

Man Funds VI plc

(An Investment Company with
Variable Capital)

Report and Financial Statements for the year ended 31 December
2020

Man GLG Alpha Select Alternative Class DL GBP	IE00B60K3800
Man GLG Alpha Select Alternative Class DL H EUR	IE00B5ZNKR51
Man GLG Alpha Select Alternative Class DL H USD	IE00B6116G19
Man GLG Alpha Select Alternative Class DNY H EUR	IE00BK6M1400
Man GLG Alpha Select Alternative Class IL GBP	IE00B60S2G54
Man GLG Alpha Select Alternative Class IL GBP Dist	IE00BF2WQN35
Man GLG Alpha Select Alternative Class IL H EUR	IE00B3LJVG97
Man GLG Alpha Select Alternative Class IL H EUR Dist	IE00BF2WQM28
Man GLG Alpha Select Alternative Class IL H SEK	IE00B57XDM94
Man GLG Alpha Select Alternative Class IL H USD Dist	IE00BF2WQP58
Man GLG Alpha Select Alternative Class IN H EUR	IE00BJQ2XG97
Man GLG Alpha Select Alternative Class IN H SEK	IE00BJBK4F46
Man GLG Alpha Select Alternative Class IN H USD	IE00BJQ2XH05
Man GLG Alpha Select Alternative Class IL H USD	IE00B5ZN3H63
Man GLG Alpha Select Alternative Class IL U GBP	IE00BYQG5598
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Man GLG European Equity Alternative Class DN H CHF	IE00B3N8Z959
Man GLG European Equity Alternative Class DN H GBP	IE00B50LJD33
Man GLG European Equity Alternative Class DN H NOK	IE00B5BGS293
Man GLG European Equity Alternative Class DN H SEK	IE00B664J889
Man GLG European Equity Alternative Class DN U EUR	IE00BGBWYN70
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Man GLG European Equity Alternative Class IXXN H USD	IE00BK6GVG41
Man GLG European Equity Alternative Class DN H USD	IE00B55G5T10
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Man AHL Multi Strategy Alternative Class DN H GBP	IE00BRJT7X89
Man AHL Multi Strategy Alternative Class IN USD	IE00BRJT8355
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Man AHL Multi Strategy Alternative Class IN H GBP	IE00BRJT8793
Man AHL Multi Strategy Alternative Class IN H SEK	IE00BRJT8B35
Man AHL Multi Strategy Alternative Class DN H EUR	IE00BRJT7T44
Man AHL TargetRisk Class D USD	IE00BRJT7498
Man AHL TargetRisk Class D H CHF	IE00BRJT7720
Man AHL TargetRisk Class D H EUR	IE00BRJT7613
Man AHL TargetRisk Class D H GBP	IE00BRJT7944
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Man AHL TargetRisk Class I H JPY	IE00BRJT7P06
Man AHL TargetRisk Class I H SEK	IE00BRJT7R20
Man AHL TargetRisk Class I H SGD	IE00BRJT7J46
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Man AHL TargetRisk Class INU H GBP	IE00BL9X2H72
Man AHL TargetRisk Class IV USD	IE00BKY59Q98
Man AHL TargetRisk Class I H AUD	IE00BRJT7506
Man AHL TargetRisk Class INU H CHF	IE00BDCY1Y14

Man GLG European Mid-Cap Equity Alternative Class DN EUR	IE00BWBSF561
Man GLG European Mid-Cap Equity Alternative Class DNY EUR	IE00BWBSFG78
Man GLG European Mid-Cap Equity Alternative Class IN EUR	IE00BWBSFJ00
Man GLG European Mid-Cap Equity Alternative Class IN F EUR	IE00BYXWT366
Man GLG European Mid-Cap Equity Alternative Class IN H GBP	IE00BWBSFM39
Man GLG European Mid-Cap Equity Alternative Class IN H SEK	IE00BWBSFQ76
Man GLG European Mid-Cap Equity Alternative Class IN H USD	IE00BWBSFV20
Man GLG European Mid-Cap Equity Alternative Class INF H GBP	IE00BYXWT580
Man GLG European Mid-Cap Equity Alternative Class INF H USD	IE00BYXWT473
Man GLG European Mid-Cap Equity Alternative Class DN H USD	IE00BWBSFF61
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Man GLG Global Emerging Markets Debt Total Return Class D H CHF	IE00BYXPSM70
Man GLG Global Emerging Markets Debt Total Return Class D H EUR	IE00BD3B9479
Man GLG Global Emerging Markets Debt Total Return Class D H GBP	IE00BD3B6H93
Man GLG Global Emerging Markets Debt Total Return Class D H NOK	IE00BZCGN561
Man GLG Global Emerging Markets Debt Total Return Class DL USD	IE00BD3B9693
Man GLG Global Emerging Markets Debt Total Return Class DL H EUR	IE00BD3B9586
Man GLG Global Emerging Markets Debt Total Return Class DMF USD	IE00BD8GLB82
Man GLG Global Emerging Markets Debt Total Return Class DMF H EUR	IE00BD8GL969
Man GLG Global Emerging Markets Debt Total Return Class DR USD Dist	IE00BYXQ8195
Man GLG Global Emerging Markets Debt Total Return Class DY H EUR	IE00BF20KP72
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Man GLG Global Emerging Markets Debt Total Return Class I H CHF	IE00BD37M355
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Man GLG Global Emerging Markets Debt Total Return Class IL USD	IE00BD3B9362
Man GLG Global Emerging Markets Debt Total Return Class IL H EUR	IE00BD3B6G86
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Man GLG Global Emerging Markets Debt Total Return Class I H AUD	IE00BYVW6714
Man GLG Innovation Equity Alternative Class DN USD	IE00BDRKSX26
Man GLG Innovation Equity Alternative Class DN H CHF	IE00BDRKSS72
Man GLG Innovation Equity Alternative Class DN H SEK	IE00BDRKSW19
Man GLG Innovation Equity Alternative Class DNF USD	IE00BDRKSZ40
Man GLG Innovation Equity Alternative Class DNF H EUR	IE00BDRKSY33
Man GLG Innovation Equity Alternative Class IN USD	IE00BDRKT516
Man GLG Innovation Equity Alternative Class IN H CHF	IE00BDRKT060
Man GLG Innovation Equity Alternative Class IN H EUR	IE00BDRKT177
Man GLG Innovation Equity Alternative Class IN H GBP	IE00BDRKT284
Man GLG Innovation Equity Alternative Class IN H SEK	IE00BDRKT409
Man GLG Innovation Equity Alternative Class INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
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Man GLG Innovation Equity Alternative Class INU H GBP	IE00BYP55G81
Man GLG Innovation Equity Alternative Class DN H EUR	IE00BDRKST89

Man Alternative Style Risk Premia Class D USD	IE00BF52FP54
Man Alternative Style Risk Premia Class D H DKK	IE00BJ9N8S60
Man Alternative Style Risk Premia Class D H EUR	IE00BF52FN31
Man Alternative Style Risk Premia Class D H NOK	IE00BJ9N8V99
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Man AHL Active Balanced Class I H EUR	IE00BGGLHH44
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Man AHL Active Balanced Class I H USD	IE00BGGLHL89
Man GLG High Yield Opportunities Class D EUR	IE00BDTYYP61
Man GLG High Yield Opportunities Class DV H USD	IE00BL6VJ735
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Man GLG High Yield Opportunities Class I H USD	IE00BDTYYM31
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Man GLG High Yield Opportunities Class IF EUR	IE00BJXMYL37
Man GLG High Yield Opportunities Class IF H GBP	IE00BJ5K4V63
Man GLG High Yield Opportunities Class IF H GBP Dist	IE00BHZHG737
Man GLG High Yield Opportunities Class IF H GBP G-Dist	IE00BHZHG844
Man GLG High Yield Opportunities Class ILU H GBP G-Dist	IE00BGLSPX24
Man GLG High Yield Opportunities Class IV H USD	IE00BL6VJ842
Man GLG Credit Multi-Strategy Alternative Class IN USD	IE00BDVJ5R85
Man GLG Credit Multi-Strategy Alternative Class IN H EUR	IE00BDVJ5Q78
Man GLG Credit Multi-Strategy Alternative Class IN H SEK	IE00BDVJ5S92
Man GLG Credit Multi-Strategy Alternative Class INU H GBP	IE00BJJNGT35
Man GLG Credit Multi-Strategy Alternative Class DN H EUR	IE00BDVJ5T00
Man GLG Event Driven Alternative Class DN USD	IE00BJBLGM81
Man GLG Event Driven Alternative Class DNFY H EUR	IE00BKDV7869
Man GLG Event Driven Alternative Class DNFY USD	IE00BKDV7752
Man GLG Event Driven Alternative Class IN USD	IE00BJJNGV56
Man GLG Event Driven Alternative Class IN H EUR	IE00BJJNH014
Man GLG Event Driven Alternative Class IN H GBP	IE00BJJNGX70
Man GLG Event Driven Alternative Class IN H SEK	IE00BJJNGY87
Man GLG Event Driven Alternative Class INF USD	IE00BJBLGK67
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Man GLG Event Driven Alternative Class INU H EUR	IE00BK80LR53
Man GLG Event Driven Alternative Class IU USD	IE00BL0BP158
Man GLG Event Driven Alternative Class DN H EUR	IE00BJBLGL74
Man GLG Event Driven Alternative Class INXX H EUR	IE00BMW96F54
Man GLG Global Debt Total Return Class I C EUR	IE00BJR66947
Man GLG Global Debt Total Return Class I C USD	IE00BJR66830
Man GLG Global Debt Total Return Class I H CHF	IE00BLR6PG89
Man GLG Global Debt Total Return Class I H EUR	IE00BJR66B64
Man GLG High Yield Opportunities DE Class I EUR	IE00BKRQZ499
Man GLG High Yield Opportunities DE Class I EUR Dist	IE00BKRQZ382
Man GLG High Yield Opportunities DE Class ILU EUR Dist	IE00BKX9B006
Man GLG Global Consumer Equity Alternative Class IN USD	IE00BGMJW227
Man GLG Global Consumer Equity Alternative Class IN H EUR	IE00BGMJW110
Man GLG Global Consumer Equity Alternative Class INF USD	IE00BGMJW441
Man GLG Global Consumer Equity Alternative Class DN H EUR	IE00BGMJW334

Fund and Class of Shares (continued)

ISIN

Man GLG Japan Equity Alternative Class IN H EUR	IE00BJN6RW80
Man GLG Japan Equity Alternative Class IN H USD	IE00BKP3C528
Man GLG Japan Equity Alternative Class INF H EUR	IE00BKP3C635
Man GLG US Equity Extended Class IM C EUR	IE00BN7JDP67
Man GLG US Equity Extended Class IM USD	IE00BKX8MB51
Man GLG US Equity Extended Class IMF C EUR	IE00BN7JDR81
Man GLG US Equity Extended Class IU C GBP	IE00BN715890
Man GLG US Equity Extended Class IM C GBP	IE00BN7JDQ74
Man AHL TargetRisk Moderate Class D H EUR	IE00BNC0Y173
Man AHL TargetRisk Moderate Class I USD	IE00BNC0Y405
Man AHL TargetRisk Moderate Class I H EUR	IE00BNC0Y280
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN USD	IE00BN15T637
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H EUR	IE00BN15T744
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H GBP	IE00BN15T850
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class INF USD	IE00BN15T967

Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

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Board of Directors:

Ronan Daly (British citizen, Irish resident)
Eric Fortier (Canadian, US resident) (resigned on 31 December 2020)
Samantha McConnell (Irish) (appointed on 1 January 2021)
John Morton (British)
Bronwyn Wright (Irish)

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

Man GLG Alpha Select Alternative - Annual Report Commentary

Despite the unprecedented economic headwinds from the COVID-19 pandemic, equity markets performed remarkably well in 2020. Significant economic and monetary stimulus and lower bond yields, as a result of the pandemic, helped support equity market multiples. The technology sector was a beneficiary of this and performed particularly strongly, as many technology companies saw their businesses benefit from measures implemented to fight the pandemic, such as working from home, digital communication and the accelerated switch to online retail.

Other asset classes also benefitted from the fiscal and monetary stimulus deployed to combat the impact of the pandemic, as well as supply disruptions caused by COVID-19. The Commodity Research Bureau Raw Industrials Index, which measures a broad basket of commodities, was up 13%, Copper was up 24% for the year and iron ore was up 94%. Oil lagged and was down on the year as demand was impacted by significant declines in travel volumes.

Unsurprisingly this has caused significant swings in investor optimism. It is even less surprising when one considers the fact that global equities look both expensive on an absolute basis but relatively cheap versus global bonds.

Investors began the year in a very bullish frame of mind; mood flipped to maximum bearish by mid-March and remained there until mid-June according to the BofA Bull & Bear Indicator. Investor sentiment has since recovered, particularly after vaccine announcements in early-Nov; the BofA Bull & Bear Indicator has accelerated to 6.7.

Fund Performance

The Fund was up 0.2% ¹ in the fourth quarter and up 4.4% for the year. The fund performed strongly in the first quarter but lost money in the second quarter, the first negative quarter for the fund since the Brexit referendum, before making money in the second half of the year.

The second half was somewhat frustrating as our conviction at the stock level continued to grow and resulted in the fund's gross exposure increasing. However, some of the short-term moves resulting from the positive vaccine news in November, especially in the short book and relative to long positions that we expected to benefit from positive vaccine developments, were more aggressive than we had expected. Fundamentally, our conviction has, if anything, increased and so we have added to positions in the face of these moves.

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

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.

¹ Performance data is shown net of fees with income reinvested for Man GLG Alpha Select Alternative IL H EUR share class, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 0.75% management fees and 20% performance fees. Other share classes may charge higher fees.

Man GLG European Equity Alternative - Annual Report Commentary

Overview

The year started on a promising note with ELS performing well in January with the easing of trade tensions between the US and China, but the environment rapidly became more challenging in February as the emergence and acceleration of new cases of Covid-19 around the world alarmed investors. By March the economic impact of the virus became clearer after numerous countries entered lockdown to slow the spread, triggering a severe sell off in risk assets. March was a difficult month for the Fund, with the majority of the drawdown occurring in the week of the 16th when the risk off environment led to extreme de-leveraging in the hedge fund space. Market sentiment began to improve over the late spring and summer months as large amounts of stimulus, unprecedented central bank support, optimism on vaccine development, and the gradual re-opening of economies allowed investors to look through the appalling economic damage caused by the restrictive measures required to contain the virus. The Fund enjoyed a streak of consistent performance from April until October, posting seven successive months of positive performance. Throughout this period, the “stay at home” winners continued to perform well, while sectors most impacted by the restrictions on movement and the need for social distancing failed to keep up. However, with the announcement of the successful trial of the Pfizer BioNTech vaccine, a severe rotation unfolded in November leading to a huge squeeze in Covid-19 losers and hitting growth and momentum stocks, adversely impacting the Fund. Whilst our hedges provided some risk mitigation, the scale of the rotation also impacted idiosyncratic returns for the Fund, leading to a painful sharp drawdown. The portfolio management teams responded admirably, making the necessary adjustments to their portfolios quickly and efficiently, allowing the Fund to have a decent recovery in the final month of the year.

Performance

Man GLG European Equity Alternative (the ‘Fund’) ended the year up 4.97%¹ net of fees.

A review of the factor risk attribution (how much performance can be explained from Barra² defined exposures) of this year’s returns show that idiosyncratic risk returns were the key driver of performance, contributing 7.80% gross of fees. With the exception of the extreme market turmoil in March, our team of underlying portfolio managers generated positive alpha every month. Unlike last year, factor risk was not a sizeable drag on performance. Despite the heightened volatility around factors, both market risk (+0.52%) and industry risk (+0.11%) contributed positively to returns. The gains in industry risk this year were primarily attributable to short positioning in UK Hotels, Leisure and the Restaurant sectors. Among the other risk attributes, country (-1.30%) and style risk (-0.27%) detracted from performance. Style risk was positive contributor to returns until the November rotation out of momentum stocks erased these earlier gains.

At the underlying strategy level³, strong contributions to gross performance were made by Long Term Growth (3.42%), Risk Arbitrage (2.56%), US Japan (1.74%). Long Term Growth had a particularly good year, largely driven by the “Emerging Winners” side of its portfolio. These high growth names with considerable competitive strengths delivered solid performance despite the challenges presented by the pandemic. For example, Adyen’s single channel-agnostic global payments platform distinguished it from its many competitors, allowing the company to significantly benefit from the accelerated structural shift towards electronic payments and e-commerce during the lockdowns. Risk Arbitrage was another top performer this year quickly recovering from the losses suffered in March as a result of material dislocation in deal spreads. Meanwhile, US Japan performed well despite the unprecedented volatility in some areas of the Japanese equity market. The strategy focused on the theme of ‘return to normal’ in the final months of the year, benefitting from the narrowing of the excessive valuation gap on both the long and short sides of the portfolio.

On the negative side, it was a difficult year for our Centre Book (-3.19%), Passive Flow Arb (-0.53%), and Europe Mid-Cap (-0.48%) strategies. Whilst Centre Book’s performance is disappointing, the strategy has undergone a number of refits over the course of the year to designed to improve its performance. Passive Flow Arbitrage saw the severe rotation out of the momentum factor in November after the vaccine announcement erased its earlier gains. Europe Mid-Cap had a challenging year with losses split between country risk impacts and negative idiosyncratic risk. The strategy’s exposure to France and Denmark were significant detractor to returns, whilst the main negative contributors to idiosyncratic risk attributable to companies on the long side of the portfolio with significant direct exposure to the lockdown.

At a single stock contribution level, the biggest positive contributors to idiosyncratic risk were Premier Food and China Feihe. Premier Foods, a long position held in Risk Arbitrage, continued to benefit from the surge in demand for grocery products during the coronavirus pandemic. China Feihe, a long position in Europe Consumer, performed well this year, supported by strong domestic sales of its high-end infant-milk-formula.

The biggest negative detractors to idiosyncratic risk were Rubis and CRH Plc. Rubis, a French energy storage and distributor company held in Europe Mid-Cap was negatively impacted as a result of the lockdowns. Meanwhile, CRH Plc, an Irish construction company suffered losses in March.

¹ Performance data is shown net of fees for the Man GLG European Equity Alternative IN EUR with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 2% management fees and 20% performance fees. Other share classes may charge higher fees.

² Barra Risk Factor Analysis is a multi-factor model, created by Barra Inc., used to measure the overall risk associated with a security relative to the market. Barra Risk Factor Analysis incorporates over 40 data metrics, including earnings growth, share turnover and senior debt rating. The model then measures risk factors associated with three main components: industry risk, risk from exposure to different investment themes and company-specific idiosyncratic risk.

³ As a multi-manager fund, capital is allocated to portfolio managers who autonomously run their own portfolios, or books.

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

Looking ahead

To have successfully navigated such a difficult year as 2020 gives us considerable optimism going forward. Paramount to the continued improvement in returns is the quality, hard work and skill of the underlying portfolio management teams. We continue our efforts to add new alpha sources to the team, both by adding new portfolio managers to the team or utilising existing alpha sources on the Man GLG equity platform, deploying our quantitative techniques to make them consistent with our market neutral, factor constrained approach. However, last year also demonstrated how important our disciplined portfolio construction approach is to future success. Our focus on idiosyncratic returns will hopefully allow us to weather difficult periods ahead, stay in risk, confident in the knowledge that the alpha is likely to recover quicker than potential factor drawdowns.

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February 2021*

**The above Investment Manager's Reports are commentaries for the year from 1 January 2020 to 31 December 2020. They do not include or take account of any movements, returns or market information for subsequent periods.*

Man AHL Multi Strategy Alternative - Annual Report Commentary

Summary

The AHL Multi Strategy Programme ('AMS') had a challenging year in 2020 returning -14.16%¹. The primary detractor was cash equity trading whose models struggled throughout the year.

Performance review by style

During 2020, Momentum and Yield Capture ended the year with small losses, whilst Core Alpha was challenged throughout the year and drove the negative performance of the fund.

The Core Alpha style was challenged throughout the year and was responsible for most of the losses in the fund. The primary cause being the cash equity trading. In terms of cash equity model types, value models were responsible for most of the losses whilst momentum models were mildly positive. In terms of positive performance in the Core Alpha style, it was the short term models that performed well, particularly during the first quarter because of their Fixed Income and FX trading.

The Momentum style ended the year with small losses. It had a poor first half of the year, but a strong end. In terms of models, the Machine Learning based models had a difficult year due to Equity and FX trading in March. The traditional models had a solid year, particularly at the end of the year due to Equity and FX trading.

The Yield Capture style ended the year with small losses. It had a difficult February and March due to Volatility Trading, although this was followed by a partial recovery throughout the remainder of the year. In terms of Asset classes, FX trading was the main detractor whilst Equity trading was positive.

Outlook

The fund experienced a challenging 2020. Whilst we cannot predict the market environment for the future with any certainty, we continue to rely on the fundamental principles of market and model diversification to minimise our reliance on any particular market regime.

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Man AHL TargetRisk - Annual Report Commentary

Whilst a health pandemic may be on every government and investment firm's list of unlikely but significant risks, the extent to which one can disrupt daily lives and the normal functioning of markets was clearly never fully appreciated until this year. As COVID-19 spread across the globe, central banks slashed rates and introduced an arsenal of monetary policies to ease financial conditions and lending, while governments introduced unprecedented relief packages to help consumers and businesses through the crisis.

There was also a bitterly fought US election, with significant potential market moves in either direction given just how far apart the presidential candidates and their parties were in terms of their policies and style of leadership.

Equities and more generally risk-on assets unhinged by the spread of the virus sold-off significantly in late February, preceding price collapses in March. The Dow Jones Industrial Average printed its largest point drop, -2997 points on the 16th of March 2020, followed 8 days later by its sharpest daily point gain of 2113 points on the 24th of March 2020.

This enormous volatility endured for most the year with the VIX index averaging around 30% and peaking at 83%. To put things in perspective, in 2019 the VIX was on average 15% and peaked at 25%.

The AHL TargetRisk has proven its resilience in volatile markets and was able to navigate through a tumultuous year, gaining 5.7% ¹net of fees in 2020, and reducing losses in Q1 to -4.9%. While risk-off assets were the biggest beneficiary early in the year, risk-on assets recouped some of the losses and finished the year marginally down.

Although the overlays were active throughout the first quarter, they started deactivating in April, and the Programme ran most of the year at full allocation to the asset classes. The intraday correlation monitor triggered again in August and helped minimise the drawdown during short bouts of weakness in bonds and equities.

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

The year 2020 was characterised by extreme market volatility with significant style, sector and stock dispersion. At the low point (18th March) the Stoxx Europe Mid 200 Index (MCXP) was down -36%, whilst by the end of the year it had recovered to close down by just -1% (in Euros). The initial panic over the uncertain impact of Covid 19 was rapidly offset by huge fiscal and monetary intervention from governments and central banks. As the year progressed, equity market participants were able to take further comfort in: the development of multiple effective vaccines, the outcome of the US election and finally, right at the end of the year, the Brexit trade deal.

Fund Performance

The fund declined by 2.40% ¹(net of fees) during the year. The volatile backdrop with stocks being driven by macroeconomic and political factors created a difficult environment for stock picking. We remain confident that stock prices will revert to being driven by idiosyncratic and fundamental factors again.

