Years Future Options 24 July 2015	(36,656)	(0.04)
(57)	Put on 126 US 10 Years Future Options 24 July 2015	(42,750)	(0.05)
(53)	Put on 142 US Bond Years Future Options 24 July 2015	(8,281)	(0.01)
(20)	Put on 143 US Bond Years Future Options 24 July 2015	(4,375)	(0.00)
(43)	Put on 144 US Bond Years Future Options 24 July 2015	(13,437)	(0.01)
(31)	Put on 145 US Bond Years Future Options 24 July 2015	(13,078)	(0.01)
(36)	Put on 146 US Bond Years Future Options 24 July 2015	(20,813)	(0.02)
(26)	Put on 147 US Bond Years Future Options 24 July 2015	(20,719)	(0.02)
(30)	Put on 148 US Bond Years Future Options 24 July 2015	(32,344)	(0.03)
(2)	Put on 149 GBP Future Options 02 July 2015	(13)	(0.00)
(37)	Put on 149 US Bond Years Future Options 24 July 2015	(52,609)	(0.07)
(9)	Put on 149.50 GBP Future Options 02 July 2015	(56)	(0.00)
(23)	Put on 150 GBP Future Options 02 July 2015	(144)	(0.00)
(18)	Put on 150 US Bond Years Future Options 24 July 2015	(32,906)	(0.04)
(31)	Put on 150.50 GBP Future Options 02 July 2015	(194)	(0.00)
(25)	Put on 151 GBP Future Options 02 July 2015	(156)	(0.00)
(2)	Put on 151 US Bond Years Future Options 24 July 2015	(4,625)	(0.00)
(32)	Put on 151.50 GBP Future Options 02 July 2015	(200)	(0.00)
(15)	Put on 152 GBP Future Options 02 July 2015	(94)	(0.00)
(23)	Put on 152.50 GBP Future Options 02 July 2015	(144)	(0.00)
(11)	Put on 153.50 GBP Future Options 02 July 2015	(137)	(0.00)
(21)	Put on 153.50 GBP Future Options 07 August 2015	(6,300)	(0.01)
(9)	Put on 154 GBP Future Options 07 August 2015	(3,206)	(0.00)
(13)	Put on 154.50 GBP Future Options 07 August 2015	(5,525)	(0.01)
(21)	Put on 155 GBP Future Options 07 August 2015	(10,631)	(0.01)
(15)	Put on 155.50 GBP Future Options 07 August 2015	(8,906)	(0.01)
(70)	Put on 2,000 S&P 500 E-mini Options 17 July 2015	(52,500)	(0.07)
(88)	Put on 2,010 S&P 500 E-mini Options 17 July 2015	(74,800)	(0.09)
(86)	Put on 2,015 S&P 500 E-mini Options 17 July 2015	(78,475)	(0.09)
(87)	Put on 2,020 S&P 500 E-mini Options 17 July 2015	(84,825)	(0.10)
(86)	Put on 2,025 S&P 500 E-mini Options 17 July 2015	(88,150)	(0.11)
(99)	Put on 2,030 S&P 500 E-mini Options 17 July 2015	(108,900)	(0.13)
(89)	Put on 2,035 S&P 500 E-mini Options 17 July 2015	(104,575)	(0.12)
(96)	Put on 2,040 S&P 500 E-mini Options 17 July 2015	(121,200)	(0.14)
(50)	Put on 2,045 S&P 500 E-mini Options 17 July 2015	(67,500)	(0.08)
(82)	Put on 2,050 S&P 500 E-mini Options 17 July 2015	(117,875)	(0.14)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(40)	Put on 2,060 S&P 500 E-mini Options 17 July 2015	(65,500)	(0.08)
(46)	Put on 2,105 S&P 500 E-mini Options 17 July 2015	(132,250)	(0.15)
(10)	Put on 4,225 NDX Index 17 July 2015	(22,410)	(0.02)
(3)	Put on 4,250 NDX Index 17 July 2015	(7,896)	(0.01)
(4)	Put on 4,275 NDX Index 17 July 2015	(14,156)	(0.02)
(7)	Put on 4,300 NDX Index 17 July 2015	(25,445)	(0.03)
(7)	Put on 4,325 NDX Index 17 July 2015	(30,254)	(0.03)
(6)	Put on 4,350 NDX Index 17 July 2015	(30,432)	(0.03)
(6)	Put on 4,375 NDX Index 17 July 2015	(33,174)	(0.04)
(5)	Put on 4,400 NDX Index 17 July 2015	(32,500)	(0.04)
(5)	Put on 4,405 NDX Index 17 July 2015	(35,175)	(0.04)
(6)	Put on 4,410 NDX Index 17 July 2015	(40,260)	(0.04)
(4)	Put on 4,415 NDX Index 17 July 2015	(31,996)	(0.03)
(5)	Put on 4,420 NDX Index 17 July 2015	(38,400)	(0.04)
(2)	Put on 4,425 NDX Index 17 July 2015	(15,400)	(0.02)
(2)	Put on 4,430 NDX Index 17 July 2015	(17,880)	(0.02)
(3)	Put on 4,440 NDX Index 17 July 2015	(25,380)	(0.03)
(4)	Put on 4,445 NDX Index 17 July 2015	(36,300)	(0.04)
(4)	Put on 4,450 NDX Index 17 July 2015	(37,320)	(0.04)
(3)	Put on 4,455 NDX Index 17 July 2015	(30,030)	(0.03)
(3)	Put on 4,460 NDX Index 17 July 2015	(32,040)	(0.03)
(2)	Put on 4,475 NDX Index 17 July 2015	(20,796)	(0.02)
(2)	Put on 4,480 NDX Index 17 July 2015	(21,000)	(0.02)
(2)	Put on 4,490 NDX Index 17 July 2015	(23,540)	(0.03)
(8)	Put on 78 Japan Yen Future Options 07 August 2015	(600)	(0.00)
(10)	Put on 78.50 Japan Yen Future Options 07 August 2015	(1,125)	(0.00)
(4)	Put on 79 Japan Yen Future Options 07 August 2015	(700)	(0.00)
(13)	Put on 79.50 Japan Yen Future Options 07 August 2015	(3,413)	(0.00)
(4)	Put on 80 Japan Yen Future Options 07 August 2015	(1,500)	(0.00)
(3)	Put on 80.50 Japan Yen Future Options 02 July 2015	(94)	(0.00)
(4)	Put on 81.50 Japan Yen Future Options 07 August 2015	(3,950)	(0.00)
(2,889,941)	USD Call/CAD Put K=1.2457 21 July 2015	(27,613)	(0.03)
(3,848,004)	USD Call/CAD Put K=1.2474 22 July 2015	(35,001)	(0.04)
(80,135)	USD Call/CAD Put K=1.2479 10 July 2015	(505)	(0.00)
(2,707,437)	USD Call/CAD Put K=1.2558 23 July 2015	(17,382)	(0.02)
(2,070,064)	USD Call/CAD Put K=1.256 10 July 2015	(7,572)	(0.01)
(79,618)	USD Call/CAD Put K=1.256 17 July 2015	(415)	(0.00)
(2,148,997)	USD Call/CAD Put K=1.2564 14 July 2015	(9,271)	(0.01)
(3,259,401)	USD Call/CAD Put K=1.2579 28 July 2015	(21,685)	(0.02)
(1,430,729)	USD Call/CAD Put K=1.2581 30 July 2015	(9,994)	(0.01)
(714,910)	USD Call/CAD Put K=1.2589 15 July 2015	(2,821)	(0.00)
(1,659,423)	USD Call/CAD Put K=1.2655 09 July 2015	(2,622)	(0.00)
(1,812,451)	USD Call/CAD Put K=1.269 08 July 2015	(1,802)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets
Options (continued)			
United States (continued)			
(1,966,955)	USD Call/CAD Put K=1.271 03 July 2015	(1,086)	(0.00)
(1,101,148)	USD Call/CAD Put K=1.2714 03 July 2015	(591)	(0.00)