We believe the large dispersion of returns in 2020, due to the pandemic, has created some significant valuation anomalies in the market. For example, defensive quality growth companies are trading at high historic premiums compared to lower quality cyclical value companies. We believe anomalies such as these have improved the potential returns available from investment opportunities. For example, if we can identify those companies that are priced to grow rapidly and expand their margins, but our analysis concludes differently, then the de-rating opportunity is larger than before. Conversely, where we believe a company is priced to remain static or decline but our analysis shows the opposite, a larger re-rating opportunity is now available. Combining earnings surprise with larger rating changes can potentially lead to greater returns.

Stock specific factors were a primary driver of fund performance for the year. We were also impacted negatively by our country allocation offset by a positive impact from our industry allocation. Style factor rotations had a minimal impact. We do not believe we had a significant impact from the names most exposed to the pandemic and vaccine (such as travel & leisure companies) as we held a balanced portfolio of winners and losers in these names. The top and bottom contributors to stock specific performance are summarized in the table below.

During the year we made a significant number of changes to the companies we hold in the fund as a result of our efforts to eliminate underperforming or lower conviction names and to inject new ideas into the strategy.

Regarding some of the newer themes in the fund we have expanded our real estate holdings from our previously held shorts in shopping centres to take a negative stance on listed offices whilst also initiating long positions in both logistics and residential developers. We have increased our exposure to construction as well as repair and maintenance. We have also taken a long position in the Healthcare sector.

Regarding some of our previous themes, we have reduced our holdings in distribution companies and in particular those exposed to fuel distribution.. We maintain a negative stance on listed supermarkets and hearing aid manufacturers where we have structural concerns over sector profitability. Finally, we continue to hold a balanced position in automotive suppliers whilst expressing a negative view on the internal combustion engine versus safety, advanced driver assistance and electrification.

We are excited about the opportunity set in 2021 and have hit the ground running with a full schedule of company meetings year to date. We would like to take this opportunity to wish you a Happy New Year and to thank you for your continued support and interest.

Top 5	Long / Short	Name	Impact (Gross return bps)	Commentary
1	Short	Real Estate (sector)	103	Shopping centres hit hard by closures and continued shift online
2	Short	Transportation	97	Airports hit by the pandemic
3	Long	Smurfit Kappa Group	89	Corrugated box maker - defensive through the pandemic, structural growth due to online shopping and strong ESG credentials
4	Long	Grafton Group	69	Buildings merchant - benefitted from increased demand for repair and maintenance and as UK Brexit deal was completed
5	Long	Brenntag	65	Chemical distributor - new management outlined large cost saving and turnaround plan
Bottom 5				
1	Long	Informa	-129	Exhibitions & event company hit by the pandemic

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

2	Long	Autogrill	-100	Food and beverage concessions owner hit hard by the pandemic
3	Long	Rubis	-79	Fuel distributor - increasing concerns over terminal value
4	Short	Automotive (sector)	-61	Automotive supplier - speculative rally on potential value of fuel cell operations
5	Long	DCC	-52	Fuel distributor - increasing concerns over terminal value

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Man GLG Global Emerging Markets Debt Total Return - Annual Report Commentary

Market Review

2020 was marked by the COVID-19 pandemic. Global economic growth was brought to a halt as governments worldwide introduced restrictions to slow the spread of the virus. When those restrictions were eased, the ensuing economic recovery was uneven. Moreover, with economies reopening, COVID-19 cases picked up again. A second wave of infections in 2020 Q4 and a new strain of the virus in the U.K. and South Africa led to renewed lockdowns across Europe. This stalled the economic recovery that had been slowly underway. In mainland China, the economic recovery happened earlier and faster than elsewhere, though growth was uneven with infrastructure and property investment leading the recovery.

EM countries saw an exacerbation of their own specific challenges that were already undermining growth dynamics before the pandemic, while some large EM economies were among the hardest hit by COVID-19 given their weaker healthcare infrastructure and policy choices.

Policymakers responded to the economic shock caused by the pandemic with extraordinary action. The major DM countries' aggressive monetary policy easing resulted in much lower yields. 10-year U.S. Treasuries fell 141bps to 0.51% in April. Yet, with renewed optimism about the economic recovery in the U.S. and globally, the U.S. elections, and several vaccines, the U.S. yield curve bear-steepened in H2¹.

In EM, central banks cumulatively slashed nearly 4,000bp in 2020². Many EM central banks also introduced other monetary easing policies such as QE-like programmes that are raising questions about the future trajectory of EM inflation. Fiscal policy also played a significant role to navigate COVID-19's impact leading to higher global and EM debt ratios as fiscal deficits were increased to cushion the shock.

Emerging Markets (EM) hard currency sovereign debt (HC) and sovereign local debt (LC) largely followed other risk assets in 2020. Both experienced meaningful drawdowns in 2020 Q1 (-11.8% and -15.2%, respectively), but finished the year up by +5.9% and +2.7%, respectively, as optimism over vaccine developments and the formal start of U.S. President-elect Joe Biden's transition to power supported risk appetite and eclipsed concerns about the deterioration in EM fundamentals and the latest wave of Covid-19 pandemic.³ Flows to EM debt reached +USD20.8bn in 2020, down from +USD67.1bn a year earlier, and were led by inflows of +USD21.6bn into HC funds, which recovered all of the losses incurred after the initial COVID-19 outbreak, while LC bond funds experienced outflows of -USD0.8bn.⁴ EM sovereign new HC issue supply in 2020 reached a new record of USD 229.4bn (vs. USD177.3bn in 2019) as sovereign issuers rushed to raise cash.⁵

In EM HC, yields spiked to a high of 7.48% in March (+267bp from the beginning from the year) to then decrease to 4.30% by year end (-52bp in 2020 FY). EM sovereign spread widened by over 380bps from January to March but retraced almost the entire widening to close the year at 323bp (46bp wider 2020FY). The IG sector (+8.0% return) outperformed the HY segment (+1.5%). 2020 default rates reached the highest level since 2001 with 6 EM countries (Lebanon, Ecuador, Argentina, Suriname, Belize, Zambia) having defaulted or carried out distressed exchanges in the year, representing 4.8% and 5.2% of the market value of EMBIG and EMBIG Div at the end of 2019. EM sovereigns saw about 80 downgrade actions, and only 9 upgrades (including three in Argentina for technical reasons).⁶

In EM LC, yields spiked to a year high of 6.08% in March (+86bp YTD), to later decline to close the year at 4.22% (-100bp down versus the previous year).⁷ Similarly, EM Currencies declined -14.3% in 2020 Q1.⁸ Later, a weakness in the USD (spurred by a second wave of COVID-19 infections in the U.S. and a lack of further fiscal stimulus in 2020H2) and a breakthrough in vaccine trials in November spurred a comeback for EM FX that bounced back to close 2020 FY only -5.24% down.

Outlook

In 2020 Q4, EM made a comeback as news of an effective vaccine, accommodative monetary policies and prospect of a U.S. stimulus deal rekindled investor optimism and the hunt for riskier investments. However, in our view key risks to market consensus constructive views include weaker-than expected growth in the coming months globally on virus spread, slower or uneven vaccine roll-outs in EM, and severe fiscal constraints in countries with weak fiscal conditions and high debt burdens.

We believe prospects for many DM economies worsened in 2020 Q4 as they battle still worryingly high rates of infection and imposition of new lockdowns. Furthermore, the production, distribution and logistical challenges of disseminating vaccines around the world are sizeable. While this is not a significant influence for EM activity directly, it is unlikely to be supportive. Additionally, while some countries will be able to launch widespread vaccination programmes in the first half of the year, roll-outs will take longer in others.

EM countries came into 2020 after years of building their debt stocks. With the onset of the pandemic in 2020, a significant contraction in economic activity ensued, producing a substantial deterioration in the fiscal performances of EM economies. In 2020 alone, the 11% average fiscal deficit expected by the IMF for EM countries (even under the unrealistic assumption that GDP remain unchanged) would increase the debt/GDP ratio by a magnitude that would have taken seven years of debt accumulation in the 2007-2019 period. In our view, it is unlikely that EM GDP will return to the levels that we had prior to the pandemic at least until well into 2022, as the availability of vaccines and their delivery infrastructure are less likely to be on hand than in the developed world. As such, fiscal deficits, weak activity and rapid debt accumulation in emerging markets are likely to persist through most of 2021.

¹ Source: Bloomberg, December 31, 2020.

² Source: Bloomberg, December 31, 2020.

³ EM HC and LC returns and statistics measure by JPM EMBIG and JPM GBI-EM GD family of indexes, respectively.

⁴ Source: EPFR Global, J.P. Morgan, Bloomberg as of January 14, 2021.

⁵ EM Hard Currency Sovereign Issuance. Source: J.P. Morgan, Bloomberg Finance L.P. Data as of January 7, 2021. ⁶ Source: Deutsche Bank. December 4, 2020.

⁷ As measured by J.P. Morgan GBI-EM Global Diversified Composite Yield to Maturity.

⁸ EM FX performance measured by J.P. Morgan GBI-EM Global Diversified FX Return.

Man GLG Global Emerging Markets Debt Total Return - Annual Report Commentary (continued)

We are sceptical of the role China will play in EM's recovery. The increase in the Chinese fiscal impulse, which allowed that economy to recover to pre-pandemic activity levels, has already been reduced. Also, the growth in construction has already decelerated and, in our view, will probably not be enough to keep metal prices at the current levels.

On FX, with the CNY close to its most expensive levels from a real exchange rate perspective, and the USD near its average for the last 25 years, we do not view enough upside on the former to drive a meaningful EM currency appreciation in real terms, much less in nominal terms. Finally, the levels of risk run by investors in EM are several times higher than just a couple of years ago, after multiple iterations of quantitative easing.

Portfolio Positioning

As the market sold off in March, we took profit on our short exposures and gradually prepared to turn the portfolio around on expectation that market positioning would progressively clean and valuations improve. In HC, we reduced the short credit spread DWE to -0.6 years from -3.3 years at the end of February. We closed the short spread DWE to Colombia, South Africa, Brazil, Turkey and Malaysia, with the only remaining exposure being the short spread DWE exposure to Indonesia. In LC, the fund closed 2020 Q1 with no EM FX exposure from a -18.4% FX short exposure at 2019 year-end. In February, taking advantage of the underperformance of the BRL, we closed the -5% BRL short and replaced it with a -4.9% short MXN (one of the most crowded EM FX trades at that point), opened a +5% EUR long (EUR had been used as a funding currency for EM FX longs, which meant that if EMFX long positions were unwound, then EUR shorts would be simultaneously unwound), a -3.0% CLP short (given Chile's high export dependence on commodities linked to China and new deteriorating social paradigm) and lastly a -1.9% TRY short (central bank loose monetary policy despite negative real rates and inflation pressures) shorts. In March, as EM currencies corrected we unwound the short exposures to IDR, MXN, CLP, COP, ZAR, TRY, and consequently also the EUR long we had added in February. Intra-month, after the market corrected, we added a 7.3% long MXN, 5% long RUB and 5% long BRL. Lastly, we halved the short to Brazil local rates to -0.2 year.

We kept the portfolio tilted to a small short exposure in 2020Q2, as we did not think valuations adequately reflected the risks. On the currency side, in June we added a +5.0% MXN Long and a -4.9% IDR short relative value trade, as IDR, according to our 5YR REER valuation tools, was one of the most expensive EM currencies, having more than recovered to the expensive levels prevailing pre-Covid-19 pandemic, while MXN was still one of the cheapest EM currencies. Later in the month, considering our overall negative view on EM FX and crowded long position in MXN, we closed the long MXN.

In July, we added to the portfolio short exposure in a mixture of countries where we believe that potential downside from further spread tightening is limited and upside from a correction could be more significant than in 2020Q1 given more crowded positioning, weaker fundamentals and less room for further monetary policy easing. In HC, we added short credit spread exposures to South Africa, CDX EM index, Turkey, Saudi Arabia, Colombia, Mexico and Brazil.

On the currency side, we added a CLP short, as CLP 5YR REER appreciated markedly, particularly in July, to a stronger level than pre-pandemic crisis, which, in our view, made it vulnerable to a correction as it was not justified by the fundamentals. In August, we added a ZAR short. In our view, a deep output contraction could worsen South Africa's fiscal deficit and public debt-GDP ratio, which was already on an unsustainable path. The limited political room to impose constraints to fix the problem in the near future implies that further market pressure may be needed to kick start the much-needed reform process.

We kept the portfolio's defensive positioning in the months that followed as fundamentals deteriorated further while we do not think valuations adequately price this new reality: If valuations were expensive before the COVID-19 pandemic, they are even more so now, regardless of 2020 default rates reaching the highest level since 2001 and the number of credit rating downgrades on the EM bellwether countries also at highs. Lastly, positioning remains very crowded, particularly in HC, with exposure to HC HY corporates and frontier markets at elevated levels, according to our monitors, while DV01 and CSDV01 in EM HC is at all-time highs and still growing fast.

In HC, the fund closed 2020 with a +0.3 years duration-weighted exposure (DWE) and -3.6 years credit spread DWE. The fund's short credit spread exposures were to Indonesia, South Africa, Brazil, Turkey (-0.5 years each), CDX EM index (-0.4 years), Saudi Arabia, Qatar, Colombia and Mexico (-0.3 years).

In LC, the fund was -10.7% short EM FX via IDR (-5.2%), CLP (-2.8%) and ZAR (-2.4%).

Performance

In 2020, the Fund estimated gross and net returns were 4.5% and 3.5%⁹ respectively. The annualized weekly volatility of its returns was 5.6%, lower than the 15.5% volatility of the EMD market.¹⁰

Most of the performance was generated in 2020Q1 by the portfolio's defensive position in a period where the EMD market declined -13.5%. In 2020 Q2, the Fund's return and low volatility reflected the neutral positioning of the portfolio. In 2020 Q3, the performance of the fund was impacted by the negative contribution coming from short credit spread DWE exposure. Lastly, in 2020 Q4, both the short credit spread DWE exposure and the short LC exposure detracted from performance, as EMD assets rallied 7.5%.

⁹ Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.75% management fees. Other share classes may charge higher fees.

¹⁰ EMD Market return and volatility is measured as of 50% JPM EMBIG and 50% JPM GBI EM Global Div Indices. This blend is not a benchmark and is not representative of the Fund's investment strategy.

Man GLG Global Emerging Markets Debt Total Return - Annual Report Commentary (continued)

In 2020, the short HC and LC exposures contributed +1.4% and +2.3% to estimated gross performance, with the fund's cash holdings adding a further 0.7%. In HC, the short credit exposures to Colombia (1.3%), Brazil (+0.9%), Malaysia and S. Africa (0.3% each) were the largest sources of alpha. The short exposure to CDX EM (-0.7%), Turkey and Mexico (-0.3% each) were the largest detractors from performance.

In LC, the largest contributors to performance were the active management of the exposure in MXN (0.8%); the short exposures to COP (+0.5%), IDR (+0.4%), ZAR (+0.2%), TRY, RUB (+0.1% each) and the long exposures to EUR (0.2%).

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Man GLG Innovation Equity Alternative - Annual Report Commentary

Performance in 2020

2020 was a volatile year for equity markets. While the year started on a positive note, by February concerns about the spread of coronavirus and its impact on the economy began to drag markets lower. As the virus spread across the world and became a global pandemic there was panic selling in all asset classes as investors tried to price in the impact of social distancing and economies across the world grinding to a halt, resulting in many equity markets falling dramatically. In the second quarter, markets began to recover in the on the back of easing social distancing restrictions and unprecedented amount of stimulus injected by central banks. Though the end of the year saw an increasing number of Covid-19 cases in Europe lead to a new round of lockdown measures and uncertainty surrounding the US Presidential Election weigh on sentiment, news of very high efficacy rates in the Pfizer and Moderna vaccines in November caused a seismic shift in equity markets. Equity markets rallied further as vaccines were approved by regulators and started to get rolled out across the globe.

The Man GLG Innovation Equity Alternative Fund (the 'Fund') successfully navigated the volatility this year, gaining 17.4% net of fee¹. Please note that during April 2020, Priyan Kodeeswaran, the former lead portfolio manager, left the company. He was replaced by two highly experienced portfolio managers – Mike Corcell and Alex Roberts – who have over 40 years combined investment experience, ran highly successful long-short strategies at RWC and Threadneedle² over a 12 year period and who have a similar investment, risk management and portfolio construction approach to Priyan's.

Performance this year was mainly driven by the alpha on the long side of the portfolio, particularly following the heightened volatility of March. The Fund's largest contributors to performance for the year were a diverse mix of both "stay at home" and "back to normal" winners. This includes a long position in Amazon which benefited from a strong surge in not only online retail but also an increase in demand for its public cloud services from the rise in online streaming and working from home. Boston Beer Company also had a strong year as sales of their Truly hard seltzer continued to be strong even after the initial pantry stocking. Meanwhile another of the Fund's largest contributor was a long position in Planet Fitness (gyms), the beneficiary of return to a more normal environment during the summer.

Detractors to performance this year included a short position in Canadian Tire, the general retailer. The stock rose significantly in April on improving trends in their core Canadian Tire, benefiting from stay at home trends. A short position in MGM Resorts also lost money after the stock rallied strongly on the back of an investment from Interactive Corp.

This year was a testament to the Fund's 2020 active gross exposure management. As is typical in times of elevated market volatility, the team reduced the overall exposure of the Fund in the second quarter. As volatility subsided, the team began to increase the exposure of the Fund.

Outlook

At the portfolio level, the Fund has increased its exposure to sectors of the market that will benefit from increased fiscal stimulus such as retail. At the same time, the investment team have lowered their exposure to more rate sensitive sectors of the market such as Housing and increased short exposure to Consumer staples. Whilst the Democrats now have control of the Senate, it is only by virtue of the vice president having the swing vote. Given this, it does seem less likely that President Elect Biden's less market friendly policies such as higher corporation taxes will get passed in full. Given the likelihood of more fiscal stimulus and a US Federal Reserve that will remain very accommodative in the short term, the investment team believe that there is bias to the upside in economic growth and have continued to tilt the portfolio to more cyclical sectors. With the positive vaccine news, the investment team has been adding to names that benefit from a return to normal environment that are still attractively valued on normalised earnings in areas such as restaurants, facilities services and payments.

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² Information relating RWC and Threadneedle is provided for information purposes and is intended only to illustrate the prior investment experience of the fund manager. Persons additional to the fund manager may have had a material role in making investment decisions relating to RWC and Threadneedle. The investment objectives, policy and investment risks may materially differ from any fund or strategy managed by a Man Group subsidiary.

Man Alternative Style Risk Premia - Annual Report Commentary

Market Summary

The spread of COVID-19 across the globe and its impact on global economies and markets has been the biggest headline of the first half of 2020.

The year began with the equity markets' positive momentum from the previous quarter coming to a halt as a result of geopolitical tensions and news of a virus outbreak in China. Commodity markets moved lower as producers issued cautions, implied equity volatility increased slightly and safe-haven currencies as the Japanese Yen and USD performed positively. By the end of February fears of a global outbreak of the virus gripped markets, weighing heavily on investor sentiment and risk asset pricing. Risk assets significantly sold off into month-end while volatility across markets spiked. By mid-March the World Health Organisation declared the coronavirus outbreak a pandemic. The effect on global risk assets was profound. The scale of market stress was reminiscent of the levels witnessed during the 2008 Global Financial Crisis; however, a key distinction this time was the speed at which global markets fell into bear market territory. From late February, equity markets recorded their fastest ever peak to trough decline. The month and the quarter ended the worst for equity markets since 2008. A spat between OPEC members over oil production, compounded with collapsing global demand led to crude oil prices dipping. Governments and financial authorities responded with momentous monetary and fiscal packages. In a synchronised move, central banks unanimously slashed interest rates and launched new quantitative easing programs.

By April, and because of the stimulus, global equities began to rebound from mid-March lows. Equity volatility declined from a mid-March peak. Against the strong recovery in risk assets, macroeconomic data released started to paint to the true cost of the global pandemic. The impact of lockdowns and weakened corporate and consumer sentiment weighed on employment, growth and productivity. By May, investors focused on the unprecedented central bank and government support, hopes of a vaccine and the re-opening of major economies across the globe. The positive sentiment saw a continued rebound in risk assets during May and June. Equity markets in the second quarter posted one of the strongest quarters in the last 20 years, with some indices with exposure to Tech industries earning back all losses to get back to positive year to date territory.

July and August saw risk assets, particularly Equities and Credit, continue to rebound. Unchanged Central Banks policy in the US, the approval of the EU recovery fund and positive developments for a Covid-19 vaccine drove markets. USD weakened against other currencies. September began as a continuation of August, but quickly turned into a risk off market as equity markets detracted driven by and increases in Covid-19 cases worldwide and stalling of a new fiscal package in the US. There was a reversal in currencies as the US dollar strengthened during the month against other major currencies. The final quarter of the year was dominated by two events. Despite Equity markets continuing to decline in October as Europe entered a second wave, the conclusion of the US presidential elections and the announcement of successful Covid-19 vaccine trials by different Pharmaceutical companies, had a bigger impact. The subsequent regulatory approval and initial roll-out buoyed market sentiment while additional record setting stimulus packages extended the positive trajectory of Equity markets to end the year with double digit gains.

Man Alternative Risk Premia

Amid the volatile markets, the Fund's net asset value per share had decreased by 11.43%¹ during the year.

During the first quarter of the year the Fund suffered some large losses in stressed strategies, most notably the strategies that have explicit Equity Beta, such as Volatility and Equity Low Beta. It also had some notable beneficiaries, including Momentum, and Equity Quality. Within the strategies, the Macro sleeves are deliberately designed to adjust very fast to changing risk conditions. As soon as the level of volatility across markets increased, the gross exposure in these strategies was quickly reduced. The momentum strategy switched to short equity exposure by early March, while the Volatility strategy completely closed its short position through the first few weeks of March. Gross exposure across equity strategies was reduced to decrease the level of risk and to keep the balance of risks at the Fund level. These strategies and risk management features prevented larger losses.

The second quarter began with reduced exposure levels and a general defensive tilt to the Fund. For example, it was short equity indices in the Momentum strategy. Because of this the quarter was defined by controlled, small losses across most of the Fund's strategies. Equity Value was the only material positive contributor, with its blend of signals serving it well relative to a pure Value factor implementation. The largest detractors were the explicitly defensive strategies that served the Fund well in Q1, particularly Momentum and Equity Quality strategies.

The third quarter started well, as Macro strategies generated strong performance in both July and August. However, September was a very difficult month for the Fund, with both the Macro and the Equity based strategies generating losses. This was particularly true for Equity Value and Equity Quality, which both had very challenged performance in an environment that favoured growth over value and lower quality.

¹ Performance data is shown net of fees for the Man GLG European Equity Alternative I USD share class with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1% management fees. Other share classes may charge higher fees.

Man Alternative Style Risk Premia - Annual Report Commentary (continued)

During October both the Macro and Equity based strategies continued to detract as Equity markets had their worst week since March. November, however, saw Macro strategies rebound as a result of positive vaccine announcements. Long exposure to equities within the Momentum strategy benefited from the Equity rally, as did the Volatility strategy. FX Premia benefited from being short USD versus other currencies. Equity based strategies continued to under perform during the month as losses in Cross Sectional Momentum more than offset gains from exposure to Equity Value. The year ended with both Macro and Equity strategies contributing positively to performance. Macro strategies such as Momentum and FX premia performed positively driven by long Equity and Commodity exposure as these markets rallied and continued short USD exposure. Equity Based strategies contributed to performance as the Quality, Value and Size strategies were all in the black.

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February 2021*

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Man AHL Active Balanced - Annual Report Commentary

Whilst a health pandemic may be on every government and investment firm's list of unlikely but significant risks, the extent to which one can disrupt daily lives and the normal functioning of markets was clearly never fully appreciated until this year. As COVID-19 spread across the globe, central banks slashed rates and introduced an arsenal of monetary policies to ease financial conditions and lending, while governments introduced unprecedented relief packages to help consumers and businesses through the crisis.

There was also a bitterly fought US election, with significant potential market moves in either direction given just how far apart the presidential candidates and their parties were in terms of their policies and style of leadership.

Equities and more generally risk-on assets unhinged by the spread of the virus sold-off significantly in late February, preceding price collapses in March. The Dow Jones Industrial Average printed its largest point drop, -2997 points on the 16th of March 2020, followed 8 days later by its sharpest daily point gain of 2113 points on the 24th of March 2020.

This enormous volatility endured for most the year with the VIX index averaging around 30% and peaking at 83%. To put things in perspective, in 2019 the VIX was on average 15% and peaked at 25%.

Man AHL Active Balanced (UCITS) has proven its resilience in volatile markets and was able to navigate through a tumultuous year, gaining 7.3%¹ net of fees in 2020, and reducing losses in Q1 to -1.6%. While risk-off assets were the biggest beneficiary early in the year, risk-on assets recouped some of the losses and finished the year marginally down.

Although the overlays were active throughout the first quarter, they started deactivating in April, and the Programme ran most of the year at full allocation to the asset classes. The intraday correlation monitor triggered again in August and helped minimise the drawdown during short bouts of weakness in bonds and equities.

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February 2021*

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Man GLG High Yield Opportunities - Annual Report Commentary

Market summary

It would be an understatement to say it was an eventful year. Markets were rattled by the global pandemic and global economic activity came to a halt due to the closing down of economies across the world in an effort to halt the spread of Covid-19. World central banks and governments were swift to act and their actions helped stabilise markets.

Risk assets had a positive start to the year before tumbling sharply lower in March as the coronavirus outbreak rapidly spread across the globe. Notably, oil prices plummeted following the breakdown of Opec+ following their failure to reach an agreement and as global demand slowed due to the lockdowns across regions. In the US, the Fed cut rates twice in March for the first time since the GFC and announced unlimited quantitative easing while the Senate passed a \$2 trillion stimulus package. The ECB announced the Pandemic Emergency Purchase Programme to fund the purchase of government and corporate bonds to combat the crisis while regional governments also implemented stimulus measures. In the UK, the BOE cut rates to 0.10% and the government unveiled a series of fiscal support measures. Macroeconomic data weakened across the globe as GDP fell and PMI numbers crashed lower while the unemployment situation deteriorated. In credit markets, government bond yield fell sharply while credit spreads widened significantly as IG and HY corporate credit sold off.

Investor sentiment was lifted in the summer months by the easing of global lockdown restrictions and signs of economic recovery which saw risk assets rebound. The supportive monetary and fiscal measures remained in place and in some cases were expanded while economic data pointed to signs of improvement. In credit markets, IG and HY corporates performed strongly, outpacing government bonds, as they benefited from the stronger risk appetite environment.

Risk assets were mixed in the autumn months with equity market divergence across regions as US and Asia outperformed Europe and the UK. Investor sentiment was dampened by a sharp rise in Covid-19 infections in several countries and as a result the reintroduction of local restrictions to control the virus. Macro data was fairly mixed and showed some weakness, while geopolitics were a key theme with an escalation in trade tensions and fears of a disorderly Brexit.

The announcement of positive vaccine news from three separate trials boosted sentiment in the final few months and lifted risk assets back to near all-time highs. Joe Biden was victorious in the US presidential election while ongoing stimulus measures, strong corporate earnings and the agreement of a Brexit deal that promised less disruption contributed to the risk on environment. Credit markets continued to perform well with strong returns for IG and HY credit which outperformed government bonds.

Portfolio Review

The Fund returned 11.61%¹ for 2020, outperforming the benchmark ²which closed up 4.78%.

The Fund started the year well and saw positive contribution from several idiosyncratic positions which included a German gaming firm and an Italian IT services company. A number of short positions which were placed early in the year to prepare for any consequences stemming from the spread of the Coronavirus also performed well. These shorts include travel & leisure and related businesses and China-exposed credits amongst others.

The sharp sell-off in March saw the Fund negatively impacted by the energy positions as we had not anticipated that Opec+ would fail to reach an agreement and that subsequently Saudi Arabia would embark on increasing supply when demand was declining. The significant price drop in the oil price affected energy credits which experienced indiscriminate selling, taking bond prices substantially lower. The Fund held three such affected energy positions, with one in particular having been a large long position. The energy names held by the Fund were in our view prudently managed businesses. We believed that they would be able to sustain low oil prices and therefore we maintained our conviction in these positions. Indeed, we added to them as these companies had the potential to generate strong returns post the sell-off.

Following the market sell-off, we booked profits in numerous short positions where we believed the companies had sufficient liquidity and support given the increased government support for companies across jurisdictions in unprecedented sizes and speed.

Risk assets began to rebound in 2Q, and the Fund started to recover some of the losses in March with returns driven primarily by positions in the energy and gaming sectors. In energy, we increased our holdings in certain names where opportunities to do so presented themselves. Furthermore, some of our high conviction, core positions including in the energy and gaming sectors reported better than expected results which we had anticipated based on our fundamental analysis, as many of the credits in the portfolio reacted swiftly to Covid-19 and had sufficient liquidity, in our view.

¹ Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.60% management fees. Other share classes may charge higher fees.

² The ICE BofAML European Currency High Yield Constrained Index is an official benchmark for this fund. Please consult the prospectus or KIID for more information.

Man GLG High Yield Opportunities - Annual Report Commentary (continued)

The Fund continued to advance into the second half of the year with a number of the portfolio's idiosyncratic positions contributing to the outperformance. Among them was a convertible bond in a Latin American airline which performed well and we held the view that it was well placed due to its strong liquidity, ability to reduce costs, as well as benefitting from a nascent travel recovery domestically in the countries it operates in; being focused on domestic rather than international travel and having the ability to reduce its fleet to adjust to demand placed it in a solid position in our view. Another convertible bond in a metals & mining business also contributed to performance and was helped by a more supportive commodities backdrop. The company reported strong results and announced a large asset sale that helps it in achieving deleveraging targets. Furthermore one of the Fund's core long positions in a German gaming company did well as it recovered to operate at virtually the same levels as the previous year and it also benefitted from advantageous regulations that enable the development of online gaming business in Germany. Another core holding in an Italian IT services business also performed well after reporting encouraging results and demonstrated its ability to generate sustainable cash flow despite some market concerns.

In special situations, a key contributor was a business services credit where we negotiated a financial restructuring with the company and the private equity owner. The reaction to the transaction we achieved saw the bonds rally, reflecting the value we were able to derive from being pro-active. In addition, a UK consumer business announced a financial restructuring which was in line with what we advocated for in 2019 when we formed a group of senior secured bondholders. Post completion, the senior secured bondholders (including us) assumed control of the business and provided the company with new liquidity. The restructuring was one of the first ones under the new UK restructuring laws and involved a successful CVA with its landlords. The new securities we received performed well post completion of the restructuring. Furthermore, we completed the recapitalisation of a Spanish paper & packaging company where we acted as an underwriter. As part of this transaction, which we negotiated and documented together with a small group of other investors, the company also obtained funding guaranteed by the Spanish government.

The Fund was active in primary and secondary markets and we selectively added new positions in Europe and the US. Over the course of the year we used market weakness as an opportunity and increased the portfolio's conviction positions which included a UK North Sea oil producer, a UK retailer, and an East European gaming company. Similarly, we used market strength to exit several positions where we reached our price targets and where we believed there was limited or no further upside, for example in leisure-related issuers as well as in credits in the real estate, retail, infrastructure and gaming sectors. Among these was our position in a German real estate company after a better-rated competitor acquired it.

Outlook

Our view from the outset was that this was going to be a very short but sharp shock to the global economy. We have maintained this view throughout the year and a number of factors point to signs of a recovery. Credit spreads have tightened close to pre-pandemic levels and macro data has shown an improvement. We expect central banks and governments to remain highly accommodative in 2021 as they will be mindful of derailing the recovery with any sudden changes in policy. We expect the road to recovery to be slightly bumpy and could see bouts of volatility in markets due to ongoing US-China trade tensions, uncertainty on the pace of vaccine rollouts across regions and the fact that markets remain vulnerable to another unforeseen shock. In HY, we think the pace of defaults is likely to fall to mid to low-single digits and will be focused in consumer facing sectors and US energy which we have avoided as it was a challenged sector prior to the Covid crisis. Several credits we held were well positioned to weather the crisis, in particular names in the energy complex that had prudent hedging policies in place to cope with lower oil prices. The HY market remains well suited to bottom-up credit selection as evidenced by the high levels of dispersion and this favours our investment approach. We are focused on credits that have strong balance sheets, healthy operating margins and will be key beneficiaries from our thematic views. Relative valuations indicated that HY as an asset class continues to offer decent value and we see interesting opportunities across a number of sectors and regions.

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Man GLG Credit Multi-Strategy Alternative - Annual Report Commentary

It would be an understatement to say it was an eventful year. Markets were rattled by the global pandemic and global economic activity came to a halt due to the closing down of economies across the world in an effort to halt the spread of Covid-19. World central banks and governments were swift to act and their actions helped stabilise markets.

The Fund returned 6.40%¹ for 2020, net of fees. Risk assets had a positive start to the year before tumbling sharply lower in March as the coronavirus outbreak rapidly spread across the globe. Notably, oil prices plummeted following the breakdown of Opec+ following their failure to reach an agreement and as global demand slowed due to the lockdowns across regions. In the US, the Fed cut rates twice in March for the first time since the GFC and announced unlimited quantitative easing while the Senate passed a \$2 trillion stimulus package. The ECB announced the Pandemic Emergency Purchase Programme to fund the purchase of government and corporate bonds to combat the crisis while regional governments also implemented stimulus measures. In the UK, the BOE cut rates to 0.10% and the government unveiled a series of fiscal support measures. Macroeconomic data weakened across the globe as GDP fell and PMI numbers crashed lower while the unemployment situation deteriorated. In credit markets, government bond yield fell sharply while credit spreads widened significantly as convertibles, IG and HY corporate credit sold off.

Investor sentiment was lifted in the summer months by the easing of global lockdown restrictions and signs of economic recovery which saw risk assets rebound. The supportive monetary and fiscal measures remained in place and in some cases were expanded while economic data pointed to signs of improvement. In credit markets, IG and HY corporates performed strongly, outpacing government bonds, as they benefited from the stronger risk appetite environment.

Risk assets were mixed in the autumn months with equity market divergence across regions as US and Asia outperformed Europe and the UK. Investor sentiment was dampened by a sharp rise in Covid-19 infections in several countries and as a result the reintroduction of local restrictions to control the virus. Macro data was fairly mixed and showed some weakness, while geopolitics were a key theme with an escalation in trade tensions and fears of a disorderly Brexit.

The announcement of positive vaccine news from three separate trials boosted sentiment in the final few months and lifted risk assets back to near all-time highs. Joe Biden was victorious in the US presidential election while ongoing stimulus measures, strong corporate earnings and the agreement of a Brexit deal that promised less disruption contributed to the risk on environment. Credit markets continued to perform well with strong returns for global convertibles, IG and HY credit which outperformed government bonds.

CB Arbitrage

The books all ended the year with positive returns as global convertibles delivered impressive performance and were the top performing asset class with their best returns since 2009. The US book was the standout performer as a number of positions contributed, including a selection of lean long delta plus convertible richening stories and finally new issues. Also, names that were in the recovery bucket, which included retailers also contributed performance. The book also benefitted from a position in a network security company where the PM held the view that the convertible bonds were highly attractive. The Asia and Europe books also performed well in 2020. The Asia book benefitted from a position in a tech name that reported good results and did well due to the WFH demand in PC segment. The book also saw a position in a Chinese retailer performed well.

Credit L/S

The credit L/S books were a mixed bag for 2020 with the Asia and EM books performing well while the IG and EM Sovereign Debt books found conditions to be challenging. The Asia book performed well as the overall portfolio was well positioned for the constructive risk environment in the second half of the year. The book benefited from range of idiosyncratic positions which included some high yield Indonesian corporates which performed well as investor demand returned with stabilising conditions. Selective long positions in single B China property names and long positions in few event driven plays in the China industrials sector also contributed. The IG book saw its long duration US treasury position and short duration Germany position weigh on performance as the spread in yields between the two regions has continued to diverge.

Risk Arbitrage

2020 saw M&A activity reach USD 3.6 trillion, down 10% when compared to 2019. M&A activity during 2020 was the tale of two half's, the second quarter saw 50% year on year due to the Covid-19 outbreak which negatively impacted the M&A space. While the second half of 2020 ended as the strongest on record, with over USD 2.3 trillion of deals announced, this was only the second time since 2008 where M&A activity surpassed USD 1 trillion for two consecutive quarters. The book posted a positive return and the primary contributor was a soft catalyst position in a British food manufacturer. In April, the company announced that it had concluded its strategic review and as a result, it would merge its two pension schemes, strengthening its balance sheet and reducing the need for future cash contributions. Additionally, it upped its forecast for 2020 due to the high demand for grocery products during the current coronavirus crisis.

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¹ Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Performance based on the performance of Man GLG Credit Multi-Strategy Alternative IN USD share class with 1.0% management fee and 20.0% performance fee. Other share classes may charge higher fees.

Man GLG Event Driven Alternative - Annual Report Commentary

Market Review¹

2020 saw M&A activity reach USD 3.6 trillion, down 10% when compared to 2019. M&A activity during 2020 was the tale of two half's, the second quarter saw 50% year on year decline as the COVID-19 outbreak wreaked havoc across global markets and jeopardised the M&A space. While the second half of 2020 ended as the strongest on record, with over USD 2.3 trillion of deals announced, this was only the second time since 2008 where M&A activity surpassed USD 1 trillion for two consecutive quarters. 2020 was also a record year for Special purpose acquisition companies (SPACs) with 248 vehicles having raised USD 83 billion with 81 having filed for an IPO, 29 announcing deals and 209 still searching for new deals.

Looking at a regional level, EMEA finished the year 3% lower and while North America declined 18% it drove the second half of 2020 accounting for 55% of all M&A volume. ²Asia and Japan generated the second highest share of global activity since 2011 with M&A activity up 11% when compared to 2019. Key growth industries during 2020 included Consumer, Technology, Financial institutions and Media & Telecoms. The most active sectors were Technology and Industrials which, accounted for over 42% of global M&A volume.

Fund Summary

Since inception the Man GLG Event Driven Alternative (the fund) has generated 15.47%³ net of fees with an annualised return of 10.05% and a Sharpe ratio of 1.51⁴. During 2020, the fund generated strong returns of 11.7% net of fees, outperforming the HFRX ED: Merger Arbitrage Index⁵ which returned 4.4% for the year. 2020 has demonstrated the team's ability to capitalise on deals in the small and mid-cap space across different sectors and a broad geographic universe with Premier Foods, Cardinal Resources and Shimachu all acting as the key drivers of performance.

Outlook

M&A activity is expected to remain strong in 2021, driven by a number of different factors. Companies are expected to continue restructuring their underperforming portfolios to improve resiliency, leverage and liquidity. Share for share deals are expected to continue fuelled by high equity valuations and strong markets, while cheaper financing and increasing levels of new capital is expected to increase cash deals in 2021.

Disruptive tech mega deals are likely to continue during 2021 as corporates look to reposition for a future post COVID-19. Meanwhile, unsolicited deals are anticipated to increase during 2021 as favourable access to capital will give buyers the opportunity to target severely impacted industries affected by COVID-19.

The amount of private equity dry powder is now more than double the levels post 2008 and is expected to double again by 2025. Record low global interest rates is expected to fuel a private equity spending spree as investors seek attractive alternative yields. With strong tailwinds from 2020, SPACs is another area which is expected to support M&A activity with high quality sponsors and a broader investor base actively searching for new deals.

¹ Source: Bloomberg L.P., Citi Bank, Dealogic. and The Financial Times.

² The percentages here are increases or decreases of M&A Deal Flows when compared to 2019.

³ Performance 2 July 2019 – 31 December 2020 is shown for Man GLG Event Driven Alternative IN USD share class with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated with 1.0% management fee and 20.0% performance fee.

⁴ Sharpe ratio is calculated using the risk-free rate in the appropriate currency over the period analysed. Where an investment has underperformed the risk-free rate, the Sharpe ratio will be negative. Because the Sharpe ratio is absolute measure of risk-adjusted return, negative ratio is shown as n/a, as they can be misleading. 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.

⁵ HFRX ED Merger Arbitrage Index is not a benchmark and is not representative of the strategy's investment strategy. The information is shown for comparison purposes only. Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the fund is independent of these indices/measures.

Man GLG Event Driven Alternative - Annual Report Commentary (continued)

Several factors could, however, negatively impact global M&A activity with the COVID-19 vaccine, increased lockdowns, Brexit, the changing geopolitical landscape and central bank policy all being possible catalysts that could affect the M&A landscape.

Source: Man Group database.

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Man GLG Global Debt Total Return - Annual Report Commentary

Market Review

In 2020 was marked by the COVID-19 pandemic. Global economic growth was brought to a halt as governments worldwide introduced restrictions to slow the spread of the virus. When those restrictions were eased, the ensuing economic recovery was uneven. Moreover, with economies reopening, COVID-19 cases picked up again. A second wave of infections towards in 2020Q4 and a new strain of the virus in the U.K. and South Africa led to renewed lockdowns across Europe. This saw mobility data roll over again and stalled the economic recovery that had been slowly underway. In mainland China, the economic recovery happened earlier and faster than elsewhere, though growth was uneven with infrastructure and property investment leading the recovery.

EM countries saw an exacerbation of their own specific challenges that were already undermining growth dynamics before the pandemic, while some large EM economies were among the hardest hit by COVID-19 given their weaker healthcare infrastructure and policy choices.

Policymakers responded to the economic shock caused by the pandemic with extraordinary action. The major DM countries' aggressive monetary policy easing resulted in much lower yields. 10-year U.S. Treasuries fell 141bps to 0.51% in April. Yet, with renewed optimism about the economic recovery in the U.S. and globally, the U.S. elections, and several vaccines, the U.S. yield curve bear-steepened in H2. Overall 10-year U.S. Treasury yields fell -100bps in 2020.

In EM, central banks cumulatively slashed nearly 4,000bp in 2020. Many EM central banks also introduced other monetary easing policies, such as QE-like programmes that are raising questions about the future trajectory of EM inflation. Fiscal policy also played a significant role in navigating COVID-19's impact, leading to higher global and EM debt ratios as fiscal deficits were increased to cushion the shock.

Oil experienced sharp moves. Oil prices plunged -66% in 2020 Q1, due to falling demand fears following the spread of COVID-19. Later in the year, along with other commodities, oil prices started to reverse amidst the gradual reopening of economies, growing optimism for a vaccine-fuelled recovery in demand and OPEC+ production cuts. By the end of the year, both Brent and WTI crude prices had reached their highest levels since early March (-21.5% and -20.5% in 2020 FY).

On currencies, the broad USD (nominal trade weighted terms) started the year on a strong footing (+5.2% in Q1) but then fall to the lowest level in over two years (-5.4% in 2020FY). Hopes for stronger political integration in the Eurozone supported the EUR vs the USD. Later, a second wave of COVID-19 infections in the U.S. and a lack of further fiscal stimulus pushed the USD even lower, while the outcome of the US election and a breakthrough in vaccine trials spurred a strong comeback for EM FX that bounced back to close 2020 FY only -5.2% down¹.

Global IG² fixed income followed other financial assets in 2020. Bloomberg Barclays Global Aggregate³ (Global Aggregate) returned +9.02% in 2020, recovering the -0.33% loss in 2020Q1. The Global Aggregate yield decreased 0.62% in 2020 to 0.83%. Its spread widened 40bps in 2020Q1 but retraced the entire widening as the Fed implicitly backstopped credit markets via primary and secondary credit programmes (tightened -1bps to 37bps in 2020FY). By credit quality, AA (+12.03%) and BBB (+11.57%) sectors were the best performers, while AAA (+8.07%) and A (+7.58%) underperformed. Sector wise, corporates (+10.06%), government related (+10.32%) and treasuries (+9.28%) outperformed, while securitized (+5.34%) lagged. Geographically, Eurozone (+12.88%), benefiting from the ECB ramping up its corporate bond purchase programme, Canada (+10.35%) were the best performers, while the U.S. (+7.61%) and Asia (+6.57%) lagged. Primary market activity was extremely high, particularly in 2020Q2 as corporates were rushing to raise cash.

In Emerging Markets (EM), hard currency sovereign debt (HC) and sovereign local debt (LC) experienced meaningful drawdowns in 2020 Q1 (-11.8% and -15.2%, respectively), but finished the year up by +5.9% and +2.7%, respectively, as optimism over vaccine developments and the formal start of U.S. President-elect Joe Biden's transition to power supported risk appetite and eclipsed concerns about the deterioration in EM fundamentals and the latest wave of Covid-19 pandemic.

Outlook

In 2020 Q4 financial assets rallied as news of an effective vaccine, accommodative monetary policies and U.S. stimulus deal rekindled investor optimism and the hunt for riskier investments. However, key risks to the market's consensus constructive views include weaker-than expected growth in the coming months globally on virus spread, slower or uneven vaccine roll-outs, particularly in EM, and severe fiscal constraints in countries with weak fiscal conditions and high debt burdens.

Prospects for many DM economies worsened in 2020 Q4 as they battled still worryingly high rates of infection and imposition of new lockdowns. Furthermore, the production, distribution and logistical challenges of disseminating vaccines around the world are sizeable. Additionally, while some countries will be able to launch widespread vaccination programmes in the first half of the year, roll-outs will take longer in others.

¹ EM FX performance measured by J.P. Morgan GBI-EM Global Diversified FX Return.

² Debt rated at 'BBB' or higher by Standard and Poor's, Moody's or Fitch Ratings.

³ The Bloomberg Barclays Global Aggregate Index is a flagship measure of global investment grade debt from twenty-four local currency markets. This multi-currency benchmark includes treasury, government-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers.

Man GLG Global Debt Total Return - Annual Report Commentary (continued)

EM countries came into 2020 after years of building their debt stocks. With the onset of the pandemic in 2020, a significant contraction in economic activity ensued, producing a substantial deterioration in the fiscal performances of EM economies. In 2020 alone, the 11% average fiscal deficit expected by the IMF for EM countries (even under the unrealistic assumption that GDP remain unchanged) would increase the debt/GDP ratio by a magnitude that would have taken seven years of debt accumulation in the 2007-2019 period. To further complicate the situation, it is unlikely that EM GDP will return to the levels that we had prior to the pandemic at least until well into 2022, as the availability of vaccines and their delivery infrastructure are less likely to be on hand than in the developed world. As such, fiscal deficits, weak activity and rapid debt accumulation in emerging markets are likely to persist through most of 2021.

We are sceptical of the role China will play on global recovery. The increase in the Chinese fiscal impulse, which allowed that economy to recover to pre-pandemic activity levels, has already been reduced. Also, the growth in construction has already decelerated and will probably not be enough to keep metal prices at the current levels.

On FX⁴, with the CNY close to its most expensive levels from a real exchange rate perspective, and the USD near its average for the last 25 years, we do not view enough upside on the former to drive a meaningful EM currency appreciation in real terms, much less in nominal terms.

Finally, the levels of risk run by investors are several times higher than just a couple of years ago, after multiple iterations of quantitative easing.