(1,016,737)	USD Call/CAD Put K=1.2786 07 July 2015	(305)	(0.00)
(547,089)	USD Call/CAD Put K=1.2795 02 July 2015	(183)	(0.00)
(145,038)	USD Call/TRY Put K=2.7579 28 July 2015	(1,126)	(0.00)
(253,256)	USD Call/TRY Put K=2.764 24 July 2015	(1,549)	(0.00)
(144,399)	USD Call/TRY Put K=2.7701 23 July 2015	(743)	(0.00)
(252,207)	USD Call/TRY Put K=2.7755 24 July 2015	(1,320)	(0.00)
(250,600)	USD Call/TRY Put K=2.7933 31 July 2015	(1,531)	(0.00)
(250,456)	USD Call/TRY Put K=2.7949 30 July 2015	(1,394)	(0.00)
(239,401)	USD Call/ZAR Put K=12.5313 23 July 2015	(1,341)	(0.00)
(279,301)	USD Call/ZAR Put K=12.5313 29 July 2015	(1,956)	(0.00)
(278,949)	USD Call/ZAR Put K=12.5471 22 July 2015	(1,400)	(0.00)
(278,949)	USD Call/ZAR Put K=12.5471 23 July 2015	(1,495)	(0.00)
(278,949)	USD Call/ZAR Put K=12.5471 27 July 2015	(1,726)	(0.00)
(277,551)	USD Call/ZAR Put K=12.6103 20 July 2015	(1,023)	(0.00)
(276,851)	USD Call/ZAR Put K=12.6422 30 July 2015	(1,560)	(0.00)
(275,799)	USD Call/ZAR Put K=12.6904 21 July 2015	(859)	(0.00)
(275,799)	USD Call/ZAR Put K=12.6904 30 July 2015	(1,385)	(0.00)
(235,200)	USD Call/ZAR Put K=12.7551 09 July 2015	(166)	(0.00)
(272,299)	USD Call/ZAR Put K=12.8535 06 July 2015	(68)	(0.00)
(232,800)	USD Call/ZAR Put K=12.8866 15 July 2015	(242)	(0.00)
(271,600)	USD Call/ZAR Put K=12.8866 16 July 2015	(322)	(0.00)
(232,800)	USD Call/ZAR Put K=12.8866 16 July 2015	(276)	(0.00)
(271,251)	USD Call/ZAR Put K=12.9032 07 July 2015	(68)	(0.00)
(271,251)	USD Call/ZAR Put K=12.9032 13 July 2015	(201)	(0.00)
(232,500)	USD Call/ZAR Put K=12.9032 16 July 2015	(262)	(0.00)
(154,200)	USD Call/ZAR Put K=12.9702 09 July 2015	(49)	(0.00)
(38,300)	USD Call/ZAR Put K=13.0548 08 July 2015	(9)	(0.00)
(83,250)	USD Put/CAD Call K=1.2012 10 July 2015	(12)	(0.00)
(2,988,296)	USD Put/CAD Call K=1.2047 21 July 2015	(1,106)	(0.00)
(3,977,461)	USD Put/CAD Call K=1.2068 22 July 2015	(2,001)	(0.00)
(2,149,116)	USD Put/CAD Call K=1.2098 10 July 2015	(522)	(0.00)
(2,231,036)	USD Put/CAD Call K=1.2102 14 July 2015	(582)	(0.00)
(82,590)	USD Put/CAD Call K=1.2108 17 July 2015	(36)	(0.00)
(741,779)	USD Put/CAD Call K=1.2133 15 July 2015	(305)	(0.00)
(1,482,458)	USD Put/CAD Call K=1.2142 30 July 2015	(2,304)	(0.00)
(2,797,663)	USD Put/CAD Call K=1.2153 23 July 2015	(3,108)	(0.00)
(3,366,450)	USD Put/CAD Call K=1.2179 28 July 2015	(5,942)	(0.01)
(1,723,430)	USD Put/CAD Call K=1.2185 09 July 2015	(496)	(0.00)
(1,882,777)	USD Put/CAD Call K=1.2216 08 July 2015	(627)	(0.00)
(2,046,161)	USD Put/CAD Call K=1.2218 03 July 2015	(806)	(0.00)
(1,145,382)	USD Put/CAD Call K=1.2223 03 July 2015	(460)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets		
Options (continued)					
United States (continued)					
(1,058,287)	USD Put/CAD Call K=1.2284 07 July 2015	(672)	(0.00)		
(569,059)	USD Put/CAD Call K=1.2301 02 July 2015	(264)	(0.00)		
(152,561)	USD Put/TRY Call K=2.6219 28 July 2015	(598)	(0.00)		
(152,161)	USD Put/TRY Call K=2.6288 23 July 2015	(591)	(0.00)		
(266,069)	USD Put/TRY Call K=2.6309 24 July 2015	(1,096)	(0.00)		
(265,655)	USD Put/TRY Call K=2.635 24 July 2015	(1,191)	(0.00)		
(264,740)	USD Put/TRY Call K=2.6441 31 July 2015	(1,684)	(0.00)		
(264,670)	USD Put/TRY Call K=2.6448 30 July 2015	(1,706)	(0.00)		
(294,700)	USD Put/ZAR Call K=11.8765 22 July 2015	(1,237)	(0.00)		
(294,350)	USD Put/ZAR Call K=11.8906 27 July 2015	(1,496)	(0.00)		
(294,350)	USD Put/ZAR Call K=11.8906 29 July 2015	(1,587)	(0.00)		
(251,999)	USD Put/ZAR Call K=11.9048 23 July 2015	(1,223)	(0.00)		
(293,649)	USD Put/ZAR Call K=11.919 20 July 2015	(1,376)	(0.00)		
(293,649)	USD Put/ZAR Call K=11.919 23 July 2015	(1,515)	(0.00)		
(292,251)	USD Put/ZAR Call K=11.976 30 July 2015	(2,197)	(0.00)		
(291,900)	USD Put/ZAR Call K=11.9904 30 July 2015	(2,311)	(0.00)		
(291,550)	USD Put/ZAR Call K=12.0048 21 July 2015	(2,043)	(0.00)		
(249,000)	USD Put/ZAR Call K=12.0482 09 July 2015	(1,341)	(0.00)		
(289,800)	USD Put/ZAR Call K=12.0773 06 July 2015	(1,409)	(0.00)		
(247,500)	USD Put/ZAR Call K=12.1212 15 July 2015	(2,423)	(0.00)		
(288,750)	USD Put/ZAR Call K=12.1212 16 July 2015	(2,857)	(0.00)		
(288,401)	USD Put/ZAR Call K=12.1359 07 July 2015	(2,205)	(0.00)		
(288,401)	USD Put/ZAR Call K=12.1359 13 July 2015	(2,806)	(0.00)		
(246,899)	USD Put/ZAR Call K=12.1507 16 July 2015	(2,735)	(0.00)		
(288,049)	USD Put/ZAR Call K=12.1507 16 July 2015	(3,191)	(0.00)		
(163,800)	USD Put/ZAR Call K=12.21 09 July 2015	(1,925)	(0.00)		
(40,750)	USD Put/ZAR Call K=12.2699 08 July 2015	(600)	(0.00)		
		(3,865,574)	(4.17)		
Total options		(6,627,479)	(7.16)		
Forward currency contracts (note 4)*					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss US\$	% of Net Assets
AUD269,938	US\$209,029	17 July 2015	2	(1,763)	(0.00)
€118,601	US\$132,905	17 July 2015	2	(729)	(0.00)
€32,262,203	US\$36,195,288	31 July 2015	1	(233,553)	(0.26)
GBP817,914	US\$1,296,477	17 July 2015	1	(10,295)	(0.01)
US\$115,661	AUD151,559	17 July 2015	1	(709)	(0.00)
US\$146,842	GBP93,551	17 July 2015	2	(269)	(0.00)
US\$311,487	HKD2,414,975	17 July 2015	2	(15)	(0.00)
US\$269,027	JPY33,166,408	17 July 2015	9	(2,074)	(0.00)
US\$1,748,326	KRW1,955,328,000	17 July 2015	1	(1,245)	(0.00)
Total unrealised loss on forward currency contracts				(250,652)	(0.27)
Total financial liabilities at fair value through profit or loss - trading				(7,027,781)	(7.59)