Portfolio Positioning

Until the end of February 2020, the strategy ran an underweight (UW) in duration weighted exposure (DWE) and Credit spread DWE (Spread DWE) that averaged -1.9 years and -2.2 years respectively, as we viewed valuations both in global IG and EM as tight and market positioning as crowded. We also anticipated that in the absence of the tailwinds of 2019's synchronized monetary easing, yields and spreads would suffer an upward pressure from the increase in duration supply from U.S. Government debt. The strategy's defensive positioning in the IG sector was complemented by a short position in EM, which combined EM FX shorts and EM sovereign credit spread instruments and added to an average -36% market exposure of the fund during that period.

As markets sold off in March, we reduced the UW DWE and Spread DWE to -1.4 years and -0.9 years and closed most of the EM short overlay of the strategy.

Since then, as valuations increased rapidly driven by the tidal wave of central-bank stimulus and despite a deterioration in fundamentals and more heavy market positioning, we gradually increased the UW DWE and credit spread DWE to close the year at -1.8 years and -2.6 years, respectively, via a -0.8 years and a -1.8 years credit spread DWE underweight to DM and EM, respectively. Most of this increase was executed in July (-1.2 years) in a mixture of EM countries where we believe that potential downside from further spread tightening is limited and upside from a correction could be more significant than in 2020Q1 given more crowded positioning, weaker fundamentals and less room for further monetary policy easing. The fund's main EM credit spread underweights are to Brazil, Indonesia, South Africa (-0.3 years each), Turkey, CDX EM index, China (-0.2 years each), Mexico, Saudi Arabia, Qatar and Colombia (-0.1 years each).

On the currency side, the fund was overweight to the USD by 7.7%, while its largest underweights were to the IDR (-3.2%), CLP (-1.4%), ZAR (-1.2%).

Performance

In 2020, the Fund returned net of fees 8.66%⁵, underperforming its reference index by -0.54%⁶. Gross relative outperformance stood at 0.12% coming from the underweight in EM that more than offset the negative impact of the underweight in DWE exposure. The gross relative outperformance was originated in 2020Q1 (+5.22%) by the portfolio's defensive position in DM and short exposure to EM. The portfolio gave up most of that outperformance in 2020 Q2 (-1.67%) and 2020 Q4 (-2.67%) when the market rallied. Country wise, the largest sources of alpha were the underweights in Colombia, Mexico and Indonesia, and the short credit spread exposures to Brazil and South Africa.

⁴ Currencies.

⁵ Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1.15% management fees. Other share classes may charge higher fees.

⁶ The Barclays Global Aggregate Bond index is an official benchmark for this fund. Please consult the Prospectus or KIID for more information.

Man GLG Global Debt Total Return - Annual Report Commentary (continued)

Conversely, the largest detractors were the underweight in DWE exposure in U.S. and Japan, as well as the short credit spread exposure to Turkey and Saudi Arabia.

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February 2021*

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Man GLG High Yield Opportunities DE - Annual Report Commentary

Market summary

It would be an understatement to say it was an eventful year. Markets were rattled by the global pandemic and global economic activity came to a halt due to the closing down of economies across the world in an effort to stop the spread of Covid-19. World central banks and governments were swift to act and their actions helped stabilise markets.

Risk assets had a positive start to the year before tumbling sharply lower in March as the coronavirus outbreak rapidly spread across the globe. Notably, oil prices plummeted following the breakdown of Opec+ following their failure to reach an agreement and as global demand slowed due to the lockdowns across regions. In the US, the Fed cut rates twice in March for the first time since the GFC and announced unlimited quantitative easing while the Senate passed a \$2 trillion stimulus package. The ECB announced the Pandemic Emergency Purchase Programme to fund the purchase of government and corporate bonds to combat the crisis while regional governments also implemented stimulus measures. In the UK, the BOE cut rates to 0.10% and the government unveiled a series of fiscal support measures. Macroeconomic data weakened across the globe as GDP fell and PMI numbers crashed lower while the unemployment situation deteriorated. In credit markets, government bond yield fell sharply while credit spreads widened significantly as IG and HY corporate credit sold off.

Investor sentiment was lifted in the summer months by the easing of global lockdown restrictions and signs of economic recovery which saw risk assets rebound. The supportive monetary and fiscal measures remained in place and in some cases were expanded while economic data pointed to signs of improvement. In credit markets, IG and HY corporates performed strongly, outpacing government bonds, as they benefited from the stronger risk appetite environment.

Risk assets were mixed in the autumn months with equity market divergence across regions as US and Asia outperformed Europe and the UK. Investor sentiment was dampened by a sharp rise in Covid-19 infections in several countries and as a result the reintroduction of local restrictions to control the virus. Macro data was fairly mixed and showed some weakness, while geopolitics were a key theme with an escalation in trade tensions and fears of a disorderly Brexit.

The announcement of positive vaccine news from three separate trials boosted sentiment in the final few months and lifted risk assets back to near all-time highs. Joe Biden was victorious in the US presidential election while ongoing stimulus measures, strong corporate earnings and the agreement of a Brexit deal that promised less disruption contributed to the risk on environment. Credit markets continued to perform well with strong returns for IG and HY credit which outperformed government bonds.

Portfolio Review

The Fund returned 11.27%¹ for 2020, outperforming the benchmark² which closed up 4.78%.

The Fund started the year well and saw positive contribution from several idiosyncratic positions which included a German gaming firm and an Italian IT services company. A number of short positions which were placed early in the year to prepare for any consequences stemming from the spread of the Coronavirus also performed well. These shorts include travel & leisure and related businesses and China-exposed credits amongst others.

The sharp sell-off in March saw the Fund negatively impacted by the energy positions as we had not anticipated that Opec+ would fail to reach an agreement and that subsequently Saudi Arabia would embark on increasing supply when demand was declining. The significant price drop in the oil price affected energy credits which experienced indiscriminate selling, taking bond prices substantially lower. The Fund held three such affected energy positions, with one in particular having been a large long position. The energy names held by the Fund were in our view prudently managed businesses. We believed that they would be able to sustain low oil prices and therefore we maintained our conviction in these positions. Indeed, we added to some of them as these companies had the potential to generate strong returns post the sell-off, and exited some post price recovery.

Following the market sell-off, we booked profits in numerous short positions where we believed the companies had sufficient liquidity and support given the increased government support for companies across jurisdictions in unprecedented sizes and speed.

Risk assets began to rebound in 2Q, and the Fund started to recover some of the losses in March with returns driven primarily by positions in the energy and gaming sectors. Some of our high conviction, core positions including in the energy and gaming sectors reported better than expected results which we had anticipated based on our fundamental analysis, as many of the credits in the portfolio reacted swiftly to Covid-19 and had sufficient liquidity, in our view.

The Fund continued to advance into the second half of the year with a number of the portfolio's idiosyncratic positions contributing to the outperformance. Among them was a convertible bond in a metals & mining business which performed well and was helped by a more supportive commodities backdrop. The company reported strong results and announced a large asset sale that helps it in achieving deleveraging targets. Furthermore one of the Fund's core long positions in a German gaming company did well as it recovered to operate at virtually the same levels as the previous year and it also benefitted from advantageous regulations that enable the development of online gaming business in Germany. Another core holding in an Italian IT services business also performed well after reporting encouraging results and demonstrated its ability to generate sustainable cash flow despite some market concerns.

Furthermore, a Latin American business services provider announced that it is looking to tender for its existing bonds which we own; we sold some of our position post this announcement when the bond price increased as we believed there is execution risk for this tender, and we then purchased the bonds again when the tender was cancelled and the bond price dropped. We hold the view that the bonds will eventually get repaid at par.

¹ Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 0.60% management fees. Other share classes may charge higher fees.

² The BofA Global High Yield Index is an official benchmark for this fund. Please consult the Prospectus or KIID for more information.

Man GLG High Yield Opportunities DE - Annual Report Commentary (continued)

The Fund was active in primary and secondary markets and we selectively added new positions in Europe and the US. Over the course of the year we used market weakness as an opportunity and increased the portfolio's conviction positions. Similarly, we used market strength to exit several positions where we reached our price targets and where we believed there was limited or no further upside, for example in leisure-related issuers as well as in credits in the real estate, retail, infrastructure and gaming sectors. Among these was our position in a German real estate company after a better-rated competitor acquired it.

Outlook

Our view from the outset was that this was going to be a very short but sharp shock to the global economy. We have maintained this view throughout the year and a number of factors point to signs of a recovery. Credit spreads have tightened close to pre-pandemic levels and macro data has shown an improvement. We expect central banks and governments to remain highly accommodative in 2021 as they will be mindful of derailing the recovery with any sudden changes in policy. We expect the road to recovery to be slightly bumpy and could see bouts of volatility in markets due to ongoing US-China trade tensions, uncertainty on the pace of vaccine rollouts across regions and the fact that markets remain vulnerable to another unforeseen shock. In HY, we think the pace of defaults is likely to fall to mid to low-single digits and will be focused in consumer facing sectors and US energy which we have avoided as it was a challenged sector prior to the Covid crisis. Several credits we held were well positioned to weather the crisis, in particular names in the energy complex that had prudent hedging policies in place to cope with lower oil prices. We believe the HY market remains well suited to bottom-up credit selection as evidenced by the high levels of dispersion and this favours our investment approach. We are focused on credits that have strong balance sheets, healthy operating margins and will be key beneficiaries from our thematic views. Relative valuations indicated that HY as an asset class continues to offer decent value and we see interesting opportunities across a number of sectors and regions.

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Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) - Annual Report Commentary

Man GLG Consumer Equity Alternative (the 'Fund') launched on 1st December 2020.

The Fund is a long-short approach designed to identify equity value expansion and contraction in the global consumer sector which includes, but is not limited to, consumer staples, discretionary (retail, autos, leisure and transport), media and telecoms. The Fund is fully invested, capitalising on both the decline in market volatility and supportive seasonality for the consumer sector.

Performance in 2020

European equity markets treaded water in December, but following a very strong rally in value stocks that took place in November markets shifted to quality/growth given the increase in Covid-19 cases in both Europe and United States and subsequent lockdown measures in Europe.

Turning to the performance, the Fund finished the year up 1.85%¹ net of fees.

The largest contributor to performance was a long position in Kweichow Moutai (the largest Chinese baiju producer) which rose significantly, driven by the expectation of a strong Chinese New Year and potential price increase in 2021. The Fund also made money on a long position in Zalando, the largest European e-commerce company, due to expectations of a strong fourth quarter and benefiting from lockdown measures across Europe. Long exposure to sporting goods through Adidas and Puma also contributed to positive returns. It is the investment team's view that both will continue to do well. Adidas, in particular, is poised to benefit from the return to normalised inventories in China.

On the short side of the portfolio, the largest contributor to positive returns was Industria de Diseno Textil², which fell in December as a result of Spanish clothing retailer's reliance on tourism and city centres, as well as peak margins.

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¹ Performance data is shown net of fees for the Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) IN USD with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1% management fees and 20% performance fees. Other share classes may charge higher fees.

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Man GLG Japan Equity Alternative - Annual Report Commentary

The Man GLG Japan Equity Alternative Fund (the 'Fund') launched on 11 May 2020. The Fund follows a market neutral approach to Japanese equities. The investment team believes that Japan, which is largely under-covered and under-researched by market participants, is an environment that can offer significant alpha opportunities for fundamental portfolio managers.

Performance

The Fund ended the year up 0.90% net of fees ¹.

The first few months following the Fund's launch were challenging with record volatility and valuations that reached extreme levels in some areas of the Japanese equity market. June was characterized by severe swings, with the first 10 days extremely strong for cyclical segments of the market, followed by a sharp correction in the latter half of the month, predominantly driven by rising Covid-19 case numbers in the United States. This pattern - an initial burst of optimism followed by a dose of reality as Covid-19 cases increased - was repeated throughout the second half of 2020. Against this volatile backdrop, the Fund held up relatively well, with more significant losses averted by strong idiosyncratic risk performance (particularly in July). By August, market conditions for the Fund began to improve, though the surprise resignation of Shinzo Abe, the Prime Minister triggered an abrupt sell off in the equity market. The fourth quarter of the year was a period of positive performance for fund, predominately driven by idiosyncratic risk or alpha. The announcement of an effective vaccine in November sent markets soaring on hopes of sooner-than-expected return to 'normal'.

At the stock level, long positions in Royohin Keikaku and Zeon Corporation were among the Fund's top performers this year. The retailer, Ryohin Keikaku, better known as Muji rose on the back of rising same-store sales as the company trimmed inventory and focused on strong sellers such as food and daily goods. Meanwhile Zeon Corporation ², a midcap chemical producer, surprised the market with a significant upward revision of its first half earnings. Conversely, the Fund's two biggest detractors to performance this year were in its short book. The first, a large paint manufacturer, saw a significant jump in its stock price following the announcement of a well-structured deal to assume ownership in some of its subsidiaries. The other detractor was a short position in a large M&A Advisory firm which rose significantly in September after a TV show highlighting M&A opportunities triggered increased interest in retail investors.

Positioning and Outlook

The Fund is currently focused on the theme of 'normalization'. With the US presidential elections now decided and the vaccine rollout starting to gain some momentum, the investment team believes there are significant opportunities for value in the Japanese equity market. Valuation spreads remain high, providing a fertile environment for stock pickers.

On the long side of the Fund, there are currently two kinds of companies – ones that we believe are well positioned for a post-Covid-19 world, but are still trading at reasonable valuations, and companies that have been hit extremely hard by Covid-19 (and are responding with cost cutting measures and restructuring business lines) and are trading at significant discounts to historical valuations. The short book is the inverse: expensive stocks with structural challenges.

Looking ahead to 2021, the investment team believes there are significant opportunities over the next 6-12 months on both the long and the short side of the Fund. The investment team remains focused on identifying value and believe it is not a matter of if, but when, that value is realized.

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¹ Performance data is shown net of fees for the Man GLG Japan Equity Alternative IN EUR reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1.00% management fees and 20% performance fees. Other share classes may charge higher fees

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Man GLG US Equity Extended - Annual Report Commentary

Man GLG US Equity Extended Fund (the 'Fund') launched on 30 September 2020. The Fund employs a disciplined approach to investing in liquid US equities within a 130/30 structure. The team focus on analysing three key factors when looking to invest in stocks on either side of the book: Investment Cycles, Change themes, Secular winners and losers¹. The stock selection philosophy is a core part of a highly disciplined investment process that has been developed over 15 years.

Performance

After a strong start to the month, equity markets ended October in negative territory as the increased uncertainty ahead of the US election, particularly the possibility of a contested outcome, saw broad based de-risking. Increasing cases of coronavirus in Europe also weighed on sentiment as more restrictive social distancing measures put in place across the continent. The news of very high efficacy rates in the Pfizer and Moderna vaccines in November, however, caused a seismic shift in equity markets. Equity markets rallied further in December as vaccines were approved by regulators and started to get rolled out across the globe. The United States also managed to pass a stimulus bill which will help consumers bridge the gap to a more normal environment.

The Fund ended the year up 9.83%² net of fees.

The largest contributor to the Fund's performance this year was a long position in Uber. The stock rose dramatically in November in part due to the positive vaccine news, but also because Proposition 22 was passed in California allowing drivers to be treated as independent contractors and not employees. A long position in Bally's Corp, the casino operator, also contributed positively to returns after announcing a transformational deal with Betworks and Sinclair Broadcasting with the potential to accelerate their US sports betting strategy. The second largest contributor was our long position in Bally's Corp, the casino operator. The stock was up 13% for the month benefiting from improved confidence of a return to normal in 2021.

Conversely, the largest detractor to the Fund's performance this year was a short position in Canadian Tire, the general merchandise retailer, after the stock rose significantly, benefiting from stay at home trends. A short position Qualys, the internet security provider, also lost money after stock rose after the Solar Winds hack highlighted the importance strong security infrastructure, potentially leading to increased spending in the sector.

Outlook

At the portfolio level, the Fund has increased its exposure to sectors of the market that we believe will benefit from increased fiscal stimulus, such as retail. At the same time, the Fund has reduced exposure to more rate sensitive sectors of the market like Housing and increased short exposure to Consumer staples. Whilst the Democrats now have control of the US Senate, it is only by virtue of the vice president having the swing vote. As such, it does seem less likely that Biden's less market friendly policies such as higher corporation taxes will get passed in full. Given the likelihood of more fiscal stimulus and a US Federal Reserve that will remain very accommodative in the short term, the investment team believes there is a bias to the upside in economic growth and have continued to tilt the portfolio to more cyclical sectors.

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Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the fund is independent of these indices/measures.

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

² Performance data is shown net of fees for the Man GLG US Equity Extended IM USD with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.75% management fees and 20% performance fees. Other share classes may charge higher fees

Man AHL TargetRisk Moderate - Annual Report Commentary

Whilst a health pandemic may be on every government and investment firm's list of unlikely but significant risks, the extent to which one can disrupt daily lives and the normal functioning of markets was clearly never fully appreciated until this year. As COVID-19 spread across the globe, central banks slashed rates and introduced an arsenal of monetary policies to ease financial conditions and lending, while governments introduced unprecedented relief packages to help consumers and businesses through the crisis.

There was also a bitterly fought US election, with significant potential market moves in either direction given just how far apart the presidential candidates and their parties were in terms of their policies and style of leadership.

Equities and more generally risk-on assets unhinged by the spread of the virus sold-off significantly in late February, preceding price collapses in March. The Dow Jones Industrial Average printed its largest point drop, -2997 points on the 16th of March 2020, followed 8 days later by its sharpest daily point gain of 2113 points on the 24th of March 2020.

This enormous volatility endured for most the year with the VIX index averaging around 30% and peaking at 83%. To put things in perspective, in 2019 the VIX was on average 15% and peaked at 25%.

Fund Performance

The AHL TargetRisk Moderate Programme has launched during October 2020, well after the covid-19 sell-off. It was able to benefit mostly from the equity rally. Inflation, credit and bonds finished broadly flat and finished 2020 with a performance of +1.6%¹ net of fees.

In this short period of trading time the overlays were relatively muted.

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Man GLG Asia Pacific (ex-Japan) Equity Alternative - Annual Report Commentary

Market review and outlook

The Asia ex Japan region outperformed world equities in 2020 for the first year since 2017, propelled by twin tailwinds of a weaker USD, North Asia's more successful handling of COVID than the rest of the world, and recovering economic activity, benefiting the open economies of the region. Broadly speaking, we think the conditions for continued USD weakness are in place, with continued global recovery, the risk premia for emerging market currencies compressing, and the US continuing to press for fiscal expansion, raising the possibility of higher nominal GDP globally. We believe that, whilst this would be highly supportive for beta, it would likely result in material shifts in leadership versus the last five years, which in Asia have been dominated by large cap tech in north Asia. In our view, a weaker USD and a global environment of higher nominal GDP will probably benefit the deficit economies of south and southeast Asia, and favour cyclical sectors over growth to the exclusion of anything else.

In our view, this calls for a more balanced approach to factor exposures than has been desirable in recent years.

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Indices definitions

CBOE Volatility Index (VIX index)	Index measuring the market's expectation of future volatility. The VIX Index is based on options of the S&P 500® Index, considered the leading indicator of the broad U.S. stock market. The VIX Index is recognized as the world's premier gauge of U.S. equity market volatility. For more information go to http://www.cboe.com/vix
Consumer Price Index (CPI)	The Consumer Price Index (CPI) is a measure of the average change over time in the prices paid by urban consumers for a market basket of consumer goods and services in the U.S.
Euro Stoxx 600	The STOXX Europe 600 Index is derived from the STOXX Europe Total Market Index (TMI) and is a subset of the STOXX Global 1800 Index. With a fixed number of 600 components, the STOXX Europe 600 Index represents large, mid and small capitalization companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom. For more information go to www.stoxx.com
FTSE 100 Index	The FTSE 100 is a market-capitalisation weighted index of UK-listed blue chip companies. The index is part of the FTSE UK Index Series and is designed to measure the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity. For more information go to https://www.ftserussell.com/index-series/index-spotlights/uk-equity-indexes
ICE BofA Merrill Lynch 91-Day Treasury Bill Index.	Index consisting of U.S. Treasury Bills maturing in 90 days.
MSCI All Country World Index (MSCI ACWI)	The MSCI ACWI Index, MSCI's flagship global equity index, is designed to represent performance of the full opportunity set of large- and mid-cap stocks across 23 developed and 24 emerging markets. As of November 2020, it covers more than 3,000 constituents across 11 sectors and approximately 85% of the free float-adjusted market capitalization in each market. The index is built using MSCI's Global Investable Market Index (GIMI) methodology, which is designed to take into account variations reflecting conditions across regions, market cap. Sizes, sectors, style segments and combinations.
MSCI Emerging Markets Index	The MSCI Emerging Markets Index captures large and mid-cap representation across 24 Emerging Markets (EM) countries*. With 1,136 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in each country. For more information go to www.msci.com
MSCI World Index	The MSCI World Index captures large and mid-cap representation across 23 Developed Markets (DM) countries*. With 1,634 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in each country. For more information go to www.msci.com
Nasdaq-100 Index	The Nasdaq-100 Index includes 100 of the largest domestic and international non-financial companies listed on The Nasdaq Stock Market based on market capitalization. The Index reflects companies across major industry groups including computer hardware and software, telecommunications, retail/wholesale trade and biotechnology. It does not contain securities of financial companies including investment companies. For more information go to www.nasdaq.com
S&P 500	Index is a widely recognized gauge of the U.S. equities market. This index is an unmanaged capitalization-weighted index consisting of 500 of the largest capitalization U.S. common stocks. The returns of the S&P 500 include the reinvestment of dividends. For more information go to https://eu.spindices.com/
STOXX Europe Mid 200 Index	The STOXX Europe Mid 200 Index is a fixed component number index designed to provide a representation of mid capitalization companies in Europe. The index is derived from the STOXX Europe 600 Index and covers Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom. For more information go to www.stoxx.com

GLOSSARY

Absolute return	Refers to investment strategies which target a return that is above zero, and in some cases, above a positive hurdle rate such as Libor. The hurdle rate is an investment performance numerical value, which is used as a target to be beaten by a portfolio manager. Absolute return can also refer to the total return (that is total gain or loss) of a portfolio or fund, as opposed to its relative return (that is relative gain or loss) against a benchmark. It is called relative because many funds' performance is benchmarked against an index.
Active management	Active management is the use of a human element, such as a single manager, co-managers or a team of managers, to actively manage a fund's portfolio. Active managers rely on analytical research, forecasts, and their own judgment and experience in making investment decisions on what securities to buy, hold and sell. The opposite of active management is passive management, better known as "indexing."
Ancillary assets	Assets which are not the main assets of a company.
Appreciation	An increase in the market value of an asset, such as a stock, bond, commodity or piece of real estate, or in the value of one currency with respect to another. The opposite of depreciation.
Asset	Any item of economic value owned by an individual or corporation, especially that which could be converted to cash. Examples are cash, securities, accounts receivable, inventory, office equipment, real estate, a car, and other property. On a balance sheet, assets are equal to the sum of liabilities, common stock, preferred stock, and retained earnings.
Asset class	An asset class is a group of securities that exhibits similar characteristics, behaves similarly in the marketplace and is subject to the same laws and regulations. The three main asset classes are equities, or stocks; fixed income, or bonds; and cash equivalents, or money market instruments. Some investment professionals add real estate, commodities, and increasingly, cryptocurrencies such as Bitcoin, to the asset class mix.
Balance of payments	Statement of a country's net financial transactions with other countries over a defined period of time.
Balance sheet	Financial statement that provides a snapshot of what a company owns and owes, as well as the amount invested by shareholders.
Bankers' acceptance	A bankers' acceptance (BA) is a short-term credit investment created by a non-financial firm and guaranteed by a bank to make payment. Acceptances are traded at discounts from face value in the secondary market.
Benchmark	A standard against which the performance of a fund can be measured and compared (eg. a stock market index such as the FTSE 100 or an interest rate, such as LIBOR).
Blue Chip company	The stock of a major company with a record of strong earnings, reliable dividend payments and steady share price performance. Blue chips are normally the largest capitalised stocks in a particular market and among the most widely traded.
Bond	A debt instrument issued for a period of more than one year with the purpose of raising capital by borrowing. Generally, a bond is a promise to repay the principal along with interest (coupons) on a specified date (maturity). Some bonds do not pay interest, but all bonds require a repayment of principal. When an investor buys a bond, he/she becomes a creditor of the issuer.
Buyback	A buyback, also known as a share repurchase, is when a company buys its own outstanding shares to reduce the number of shares available on the open market. Companies buy back shares for a number of reasons, such as to increase the value of remaining shares available by reducing the supply or to prevent other shareholders from taking a controlling stake.
Cash Equivalents	Cash equivalents are investments securities that are for short-term investing, and they have high credit quality and are highly liquid. These securities have a low-risk, low-return profile and include Treasury bills, certificates of deposit, bankers' acceptances, commercial papers and other money market instruments.
Certificates of deposit (CDs)	Interest-bearing certificate issued by a bank to a depositor. Interest is paid at maturity.
Collective investment scheme	A type of investment scheme that involves collecting money from different investors and then combining all the money collected to fund the investment.
Compound interest	Earning interest on interest, or, more precisely, the interest earned on the sum of the principal amount and the interest already accumulated. A return on an investment is compounded if it takes into account compound interest, i.e. the interest is reinvested.

GLOSSARY (continued)

Commercial paper	A type of borrowing by companies and institutions in the form of loans where lenders do not have the right to take the assets of the borrower if they fail to repay. These loans are given for a period of a year or less.
Commodity	A good produced in bulk. Many commodities, such as coffee, meat and grain, and raw materials such as metals and oil, are traded on local, regional and/or international markets called commodity exchanges, either on a spot basis or through futures contracts, which allow the purchase or sale of a commodity at a predetermined price on a particular date in the future.
Common stock	See Ordinary shares
Consumer staples	Consumer staples are essential products, such as food, beverages, tobacco and household items. Consumer staples are goods that people are unable or unwilling to cut out of their budgets regardless of their financial situation (Investopedia).
Convertible bond	A bond issued by a company that has a set maturity date and pays interest in the form of a coupon. It has features of both a bond and stock and its valuation reflects both types of investments. It gives the holder the option to convert the bond into a specific number of shares of the issuing company - in other words, it has an 'embedded option'.
Corporate Bond	A bond issued by a company.
Coupon	A term used to refer to the interest paid by a bond. It derives from the fact that bonds used to be issued as bearer documents (ie. certificates which do not identify the owner) with dated coupons attached to them. These were cut off the document when the payment of the interest was due and taken to a paying agent for the interest to be paid.
Country risk	Country risk is a term for the risks involved when someone invests in a particular country. Country risk varies from one country to the next, and can include political risk, exchange-rate risk, economic risk, and transfer risk. In particular, country risk denotes the risk that a foreign government will default on its bonds or other financial commitments. In a broader sense, country risk is the degree to which political and economic unrest affect the securities of issuers doing business in a particular country.
Credit rating	Ratings issued by credit ratings agencies which represent the agency's evaluation of qualitative and quantitative information for a company or government. Ratings are used to rank companies and governments on the probability of them defaulting on their obligations (i.e. to repay their debts).
Credit risk	Usually used when referring to investment in bonds, credit risk is the risk of a loss deriving from the inability of the issuer of a bond to make the interest payments and repay the capital at the end of the life of the bond in full and as scheduled. 'Triple A' or 'investment grade rated' are assessed as being the lowest credit risk while non-investment grade bonds - also known as high-yield debt (or 'junk bonds')- are assessed as the highest credit risk. The higher the credit risk, the higher the interest rate the borrower will have to attract lenders.
Currency forward	A binding contract in the foreign exchange market that locks in the exchange rate for the purchase or sale of a currency on a future date. A currency forward is essentially a hedging tool that does not involve any upfront payment.
Current account (Balance of payment current account)	Movements of money into and out of a country, relating to trade between private individuals, for example workers sending money to their families in another country. The current account includes the visible balance of trade (the net difference between exports and imports of merchandise goods) and the invisible trade balance (payments and receipts for services such as shipping, banking and tourism).
Debt security	Debt security refers to a debt instrument, such as a government bond, corporate bond, certificate of deposit (CD), municipal bond or preferred stock, that can be bought or sold between two parties and has basic terms defined, such as notional amount (amount borrowed), interest rate, and maturity and renewal date.
Deflation	Deflation is the general decline in prices for goods and services occurring when the inflation rate falls below 0%. Deflation happens naturally when the money supply of an economy is fixed. In times of deflation, the purchasing power of currency and wages are higher than they otherwise would have been.
Derivatives	Financial contracts such as futures, options and various securities that offer 'synthetic' access to an underlying asset such as a commodity, stock market or fixed income security. The price movements of a derivative generally follow the price movements of the underlying asset but derivatives generally require only small amounts of capital (margin) to gain exposure to the underlying asset.
Developed markets	Countries that have sound, well-established economies with a high level of economic growth and security. They are therefore thought to offer safer, more stable investment opportunities than developing markets.

GLOSSARY (continued)

Dividend	A dividend is the distribution of reward from a portion of company's earnings, and is paid to a class of its shareholders. Dividends are decided and managed by the company's board of directors, though they must be approved by the shareholders through their voting rights. Dividends can be issued as cash payments, as shares of stock, or other property, though cash dividends are the most common.
Dividend yield	<i>See Yield (3rd definition)</i>
Earnings per Share (EPS)	Profit, net of tax and dividends to preferred shareholders, divided by the total amount of ordinary shares outstanding. Most income statements include a calculation of earnings per share. This calculation tells you how much money shareholders would receive for each share of stock they own if the company distributed all of its net income for the period. In reality, however, companies would not distribute all of their earnings. Usually they reinvest them in the business.
Emerging markets	Emerging market is a term used to describe a developing country, in which investment would be expected to achieve higher returns but be accompanied by greater risk. Global index providers sometimes include in this category relatively wealthy countries whose economies are still considered underdeveloped from a regulatory point of view.
Equity	An ownership right representing an interest in a company.
Equity-linked security	A type of debt instrument whereby the return is linked to the performance of a group of underlying stocks or equities that are also linked to the security.
Equity swaps	An equity swap is an arrangement made in a futures contract whereby differences in settlement are made through cash payments, rather than by the delivery of physical goods or securities. This is generally an easier method of settlement, because both losses and gains are paid in cash. Equity swaps provide investors with all the benefits and risks of owning a security without actually owning it.
EPS	<i>See Earnings per share</i>
Exchange Traded Funds (ETFs)	Index-tracking funds that can be traded on exchanges just like a stock – so they combine the diversified holdings of a fund with the low cost and tradability of a share.
Exposure	Exposure (or market exposure) refers to the currency amount of funds, or percentage of a portfolio, invested in a particular type of security, market sector or industry, which is usually expressed as a percentage of total portfolio holdings. It represents the amount an investor can lose from the risks unique to a particular investment.
External account	<i>See Current account</i>
Financial Derivative instruments	<i>See Derivatives</i>
Fixed income	Term used to denote bonds and other debt instruments, because they normally pay a fixed interest rate.
Foreign exchange	Foreign exchange is the exchange of one currency for another or the conversion of one currency into another currency. Foreign exchange also refers to the global market where currencies are traded virtually around the clock.
Forward contract	A forward contract is a customised contract between two counterparties to buy or sell a specific asset on a future date at an agreed price. As opposed to stocks and bonds, a forward contract is a derivative instrument, the value of which depends on an underlying asset. Unlike standard futures contracts, forward contracts are not traded on a centralised exchange and are highly customisable.
Free Cash Flow (FCF)	The cash a company has after all outgoings, including dividends, debt payments, tax, operating costs and capital expenditure.
Fund Sector	Funds are into sectors to facilitate comparisons between funds with similar investment objectives and types of investment.
Futures contract	An agreement to buy or sell a stated amount of a security, currency or commodity at a specific future date and at a pre-agreed price.
GDP	<i>See Gross Domestic Product</i>
GNP	<i>See Gross National Product</i>
Government Bond	Bonds issued by a government.

GLOSSARY (continued)

Gross Domestic Product (GDP)	The total value of an economy's domestic output of goods and services, which is one of the key indicators of economic growth with GNP.
Gross National Product (GNP)	Same as GDP except that it adds what a country earns from overseas investments and subtracts what foreigners earn in a country and send back home.
Index	An index is a portfolio of stocks, chosen according to simple, pre-defined rules, and designed to capture a particular investment style.
Inflation	Rate at which the general level of prices for goods and services is rising and, consequently, the purchasing power of currency is falling.
Interest rate	Interest rate is the amount charged, expressed as a percentage of principal, by a lender to a borrower for the use of assets. Interest rates are typically noted on an annual basis, known as the annual percentage rate (APR). The assets borrowed could include cash, consumer goods, and large assets such as a vehicle or building.
Liquidity	A relative term to describe the speed at which an asset or assets can be converted into cash (liquidated) and vice versa.
Liquid asset	A liquid asset is an asset that can be converted into cash speedily, with little impact to the price received in the open market. Liquid assets include money market instruments and government bonds.
Listed	In relation to the shares of a company, or some funds, when those shares have been accepted for trading on an exchange they are referred to as 'listed' investments. The exchange will have 'listing requirements', which all companies/funds must meet before they are 'accepted for listing'. The opposite of listed is over-the-counter.
Local currency	The most commonly form of currency used in a country. This usually encompasses the national currency of the country.
Long position	A security that is bought in expectation that it will rise in value.
Market capitalisation	Market value of a company's issued share capital - in other words, the number of shares multiplied by the current price of those shares on the stock market. Companies are ranked as large-cap, mid-cap and small-cap depending on their market capitalisation (market cap), though the actual criteria for classification depend on the market concerned.
Maturity date	The maturity date is the date on which the principal amount of a debt instrument becomes due and is repaid to the investor and interest payments stop.
Money market instruments	Instruments used by government and companies and others who wish to borrow money for short periods, usually less than a year. They are also called short term debt instruments. They include certificates of deposit, commercial paper and short term gilts.
Municipal Bond	A bond issued by a state or local government (or related entities) in the US to cover capital expenditures.
Option	A derivative instrument that gives the holder the right, without obligation, to buy (call) or sell (put) a security or asset at a fixed price within a specified period or at a particular future date.
Ordinary shares	Securities (called common stock in the US) that confer ownership in a publicly listed company. Holders are entitled to the dividends declared by the company and have the right to vote on the appointment of directors and other important matters. However they rank below holders of preferred shares.
Over the counter (OTC)	Generally refers to a stock (but can also refers to other financial instruments) that is not listed on an exchange and traded via a dealer network.
Overvalued	When a share price or market is trading at levels above those justified by fundamentals.
Overweight	Investment portfolio that holds an excess amount of a particular security when compared to the security's weight in the underlying benchmark portfolio. Actively managed portfolios will make a security overweight when doing so allows the portfolio to achieve excess returns. Overweight can also refer to an investment analyst's opinion that the security will outperform its industry, its sector or the entire market.
Passive management	Passive management is a style of management where a fund's portfolio mirrors a market index. Passive management is the opposite of active management. Passive management is also referred to as "passive strategy," "passive investing" or "index investing."

GLOSSARY (continued)

P/B Ratio	See Price-to-Book Ratio
Preference shares	Also called preferred shares. Shares that entitle the holder to a fixed-rate dividend, paid before any dividend is distributed to holders of ordinary shares.
Preferred stock	See Preference shares
Price-to-Book Ratio (P/B ratio)	The P/B ratio reflects the value that market participants attach to a company's equity relative to its book value (total assets minus total liabilities) of equity. A stock's market value is a forward-looking metric that reflects a company's future cash flows. The book value of equity is an accounting measure based on the historic cost principle, and reflects past issuances of equity, augmented by any profits or losses, and reduced by dividends and share buybacks. The higher the ratio, the higher the premium the market is willing to pay for the company above its hard assets. A low ratio may signal a good investment opportunity, but it could also mean something is fundamentally wrong with the company. The ratio is less meaningful for some types of companies, such as those in technology sectors. This is because such companies have hidden assets such as intellectual property which are of great value, but not reflected in the book value.
Primary market	The market for new securities issues. In the primary market the security is purchased directly from the issuer.
Quantitative analysis	Quantitative analysis (QA) is a technique that seeks to understand behaviour by using mathematical and statistical modelling, measurement, and research. Quantitative analysts aim to represent a given reality in terms of a numerical value. Quantitative analysis is employed for several reasons, including measurement, performance evaluation or valuation of a financial instrument, and predicting real-world events, such as changes in a country's gross domestic product (GDP).
Quantitative easing (QE)	Quantitative easing is an unconventional monetary policy in which a central bank purchases government securities or other securities from the market in order to lower interest rates and increase the money supply. Quantitative easing increases the money supply by flooding financial institutions with capital in an effort to promote increased lending and liquidity. When short-term interest rates are at or approaching zero, and when the printing of new banknotes isn't an option, quantitative easing can be considered.
Quantitative trading	A form of investing in which computers are used to sort through financial data and identify predictable patterns. Quantitative traders take advantage of modern technology, mathematics and the availability of comprehensive databases for making rational trading decisions to identify trading opportunities.
Reference index	An index used as a benchmark for performance comparison purposes but which is not a formal benchmark as per fund's prospectus.
Return on capital	The profit on an investment in relation to the amount invested which is not considered as a taxable event and not taxed as income.
Risk-adjusted return	Risk-adjusted return defines an investment's return by measuring how much risk is involved in producing that return, which is generally expressed as a number or rating. Risk-adjusted returns are applied to individual securities, investment funds and portfolios.
Secondary market	A market in which an investor purchases a security from another investor rather than the issuer, subsequent to the original issuance in the primary market.
Sector	A sector is an area of the economy in which businesses share the same or a related product or service. It can also be thought of as an industry or market that shares common operating characteristics. Dividing an economy into different pieces allows for more in-depth analysis of the economy as a whole.
Share	See Equity
Short position	Fund managers use this technique to borrow a security and then sell it with the intention of buying it back for less when the price falls. The position profits if the security falls in value. Within UCITS funds, derivatives – such as equity swaps – can be used to simulate a short position.
Security	A general term for stocks, bonds, options, subscription rights, warrants and other tradable investments that confer a right to income or ownership.
Sovereign debt	Sovereign debt is a central government's debt. It is debt issued by the national government in a foreign currency in order to finance the issuing country's growth and development. The stability of the issuing government can be provided by the country's sovereign credit ratings which help investors weigh risks when assessing sovereign debt investments.
Sovereign risk	See Country Risk

GLOSSARY (continued)

Stock	See Equity
Stock option	The right to buy or sell a particular stock at a given price on or after a certain date. Stock options are often used as an employee incentive at start-ups or large public companies.
Swap	An exchange of streams of payments between two parties, typically in order to reduce interest rate or currency risk.
Synthetic	Term given to financial instruments that are created artificially by simulating other instruments with different cash flow patterns. Synthetic products are structured to suit the cash flow needs of the investor. They are created in the form of a contract and, therefore, given the name "synthetic."
Transferable security	Any security that can be traded in the capital markets.
Treasury bill (T-bill)	A Treasury Bill (T-Bill) is a short-term debt obligation backed by the Treasury Department of the U.S. government with a maturity of less than one year, sold in denominations of \$1,000 up to a maximum purchase of \$5 million on noncompetitive bids. T-bills have various maturities and are issued at a discount from par. Investors do not receive regular interest payments but a T-Bill does include interest, reflected in the amount it pays when it matures.
Total output	The total amount of goods and services produced within an economy.
Total return	Total return is the full return on an investment over a given period, including the income generated from dividend, interest or rental payments, and any gains or losses from a change in the asset's market value. This is normally expressed as a percentage of the purchase cost, annualised if the period is less than a year.
Undervalued	When a share price or market is trading at levels below those justified by fundamentals.
Underweight	An underweight portfolio does not hold a sufficient amount of a particular security when compared to the weight of that security held in the underlying benchmark portfolio. Underweight can also refer to an analyst's opinion regarding the future performance of a security in scenarios where it is expected to underperform.
Volatility	The extent to which the price of a security or commodity, or the level of a market, interest rate or currency, changes over time. High volatility implies rapid and large upward and downward movements over a relatively short period of time; low volatility implies much smaller and less frequent changes in value.
Warrant	A financial instrument, normally attached to a bond or other security, that entitles the holder to purchase a certain amount of ordinary shares at a fixed price for a period of years or to perpetuity. The price at which the underlying shares can be bought or sold is referred to as the exercise price or strike price.
Yield	<ol style="list-style-type: none"> 1. The annual rate of return on an investment, expressed as a percentage. 2. For bonds and notes, the coupon rate divided by the market price. This is not an accurate measure of total return, since it does not factor in capital gains. 3. For securities, the annual dividends divided by the purchase price. This is not an accurate measure of total return, since it does not factor in capital gains. here, also called dividend yield or current yield.

The Directors of Man Funds VI plc (the "Fund") herewith submit their report together with the audited financial statements for the year ended 31 December 2020.

Principal activities and review of the development of the business

The Fund was incorporated as an investment company with variable capital 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 "UCITS Regulations") and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015 (the "Central Bank UCITS Regulations"). The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio") and as at 31 December 2020 the Fund was comprised of the following: Man GLG Global Emerging Markets Debt Total Return, Man GLG Global Debt Total Return, Man GLG Japan Equity Alternative (commenced operations on 11 May 2020), Man GLG US Equity Extended (commenced operations on 30 September 2020), Man GLG European Alpha Alternative (ceased operations on 15 July 2020), Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative (ceased operations on 9 January 2018), Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity (ceased operations on 7 February 2019), Man GLG Innovation Equity Alternative, Man NewSmith UK Equity Alternative (ceased operations on 21 March 2019), Man GLG High Yield Opportunities, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG High Yield Opportunities DE, Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG Asia Pacific (ex-Japan) Equity Alternative (commenced operations on 31 December 2020), Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man AHL Active Balanced, Man AHL TargetRisk Moderate (commenced operations on 19 October 2020), Man Numeric Market Neutral Alternative (ceased operations on 17 September 2019 and Man Alternative Style Risk Premia. As at 31 December 2020 there were nineteen Portfolios in operation: Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG European Mid-Cap Equity Alternative, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG High Yield Opportunities, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE, Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative.

Results for the year and state of affairs at 31 December 2020

For a detailed commentary on the results for the year and the state of affairs of the Fund at 31 December 2020 see the Investment Manager's report, the statement of financial position, the statement of comprehensive income and the schedule of investments. At the year end the Fund's Net Assets Attributable to Holders of Redeemable Participating Shareholders (the "Shareholders") amounted to €Nil (31 December 2019: €98,388,042) for Man GLG European Alpha Alternative, £1,046,796,374 (31 December 2019: £1,017,503,750) for Man GLG Alpha Select Alternative, €223,871,066 (31 December 2019: €382,407,629) for Man GLG European Equity Alternative, US\$94,359,776 (31 December 2019: US\$102,471,502) for Man AHL Multi Strategy Alternative, US\$4,140,009,091 (31 December 2019: US\$1,540,693,817) for Man AHL TargetRisk, €273,071,494 (31 December 2019: €483,374,328) for Man GLG European Mid-Cap Equity Alternative, US\$1,323,232,835 (31 December 2019: US\$1,712,239,111) for Man GLG Global Emerging Markets Debt Total Return, US\$700,842,215 (31 December 2019: US\$482,445,853) for Man GLG Innovation Equity Alternative, US\$632,045,324 (31 December 2019: US\$636,765,674) for Man Alternative Style Risk Premia, US\$1,684,502,740 (31 December 2019: US\$578,455,583) for Man AHL Active Balanced, €261,292,118 (31 December 2019: €180,313,252) for Man GLG High Yield Opportunities, US\$34,923,798 (31 December 2019: US\$30,635,012) for Man GLG Credit Multi-Strategy Alternative, US\$385,235,719 (31 December 2019: US\$101,433,832) for Man GLG Event Driven Alternative, US\$27,005,638 (31 December 2019: US\$10,072,887) for Man GLG Global Debt Total Return, €223,223,613 (31 December 2019: €50,710,456) for Man GLG High Yield Opportunities DE, US\$15,459,585 (31 December 2019: US\$20,000,000) for Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), ¥2,205,257,370 (31 December 2019: n/a) for Man GLG Japan Equity Alternative, US\$72,742,132 (31 December 2019: n/a) for Man GLG US Equity Extended, US\$28,256,127 (31 December 2019: n/a) for Man AHL TargetRisk Moderate and US\$8,003,293 (31 December 2019: n/a) for Man GLG Asia Pacific (ex-Japan) Equity Alternative. All Classes of redeemable participating shares are together known as the "Redeemable Participating Shares" or "Shares".