	Fair Value US\$	% of Net Assets
Total financial assets at fair value through profit or loss - trading	528,396	0.57
Total financial liabilities at fair value through profit or loss - trading	(7,027,781)	(7.59)
Other net assets	99,093,755	107.02
Net Assets Attributable to Holders of Redeemable Participating Shares	92,594,370	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

	% of Total Assets
Exchange traded financial derivative instruments described in classification (a) above	0.39
OTC financial derivative instruments described in classification (b) above	0.13
Other current assets	99.48
	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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)			
Belgium			
(28,259)	Bekaert SA	3,132	0.01
(29,898)	bpost SA	50,881	0.18
		<u>54,013</u>	<u>0.19</u>
Denmark			
(7,482)	Matas A/S	20,703	0.07
(158,665)	TDC A/S	32,631	0.12
		<u>53,334</u>	<u>0.19</u>
Finland			
(26,438)	Konecranes OYJ	83,303	0.29
France			
(18,731)	Neopost SA	149,960	0.52
16,760	Rubis SCA	23,087	0.08
		<u>173,047</u>	<u>0.60</u>
Germany			
(85,430)	Bayerische Motoren Werke AG	612,533	2.13
(8,514)	Fielmann AG	22,328	0.08
(22,352)	GEA Group AG	72,022	0.25
(6,216)	Hannover Rueck SE	33,753	0.12
(32,796)	Software AG	20,191	0.07
		<u>760,827</u>	<u>2.65</u>
Ireland			
4,957	DCC Plc	24,896	0.09
(47,679)	Glanbia Plc	4,202	0.01
		<u>29,098</u>	<u>0.10</u>
Netherlands			
(13,512)	Boskalis Westminster NV	37,873	0.14
(17,355)	QIAGEN NV	24,219	0.08
		<u>62,092</u>	<u>0.22</u>
Spain			
(8,900)	Aena SA	1,172	0.00
(115,207)	Distribuidora Internacional de Alimentacion SA	48,183	0.17
		<u>49,355</u>	<u>0.17</u>
Sweden			
(49,373)	Alfa Laval AB	21,282	0.07
(16,130)	Securitas AB	23,728	0.08
22,558	Thule Group AB	5,235	0.02
		<u>50,245</u>	<u>0.17</u>
Switzerland			
(12,325)	DKSH Holding AG	139,257	0.48
(5,338)	Panalpina Welttransport Holding AG	77,422	0.27
(574)	SGS SA	37,256	0.13
		<u>253,935</u>	<u>0.88</u>

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

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)			
United Kingdom			
(112,896)	AA Plc	45,507	0.16
165,183	Restaurant Group Plc	50,063	0.17
		<u>95,570</u>	<u>0.33</u>
	Total contracts for difference	<u>1,664,819</u>	<u>5.79</u>
Equities			
Denmark			
45,595	ISS A/S	1,349,532	4.69
8,969	Pandora A/S	864,450	3.01
		<u>2,213,982</u>	<u>7.70</u>
Finland			
27,342	Cargotec OYJ	930,995	3.24
Germany			
29,126	Aareal Bank AG	1,025,818	3.57
85,430	Bayerische Motoren Werke AG	8,387,517	29.17
33,420	Brenntag AG	1,718,791	5.98
24,322	Drillisch AG	972,758	3.38
10,826	Duerr AG	904,620	3.15
9,469	Sixt Leasing AG	179,437	0.62
2,074	United Internet AG	82,701	0.29
		<u>13,271,642</u>	<u>46.16</u>
Italy			
99,693	Cerved Information Solutions SpA	687,882	2.39
189,907	Sorin SpA	476,666	1.66
		<u>1,164,548</u>	<u>4.05</u>
Netherlands			
37,453	Aalberts Industries NV	997,748	3.47
Sweden			
16,308	Alimak Group AB	169,341	0.59
United States			
6,490	Cyberonics Inc	346,343	1.20
	Total equities	<u>19,094,599</u>	<u>66.41</u>
Right			
Italy			
189,907	Sorin SpA #	-	0.00
	Total right	<u>-</u>	<u>0.00</u>

GLG Investments VI plc

Unaudited Portfolio Statement as of 30 June 2015
Man GLG European Mid-Cap Equity Alternative (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
CHF11,522	€11,027	17 July 2015	1	43	0.00
€1,337,498	DKK9,971,715	17 July 2015	2	448	0.00
€15,759	GBP11,168	17 July 2015	1	1	0.00
€1,540,886	NOK13,492,010	17 July 2015	3	2,733	0.01
€472,526	SEK4,355,512	17 July 2015	4	1,356	0.00
GBP7,117,954	€9,953,760	10 July 2015	1	91,287	0.32
NOK13,845,024	€1,566,020	17 July 2015	1	12,378	0.04
US\$20,939,548	€18,617,532	10 July 2015	2	173,348	0.61
Total unrealised gain on forward currency contracts				281,594	0.98
Total financial assets at fair value through profit or loss - trading				21,041,012	73.18

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
European Union			
3,837	EURO STOXX Mid Index EUR	(2,901)	(0.01)
Finland			
(20,051)	Wartsila OYJ Abp	(6,012)	(0.02)
France			
21,788	Alten SA	(29,052)	(0.10)
10,659	Arkema SA	(88,527)	(0.31)
23,440	Nexity SA	(86,848)	(0.30)
21,162	Teleperformance	(28,339)	(0.10)
		(232,766)	(0.81)
Germany			
(15,109)	Fraport AG Frankfurt Airport Services Worldwide	(311)	(0.00)
5,335	Leifheit AG	(31,477)	(0.11)
23,101	United Internet AG	(13,745)	(0.05)
		(45,533)	(0.16)
Ireland			
(14,179)	Kerry Group Plc	(26,862)	(0.09)
154,250	Origin Enterprises Plc	(45,527)	(0.16)
(40,247)	Permanent TSB Group Holdings Plc	(8,561)	(0.03)
26,947	Smurfit Kappa Group Plc	(57,677)	(0.20)
		(138,627)	(0.48)
Norway			
31,021	Marine Harvest ASA	(6,016)	(0.02)
71,317	XXL ASA	(7,113)	(0.03)
		(13,129)	(0.05)
Sweden			
(29,395)	ICA Gruppen AB	(9,793)	(0.03)
United Kingdom			
49,944	Cineworld Group Plc	(12,067)	(0.04)
36,391	Domino's Pizza Group Plc	(4,509)	(0.02)
(86,454)	Halfords Group Plc	(75,726)	(0.26)
197,331	Informa Plc	(61,147)	(0.21)
(38,512)	WH Smith Plc	(105,582)	(0.37)
		(259,031)	(0.90)
Total contracts for difference		(707,792)	(2.46)

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 Net Assets
€232,272	CHF243,422	17 July 2015	2	(1,594)	(0.01)
€903,810	DKK6,741,416	17 July 2015	3	(108)	(0.00)
€152,408	GBP109,788	17 July 2015	1	(2,505)	(0.01)
€78,384	NOK688,670	17 July 2015	2	(127)	(0.00)
€400,507	US\$450,930	17 July 2015	3	(4,113)	(0.01)
Total unrealised loss on forward currency contracts				(8,447)	(0.03)
Total financial liabilities at fair value through profit or loss - trading				(716,239)	(2.49)
Total financial assets at fair value through profit or loss - trading				21,041,012	73.18
Total financial liabilities at fair value through profit or loss - trading				(716,239)	(2.49)
Other net assets				8,425,931	29.31
Net Assets Attributable to Holders of Redeemable Participating Shares				28,750,704	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

	% of Total Assets
Transferable securities listed on an official stock exchange	62.43
OTC financial derivative instruments described in classification (b) above	6.36
Other current assets	31.21
	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

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b)			
Belgium			
(7,862)	Befimmo SA	47,367	0.08
Cyprus			
(143,642)	Eurasia Drilling Company Limited	528,603	0.85
Finland			
(184,047)	Valmet OYJ	91,483	0.15
Germany			
(14,279)	Allianz SE	130,335	0.21
(32,952)	Aurubis AG	223,621	0.36
(24,451)	BASF SE	205,727	0.33
(150,524)	E.ON SE	348,871	0.56
(20,717)	Henkel AG & Company KGaA	185,201	0.31
		1,093,755	1.77
Norway			
(857,073)	Norsk Hydro ASA	638,668	1.03
Sweden			
(75,570)	Intrum Justitia AB	2,541	0.00
Switzerland			
(1,723)	Flughafen Zuerich AG	44,730	0.07
(106,619)	GAM Holding AG	111,250	0.18
(3,766)	Kaba Holding AG	45,995	0.07
(7,426)	Partners Group Holding AG	67,620	0.11
		269,595	0.43
United States			
(36,154)	Apple Inc	42,481	0.07
(10,162)	City National Corporation	10,162	0.02
(84,355)	Cleco Corporation	34,586	0.06
(5,000)	Google Inc	87,850	0.14
608,522	MS Numeric Market Neutral	1,408,977	2.27
		1,584,056	2.56
Total contracts for difference		4,256,068	6.87
Equities			
Cyprus			
143,642	Eurasia Drilling Company Limited	2,365,784	3.82
Finland			
184,047	Valmet OYJ	2,067,057	3.34
Germany			
14,279	Allianz SE	2,222,580	3.59
32,952	Aurubis AG	1,934,887	3.12
24,451	BASF SE	2,147,317	3.47
150,524	E.ON SE	2,004,180	3.24
20,717	Henkel AG & Company KGaA	1,973,356	3.19
103,209	Nordex SE	2,471,828	3.99
23,563	Pfeiffer Vacuum Technology AG	2,098,211	3.39
		14,852,359	23.99