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

Share Classes	31 December 2020	31 December 2019
Man GLG European Alpha Alternative##		
Class DN EUR#	(3.67%)	(0.01%)
Class DN H GBP#	(3.18%)	1.03%
Class DN H USD#	(2.90%)	2.96%
Class IN EUR#	(3.28%)	0.65%
Class IN H GBP#	(2.75%)	2.04%
Class IN H USD#	(2.45%)	3.70%
Class INF EUR#	(2.83%)	1.43%

Results for the year and state of affairs at 31 December 2020 (continued)

Share Classes	31 December 2020	31 December 2019
<i>Man GLG Alpha Select Alternative</i>		
Class DL GBP	4.60%	6.36%
Class DL H EUR	3.78%	5.07%
Class DL H USD	4.99%	8.11%
Class DNY H EUR	3.40%	1.81%
Class IL GBP	5.23%	7.00%
Class IL GBP Dist	3.63%	7.00%
Class IL H EUR	4.36%	5.66%
Class IL H EUR Dist	2.79%	4.30%
Class IL H SEK	4.78%	6.17%
Class IL H USD	5.62%	8.72%
Class IL H USD Dist	4.12%	8.75%
Class IL U GBP	5.26%	6.99%
Class IN H EUR	4.19%	1.72%
Class IN H SEK	4.49%	0.06%
Class IN H USD	5.21%	3.25%
<i>Man GLG European Equity Alternative</i>		
Class DN EUR	4.30%	(2.44%)
Class DN H CHF	3.97%	(2.91%)
Class DN H GBP	5.18%	(1.15%)
Class DN H NOK	4.81%	(0.95%)
Class DN H SEK	4.10%	(2.40%)
Class DN H USD	5.82%	0.52%
Class DN U EUR	5.63%	(1.58%)
Class IN EUR	4.97%	(1.71%)
Class IN H GBP	5.98%	(0.28%)
Class IN H SEK	4.66%	(1.66%)
Class IN H USD	5.57%	1.10%
Class INU EUR	5.00%	(0.88%)
Class INU H USD	6.42%	1.09%
Class INZ EUR	5.62%	(0.91%)
Class INZ EUR Dist	(1.38%)	(6.52%)
Class INZ H CHF Dist	(2.13%)	(6.73%)
Class INZ H GBP Dist	(1.33%)	(5.13%)
Class INZ H USD	6.37%	1.96%
Class INZ H USD Dist#	(2.20%)	(3.33%)
Class IXXN EUR	4.79%	0.42%
Class IXXN H USD	5.18%	0.52%
<i>Man AHL Multi Strategy Alternative</i>		
Class DN USD	(14.78%)	8.34%
Class DN H EUR	(15.66%)	5.95%
Class DN H GBP	(15.27%)	6.79%
Class IN USD	(14.16%)	9.03%
Class IN H CHF#	(13.64%)	6.25%
Class IN H EUR	(15.10%)	6.44%
Class IN H GBP	(14.62%)	7.32%
Class IN H SEK	(14.75%)	6.72%

Results for the year and state of affairs at 31 December 2020 (continued)

Share Classes	31 December 2020	31 December 2019
<i>Man AHL TargetRisk</i>		
Class D USD	4.91%	27.47%
Class D H CHF	3.00%	23.41%
Class D H EUR	3.31%	23.90%
Class D H GBP	3.82%	1.05%
Class D H SEK	3.39%	24.21%
Class D H SGD	4.50%	2.20%
Class DV USD*	9.70%	n/a
Class I USD	5.70%	28.43%
Class I H CHF	3.78%	24.30%
Class I H EUR	4.10%	24.72%
Class I H GBP	4.57%	26.23%
Class I H JPY	4.48%	24.80%
Class I H SEK	3.97%	25.05%
Class I H SGD	5.28%	1.06%
Class I H (BRL) USD	(17.45%)	(0.33%)
Class INU USD	36.90%	28.96%
Class INU H EUR*	2.86%	n/a
Class INU H GBP*	6.47%	n/a
Class IV USD*	(14.36%)	n/a
Class I H AUD*	7.70%	n/a
Class INU H CHF*	6.29%	n/a
<i>Man GLG European Mid-Cap Equity Alternative</i>		
Class DN EUR	(3.75%)	(0.46%)
Class DN H USD	(2.40%)	2.55%
Class DNY EUR	(3.99%)	(0.69%)
Class IN EUR	(3.02%)	0.28%
Class IN F EUR	(3.01%)	0.31%
Class INF H GBP	(2.45%)	1.69%
Class INF H USD	(1.51%)	3.25%
Class IN H GBP	(2.46%)	1.68%
Class IN H SEK	(2.73%)	1.00%
Class IN H USD	(1.57%)	3.10%
<i>Man Numeric Market Neutral Alternative##</i>		
Class DN USD	n/a	(5.52%)
Class DN H EUR	n/a	(9.03%)
Class IN USD	n/a	(4.61%)
Class IN H EUR	n/a	(8.51%)
Class IN H SEK	n/a	(5.71%)
Class INU USD	n/a	(6.18%)
Class INU H EUR	n/a	(5.87%)
<i>Man GLG Unconstrained Emerging Equity##</i>		
Class D C USD	n/a	4.17%
Class DF C EUR	n/a	3.84%
Class DF C USD	n/a	4.18%
Class I C SEK	n/a	8.58%
Class I C USD	n/a	3.07%
Class IF C EUR	n/a	4.92%
Class IF C GBP	n/a	2.26%
Class IF C SEK	n/a	8.59%
Class IF C USD	n/a	4.29%

Results for the year and state of affairs at 31 December 2020 (continued)

Share Classes	31 December 2020	31 December 2019
<i>Man GLG Global Emerging Markets Debt Total Return</i>		
Class D USD	2.75%	(3.51%)
Class D H CHF	1.21%	(6.20%)
Class D H EUR	1.51%	(6.36%)
Class D H GBP	2.61%	(5.03%)
Class D H NOK	3.10%	(4.59%)
Class DL USD	3.01%	(3.26%)
Class DL H EUR	1.68%	(6.10%)
Class DMF USD	3.01%	(3.27%)
Class DMF H EUR	1.74%	(6.07%)
Class DR USD Dist	3.52%	(2.79%)
Class DY USD#	0.57%	(3.74%)
Class DY H EUR	1.27%	(6.60%)
Class I USD	3.53%	(2.79%)
Class I USD Dist	3.53%	(2.79%)
Class I H AUD	3.58%	(3.73%)
Class I H CHF	1.94%	(5.92%)
Class I H EUR	2.28%	(5.66%)
Class I H EUR Dist	2.28%	(5.61%)
Class I H GBP	3.38%	(4.35%)
Class I H SEK	2.91%	(5.08%)
Class IL USD	3.82%	(2.53%)
Class IL H EUR	1.29%	(5.40%)
Class IMF USD	3.77%	(2.53%)
Class IMF USD Dist	3.79%	(2.54%)
Class IMF H EUR	2.58%	(5.40%)
Class IMF H EUR Dist	2.56%	(5.38%)
Class IMF H GBP Dist	3.37%	(4.15%)
<i>Man GLG Innovation Equity Alternative</i>		
Class DN USD	16.73%	4.72%
Class DN H CHF	15.10%	2.33%
Class DN H EUR	15.33%	2.14%
Class DN H SEK	15.29%	6.77%
Class DNF USD*	5.50%	n/a
Class DNF H EUR	12.28%	2.70%
Class IN USD	17.43%	5.29%
Class INF USD	17.95%	5.71%
Class INF H EUR	16.48%	3.27%
Class INF H GBP	17.19%	4.24%
Class IN H CHF	15.74%	2.60%
Class IN H EUR	15.99%	2.85%
Class IN H GBP	16.73%	3.83%
Class IN H SEK	16.02%	2.98%
Class INU H EUR	16.15%	2.83%
Class INU H GBP	16.93%	4.03%
<i>Man Newsmith UK Equity Alternative##</i>		
Class IN GBP	n/a	(0.53%)
Class IX E GBP	n/a	(0.77%)
Class IX H JPY	n/a	(1.10%)

Results for the year and state of affairs at 31 December 2020 (continued)

Share Classes	31 December 2020	31 December 2019
<i>Man Alternative Style Risk Premia</i>		
Class D USD	(12.17%)	4.38%
Class D H DKK	(13.28%)	(4.08%)
Class D H EUR	(13.24%)	1.34%
Class D H NOK	(12.76%)	(3.05%)
Class D H SEK	(13.05%)	(3.57%)
Class I USD	(11.43%)	5.18%
Class I H AUD	(11.93%)	4.30%
Class I H CHF	(12.99%)	1.83%
Class I H EUR	(12.69%)	2.21%
Class I H GBP	(12.18%)	3.55%
Class I H JPY	(12.55%)	2.29%
Class I H SEK	(12.45%)	2.53%
Class INU H EUR	(12.43%)	2.43%
Class INU USD	(11.30%)	5.27%
Class I H DKK*	(0.73%)	n/a
Class I H NZD*	(3.28%)	n/a
<i>Man AHL Active Balanced</i>		
Class I H EUR	5.84%	23.96%
Class I H GBP	6.78%	25.57%
Class I H JPY	6.06%	24.01%
Class I USD	7.33%	27.39%
<i>Man GLG High Yield Opportunities</i>		
Class D EUR	10.77%	11.93%
Class DV H USD*	35.79%	n/a
Class I EUR	11.61%	12.60%
Class I H GBP	11.62%	13.98%
Class I H USD	13.45%	15.85%
Class I H USD Dist*	31.28%	n/a
Class IF EUR	11.94%	6.21%
Class IF H GBP	11.95%	8.41%
Class IF H GBP Dist	5.95%	5.75%
Class IF H GBP G-Dist	5.65%	6.23%
Class ILU H GBP G-Dist	6.32%	10.04%
Class IV H USD*	35.97%	n/a
<i>Man GLG Credit Multi-Strategy Alternative</i>		
Class DN H EUR	4.89%	2.08%
Class IN USD	6.40%	4.22%
Class IN H EUR	5.16%	2.35%
Class IN H SEK	6.05%	3.07%
Class INU H GBP	5.55%	1.59%
<i>Man GLG Event Driven Alternative</i>		
Class DN USD*	11.36%	n/a
Class DNFY H EUR	10.17%	1.60%
Class DNFY USD	11.66%	2.20%
Class DN H EUR*	9.57%	n/a
Class IN H EUR	10.44%	2.28%
Class IN H GBP	10.30%	2.71%
Class IN H SEK	10.87%	2.45%
Class IN USD	11.71%	3.37%
Class INF H EUR	11.00%	2.02%
Class INF USD	12.50%	2.25%
Class INU H EUR*	7.46%	n/a
Class INXX H EUR*	0.84%	n/a
Class IU USD*	22.63%	n/a

Man Funds VI plc

Directors' report (continued)
For the year ended 31 December 2020



Results for the year and state of affairs at 31 December 2020 (continued)

Share Classes	31 December 2020	31 December 2019
Man GLG Global Debt Total Return		
Class I C EUR	(0.17%)	(1.20%)
Class I C USD	8.66%	0.72%
Class I H CHF*	0.99%	n/a
Class I H EUR*	1.03%	n/a
Man GLG High Yield Opportunities DE		
Class I EUR	11.27%	1.42%
Class I EUR Dist	5.57%	1.42%
Class ILU EUR Dist*	5.00%	n/a
Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)		
Class IN USD	19.82%	-
Class DN H EUR*	18.03%	n/a
Class IN H EUR*	18.80%	n/a
Class INF USD*	19.80%	n/a
Man GLG Japan Equity Alternative**		
Class IN H EUR*	0.09%	n/a
Class IN H USD*	1.11%	n/a
Class INF H EUR*	0.81%	n/a
Man GLG US Equity Extended**		
Class IM C EUR*	5.34%	n/a
Class IM USD*	9.83%	n/a
Class IMF C EUR*	5.45%	n/a
Class IU C GBP*	2.65%	n/a
Class IM C GBP*	3.77%	n/a
Man AHL TargetRisk Moderate**		
Class D H EUR*	1.25%	n/a
Class I USD*	1.61%	n/a
Class I H EUR*	1.40%	n/a
Man GLG Asia Pacific (ex-Japan) Equity Alternative**		
Class IN USD*	0.00%	n/a
Class IN H EUR*	0.01%	n/a
Class IN H GBP*	0.00%	n/a
Class INF USD*	0.00%	n/a

*The return shown above for the share classes of respective fund is for the period from launch date to 31 December 2020. For details on launch date of respective share classes please refer note 21.

**Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced their operations on 11 May 2020, 30 September 2020, 19 October 2020 and 31 December 2020 respectively.

#The return shown above for the share classes of respective portfolios is for the period from 1 January 2020 to the date of redemption.

##Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity, Man NewSmith UK Equity Alternative and Man GLG European Alpha Alternative ceased their operations on 17 September 2019, 7 February 2019, 21 March 2019 and 15 July 2020 respectively.

Dividends

The Directors proposed the payment of dividends as per the table below for 31 December 2020 and 31 December 2019:

31 December 2020		
Portfolio	Share Class	Dividend per share
Man GLG Alpha Select Alternative	Class IL GBP Dist	£2.09
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€1.91
Man GLG Alpha Select Alternative	Class IL H USD Dist	US\$2.14
Man GLG European Equity Alternative	Class INZ EUR Dist	€4.74
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF4.48
Man GLG European Equity Alternative	Class INZ H GBP Dist	£4.81
Man GLG European Equity Alternative	Class INZ H USD Dist	US\$6.40
Man GLG High Yield Opportunities	Class I H USD Dist	US\$0.55

Dividends (continued)

31 December 2020

Portfolio	Share Class	Dividend per share
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.49
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.47
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£2.03
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.42
Man GLG High Yield Opportunities DE	Class ILU EUR Dist	€1.60

31 December 2019

Portfolio	Share Class	Dividend per share
Man GLG Alpha Select Alternative	Class IL GBP Dist	£1.66
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€1.73
Man GLG Alpha Select Alternative	Class IL H USD Dist	US\$1.63
Man GLG European Equity Alternative	Class INZ EUR Dist	€6.17
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF6.05
Man GLG European Equity Alternative	Class INZ H GBP Dist	£6.13
Man GLG European Equity Alternative	Class INZ H USD Dist	US\$6.40
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.30
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.33
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£1.34
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.27

Dividends proposed for the year ended 31 December 2020 were paid on 12 January 2021 for all the classes of Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE except for Class INZ H USD Dist of Man GLG European Equity Alternative which was paid on 8 January 2021. The dividends proposed for the year ended 31 December 2019 were paid for Man GLG Alpha Select Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE on 9 January 2020 and were paid for Man GLG European Equity Alternative on 8 January 2020. The Directors do not propose the payment of a dividend for any of the other share classes in the other Portfolios.

Future developments

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

Significant events during the year

Prospectus

A revised prospectus was issued on 24 July 2020 which provides for an exclusion list to be applied in respect of Man AHL Multi Strategy Alternative, Man Alternative Style Risk Premia and Man GLG High Yield Opportunities DE. Included within the revised prospectus are updates which provide that Relative VaR will be utilised for Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE. The proposed update comprises an exclusion list of controversial stocks or industries typically applied to the relevant Portfolios which may be related to arms and munitions, nuclear weapons, tobacco and coal production.

A new Supplement for the GLG Partners LP Portfolios was issued on 9 November 2020 to the Prospectus dated 24 July 2020. The amendments to the Prospectus reflected the Management fees for Man GLG European Alpha Alternative (ceased operations on 15 July 2020) changed from 2% to 1.75%, 1.25% to 1.00% for share classes DN and IN respectively.

An Addendum issued on 4 September 2020 to the Prospectus dated 24 July 2020 and the main changes were: i) A contingent deferred sale charge ("CDSC") may be payable in respect of certain Share Classes where Shares are redeemed within a specified period as set out in this Prospectus. ii) On redemption, the CDSC per Share is calculated based on the Net Asset Value per Share at the time of redemption of such Share. On submitting a redemption request, investors are entitled to stipulate which Shares held are to be redeemed. In the absence of any stipulation, the Shares redeemed shall be deemed to be those first subscribed for by the Shareholder.

A new Supplement for the GLG LLC Portfolios was issued on 15 September 2020 to the Prospectus dated 24 July 2020. The amendments to the Prospectus reflected the launch of a new portfolio Man GLG US Equity Extended.

A revised Prospectus dated 27 November 2020 was issued. The amendments to the Prospectus reflected the launch of two new portfolios, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative.

New Supplements for Numeric Investors LLC Portfolios, Man Solutions Limited and AHL Partners LLP Portfolios were issued on 27 November 2020 to the Prospectus dated 27 November 2020.

An Addendum was issued on 2 December 2020 to the Prospectus and AHL Partners LLP Supplement dated 27 November 2020. The amendments reflected the inclusion of a HKD share class, Dist share class and information in relation to minimum initial subscription and minimum ongoing shareholding requirements. It also noted changes in management fees and performance fees for "DV" and "IV" share classes of Man AHL TargetRisk.

Significant events during the year (continued)

A new Supplement for the GLG LLC Portfolios was issued on 30 November 2020 to the Prospectus dated 27 November 2020. The amendments to the Prospectus reflected the exclusion of Man GLG US Absolute Alpha from GLG LLC Portfolios.

A new Supplement for the GLG Partners LP Portfolios was issued on 30 November 2020 to the Prospectus dated 27 November 2020. The amendments to the Prospectus reflected the inclusion of Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) to the GLG Partners LP Portfolios.

A revised Prospectus dated 31 December 2020 was issued.

Portfolios

Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced their operations on 11 May 2020, 30 September 2020, 19 October 2020 and 31 December 2020 respectively.

Man GLG European Alpha Alternative ceased its operation on 15 July 2020.

Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

Share Classes

A new Supplement for the GLG Partners LP Portfolios was issued on 9 November 2020 to the Prospectus dated 24 July 2020 to reflect the inclusion of "DV" and "IV" share classes in Man GLG High Yield Opportunities, "IU" and "INXX" share classes in Man GLG Event Driven Alternative and "ILU" share class in Man GLG High Yield Opportunities DE.

A new Supplement for the GLG Partners LP Portfolios was issued on 27 October 2020 to the Prospectus dated 24 July 2020 to reflect the inclusion of "IU" and "IV" share classes in Man GLG US Equity Extended.

A new Supplement for the GLG Partners LLC Portfolios was issued on 27 November 2020 to the Prospectus dated 27 November 2020 to reflect the inclusion of "IF" share class in Man GLG Global Debt Total Return.

A new Supplement for the GLG Partners LP Portfolios was issued on 11 December 2020 to the Prospectus dated 27 November 2020 to reflect the inclusion of "IXN" and "IU" share class in Man GLG Innovation Equity Alternative and Man GLG Asia Pacific (ex-Japan) Equity Alternative respectively.

A new Supplement for the AHL Partners LLP Portfolios was issued on 27 November 2020 to the Prospectus dated 27 November 2020 to reflect the inclusion of "IF" share class in Man GLG Global Debt Total Return.

An Addendum issued on 2 December 2020 to the Prospectus and Man AHL Partners LLP Supplement dated 27 November 2020 to reflect the inclusion of "DV" and "IV" share classes in Man AHL TargetRisk.

A new Supplement for the AHL Partners LLP Portfolios was issued on 31 December 2020 to the Prospectus dated 31 December 2020 to reflect the inclusion of "INU" share class in Man AHL TargetRisk.

For detailed information on new share classes launched during the year please refer note 21.

Covid-19

The Directors and the Investment Managers acknowledge the on-going outbreak of COVID-19 which has been causing economic disruption in most countries since the first quarter of 2020 and its potentially adverse economic impact on the issuers of the instruments in which the Fund invests. This is an additional risk factor which could impact the operations and valuation of the Fund's assets.

The Investment Managers are actively monitoring developments closely. Given the nature of the outbreak and the on-going developments, there is a high degree of uncertainty and it is not possible at this time to predict the extent and nature of the overall future impact on the Fund.

There were no other significant events during the year ended 31 December 2020.

Subsequent events since the year end

A new director, Samantha McConnell, was appointed on 1 January 2021 following resignation of Eric Fortier on 31 December 2020.

A new Portfolio, Man AHL Target Growth Alternative, commenced its operations on 15 January 2021.

A revised prospectus was issued on 9 March 2021 which includes updates for Sustainable Finance Disclosure Regulations ("SFDR"), Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector.

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

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 financial statements. For a more detailed description of risks associated with investment in the Fund, please refer to the Prospectus.

Directors and Secretary

The Directors and Secretary during the year and up to 22 April 2021 are listed on page 3. Unless indicated, they served for the entire year.

Directors' and Secretary's interests

Neither the Directors, nor their families, nor the secretary (Matsack Trust Limited), nor the Investment Manager had any interests in the Shares of the Fund during the year ended 31 December 2020, with the exception of one Subscriber Shares held by Man Asset Management (Ireland) Limited in a nominee capacity.

The Directors' remuneration for the year ended 31 December 2020 and 31 December 2019 is disclosed in note 9 of these financial statements.

Directors' responsibilities

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

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

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

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

The Directors are responsible for ensuring that the Fund keeps or causes to be kept adequate accounting records which correctly explain and record the transactions of the company, enable at any time the assets, liabilities, financial position and profit or loss of the Fund to be determined with the reasonable accuracy, enable them to ensure that the financial statements and Directors' report comply with the Companies Act 2014 (as amended). The Directors delegate this function to the Administrator.

They are also responsible for safeguarding the assets of the Fund and hence for taking reasonable steps for the prevention and detection of fraud and other irregularities. Legislation in Ireland governing the preparation and dissemination of financial statements may differ from legislation in other jurisdictions.

Accounting records

The Directors are responsible for ensuring that proper accounting records as outlined in Section 281 to 285 of the Companies Act 2014 (as amended) 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 (as amended) are complied with. The books and accounting records are maintained at the Administrator's office at One Dockland Central, Guild Street, IFSC, Dublin 1, Ireland.

Independent Auditor

The Independent Auditor, Ernst & Young, Chartered Accountants, will continue in office in accordance with Section 383 (2) of the Companies Act 2014 (as amended).

Corporate governance

The European Communities (Directive 2006/46/EC) Regulations (S.I. 450 of 2009 and S.I. 83 of 2010) (the "Regulations") requires the inclusion of a corporate governance statement in the Directors' Report.

Although there is no specific statutory corporate governance code applicable to Irish collective investment schemes whose shares are admitted to trading on the Euronext Dublin, the Fund is subject to corporate governance practices imposed by:

- i) The Irish Companies Act 2014 which is available for inspection at the registered office of the Fund;
- ii) The Articles of Association of the Fund which are available for inspection at the registered office of the Fund;

Corporate governance (continued)

- iii) The Central Bank in their UCITS Notices and Guidance Notes which can be obtained from the Central Bank website at: <https://www.centralbank.ie/regulation/industry-market-sectors/funds/ucits> and are available for inspection at the registered office of the Fund.

The Irish Funds ("IF") has published the IF Code that may be adopted on a voluntary basis by Irish authorised collective investment schemes. It should be noted that the IF Code reflects existing corporate governance practices imposed on Irish authorised collective investment schemes, as noted above. If the IF Code is adopted on a voluntary basis, it can be referred to in the disclosures made in the Directors Report in compliance with the provisions of the European Communities (Directive 2006/46/EC) Regulations (i.e. S.I. 450 of 2009 and S.I. 83 of 2010).

The Board of Directors is responsible for establishing and maintaining adequate internal control and risk management systems of the Fund in relation to the financial reporting process. Such systems are designed to manage rather than eliminate the risk of error or fraud in achieving the Fund's financial reporting objectives and can only provide reasonable and not absolute assurance against material misstatement or loss.

The Board of Directors has procedures in place to ensure all relevant books of account are properly maintained and are readily available, including production of annual financial statements. The annual financial statements of the Fund are required to be approved by the Board of Directors of the Fund and the annual financial statements of the Fund are required to be filed with the Central Bank. The statutory financial statements are required to be audited by independent auditors who report annually to the board on their findings.

The Board of Directors evaluates and discusses significant accounting and reporting issues as the need arises.

The convening and conduct of shareholders' meetings are governed by the Articles of Association of the Fund and the Companies Act. Although the Directors may convene an extraordinary general meeting of the Fund at any time, the Directors are required to convene an annual general meeting of the Fund within twelve months of the date of the previous annual general meeting. Shareholders representing not less than ninety-five per cent of the paid up share capital of the Fund may also request the directors to convene a shareholders' meeting. Not less than twenty one days' notice of every annual general meeting and any meeting convened for the passing of a special resolution must be given to shareholders and fourteen days' notice must be given in the case of any other general meeting unless the auditors of the Fund and all the shareholders of the Fund entitled to attend and vote agree to shorter notice.

Two members present either in person or by proxy constitute a quorum at a general meeting.

The Fund may from time to time by ordinary resolution increase the share capital by such amount and/or number as the resolution may prescribe.

The Fund may also by ordinary resolution:

- 1) consolidate all or any of its share capital into Shares of larger amount;
- 2) subject to the provision of the Companies Act subdivide its Shares, or any of them, into Shares of smaller amount or value and provide for any of such Shares resulting from such sub-division to have, as compared with the others, any such preferred, deferred or other rights or be subject to any such restrictions as the Fund has power to attach to unissued or new Shares;
- 3) cancel any Shares which, at the date of the passing of the resolution, have not been taken or agreed to be taken by any person and reduce the amount of its authorised share capital by the amount of the Shares so cancelled; or
- 4) re-denominate the currency of any class of Shares.

Every holder of participating shares or non-participating shares present in person or by proxy who votes on a show of hands is entitled to one vote. On a poll, every holder of participating shares present in person or by proxy is entitled to one vote in respect of each share held by him and every holder of non-participating shares is entitled to one vote in respect of all non-participating shares held by him.

Shareholders may resolve to sanction an ordinary resolution or special resolution at a shareholders' meeting. An ordinary resolution of the Fund requires a simple majority of the votes cast by the shareholders voting in person or by proxy at the meeting at which the resolution is proposed. A special resolution of the Fund requires a majority of not less than seventy five per cent of the shareholders present in person or by proxy and voting in general meeting in order to pass a special resolution including a resolution to amend the Articles of Association.

Unless otherwise determined by an ordinary resolution of the Fund in general meeting, the number of Directors may not be less than one nor more than ten. Currently the Board of Directors of the Fund is composed of four Directors, being those listed in the corporate information in these financial statements.

The business of the Fund is managed by the Directors, who exercise all such powers of the Fund as are not by the Companies Act 2014 (as amended) ("Act") or by the Articles of Association of the Fund required to be exercised by the Fund in general meeting.

A Director may, and the company secretary of the Fund on the requisition of a Director will, at any time summon a meeting of the Directors. Questions arising at any meeting of the Directors are determined by a majority of votes. In the case of an equality of votes, the chairman shall not have a casting vote and the resolution shall fail. The quorum necessary for the transaction of business at a meeting of the Directors is two.

Corporate governance (continued)

The Board has adopted the voluntary Irish Funds (IF) Corporate Governance Code for Irish Domiciled Collective Investment Schemes and Management Companies, issued 14 December 2011 (the "Code"), with effect from 31 December 2012. The Board has reviewed and assessed the measures included in the Code and considers its corporate governance practices and procedures since the adoption of the Code as consistent therewith.

The Directors acknowledge that they are responsible for securing the company's compliance with the relevant obligations as set out in section 225 of the Companies Act 2014 (as amended).

The Directors confirm that:

- 1) A compliance policy document has been drawn up that sets out policies, that in our opinion are appropriate to the company, respecting compliance by the company with its relevant obligations
- 2) appropriate arrangements or structures are in place that are, in our opinion, designed to secure material compliance with the company's relevant obligations, and
- 3) during the financial year, the arrangements or structures referred to in (2) have been reviewed.

The Directors confirm that during the financial year end 31 December 2020:

- a) so far as the Directors are aware, there is no relevant audit information of which the Company's statutory auditors are unaware; and
- b) the Directors have taken all steps that ought to have been taken by the Directors in order to make themselves aware of any relevant audit information and to establish that the Company's auditors are aware of that information.

Audit Committee

The Board of Directors has decided it was not necessary to constitute an audit committee given the frequency of the meetings of the Board of Directors throughout the year and the size of the Board of Directors. Instead, it is deemed more appropriate that the entirety of the Board of Directors carry out the activities that would otherwise be carried out by an audit committee.

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

Cybersecurity risk

Cybersecurity breaches may occur allowing an unauthorised party to gain access to assets of the Portfolios, Shareholder data, or proprietary information, or may cause the Fund, the Investment Manager, the Distributor, the Administrator or the Depositary to suffer data corruption or lose operational functionality.

The Portfolios may be affected by intentional cybersecurity breaches which include unauthorised access to systems, networks, or devices (such as through "hacking" activity); infection from computer viruses or other malicious software code; and attacks that shut down, disable, slow, or otherwise disrupt operations, business processes, or website access or functionality. In addition, unintentional incidents can occur, such as the inadvertent release of confidential information (possibly resulting in the violation of applicable privacy laws). A cybersecurity breach could result in the loss or theft of Shareholder data or funds, the inability to access electronic systems, loss or theft of proprietary information or corporate data, physical damage to a computer or network system, or costs associated with system repairs. Such incidents could cause the Fund, the Investment Manager, the Distributor, the Administrator, the Depositary, or other service providers to incur regulatory penalties, reputational damage, additional compliance costs, or financial loss. Consequently, shareholders may lose some or all of their invested capital. In addition, such incidents could affect issuers in which a Portfolio invests, and thereby cause a Portfolio's investments to lose value, as a result of which investors, including the relevant Portfolio and its shareholders, could potentially lose all or a portion of their investment with that issuer.

Custody and title risk

The Depositary is under a duty to take into custody such financial instruments that can be held in custody and to hold such assets of each Portfolio of the Fund on behalf of its shareholders. The Central Bank of Ireland requires the Depositary to hold separately the non-cash assets of each Portfolio and to maintain sufficient records to clearly identify the nature and amount of all assets that it holds, the ownership of each asset and where the documents of title to such assets are physically located. When the Depositary employs a Sub-Custodian the Depositary retains responsibility for the assets of the Portfolio save where it has discharged itself of liability in accordance with the relevant EU Directive.

However, it should be noted that not all jurisdictions have the same rules and regulations as Ireland regarding the custody of assets and the recognition of the interests of a beneficial owner such as a Portfolio. Therefore, in such jurisdictions, there is a risk that if a Sub-Custodian becomes bankrupt or insolvent, the Portfolio's beneficial ownership of the assets held by such Sub-Custodian may not be recognised and consequently the creditors of the Sub-Custodian may seek to have recourse to the assets of the Portfolio. In those jurisdictions where the Portfolio's beneficial ownership of its assets is ultimately recognised, the Portfolio may suffer delay and cost in recovering those assets. The Portfolios may invest in markets where custodial and/or settlement systems are not fully developed, the assets of a Portfolio which are traded in such markets and which have been entrusted to sub-custodians, in circumstances where the use of such sub-custodians is necessary, may be exposed to risk in circumstances whereby the Depositary will have no liability.

CRS Data Protection Information Notice

The Portfolio hereby provides the following data protection information notice to all shareholders in the Portfolio either as at 31 December 2020 or at any point of time since this date.

For the avoidance of doubt, this notice applies equally to any shareholders that have ceased to hold shares in the Portfolio since 1 January 2020. Furthermore, it should be noted that this notice may be applicable to Controlling Persons of certain shareholders.

The Portfolio hereby confirm that they intend to take such steps as may be required to satisfy any obligations imposed by (i) the OECD's Standard for Automatic Exchange of Financial Account Information in Tax Matters ("the Standard"), which therein contains the Common Reporting Standard ("CRS"), as applied in Ireland by means of the relevant international legal framework and Irish tax legislation and (ii) EU Council Directive 2014/107/EU, amending Directive 2011/16/EU as regards mandatory automatic exchange information in the field of taxation ("DAC2"), as applied in Ireland by means of the relevant Irish tax legislation, so as to ensure compliance or deemed compliance (as the case may be) with the Standard/CRS and the DAC2 from 1 January 2020.

In this regard, the Manager on behalf of the Portfolio is obliged under Section 891F and Section 891G of the Irish Taxes Consolidation Act, 1997 (as amended) and regulations made pursuant to those sections to collect certain information about each shareholder's tax arrangements (and also collect information in relation to relevant Controlling Persons of specific shareholders).


In certain circumstances, the Manager on behalf of the Portfolio may be legally obliged to share this information and other financial information with respect to a shareholder's interests in the Portfolio with the Irish Revenue Commissioners (and, in particular situations, also share information in relation to relevant Controlling Persons of specific shareholders). In turn, and to the extent the account has been identified as a Reportable Account, the Irish Revenue Commissioners will exchange this information with the country of residence of the Reportable Person(s) in respect of that Reportable Account.

In particular, information that may be reported in respect of a shareholder (and relevant Controlling Persons, if applicable) includes name, address, date of birth, place of birth, account number, account balance or value at year end (or, if the account was closed during such year, the balance or value at the date of closure of the account), any payments (including redemption and dividend/interest payments) made with respect to the account during the calendar year, tax residency(ies) and tax identification number(s).

Connected party transactions

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

On behalf of the Board

A handwritten signature in black ink, appearing to be 'Z. A. C.', written over a horizontal line.

Director

A handwritten signature in black ink, appearing to be 'ROMAN DALY', written over a horizontal line.

Director

Date: 22 April 2021

**REPORT FROM THE DEPOSITARY TO THE SHAREHOLDERS
DATED 22 APRIL 2021**

For the period from 1 January 2020 to 31 December 2020 (the “**Period**”)

The Bank of New York Mellon SA/NV, Dublin Branch (the “**Depository**” “**us**”, “**we**”, or “**our**”) has enquired into the conduct of Man Funds VI plc (the “**Company**”) for the Period, in its capacity as Depository to the Company.

This report including the opinion has been prepared for and solely for the shareholders in the Company, in accordance with our role as Depository to the Company and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

Responsibilities of the Depository

Our duties and responsibilities are outlined in Regulation 34 of the of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (S.I. No 352 of 2011), as amended (the “**Regulations**”).

Our report shall state whether, in our opinion, the Company has been managed in that period in accordance with the provisions of the Company’s constitutional documentation and the Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not been so managed, we as Depository must state in what respects it has not been so managed and the steps which we have taken in respect thereof.

Basis of Depository Opinion

The Depository conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of its constitutional documentation and the appropriate regulations and (ii) otherwise in accordance with the Company’s constitutional documentation and the appropriate regulations.

Opinion

In our opinion, the Company has been managed during the Period, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the constitutional documentation and the Regulations; and
- (ii) otherwise in accordance with the provisions of the constitutional documentation and the Regulations.



For and on behalf of The Bank of New York Mellon SA/NV, Dublin Branch,
Riverside II,
Sir John Rogerson’s Quay,
Dublin 2,
Ireland.

Date: 22 April 2021

Man Funds VI plc
Statement of financial position
As at 31 December 2020



	Notes	Combined Fund US\$	#Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Assets					
Cash and cash equivalents	3	2,141,994,406	2,399	89,076,283	20,741,071
Balances with brokers	3	2,473,689,070	54,238	427,954,092	75,568,821
Due from brokers	3	55,869,617	-	1,076,077	2,199,134
Financial assets at fair value through profit or loss:					
Equities	4	1,520,906,701	-	2,545,053	145,468,187
Interest bearing securities	4	5,962,840,470	-	646,638,522	5,011,575
Derivatives	4	683,070,788	-	149,022,156	73,798,705
Subscriptions receivable		5,699,652	-	103,427	26,348
Interest receivable		13,907,701	-	606,926	-
Dividend receivable		4,550,455	-	2,669,358	586,750
Other assets	9	5,326,084	17,966	222,315	32,530
Total Assets		12,867,854,944	74,603	1,319,914,209	323,433,121
Liabilities					
Balances due to brokers	3	510,130,284	1,085	196,521,605	33,177,324
Due to brokers	3	50,838,596	-	60,921	4,376,259
Financial liabilities at fair value through profit or loss:					
Derivatives	4	394,350,237	-	69,797,252	59,877,029
Securities sold under agreement to repurchase	4	45,652,637	-	-	-
Shareholder transactions		16,492,377	-	42,486	258,057
Performance fees payable	8,9	28,061,630	95	4,425,075	557,273
Management fees payable	8,9	7,772,556	9,316	742,252	372,633
Interest payable		1,240,690	998	245,959	77,075
Dividend payable		1,670,909	-	316,660	543,932
Liquidation fees payable		5,461	4,463	-	-
Accrued expenses and other liabilities	8,9	11,747,290	58,646	965,625	322,473
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,067,962,667	74,603	273,117,835	99,562,055
Net Assets Attributable to Redeemable Participating Shareholders		11,799,892,277	-	1,046,796,374	223,871,066

Man GLG European Alpha Alternative ceased its operations on 15 July 2020.

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

Man Funds VI plc

Statement of financial position (continued)
As at 31 December 2020



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$
43,308,378	997,935,587	11,813,663	39,204,913	11,417,435	124,378,201	629,759,920
36,804,933	876,218,930	47,061,045	77,781,732	102,475,710	56,211,437	435,453,105
113,083	-	-	-	23,768,158	-	-
-	-	234,561,889	-	472,647,252	282,206,012	-
17,248,683	2,187,765,961	-	1,244,693,585	139,984,972	199,963,375	599,420,573
15,470,374	193,765,093	20,767,787	42,564,950	8,637,554	33,154,482	39,210,128
268	4,089,517	25,670	17,171	593,244	-	-
36	3,263,591	-	-	6,839	-	807
37,668	-	-	-	-	-	-
1,559	1,406,624	12,696	486,052	222,816	345,195	612,088
112,984,982	4,264,445,303	314,242,750	1,404,748,403	759,753,980	696,258,702	1,704,456,621
6,437,126	84,517,734	2,334,427	14,420,407	13,732,660	31,605,042	8,940,768
78,852	3,264,670	181,455	-	7,639,578	1,461	-
11,849,998	24,190,754	37,786,099	64,355,334	20,463,604	22,975,417	8,414,218
-	-	-	-	-	-	-
10,670	6,867,038	186,764	518,685	36,488	8,417,938	-
-	-	4	-	15,493,384	-	-
76,548	2,406,663	238,735	688,084	598,901	538,452	1,075,850
-	-	40,631	308,519	-	-	-
31,070	-	77,388	-	340,985	-	-
-	-	-	-	-	-	-
140,942	3,189,353	325,753	1,224,539	606,165	675,068	1,523,045
18,625,206	124,436,212	41,171,256	81,515,568	58,911,765	64,213,378	19,953,881
94,359,776	4,140,009,091	273,071,494	1,323,232,835	700,842,215	632,045,324	1,684,502,740

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

Man Funds VI plc

Statement of financial position (continued)
As at 31 December 2020



	Notes	Man GLG High Yield Opportunities €	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$
Assets					
Cash and cash equivalents	3	28,555,977	4,263,162	49,200,862	1,113,943
Balances with brokers	3	13,068,120	6,540,528	116,432,802	726,892
Due from brokers	3	-	139,935	27,131,222	-
Financial assets at fair value through profit or loss:					
Equities	4	10,675,127	34,162	188,126,976	-
Interest bearing securities	4	250,993,270	28,655,800	58,366,439	27,440,819
Derivatives	4	1,107,277	784,668	22,108,309	566,009
Subscriptions receivable		6,045	-	787,021	-
Interest receivable		4,212,364	174,093	460,546	27,810
Dividend receivable		-	-	111,721	-
Other assets	9	821,539	121,034	127,030	64,127
Total Assets		<u>309,439,719</u>	<u>40,713,382</u>	<u>462,852,928</u>	<u>29,939,600</u>
Liabilities					
Balances due to brokers	3	2,701,338	1,438,289	32,560,522	-
Due to brokers	3	-	162,100	30,763,620	2,657,809
Financial liabilities at fair value through profit or loss:					
Derivatives	4	6,861,402	3,462,666	8,981,496	205,382
Securities sold under agreement to repurchase	4	37,231,166	96,582	-	-
Shareholder transactions		9,014	-	28,167	-
Performance fees payable	8,9	-	438,527	4,698,505	-
Management fees payable	8,9	74,832	29,250	283,995	8,994
Interest payable		261,022	34,259	-	348
Dividend payable		-	3,121	13,886	-
Liquidation fees payable		-	-	-	-
Accrued expenses and other liabilities	8,9	1,008,827	124,790	287,018	61,429
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		<u>48,147,601</u>	<u>5,789,584</u>	<u>77,617,209</u>	<u>2,933,962</u>
Net Assets Attributable to Redeemable Participating Shareholders		<u>261,292,118</u>	<u>34,923,798</u>	<u>385,235,719</u>	<u>27,005,638</u>

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

Man Funds VI plc

Statement of financial position (continued)
As at 31 December 2020



Man GLG High Yield Opportunities DE €	##Man GLG Global Consumer Equity Alternative US\$	*Man GLG Japan Equity Alternative ¥	*Man GLG US Equity Extended US\$	*Man AHL TargetRisk Moderate US\$	*Man GLG Asia Pacific (ex-Japan) Equity Alternative US\$
11,633,456	2,625,826	218,875,457	6,254,540	11,624,979	8,003,591
2,977,810	1,388,892	301,610,167	357,025	5,608,152	-
-	-	46,949,132	99,955	-	-
8,339,792	6,355,246	1,682,633,483	63,464,965	-	-
198,476,175	5,569,075	116,036,615	1,799,388	10,748,409	-
701,453	396,124	39,694,862	4,023,838	366,204	6
-	-	-	-	-	-
3,252,612	-	-	-	10,167	-
-	-	2,795,325	6,992	-	-
100,940	121,457	14,761,836	94,244	69,685	1,012
225,482,238	16,456,620	2,423,356,877	76,100,947	28,427,596	8,004,609
695,519	22,528	764,134	182,608	10,254	-
-	-	241	610,406	-	-
1,158,858	259,383	198,028,754	2,447,715	96,348	6
-	-	-	-	-	-
-	-	-	-	-	-
-	638,648	6,338,975	-	-	-
116,537	12,935	1,874,553	3	26,192	219
71,816	909	743,559	710	-	-
-	10,622	4,773,376	31,802	-	-
-	-	-	-	-	-
215,895	52,010	5,575,915	85,571	38,675	1,091
2,258,625	997,035	218,099,507	3,358,815	171,469	1,316
223,223,613	15,459,585	2,205,257,370	72,742,132	28,256,127	8,003,293

Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

* Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced their operations on 11 May 2020, 30 September 2020, 19 October 2020 and 31 December 2020 respectively.

Approved and authorised for issue on behalf of the Board on 22 April 2021.

Director

Director

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

Man Funds VI plc
Statement of financial position
As at 31 December 2019



	Notes	Combined Fund US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Assets					
Cash and cash equivalents	3	1,624,479,590	4,682,104	85,884,835	39,767,434
Balances with brokers	3	1,135,087,796	19,802,115	162,683,782	97,785,710
Due from brokers	3	11,367,346	-	515,053	2,717,934
Financial assets at fair value through profit or loss:					
Equities	4	1,535,212,581	75,715,332	-	226,541,098
Interest bearing securities	4	3,762,662,945	-	766,566,950	52,116,080
Derivatives	4	483,458,185	2,655,856	46,326,171	101,775,076
Subscriptions receivable		30,523,114	-	377,538	7,857
Interest receivable		8,474,988	-	756,868	-
Dividend receivable		2,979,266	26,849	1,372,333	770,876
Other assets	9	5,107,345	131,234	485,808	42,006
Total Assets		<u>8,599,353,156</u>	<u>103,013,490</u>	<u>1,064,969,338</u>	<u>521,524,071</u>
Liabilities					
Balances due to brokers	3	139,779,070	499,982	4,786,613	16,590,834
Due to brokers	3	11,839,244	163,445	-	1,963,627
Financial liabilities at fair value through profit or loss:					
Derivatives	4	470,286,860	3,343,269	29,975,536	117,686,931
Securities sold under agreement to repurchase	4	21,125,126	-	-	-
Shareholder transactions		21,997,233	182,174	5,582,045	184,997
Performance fees payable	8,9	10,426,215	85,741	4,233,312	143,396
Management fees payable	8,9	6,042,178	84,783	687,379	684,997
Interest payable		1,825,491	35,190	537,994	160,592
Dividend payable		2,609,324	53,577	667,013	1,066,417
Liquidation fees payable		5,000	-	-	-
Accrued expenses and other liabilities	8,9	8,610,239	177,287	995,696	634,651
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		<u>694,545,980</u>	<u>4,625,448</u>	<u>47,465,588</u>	<u>139,116,442</u>
Net Assets Attributable to Redeemable Participating Shareholders		<u>7,904,807,176</u>	<u>98,388,042</u>	<u>1,017,503,750</u>	<u>382,407,629</u>

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

Man Funds VI plc

Statement of financial position (continued)
As at 31 December 2019



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	*#Man Numeric Market Neutral Alternative US\$	*#Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$
51,342,196	127,570,563	20,492,590	76,901	34,456	831,277,648	40,526,575
39,644,643	296,549,789	41,491,657	4	19	129,864,992	13,135,405
91,368	-	-	-	-	-	3,262,603
-	-	435,383,726	-	-	-	258,948,707
15,087,267	1,085,770,859	-	-	-	834,204,290	181,551,841
21,378,063	107,749,069	53,156,741	-	-	60,593,049	16,282,524
2,845	6,303,147	5,768	-	-	70,385	16,475
1,279	2,887,514	-	-	-	205,294	4,780
95,159	-	26,342	-	-	-	113,012
6,636	1,014,949	13,568	10,238	4,427	1,618,980	327,262
127,649,456	1,627,845,890	550,570,392	87,143	38,902	1,857,834,638	514,169,184
3,143,038	48,650,522	19,315,384	-	3	16,298,254	7,749,340
92,685	1,904	-	-	-	-	7,312
20,864,171	25,843,769	46,182,623	-	-	125,828,792	16,343,102
-	-	-	-	-	-	-
699	10,397,728	85,384	-	-	80,346	3,423,940
734,815	-	6,573	-	-	-	3,319,905
93,948	923,583	447,218	-	-	900,686	381,527
24,807	-	256,341	7,104	-	414,685	-
79,835	-	298,640	-	-	-	7,735
-	-	-	5,000	-	-	-
143,956	1,334,567	603,901	75,039	38,899	2,072,764	490,470
25,177,954	87,152,073	67,196,064	87,143	38,902	145,595,527	31,723,331
102,471,502	1,540,693,817	483,374,328	-	-	1,712,239,111	482,445,853

*# Man Numeric Market Neutral Alternative and Man GLG Unconstrained Emerging Equity ceased their operations on 17 September 2019 and 7 February 2019 respectively.

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

Man Funds VI plc

Statement of financial position (continued)
As at 31 December 2019



	Notes	+Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	*Man GLG High Yield Opportunities €
Assets					
Cash and cash equivalents	3	61,164	29,436,376	315,439,371	495,470
Balances with brokers	3	1	53,725,067	175,647,942	2,447,039
Due from brokers	3	-	-	4,148,341	-
Financial assets at fair value through profit or loss:					
Equities	4	-	405,479,603	-	-
Interest bearing securities	4	-	170,678,538	92,442,044	184,092,126
Derivatives	4	-	24,649,288	2,768,494	4,455,566
Subscriptions receivable		-	3,515,894	-	88,116
Interest receivable		-	-	8,190	2,997,627
Dividend receivable		-	-	-	-
Other assets	9	-	524,752	128,398	266,784
Total Assets		<u>61,165</u>	<u>688,009,518</u>	<u>590,582,780</u>	<u>194,842,728</u>
Liabilities					
Balances due to brokers	3	14,441	10,720,692	248,166	1,956,293
Due to brokers	3	-	3,634	4,265,142	-
Financial liabilities at fair value through profit or loss:					
Derivatives	4	-	38,797,617	7,049,415	1,923,495
Securities sold under agreement to repurchase	4	-	-	-	10,172,541
Shareholder transactions		-	12,774	-	145,917
Performance fees payable	8,9	332	6,236	-	-
Management fees payable	8,9	-	980,887	317,111	47,945
Interest payable		900	-	-	84,445
Dividend payable		-	-	-	-
Liquidation fees payable		-	-	-	-
Accrued expenses and other liabilities	8,9	45,492	722,004	247,363	198,840
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		<u>61,165</u>	<u>51,243,844</u>	<u>12,127,197</u>	<u>14,529,476</u>
Net Assets Attributable to Redeemable Participating Shareholders		<u>-</u>	<u>636,765,674</u>	<u>578,455,583</u>	<u>180,313,252</u>

+ Man NewSmith UK Equity Alternative ceased operations on 21 March 2019.

* Man GLG High Yield Opportunities commenced operations on 16 January 2019.