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

Nominal	Description	Fair Value US\$	% of Net Assets
Equities (continued)			
Hungary			
185,000	Wizz Air Holdings Plc	4,524,265	7.30
Israel			
100,000	Bezeq The Israeli Telecommunication Corporation Limited	170,448	0.28
Norway			
857,073	Norsk Hydro ASA	3,600,415	5.81
Sweden			
75,570	Intrum Justitia AB	2,285,998	3.69
Switzerland			
1,723	Flughafen Zuerich AG	1,333,894	2.15
106,619	GAM Holding AG	2,241,788	3.62
3,766	Kaba Holding AG	2,242,554	3.62
7,426	Partners Group Holding AG	2,220,927	3.59
		8,039,163	12.98
United States			
36,154	Apple Inc	4,534,615	7.32
10,162	City National Corporation	918,543	1.48
84,355	Cleco Corporation	4,542,517	7.33
5,000	Google Inc	2,700,200	4.36
5,897	Health Net Inc	378,116	0.61
22,565	Spectrum Brands Holdings Inc	2,301,404	3.72
10,479	TransDigm Group Inc	2,354,317	3.80
		17,729,712	28.62
	Total equities	55,635,201	89.83
Real estate investment trust			
Belgium			
7,862	Befimmo SA	480,477	0.78
	Total real estate investment trust	480,477	0.78
Total financial assets at fair value through profit or loss - trading		60,371,746	97.48

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets		
Contracts for difference					
Germany					
(103,209)	Nordex SE	(313,284)	(0.51)		
(23,563)	Pfeiffer Vacuum Technology AG	(23)	(0.00)		
		<u>(313,307)</u>	<u>(0.51)</u>		
Hungary					
(185,000)	Wizz Air Holdings Plc	<u>(691,523)</u>	<u>(1.12)</u>		
Israel					
(100,000)	Bezeq The Israeli Telecommunication Corporation Limited	<u>(38)</u>	<u>(0.00)</u>		
United States					
(5,897)	Health Net Inc	(31,136)	(0.05)		
(22,565)	Spectrum Brands Holdings Inc	(12,862)	(0.02)		
(10,479)	TransDigm Group Inc	(1,467)	(0.00)		
		<u>(45,465)</u>	<u>(0.07)</u>		
	Total contracts for difference	<u>(1,050,333)</u>	<u>(1.70)</u>		
Forward currency contracts (note 4) *					
Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Loss US\$	% of Net Assets
€7,071,993	US\$7,950,666	10 July 2015	1	(70,018)	(0.11)
Total unrealised loss on forward currency contracts				<u>(70,018)</u>	<u>(0.11)</u>
Total financial liabilities at fair value through profit or loss - trading				<u>(1,120,351)</u>	<u>(1.81)</u>
Total financial assets at fair value through profit or loss - trading				60,371,746	97.48
Total financial liabilities at fair value through profit or loss - trading				(1,120,351)	(1.81)
Other net assets				2,682,955	4.33
Net Assets Attributable to Holders of Redeemable Participating Shares				<u>61,934,350</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 stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
88.16
6.69
5.15
<u>100.00</u>

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

GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG European Alpha Alternative



Security	Nominal	Cost €
Adidas AG	1,037,747	76,458,026
Deutsche Bank AG	1,817,019	56,298,790
Volkswagen AG	246,383	54,148,389
Continental AG	221,250	46,711,500
Heineken NV	638,921	45,181,252
Siemens AG	440,966	43,988,970
Bayer AG	278,019	38,046,393
Daimler AG	438,881	37,655,729
Commerzbank AG	2,923,370	37,352,907
HeidelbergCement AG	403,750	30,454,863
Allianz SE	198,587	30,135,577
Linde AG	175,000	30,012,500
Telecom Italia SpA	28,055,989	29,270,129
SAP SE	426,073	28,772,710
Swatch Group AG	69,054	25,768,120
Eni SpA	1,424,142	22,875,184
Roche Holding AG	90,109	22,702,991
Nokia OYJ	3,039,507	21,224,799
Relx NV	950,000	20,748,000
BASF SE	228,290	19,395,132

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.

GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG European Alpha Alternative



Security	Nominal	Proceeds €
Deutsche Bank AG	(1,937,459)	(56,156,923)
Swatch Group AG	(99,249)	(38,371,796)
Volkswagen AG	(174,214)	(37,857,093)
Bayer AG	(247,405)	(33,840,919)
HeidelbergCement AG	(403,750)	(30,006,700)
SAP SE	(426,073)	(28,811,056)
Telecom Italia SpA	(19,364,279)	(21,289,044)
Daimler AG	(233,107)	(20,733,629)
Relx NV	(950,000)	(20,387,000)
Hugo Boss AG	(173,171)	(19,403,398)
Eni SpA	(1,038,139)	(16,827,484)
Cie Financiere Richemont SA	(223,035)	(16,827,152)
Royal Dutch Shell Plc	(587,933)	(16,771,403)
Roche Holding AG	(60,245)	(15,251,236)
Novartis AG	(168,710)	(14,734,224)
UBS Group AG	(939,978)	(13,746,021)
Lanxess AG	(329,502)	(13,481,958)
Marine Harvest ASA	(1,193,517)	(12,866,717)
BASF SE	(144,990)	(12,346,099)
Nokia OYJ	(1,834,593)	(12,202,418)

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.

GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG Alpha Select Alternative



Security	Nominal	Cost £
BCA Market Place Plc	5,829,351	8,858,655
RELX NV	251,215	4,047,948
Glencore Plc	830,000	2,490,002
Irish Residential	1,511,711	1,104,423
TUI AG NPV	58,357	658,658
Applegreen Plc	180,024	498,666
Standard Chartered	36,237	362,064
Vodafone Group Plc - ADR	14,875	333,236
Galliford Try Plc	25,043	327,590
VPC Speciality Lending Investments Plc	296,648	296,721
Vertu Motors Plc	498,967	281,986
NewRiver Retail Limited	92,714	278,142
Savills Plc	29,954	229,529
SEGRO Plc	40,714	174,150
AVEVA Group Plc	11,533	173,017
Infinis Energy Plc	67,211	134,581
Brit Plc	44,331	120,438
Kingfisher Plc	21,781	79,372
EURO STOXX 50 September 2015	777	67,716
Call on 3100 IMT LN 19 June 2015	55	63,205

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.

GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG Alpha Select Alternative



Security	Nominal	Proceeds £
Carnival Corporation	(116,300)	(3,763,042)
RELX NV	(198,618)	(2,842,241)
Glencore Plc	(830,000)	(2,489,998)
AA Plc	(530,216)	(1,909,169)
TUI AG	(166,097)	(1,875,395)
BCA Marketplace Plc	(4,593,841)	(1,718,963)
RUKM150 Index	(238)	(662,605)
Galliford Try Plc	(25,043)	(375,267)
Vodafone Group Plc	(14,875)	(325,334)
Vertu Motors Plc	(498,967)	(297,778)
Savills Plc	(29,954)	(245,172)
RELX Plc	4,612,287	(189,473)
Keller Group Plc	(18,021)	(187,498)
Optimal Payments	64,383	(185,237)
Aveva Group	(11,533)	(174,032)
Segro Plc	(40,714)	(173,848)
Brit Plc	(44,331)	(134,599)
Infinis Energy Plc	(67,211)	(133,749)
Royal Bank of Scotland Group	3,488,198	(100,122)
easyJet Plc	2,172,448	(85,945)

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.

GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG Atlas Macro Alternative



Security	Nominal	Cost US\$
United States Treasury Bill 0% 26 February 2015	4,000,000	4,000,000
United States Treasury Bill 0% 29 January 2015	4,000,000	3,999,987
United States Treasury Bill 0% 5 February 2015	4,000,000	3,999,985
United States Treasury Bill 0% 19 February 2015	4,000,000	3,999,985
United States Treasury Bill 0% 12 February 2015	4,000,000	3,999,970
United States Treasury Bill 0% 5 March 2015	2,000,000	2,000,000
USD Call JPY Put 125.0 11 March 2016 - B	35,749,024	1,088,558
USD Call JPY Put 125.0 11 March 2016 -M	25,031,209	799,747
SPG5P 1970	41	388,639
SPF5C 2045	81	276,737
EUR Call CZK Put 28.25 8 April 2015	35,720,000	263,846
EUR Call USD Put 1.185 14 January 2015	14,290,000	48,858
USD Call JPY Put 121 23 January 2015 - BAML	92,766,764	46,384

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG Atlas Macro Alternative



Security	Nominal	Proceeds US\$
Brazil 6% 15/45 IFL	(524,500)	(5,265,045)
United States Treasury Bill 0% 8 January 2015	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 5 February 2015	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 2 January 2015	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 15 January 2015	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 22 January 2015	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 29 January 2015	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 12 February 2015	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 19 February 2015	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 26 February 2015	(4,000,000)	(3,999,997)
EDZ5C 99.5	(19,788)	(3,918,350)
EUR Put USD Call 1.28 31 August 2015 - GS	(35,055,000)	(3,609,547)
United States Treasury Bill 0% 5 March 2015	(2,000,000)	(1,999,996)
Receive Swap USD 1.6 14 September 2015 - GS	79,752,000	(1,593,545)
Receive IRS NZD Pay 3.7	(92,700,000)	(827,539)
Receive IRS USD Receive 2.124	(28,000,000)	(533,806)
Receive IRS USD Pay 0.942	(175,800,000)	(318,000)
SPG5P 1970	(41)	(315,536)
EUR Call CZK Put 28.25 8 April 2015 - JPM	(35,720,000)	(250,512)
REceive IRS NZD Receive 4.495+O148:O188	(36,260,000)	(212,678)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG North American Equity Alternative



Security	Nominal	Cost US\$
FTSE 100 IDX FUT Mar15	1	7,886
January 15 Puts on NDX Put 3975 30/01/2015	2	6,631
January 15 Puts on NDX Put 4050 30/01/2015	1	4,568
February 15 Puts on SX5E Put 3275 20/02/2015	6	2,747
January 15 Puts on SX5E Put 2950 16/01/2015	6	1,491
February 15 Calls on IBM US Call 160 20/02/2015	5	827
Air Canada	12	125

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG North American Equity Alternative



Security	Nominal	Proceeds US\$
Energy Select Sector SPDR Fund CFD	(286,273)	(522,764)
Air Canada	(15,122)	(154,460)
GrubHub Inc	(2,669)	(97,537)
General Electric Co	(2,034)	(49,896)
Odyssey Marine Exploration Inc	(42,952)	(40,846)
ISHARES US REAL ESTATE ETF CFD	350,409	(32,187)
Cummins Inc	(189)	(27,050)
ORANGE S.A CFD	60,100	(22,098)
Safe Bulkers Inc	(4,396)	(17,106)
ENERGY TRANSFER EQUITY LP CFD	275,761	(17,102)
ams AG	(363)	(14,254)
UTILITIES SELECT SECTOR SPDR CFD	495,018	(14,133)
Millicom International Cellular SA	(123)	(7,873)
January 15 Puts on NDX Put 4050 30/01/2015	(1)	(4,959)
PEARSON PLC CFD	14,649	(3,820)
January 15 Puts on NDX Put 3975 30/01/2015	(2)	(3,329)
RESEARCH FRONTIER WRT 28/08/2017 K=4.45	(4,767)	(2,860)
CROWN CASTLE INTL CORP CFD	184,582	(2,620)
February 15 Puts on SX5E Put 3275 20/02/2015	(6)	(2,580)
Navios Maritime Holdings Inc	(261)	(1,029)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG European Equity Alternative



Security	Nominal	Cost €
Health Care Select Sector	2,084,355	128,889,261
Daimler AG	995,010	82,867,136
EURO STOXX Banks Price Index	394,696	54,811,280
Volkswagen AG	202,535	46,200,246
iShares 20+ Year Treasury Bond	277,763	31,012,439
ING Groep NV	2,552,661	30,997,493
Siemens AG	307,618	30,009,977
General Motors Corporation	906,026	29,584,182
Commerz Bank AG	2,320,505	27,221,221
SPDR S&P Oil & Gas Expolartion and Price index	610,168	26,762,209
Halliburton Company	653,802	25,483,995
Valero Energy Corporation	491,108	25,288,217
Pirelli & Comapany NPV	1,687,302	24,418,375
IXI - Amex Industry Index	455,031	23,578,279
BCA Marketplace Plc	11,077,386	23,394,342
Nextera Energy	248,036	22,757,151
Telecom Italia SpA	21,454,474	22,462,912
ENEL SpA	5,593,874	22,431,239
Apple Inc	219,711	22,327,044
Michelin	231,988	21,209,107

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG European Equity Alternative



Security	Nominal	Proceeds €
Health Care Select Sector	(1,488,825)	(92,910,818)
Daimler AG	(965,709)	(80,836,692)
SX7E DJ EURO STOXX Banks (Price) Index	(397,773)	(55,757,753)
Volkswagen AG	(219,296)	(49,540,188)
ING Groep NV	(3,105,466)	(38,446,720)
iShares 20+ Year Treasury Bond	(277,763)	(30,707,254)
General Motors Corporation	(930,969)	(30,539,294)
Pirelli & Company NPV	(2,155,981)	(29,445,697)
SPDR S&P Oil & GAS EXPloration & Price Index	(634,741)	(27,249,395)
National Grid Plc	(2,076,751)	(25,809,979)
Siemens AG	(262,983)	(25,514,917)
Valero Energy Corporation	(491,108)	(25,459,974)
Enel SpA	(5,724,319)	(23,609,821)
Commerzbank AG	(1,989,413)	(23,293,768)
Apple Inc	(224,013)	(23,070,656)
Deutsche Lufthansa NPV	(1,766,612)	(22,282,025)
Michelin	(231,988)	(21,870,042)
Telecom Italia SpA	(20,487,607)	(21,529,198)
UBS Group AG	(1,191,395)	(21,354,188)
Facebook Inc	(289,792)	(20,904,495)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG Financials Alternative



Security	Nominal	Cost €
UBS Group AG	79,793	1,331,754
Deutsche Bank AG	40,737	1,115,173
Intesa Sanpaolo SpA	318,832	834,879
JPMorgan Chase & Company	15,985	824,561
Standard Chartered Plc	60,959	804,807
UniCredit SpA	128,103	752,299
ING Groep NV	62,622	736,221
Wells Fargo & Company	12,685	588,626
NN Group NV	17,660	432,322
Banco Popolare SC	32,456	385,234
Citizens Financial Group Inc	15,975	343,969
Commerzbank AG	28,261	341,048
Ally Financial Inc	13,850	264,189
Zurich Insurance Group AG	902	255,121
CME Group Inc	2,897	227,028
Swedbank AB	7,642	182,336
Svenska Handelsbanken AB	4,154	170,928
American International Group Inc	3,868	169,147
Voya Financial Inc	4,101	164,473
Bank of America Corporation	10,578	154,535

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG Financials Alternative



Security	Nominal	Proceeds €
UBS Group AG	(106,016)	(1,858,671)
Intesa Sanpaolo SpA	(546,864)	(1,487,405)
Wells Fargo & Company	(26,961)	(1,259,725)
CME Group Inc	(15,223)	(1,184,165)
ING Groep NV	(85,338)	(1,105,400)
Deutsche Bank AG	(40,737)	(1,104,022)
Citizens Financial Group Inc	(44,967)	(1,034,259)
Banco Popolare SC	(77,595)	(966,885)
Standard Chartered Plc	(60,959)	(898,126)
JPMorgan Chase & Company	(15,985)	(855,299)
Banca Popolare di Milano Scarl	(1,099,226)	(831,614)
UniCredit SpA	(128,103)	(714,166)
Zurich Insurance Group AG	(2,209)	(606,207)
Visa Inc	(5,040)	(590,666)
Discover Financial Services	(11,257)	(567,552)
NN Group NV	(17,660)	(459,292)
Commerzbank AG	(28,261)	(341,655)
AA Plc	309,312	(338,281)
Julius Baer Group Limited	(7,465)	(302,036)
CA Immobilien Anlagen AG	(15,139)	(277,854)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG Total Return



Security	Nominal	Cost £
Mexican Bonos 4.75% 14/06/2018	53,900,000	2,438,549
United States Treasury Note 2.75% 15/02/2024	2,330,000	1,685,101
United Kingdom Gilt Bond 3.50% 22/01/2045	1,065,000	1,325,211
Portugal Obrigacoes do Tesouro OT 4.80% 15/06/2020	1,400,000	1,191,827
SRLEV NV 15/04/2041	782,000	822,558
iShares iBoxx \$ High Yield Corporate Bond ETF	9,202	544,169
Atlantes Mortgage Plc 0.248% 20/08/2061	541,449	362,935
Electricite de France 5.875% 22/01/2029	300,000	328,875
Magellan Mortgages No4 Plc 0.142% 20/07/2059	465,286	307,454
Deutsche Wohnen AG	13,142	221,388
Huntington Ingalls Industries Inc	1,598	128,733
Booz Allen Hamilton Holding Corporation	7,626	128,373
Northrop Grumman Corporation	1,233	128,250
Lockheed Martin Corporation	1,042	128,080
General Dynamics Corporation	1,402	127,845
MMC Norilsk Nickel OJSC	10,015	102,942
Call 3,500 on SX5E Index 19 June 2015	195	100,401
S&P500 E-mini Future Index March 2015	103	96,987
Call 3,700 on SX5E Index 18 September 2015	142	79,762
Call on 28,000 HSI Index Future 29 June 2015	14	67,889

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG Total Return



Security	Nominal	Proceeds £
Mexican Bonos 4.75% 14/06/2018	(53,900,000)	(2,248,333)
Japan Custom Basket Net Tr-Dbctroen Index 07 September 2015	(20,850)	(1,423,201)
United Kingdom Gilt Bond 3.50% 22/01/2045	(1,065,000)	(1,274,645)
United States Treasury Note 2.75% 15/02/2024	(1,830,000)	(1,206,846)
Portugal Obrigacoes do Tesouro OT 4.80% 15/06/2020	(1,400,000)	(1,172,836)
Nationwide Building Society 10.25% 29/06/2049	(835,000)	(1,080,638)
iShares iBoxx \$ High Yield Corporate Bond ETF	(17,721)	(1,013,805)
Call on 3,100 SX5E Index 18 December 2015	(274)	(968,179)
Awilco Drilling Plc 7% 09/04/2019	(1,742,400)	(959,678)
Hastings Insurance Group Finance Plc 6.55913% 21/10/2019	(860,000)	(865,375)
Genel Energy Finance Plc 7.50% 14/05/2019	(1,400,000)	(808,137)
SRLEV NV 15/04/2041	(782,000)	(762,380)
Brazil Notas do Tesouro Nacional Serie F 01/01/2017	(351,000)	(704,182)
Credit Agricole SA 7.875% 23/01/2024	(950,000)	(633,089)
Empiric Student Property Plc	(560,678)	(604,804)
Coventry Building Society 6.375% 01/11/2019	(600,000)	(579,000)
Receivable EUR 2.99% VS EURIBOR 6M 0BP 08 January 2020/08 January 2044	(8,532,000)	(542,857)
Electricite de France 5.875% 22/01/2029	(500,000)	(508,000)
Brazil Notas do Tesouro Nacional Serie B 15/05/2045	(73,200)	(408,227)
EURO STOXX 50 Index Future March 2015	(635)	(400,360)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG Global Equity Alternative



Security	Nominal	Cost €
Daimler AG	548,935	45,653,233
Volkswagen AG	169,862	38,701,838
iShares 20+ Year Treasury Bond ETF	171,399	19,030,586
NextEra Energy Inc	176,631	16,118,752
Siemens AG	165,204	16,108,023
Pirelli & C. SpA	1,059,132	15,439,387
ING Groep NV	1,191,723	14,624,623
SPDR S&P Oil & Gas Exploration & Production ETF	329,494	14,287,569
General Motors Company	438,218	14,214,872
Halliburton Company	354,259	13,759,474
Valero Energy Corporation	260,471	13,352,628
Cheniere Energy Inc	194,348	12,937,587
BCA Marketplace Plc	6,176,996	12,922,977
Commerzbank AG	1,078,898	12,692,267
Telecom Italia SpA	11,650,652	12,469,013
Canadian Pacific Railway Limited	77,401	12,276,057
Porsche Automobil Holding SE	144,186	12,233,772
Enel SpA	2,832,695	11,446,176
Dollar Tree Inc	159,018	11,007,760
Koninklijke Philips NV	441,038	10,672,960

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG Global Equity Alternative



Security	Nominal	Proceeds €
Daimler AG	(448,279)	(37,238,887)
Volkswagen AG	(87,456)	(19,675,235)
ING Groep NV	(1,369,523)	(16,995,305)
iShares 20+ Year Treasury Bond ETF	(150,621)	(16,668,563)
Pirelli & C. SpA	(1,123,643)	(15,380,559)
General Motors Company	(444,583)	(14,558,576)
SPDR S&P Oil & Gas Exploration & Production ETF	(310,467)	(13,253,738)
Valero Energy Corporation	(230,603)	(11,913,899)
Enel SpA	(2,718,667)	(11,241,373)
Facebook Inc	(151,935)	(10,907,411)
Boliden AB	(671,653)	(10,899,983)
Apple Inc	(104,659)	(10,785,353)
Siemens AG	(110,737)	(10,762,642)
BCA Marketplace Plc	(4,911,392)	(10,675,761)
Las Vegas Sands Corporation	(205,053)	(10,102,151)
Commerzbank AG	(857,785)	(10,086,925)
Cheniere Energy Inc	(141,983)	(9,668,403)
Market Vectors Oil Service ETF	(304,150)	(9,630,847)
Canadian Pacific Railway Limited	(59,404)	(9,318,924)
Michael Kors Holdings Limited	(157,094)	(8,824,233)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG Asian Equity Alternative



Security	Nominal	Cost US\$
Sumco Corporation	52,048	823,131
Sinotrans Limited	595,227	440,310
Sandfire Resources NI	(5,510,093)	9,666
Spotless Group Holdings Limited	(10,932,509)	2,780

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG Asian Equity Alternative



Security	Nominal	Proceeds US\$
CGN Power Company Limited	(6,036,396)	(2,636,068)
Spotless Group Holdings Limited	16,035,108	(1,495,836)
Scentre Group	25,907,368	(1,161,844)
Sumco Corporation	(52,048)	(685,793)
Cyberdyne Inc	(21,200)	(561,732)
Sandfire Resources NI	5,287,156	(494,563)
Saic Motor Corporation Limited - Class A Shares	7,142,639	(427,197)
China International Travel	8,627,295	(348,008)
Saic Motor Corporation Limited - TRS	9,827,652	(345,658)
HDFC Bank Limited	1,067,362	(223,872)
Asciano Limited	8,597,386	(176,716)
Yes Bank Limited	6,404,525	(139,201)
Sinotrans Limited	(109,000)	(75,536)
Midea Group Company Limited	470,627	(75,433)
Primary Health Care Limited	1,883,349	(45,282)
Qingdao Haier Company Limited	2,490,264	(43,336)
Insurance Australia Group	1,129,818	(35,462)
Shanghai International Air	1,797,237	(31,358)
Tisco Financial Group	95,231	(18,332)
NIB Holdings Limited	314,249	(8,053)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG European Alpha Alternative Enhanced



Security	Nominal	Cost €
Adidas AG	91,102	6,662,736
Daimler AG	65,845	5,664,276
Deutsche Bank AG	164,662	4,911,496
Volkswagen AG	20,813	4,591,277
Telecom Italia SpA	4,387,816	4,573,236
Siemens AG	41,011	4,065,609
Swatch Group AG	10,035	3,759,137
Eni SpA	233,073	3,744,362
Roche Holding AG	14,440	3,629,377
Hugo Boss AG	29,017	3,201,271
Nokia OYJ	457,169	3,188,057
Nestle SA	43,189	2,904,933
Bayer AG	20,590	2,745,608
Heineken NV	38,258	2,703,886
Cie Financiere Richemont SA	35,711	2,623,267
Royal Dutch Shell Plc	93,034	2,594,950
Marine Harvest ASA	215,342	2,413,855
Novartis AG	26,782	2,296,943
Commerzbank AG	172,427	2,201,604
UBS Group AG	148,701	2,135,368

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG European Alpha Alternative Enhanced



Security	Nominal	Proceeds €
Swatch Group AG	(14,410)	(5,583,476)
Deutsche Bank AG	(182,109)	(5,275,068)
Adidas AG	(66,102)	(4,690,120)
Volkswagen AG	(20,985)	(4,558,872)
Daimler AG	(39,903)	(3,536,514)
Telecom Italia SpA	(3,144,236)	(3,453,317)
Hugo Boss AG	(29,017)	(3,249,231)
Eni SpA	(177,837)	(2,883,577)
Cie Financiere Richemont SA	(35,711)	(2,694,074)
Royal Dutch Shell Plc	(93,034)	(2,655,053)
Roche Holding AG	(10,168)	(2,575,651)
Novartis AG	(26,782)	(2,339,272)
Bayer AG	(16,209)	(2,222,184)
Marine Harvest ASA	(202,775)	(2,200,073)
UBS Group AG	(148,701)	(2,176,004)
Lanxess AG	(51,489)	(2,120,818)
Nokia OYJ	(309,681)	(2,042,699)
Credit Suisse Group AG	(89,593)	(1,913,728)
BASF SE	(22,289)	(1,897,086)
Svenska Cellulosa AB SCA	(83,646)	(1,802,100)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
GLG Cred-Eq Alternative



Security	Nominal	Cost €
WellPoint Inc 2.75% 15/10/2042	3,000,000	4,972,710
Spirit Realty Capital Inc 2.875% 15/05/2019	5,000,000	4,697,526
Nuance Communications Inc 1.50% 01/11/2035	4,635,000	4,125,684
j2 Global Inc 3.25% 15/06/2029	3,000,000	2,886,019
SAS AB 3.625% 01/04/2019	26,000,000	2,295,163
Wereldhave NV	45,200	2,214,800
Micron Technology Inc 3% 15/11/2043	2,000,000	2,167,279
Implenia AG 0.50% 30/06/2022	2,000,000	1,914,208
National Health Investors Inc 3.25% 01/04/2021	2,000,000	1,904,197
Steinhardt International Holdings Limited	450,910	1,766,811
Salzgitter Finance BV 2% 11/08/2017	1,500,000	1,711,950
Jarden Corporation 1.125% 15/03/2034	1,700,000	1,579,154
Extra Space Storage LP 2.375% 01/07/2033	1,500,000	1,489,489
Haniel Finance Deutschland GmbH 0% 12/05/2020	1,400,000	1,471,820
Aldermore Group Plc 11.875% 30/04/2020	1,000,000	1,449,241
Deutsche Annington Immobilien SE	50,002	1,344,947
Jarden Corporation 1.875% 15/09/2018	1,000,000	1,224,691
Deutsche Wohnen AG	40,000	893,771
Salzgitter Finance BV 0% 05/06/2022	600,000	602,640
Frontier Communications Corporation	4,750	422,156

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
GLG Cred-Eq Alternative



Security

	Nominal	Proceeds €
Nuance Communications Inc 2.75% 01/11/2031	(4,500,000)	(4,125,684)
Fresenius SE & Company KGaA 0% 24/09/2019	(3,000,000)	(3,648,750)
j2 Global Inc 3.25% 15/06/2029	(3,000,000)	(3,009,209)
Steinhoff International Holdings Limited	(450,910)	(2,630,788)
American Realty Capital Properties Inc 3% 01/08/2018	(3,000,000)	(2,619,356)
Implenia AG 0.50% 30/06/2022	(2,000,000)	(1,908,055)
Lanxess AG	(45,700)	(1,905,615)
STMicroelectronics NV 0% 03/07/2019	(2,000,000)	(1,775,634)
Micron Technology Inc 3% 15/11/2043	(2,000,000)	(1,691,994)
Salzgitter Finance BV 2% 11/08/2017	(1,500,000)	(1,646,250)
SAS AB 3.625% 01/04/2019	(16,000,000)	(1,506,173)
Steinhoff Finance Holding GmbH 5% 22/05/2016	(1,000,000)	(1,420,000)
Wereldhave NV	(24,960)	(1,286,772)
Nuance Communications Inc 1.50% 01/11/2035	(1,000,000)	(938,883)
Spirit Realty Capital Inc 2.875% 15/05/2019	(1,000,000)	(916,884)
Fluidigm Corporation 2.75 01/02/2034	(1,000,000)	(876,020)
Premier Oil Finance Jersey Limited 2.50% 27/07/2018	(1,000,000)	(796,832)
Aldermore Group Plc 11.875% 30/04/2020	(500,000)	(778,155)
PHP Finance Jersey Limited 4.25% 20/05/2019	(400,000)	(574,425)
FF Group Finance Luxembourg 1.75% 03/07/2019	(300,000)	(262,500)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
Man AHL Multi Strategy Alternative



Security	Nominal	Cost US\$
US 10 Years Note June 2015	1,056	360,172
US Long Bond June 2015	370	243,109
EURO - BOBL Index Future September 2015	524	183,315
US Long Bond September 2015	223	168,805
CAC40 10 Euro Index Future April 2015	159	157,089
EURO - BUND Index Future September 2015	382	152,500
MediaTek Inc	2,102,410	132,874
IBEX 35 Index Future April 2015	19	118,576
US 5 Years Note June 2015	435	112,649
S&P 500 E-mini Future Index June 2015	1,393	104,544
US 5 years Note September 2015	362	92,992
GBP Currency Future June 2015	158	91,638
EURO STOXX 50 Index Future September 2015	177	87,422
KOSPI2 Index Future June 2015	297	77,471
DAX Index Future September 2015	9	75,810
S&P 500 E-mini Future Index September 2015	288	73,525
OMXS30 Index Future April 2015	132	67,565
Long Gilt Future June 2015	349	57,898
Nasdaq 100 E-mini Future June 2015	569	56,805
EURO STOXX 50 Index Future June 2015	352	51,502

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
Man AHL Multi Strategy Alternative



Security	Nominal	Proceeds US\$
Hang Seng Index Future April 2015	(122)	(1,385,917)
Euro-Bund Future June 2015	(800)	(745,935)
H-Shares Index Future April 2015	(48)	(359,513)
Altice SA	840,362	(159,509)
Nikkei 225 (SGX) Index Future June 2015	(195)	(146,618)
Renault SA	887,158	(137,497)
Euro FX Currency Future June 2015	(86)	(105,763)
Merck KGaA	801,143	(102,709)
Deutsche Telekom AG	1,036,066	(88,872)
Mediatek Inc	(1,439,948)	(87,117)
Sanofi	632,294	(64,815)
Topix Index Future June 2015	(10)	(57,968)
Kaken Pharmaceutical Company Limited	36,209,203	(52,144)
Kose Corporation	22,376,336	(51,793)
Japan 10 Years Bond June 2015	(137)	(49,358)
90 Days Euro\$ Future September 2015	(141)	(48,138)
Societe Generale	989,528	(48,062)
Fresenius Se & Company KGaA	584,115	(45,303)
Danske Bank A/S	3,734,985	(43,799)
Toll Holdings Limited	91,984	(43,068)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
Man AHL Directional Equities Alternative



Security	Nominal	Cost US\$
MediaTek Inc	2,102,410	132,874
Beijing Enterprises Holdings Limited	68,918	17,525
Vedanta Resources Plc	(3,727)	1,014
Prysmian SpA	(58,468)	804
K+S AG	(9,462)	686
Metso OYJ	(97,600)	558
ACS Actividades de Construcción y Servicios SA	(48,853)	418
Sandvik AB	(889,131)	408
Dialog Semiconductor Plc	(146,671)	400
ASM International NV	(24,292)	393
Vallourec SA	(61,521)	383
Veolia Environnement SA	(7,704)	374
Randstad Holdings NV	(57,930)	358
Analog Devices Inc	(37,045)	337
Capita Group Plc	(40,776)	331
Solvay SA	(30,290)	319
EIFFAGE	(53,915)	311
Sprint Corporation	(17,597)	309
Gamesa Corporation Tecnologica SA	(91,191)	308
Georg Fischer AG	(102,862)	295

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
Man AHL Directional Equities Alternative



Security	Nominal	Proceeds US\$
Mediatek Inc	(2,313,758)	(141,058)
Novo Nordisk A/S - Class B Shares	1,358,230	(54,959)
Merck KGaA	167,108	(45,803)
Toll Holdings Limited	91,984	(43,068)
Pandora A/S	1,036,170	(42,775)
Atlantia SpA	244,757	(41,519)
Azimut Holding SpA	206,091	(38,894)
Tomtom NV	87,493	(38,282)
Mediaset SpA	89,700	(37,804)
Sanofi	192,103	(34,431)
Prosiebensat.1 Media AG	123,641	(34,154)
PostNL	90,797	(30,285)
Kose Corporation	9,919,484	(29,112)
ITV Plc	66,468	(28,861)
Gome Electrical Appliances	15,686	(28,638)
Mediobanca SpA	270,549	(27,999)
Meda AB - Class A Shares	925,058	(26,571)
China Southern Airlines Company - Class H Shares	503,514	(26,491)
Telecom Italia SpA	(4,046)	(26,263)
Lonza Group AG	194,844	(26,051)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
Man AHL Target Risk



Security

	Nominal	Cost US\$
United Kingdom Gilt Inflation Linked Bond 0.125% 22/03/2024	4,234,520	7,054,528
United States Treasury Inflation Indexed Bonds 0.125% 15/07/2024	5,940,010	5,864,692
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2019	5,018,410	5,096,681
Deutsche Bundesrepublik Inflation Linked Bond 0.10 15/04/2023	3,083,210	3,679,074
France Government Bond OAT 0.25% 25/07/2024	2,012,845	2,437,271

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
Man AHL Target Risk



Security	Nominal	Proceeds US\$
United Kingdom Gilt Inflation Linked Bond 0.125% 22/03/2024	(5,297,240)	(8,867,148)
United States Treasury Inflation Indexed Bond 0.125% 15/07/2024	(6,933,010)	(6,873,156)
United States Treasury Inflation Indexed Bond 0.125% 15/04/2019	(5,014,470)	(5,098,571)
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2023	(4,116,040)	(5,010,343)
France Government Bond OAT 0.25% 25/07/2024	(2,524,420)	(3,094,463)
FTSE 100 Index Future March 2015	(47)	(212,843)
DAX Index Future March 2015	(2)	(91,641)
EURO STOXX 50 Index March 2015	(26)	(87,079)
Long Gilt Future March 2015	(40)	(83,128)
BBG Commex AG & LvCap	13,097,481	(72,647)
S&P 500 E-mini Index Future March 2015	(38)	(71,775)
US Ultra Bond March 2015	(12)	(68,500)
H-Shares Index Future April 2015	(7)	(66,930)
NIKKEI 225 (SGX) Index March 2015	(19)	(64,691)
US 10 Years Note March 2015	(37)	(61,828)
NIKKEI 225 (SGX) Index June 2015	(21)	(55,092)
S&P 500 E-mini Index Future June 2015	(46)	(52,453)
Hang Seng Index Futures April 2015	(2)	(50,371)
EURO - BUND Future March 2015	(22)	(47,490)
EURP - BTP Future March 2015	(9)	(44,375)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
Man AHL Volatility Alternative



Security	Nominal	Cost US\$
S&P 500 E-mini Index Future June 2015	2,024	1,625,800
US Long Bond June 2015	1,034	1,196,000
EURO-BUND Future September 2015	417	919,204
S&P 500 E-mini Index Future March 2015	1,183	726,225
US 10 Years Note June 2015	1,702	671,578
US Long Bond September 2015	393	599,250
EURO-BOBL Future September 2015	1,104	544,360
Nasdaq 100 E-mini Index Future June 2015	950	510,865
US 5 Years Note June 2015	1,876	395,711
US 10 Years Note September 2015	580	331,734
FTSE 100 Index Future June 2015	800	311,989
US 5 Years Note September 2015	749	225,460
FTSE 100 Index Future March 2015	776	220,128
GBP Currency Future June 2015	443	202,625
US Long Bond March 2015	551	158,594
Japan Yen Currency Future June 2015	320	140,425
US 5 Years Note March 2015	1,022	138,445
US 10 Years Note March 2015	710	104,469
Hang Seng Index Future March 2015	78	103,320
CBOE VIX Index Future January 2015	32	86,100

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
Man AHL Volatility Alternative



Security	Nominal	Proceeds US\$
DAX Index Future March 2015	(127)	(3,353,349)
Hang Seng Index Future April 2015	(245)	(3,265,412)
EURO STOXX 50 Index Future March 2015	(1,236)	(1,096,441)
H-Shares Index Future April 2015	(155)	(1,006,755)
EURO-BUND Future June 2015	(1,386)	(948,391)
EURO FX Currency Future June 2015	(390)	(690,750)
SPI 200 Index Future March 2015	(180)	(536,555)
Nikkei 225 (OSE) Index Future March 2015	(49)	(195,140)
Call on 6,325 UKX Future 20 March 2015	(16)	(154,467)
EURO-BOBL Future June 2015	(1,565)	(138,932)
EURO FX Currency Future March 2015	(219)	(120,050)
DAX Index Future June 2015	(54)	(81,083)
Put on 11,750 DAX Index Future 19 June 2015	(22)	(68,670)
GBP Currency Future September 2015	(48)	(65,044)
Nasdaq 100 E-mini Index Future March 2015	(289)	(58,657)
Put on 11,650 DAX Index Future 19 June 2015	(22)	(57,582)
Call on 6,375 UKX Future 20 March 2015	(6)	(53,449)
Nikkei 225 (OSE) Index Future June 2015	(20)	(39,010)
Call on 157.50 EURO-BUND Option 23 January 2015	(40)	(33,085)
Put on 11,700 DAX Index Future 19 June 2015	(11)	(30,576)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
Man GLG European Mid-Cap Equity Alternative



Security	Nominal	Cost €
Bayerische Motoren Werke AG	85,430	9,000,051
Brenntag AG	78,635	4,250,941
Marine Harvest ASA	223,417	2,429,147
Drillisch AG	49,966	1,951,203
Aareal Bank AG	45,951	1,702,097
ISS A/S	48,307	1,498,955
United Internet AG	32,163	1,353,634
Duerr AG	13,680	1,221,308
Sorin SpA	418,059	1,180,748
Aalberts Industries NV	39,938	1,156,479
Cargotec OYJ	32,555	1,074,020
XXL ASA	84,897	829,860
Pandora A/S	8,969	829,426
Cerved Information Solutions SpA	126,183	803,826
Sixt Leasing AG	22,080	441,600
Cyberonics Inc	6,490	371,057
Alimak Group AB	33,794	346,717
Coor Service Management Holding AB	82,891	341,700
Leifheit AG	6,095	299,013
Put on 3,475 SX5E Index 18 September 2015	139	141,479

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
Man GLG European Mid-Cap Equity Alternative



Security	Nominal	Proceeds €
Brenntag AG	(45,215)	(2,511,200)
Marine Harvest ASA	(223,417)	(2,360,104)
United Internet AG	(30,089)	(1,217,702)
Drillisch AG	(25,644)	(1,086,582)
XXL ASA	(84,897)	(846,314)
Aareal Bank AG	(16,825)	(642,294)
Sorin SpA	(228,152)	(627,248)
DCC Plc	1,349,074	(347,740)
Coor Service Management Holding AB	(82,891)	(337,833)
Leifheit AG	(6,095)	(296,522)
Sixt Leasing AG	(12,611)	(262,436)
Duerr AG	(2,854)	(257,578)
Put on 3,475 SX5E Index 18 September 2015	(139)	(199,789)
Cargotec OYJ	(5,213)	(186,451)
Alimak Group AB	(17,486)	(183,315)
Cerved Information Solutions SpA	(26,490)	(178,963)
Put on 3,250 SX5E Index 18 September 2015	(92)	(95,933)
Prysmian SpA	(4,233)	(86,461)
ISS A/S	(2,712)	(86,447)
GEA Group AG	(1,638)	(73,219)

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GLG Investments VI plc
Statement of Significant Purchases
For the six month period ended 30 June 2015
Man Numeric Market Neutral Alternative



Security	Nominal	Cost US\$
Apple Inc	63,550	8,121,043
Cleco Corporation	84,355	4,577,102
Allianz SE	26,828	4,450,511
Norsk Hydro ASA	857,073	4,239,083
Telenor ASA	205,163	4,066,105
Wizz Air Holdings Plc	185,000	3,832,745
Boliden AB	174,748	3,415,624
AP Moeller - Maersk A/S	1,511	3,413,062
Facebook Inc	40,000	3,174,600
B&M European Value Retail SA	650,000	2,940,730
Eurasia Drilling Company Limited	143,642	2,894,386
Google Inc	5,000	2,788,050
Tungsten Corporation Plc	1,000,000	2,690,872
Befimmo SA	34,655	2,387,126
E.ON SE	150,524	2,353,051
Baloise Holding AG	18,007	2,353,049
Nokia OYJ	338,680	2,353,047
BASF SE	24,451	2,353,044
Pargesa Holding SA	32,862	2,353,041
GAM Holding AG	106,619	2,353,039

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GLG Investments VI plc
Statement of Significant Sales
For the six month period ended 30 June 2015
Man Numeric Market Neutral Alternative



Security	Nominal	Proceeds US\$
Telenor ASA	(205,163)	(4,199,030)
Boliden AB	(174,748)	(4,032,712)
B&M European Value Retail SA	(650,000)	(3,616,191)
Apple Inc	(27,396)	(3,576,756)
AP Moeller - Maersk A/S	(1,511)	(3,264,728)
Facebook Inc	(40,000)	(3,137,542)
Nokia OYJ	(338,680)	(2,436,430)
Anheuser-Busch InBev NV	(19,489)	(2,393,374)
Norwegian Air Shuttle ASA	(58,870)	(2,378,160)
AMS AG	(40,615)	(2,319,466)
UNIQA Insurance Group AG	(219,992)	(2,303,404)
Zurich Insurance Group AG	(7,074)	(2,278,976)
Pargesa Holding SA	(32,862)	(2,267,757)
K+S AG	(65,956)	(2,263,062)
HeidelbergCement AG	(28,032)	(2,262,718)
TNT Express NV	(257,214)	(2,233,826)
BB Biotech AG	(7,299)	(2,227,366)
Baloise Holding AG	(18,007)	(2,223,665)
Deutsche Bank AG	(67,722)	(2,213,033)
Kuehne + Nagel International AG	(16,196)	(2,207,228)

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