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

Man Funds VI plc

Statement of financial position (continued)
As at 31 December 2019



*Man GLG Credit Multi- Strategy Alternative US\$	*Man GLG Event Driven Alternative US\$	*Man GLG Global Debt Total Return US\$	*Man GLG High Yield Opportunities DE €	**, *Man GLG Global Consumer Equity Alternative US\$
931,843	26,761,913	4,112,330	8,600,851	-
4,848,389	23,378,862	174,892	1,141,021	-
-	131,811	-	-	-
65,820	42,717,376	-	-	-
35,514,340	13,459,071	7,446,270	40,816,765	-
2,316,098	3,919,263	256,177	249,187	-
-	1	-	-	20,000,000
306,382	531	22,822	597,471	-
-	28,013	-	-	-
169,267	67,094	54,245	25,249	-
44,152,139	110,463,935	12,066,736	51,430,544	20,000,000
329,422	3,217,298	-	-	-
-	3,235,304	1,845,625	-	-
3,142,794	2,038,105	84,240	648,328	-
9,706,449	-	-	-	-
-	14,868	-	-	-
174,208	317,735	-	-	-
25,689	55,977	3,417	25,670	-
49,497	-	-	11,736	-
3,124	42,555	-	-	-
-	-	-	-	-
85,944	108,261	60,567	34,354	-
13,517,127	9,030,103	1,993,849	720,088	-
30,635,012	101,433,832	10,072,887	50,710,456	20,000,000

* Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE and Man GLG Global Consumer Equity Alternative launched on 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

** Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

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

Man Funds VI plc

Statement of changes in net assets
For the year ended 31 December 2020



	Note	Combined Fund US\$	#Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		7,904,807,176	98,388,042	1,017,503,750	382,407,629
Issues~	10	6,459,717,475	1,712,376	236,250,583	62,197,840
Redemptions~	10	(3,632,741,947)	(97,363,282)	(283,392,222)	(229,449,946)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		1,068,109,573	(2,737,136)	76,434,263	8,715,543
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		<u>11,799,892,277</u>	<u>-</u>	<u>1,046,796,374</u>	<u>223,871,066</u>

	Note	Man GLG High Yield Opportunities €	Man GLG Credit Multi-Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		180,313,252	30,635,012	101,433,832	10,072,887
Issues~	10	105,560,028	1,350,000	323,234,806	16,952,511
Redemptions~	10	(46,877,608)	(1,124,352)	(86,489,599)	(1,953,354)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		22,296,446	4,063,138	47,056,680	1,933,594
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		<u>261,292,118</u>	<u>34,923,798</u>	<u>385,235,719</u>	<u>27,005,638</u>

Man GLG European Alpha Alternative ceased its operations on 15 July 2020.

~Includes non-cash transaction relating to switches in/out between share classes effective during the year/period.

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

Man Funds VI plc

Statement of changes in net assets (continued)
For the year ended 31 December 2020



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$
102,471,502	1,540,693,817	483,374,328	1,712,239,111	482,445,853	636,765,674	578,455,583
85,548,068	2,986,266,945	35,972,992	166,977,168	465,993,373	405,939,266	1,057,085,998
(78,290,000)	(759,338,801)	(229,776,785)	(722,540,954)	(352,688,181)	(364,031,268)	(92,633,563)
(15,369,794)	372,387,130	(16,499,041)	166,557,510	105,091,170	(46,628,348)	141,594,722
<u>94,359,776</u>	<u>4,140,009,091</u>	<u>273,071,494</u>	<u>1,323,232,835</u>	<u>700,842,215</u>	<u>632,045,324</u>	<u>1,684,502,740</u>
Man GLG High Yield Opportunities DE €	##Man GLG Global Consumer Equity Alternative US\$	*Man GLG Japan Equity Alternative ¥	*Man GLG US Equity Extended US\$	*Man AHL TargetRisk Moderate US\$	*Man GLG Asia Pacific (ex-Japan) Equity Alternative US\$	
50,710,456	20,000,000	-	-	-	-	
178,399,940	3,283	2,217,238,320	132,652,746	47,525,832	8,003,425	
(22,735,846)	(8,300,000)	(7,270,570)	(66,540,326)	(20,174,527)	-	
16,849,063	3,756,302	(4,710,380)	6,629,712	904,822	(132)	
<u>223,223,613</u>	<u>15,459,585</u>	<u>2,205,257,370</u>	<u>72,742,132</u>	<u>28,256,127</u>	<u>8,003,293</u>	

Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

* Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced their operations on 11 May 2020, 30 September 2020, 19 October 2020 and 31 December 2020 respectively.

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

Man Funds VI plc

Statement of changes in net assets
For the year ended 31 December 2019



	Note	Combined Fund US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		7,795,320,200	114,678,305	801,377,432	827,958,242
Issues~	10	4,384,472,397	43,236,996	508,557,283	145,151,900
Redemptions~	10	(4,453,373,611)	(60,867,965)	(312,253,057)	(584,122,332)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		178,388,190	1,340,706	19,822,092	(6,580,181)
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		<u>7,904,807,176</u>	<u>98,388,042</u>	<u>1,017,503,750</u>	<u>382,407,629</u>
	Note	*Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	**Man GLG High Yield Opportunities €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		107,971,961	312,040,793	15,282,022	-
Issues~	10	-	424,798,341	572,781,261	197,687,586
Redemptions~	10	(107,275,089)	(109,833,397)	(22,050,968)	(35,760,377)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		(696,872)	9,759,937	12,443,268	18,386,043
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		<u>-</u>	<u>636,765,674</u>	<u>578,455,583</u>	<u>180,313,252</u>

~Includes non-cash transaction relating to switches in/out between share classes effective during the year/period.

* Man NewSmith UK Equity Alternative ceased operations on 21 March 2019.

** Man GLG High Yield Opportunities commenced operations on 16 January 2019.

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

Man Funds VI plc

Statement of changes in net assets (continued)
For the year ended 31 December 2019



Man AHL Multi-Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$	#Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$
94,840,215	610,853,628	640,926,183	21,624,877	58,851,080	3,354,723,696	358,627,588
22,327,043	857,273,018	246,696,636	422,098	-	614,124,664	286,178,590
(18,943,352)	(159,311,217)	(408,572,077)	(20,028,664)	(60,658,802)	(2,098,008,306)	(175,879,891)
4,247,596	231,878,388	4,323,586	(2,018,311)	1,807,722	(158,600,943)	13,519,566
<u>102,471,502</u>	<u>1,540,693,817</u>	<u>483,374,328</u>	<u>-</u>	<u>-</u>	<u>1,712,239,111</u>	<u>482,445,853</u>
*Man GLG Credit Multi-Strategy Alternative US\$	*Man GLG Event Driven Alternative US\$	*Man GLG Global Debt Total Return US\$	*Man GLG High Yield Opportunities DE €	##Man GLG Global Consumer Equity Alternative US\$		
-	-	-	-	-		
33,861,856	123,083,899	16,001,120	50,001,000	20,000,000		
(4,030,317)	(23,521,176)	(6,000,000)	-	-		
803,473	1,871,109	71,767	709,456	-		
<u>30,635,012</u>	<u>101,433,832</u>	<u>10,072,887</u>	<u>50,710,456</u>	<u>20,000,000</u>		

Man Numeric Market Neutral Alternative and Man GLG Unconstrained Emerging Equity ceased their operations on 17 September 2019 and 7 February 2019 respectively.

*Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE and Man GLG Global Consumer Equity Alternative launched on 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

##Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

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

Man Funds VI plc

Statement of comprehensive income
For the year ended 31 December 2020



	Notes	Combined Fund US\$	#Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	1,085,695,566	(2,206,313)	102,492,070	19,742,307
Expense reimbursement	9	12,070,599	75,306	821,604	4,666
Other income		<u>583,651</u>	<u>20,002</u>	<u>73,876</u>	<u>253,170</u>
		<u>1,098,349,816</u>	<u>(2,111,005)</u>	<u>103,387,550</u>	<u>20,000,143</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	<u>149,387,926</u>	-	-	-
		<u>149,387,926</u>	-	-	-
Expenses					
Management fees	8,9	79,950,499	389,904	8,966,762	5,734,365
Administration fees	8,9	29,160,897	113,784	3,244,129	898,073
Performance fees	8,9	41,909,764	2,658	11,646,721	1,619,657
Research fees	9	1,462,254	-	-	1,065,487
Other expenses	2 (p)	2,968,102	83,162	109,053	215,750
Depositary fees	8	2,013,806	19,606	146,761	245,669
Legal fees		506,677	3,700	24,172	21,187
Audit fees	17	215,088	6,270	14,158	7,613
Directors' fees	8,9	53,676	983	7,694	2,062
Transaction and brokerage costs		52,154	-	-	-
Liquidation expenses		<u>5,096</u>	<u>4,464</u>	-	-
		<u>158,298,013</u>	<u>624,531</u>	<u>24,159,450</u>	<u>9,809,863</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		<u>17,328,402</u>	-	<u>2,634,610</u>	<u>611,020</u>
		<u>17,328,402</u>	-	<u>2,634,610</u>	<u>611,020</u>
Withholding tax		<u>4,001,754</u>	<u>1,600</u>	<u>159,227</u>	<u>863,717</u>
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u><u>1,068,109,573</u></u>	<u><u>(2,737,136)</u></u>	<u><u>76,434,263</u></u>	<u><u>8,715,543</u></u>

All recognised gains and losses for the year/period arose solely from continuing operations except for those that ceased operations during the year/period.

Man GLG European Alpha Alternative ceased its operations on 15 July 2020.

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2020



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$
(13,276,920)	398,636,288	(11,457,044)	179,253,067	129,837,715	(36,908,697)	154,414,831
-	3,896,016	-	1,807,696	463,588	1,243,439	1,837,035
8,657	-	61,305	-	-	-	-
(13,268,263)	402,532,304	(11,395,739)	181,060,763	130,301,303	(35,665,258)	156,251,866
-	-	-	-	-	-	-
-	-	-	-	-	-	-
1,288,254	20,704,017	3,839,336	9,028,177	5,062,295	6,722,101	10,091,025
370,439	8,317,403	1,099,338	4,408,745	1,506,572	1,843,900	4,053,476
857	-	64,264	591,552	17,808,689	-	-
-	-	-	-	-	-	-
130,276	592,557	136,885	295,833	139,245	229,933	256,918
35,813	419,647	77,307	126,312	80,543	360,713	197,302
8,827	73,230	7,647	27,480	11,176	23,217	30,364
8,756	28,210	8,430	12,626	10,495	12,169	22,579
1,311	10,110	2,461	7,717	2,607	3,298	5,480
29,852	-	-	4,811	-	11,999	-
-	-	-	-	-	-	-
1,874,385	30,145,174	5,235,668	14,503,253	24,621,622	9,207,330	14,657,144
-	-	-	-	-	-	-
-	-	-	-	-	-	-
227,146	-	(132,366)	-	588,511	1,755,760	-
(15,369,794)	372,387,130	(16,499,041)	166,557,510	105,091,170	(46,628,348)	141,594,722

All recognised gains and losses for the year/period arose solely from continuing operations except for those that ceased operations during the year/period.

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2020



	Notes	Man GLG High Yield Opportunities €	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	26,923,934	4,915,091	54,539,858	2,007,364
Expense reimbursement	9	373,168	166,454	280,599	99,433
Other income		49,031	7,585	518	-
		<u>27,346,133</u>	<u>5,089,130</u>	<u>54,820,975</u>	<u>2,106,797</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	-	-	-	-
		-	-	-	-
Expenses					
Management fees	8,9	671,556	317,358	1,405,108	48,940
Administration fees	8,9	583,184	89,616	529,592	34,993
Performance fees	8,9	-	438,527	5,196,927	-
Research fees	9	-	-	219,762	-
Other expenses	2 (p)	108,940	95,606	124,922	67,234
Depositary fees	8	46,299	34,015	40,097	(844)
Legal fees		94,412	35,037	29,226	14,642
Audit fees	17	9,038	8,522	11,689	7,381
Directors' fees	8,9	1,421	887	1,300	801
Transaction and brokerage costs		-	5,436	-	56
Liquidation expenses		-	-	-	-
		<u>1,514,850</u>	<u>1,025,004</u>	<u>7,558,623</u>	<u>173,203</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		3,476,688	-	-	-
		<u>3,476,688</u>	-	-	-
Withholding tax		58,149	988	205,672	-
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u>22,296,446</u>	<u>4,063,138</u>	<u>47,056,680</u>	<u>1,933,594</u>

All recognised gains and losses for the year/period arose solely from continuing operations except for those that ceased operations during the year/period.

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2020



Man GLG High Yield Opportunities DE €	##Man GLG Global Consumer Equity Alternative US\$	*Man GLG Japan Equity Alternative ¥	*Man GLG US Equity Extended US\$	*Man AHL TargetRisk Moderate US\$	*Man GLG Asia Pacific (ex-Japan) Equity Alternative US\$
26,432,742	4,988,961	18,797,152	6,759,421	944,362	166
291,719	180,916	9,681,209	59,953	39,467	404
28,734	1,485	292	10	-	-
26,753,195	5,171,362	28,478,653	6,819,384	983,829	570
-	-	-	-	-	-
-	-	-	-	-	-
1,083,947	203,367	12,112,210	48,841	30,111	219
532,955	60,967	3,564,910	49,351	14,143	66
-	938,323	6,338,975	-	-	-
-	16,485	607,405	4,072	-	22
56,864	105,467	6,078,990	26,603	19,578	274
36,051	17,878	1,865,572	6,837	4,519	57
18,592	39,886	1,024,509	3,782	3,013	42
7,779	7,511	789,272	7,408	7,487	20
1,297	743	6	-	156	2
-	-	-	-	-	-
-	-	-	-	-	-
1,737,485	1,390,627	32,381,849	146,894	79,007	702
8,130,296	-	-	-	-	-
8,130,296	-	-	-	-	-
36,351	24,433	807,184	42,778	-	-
16,849,063	3,756,302	(4,710,380)	6,629,712	904,822	(132)

All recognised gains and losses for the year/period arose solely from continuing operations except for those that ceased operations during the year/period.

Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

* Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced their operations on 11 May 2020, 30 September 2020, 19 October 2020 and 31 December 2020 respectively.

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

Man Funds VI plc

Statement of comprehensive income
For the year ended 31 December 2019



	Notes	Combined Fund US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	275,611,244	2,957,539	42,648,864	10,260,846
Expense reimbursement	9	8,966,669	264,820	831,430	-
Other income		<u>450,843</u>	<u>17,839</u>	<u>10,077</u>	<u>265,039</u>
		<u>285,028,756</u>	<u>3,240,198</u>	<u>43,490,371</u>	<u>10,525,885</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	<u>17,836,359</u>	-	-	-
		<u>17,836,359</u>	-	-	-
Expenses					
Management fees	8,9	65,150,666	1,172,031	7,327,319	10,632,978
Administration fees	8,9	22,830,427	337,428	2,847,017	1,595,051
Performance fees	8,9	22,418,863	88,943	12,739,664	151,045
Research fees	9	2,324,392	-	-	2,060,118
Other expenses		2,704,291	106,006	144,563	371,758
Depositary fees	8	2,112,557	89,919	165,033	324,477
Legal fees		287,815	7,636	16,718	19,869
Audit fees	17	200,049	13,360	20,847	7,667
Directors' fees	8,9	50,378	1,490	5,219	3,721
Transaction and brokerage costs		61,965	-	-	-
Liquidation expenses		<u>(1,616)</u>	-	-	-
		<u>118,139,787</u>	<u>1,816,813</u>	<u>23,266,380</u>	<u>15,166,684</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		<u>2,242,011</u>	-	<u>31,672</u>	<u>533,020</u>
		<u>2,242,011</u>	-	<u>31,672</u>	<u>533,020</u>
Withholding tax		<u>4,095,127</u>	<u>82,679</u>	<u>370,227</u>	<u>1,406,362</u>
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u>178,388,190</u>	<u>1,340,706</u>	<u>19,822,092</u>	<u>(6,580,181)</u>

All recognised gains and losses for the year/period arose solely from continuing operations except for those that ceased operations during the year/period.

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2019



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$	#Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$
7,424,123	241,376,062	12,516,576	(1,790,132)	1,946,148	(136,353,663)	22,638,346
-	1,665,880	-	63,454	97,569	3,650,900	466,292
-	-	78,395	-	-	1	-
<u>7,424,123</u>	<u>243,041,942</u>	<u>12,594,971</u>	<u>(1,726,678)</u>	<u>2,043,717</u>	<u>(132,702,762)</u>	<u>23,104,638</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
1,021,289	7,321,478	6,180,157	181,213	21,613	16,724,758	4,171,498
276,255	3,262,988	1,816,867	40,848	7,887	7,974,399	1,297,981
1,473,984	-	238,922	-	-	48	3,485,399
-	-	-	-	-	-	-
94,515	310,143	163,535	67,193	142,308	505,753	162,813
30,430	192,629	150,652	10,727	24,477	598,119	87,137
9,718	42,621	13,122	(49)	1,258	55,299	15,572
12,410	23,757	10,123	(2,863)	11,188	4,589	16,091
1,436	6,243	3,944	1,064	-	15,350	3,114
28,803	3,695	-	-	-	19,866	-
-	-	-	(6,500)	-	-	-
<u>2,948,840</u>	<u>11,163,554</u>	<u>8,577,322</u>	<u>291,633</u>	<u>208,731</u>	<u>25,898,181</u>	<u>9,239,605</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
227,687	-	(305,937)	-	27,264	-	345,467
<u>4,247,596</u>	<u>231,878,388</u>	<u>4,323,586</u>	<u>(2,018,311)</u>	<u>1,807,722</u>	<u>(158,600,943)</u>	<u>13,519,566</u>

All recognised gains and losses for the year/period arose solely from continuing operations except for those that ceased operations during the year/period.

Man Numeric Market Neutral Alternative and Man GLG Unconstrained Emerging Equity ceased their operations on 17 September 2019 and 7 February 2019 respectively.

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2019



	Notes	#Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	*Man GLG High Yield Opportunities €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	(344,888)	16,671,972	13,242,825	20,435,514
Expense reimbursement	9	30,470	903,385	184,500	238,485
Other income		13,218	624	-	14,000
		<u>(301,200)</u>	<u>17,575,981</u>	<u>13,427,325</u>	<u>20,687,999</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	-	-	-	-
		-	-	-	-
Expenses					
Management fees	8,9	296,166	4,299,874	630,900	374,299
Administration fees	8,9	51,758	1,284,306	250,382	330,025
Performance fees	8,9	-	89,588	-	-
Research fees	9	-	-	-	-
Other expenses		35,224	213,400	53,516	63,441
Depository fees	8	3,564	226,112	15,356	32,601
Legal fees		2,474	23,231	20,264	23,594
Audit fees	17	8,319	15,844	12,503	7,038
Directors' fees	8,9	-	2,496	1,136	1,347
Transaction and brokerage costs		-	9,303	-	229
Liquidation expenses		3,826	-	-	-
		<u>401,331</u>	<u>6,164,154</u>	<u>984,057</u>	<u>832,574</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		-	-	-	1,433,500
		-	-	-	1,433,500
Withholding tax		(5,659)	1,651,890	-	35,882
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u>(696,872)</u>	<u>9,759,937</u>	<u>12,443,268</u>	<u>18,386,043</u>

All recognised gains and losses for the year/period arose solely from continuing operations except for those that ceased operations during the year/period.

Man NewSmith UK Equity Alternative ceased operations on 21 March 2019.

* Man GLG High Yield Opportunities commenced operations on 16 January 2019.

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2019



*Man GLG Credit Multi- Strategy Alternative US\$	*Man GLG Event Driven Alternative US\$	*Man GLG Global Debt Total Return US\$	*Man GLG High Yield Opportunities DE €	**, *Man GLG Global Consumer Equity Alternative US\$
1,257,271	2,569,872	98,056	745,875	-
121,299	67,094	54,245	25,249	-
350	-	-	-	-
<u>1,378,920</u>	<u>2,636,966</u>	<u>152,301</u>	<u>771,124</u>	<u>-</u>
-	-	-	-	-
-	-	-	-	-
225,900	218,363	16,936	27,314	-
66,093	73,685	12,702	13,656	-
184,067	385,913	-	-	-
-	18,028	-	-	-
62,473	31,925	30,237	10,288	-
18,298	13,237	8,960	2,461	-
12,855	5,232	4,275	1,019	-
6,809	4,572	7,404	6,930	-
1,119	-	-	-	-
22	-	20	-	-
-	-	-	-	-
<u>577,636</u>	<u>750,955</u>	<u>80,534</u>	<u>61,668</u>	<u>-</u>
-	-	-	-	-
-	-	-	-	-
(2,189)	14,902	-	-	-
<u>803,473</u>	<u>1,871,109</u>	<u>71,767</u>	<u>709,456</u>	<u>-</u>

All recognised gains and losses for the year/period arose solely from continuing operations except for those that ceased operations during the year/period.

* Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE and Man GLG Global Consumer Equity Alternative launched on 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

** Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

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

Man Funds VI plc

Statement of cash flows
For the year ended 31 December 2020



	Combined Fund US\$	#Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	1,068,109,573	(2,737,136)	76,434,263	8,715,543
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in balances with brokers - collateral	(262,851,540)	1,410,474	(98,639,530)	6,226,329
(Increase)/decrease in due from brokers	(44,502,271)	-	(561,024)	518,800
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	14,305,880	75,715,332	(2,545,053)	81,072,911
Interest bearing securities	(2,200,177,525)	-	119,928,428	47,104,505
Derivatives	(275,549,226)	(687,413)	(62,874,269)	(29,833,531)
(Increase)/decrease in interest receivable	(5,432,713)	-	149,942	-
(Increase)/decrease in dividend receivable	(1,571,189)	26,849	(1,297,025)	184,126
(Increase)/decrease in other assets	(218,739)	113,268	263,493	9,476
Increase/(decrease) in balances due to brokers - collateral	144,601,532	(69)	88,382,080	(1,004,593)
Increase/(decrease) in due to brokers	38,999,352	(163,445)	60,921	2,412,632
Increase/(decrease) in securities sold under agreement to repurchase	24,527,511	-	-	-
Increase/(decrease) in performance fees payable	17,635,415	(85,646)	191,763	413,877
Increase/(decrease) in management fees payable	1,730,378	(75,467)	54,873	(312,364)
(Decrease)/increase in interest payable	(584,801)	(34,192)	(292,035)	(83,517)
(Decrease)/increase in dividend payable	(938,415)	(53,577)	(350,353)	(522,485)
Increase/(decrease) in liquidation fees payable	461	4,463	-	-
Increase/(decrease) in accrued expenses and other liabilities	3,137,051	(118,641)	(30,071)	(312,178)
Net cash provided by/(used in) operating activities	(1,478,779,266)	73,314,800	118,876,403	114,589,531
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	6,484,540,936	1,712,376	228,596,399	56,439,638
Redemption of Redeemable Participating Shares~	(3,638,246,802)	(97,545,456)	(281,003,486)	(223,637,175)
Net cash provided by/(used in) financing activities	2,846,294,134	(95,833,080)	(52,407,087)	(167,197,537)
Net increase/(decrease) in cash and cash equivalents	1,367,514,868	(22,518,280)	66,469,316	(52,608,006)
Cash and cash equivalents at the beginning of the year/period	2,385,104,327	22,573,832	227,258,995	76,655,817
Cash and cash equivalents at the end of the year/period	3,752,619,195	55,552	293,728,311	24,047,811
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	2,141,994,406	2,399	89,076,283	20,741,071
Balances with brokers - without collateral	1,870,261,799	54,238	308,358,438	30,530,631
Balances due to brokers - without collateral	(259,637,010)	(1,085)	(103,706,410)	(27,223,891)
Cash and cash equivalents at the end of the year/period	3,752,619,195	55,552	293,728,311	24,047,811
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	68,661,035	286,724	33,331,986	15,271,419
Dividend paid on short securities	(37,319,642)	(374,629)	(9,318,526)	(12,434,339)
Interest received (net of withholding tax)	151,862,743	30,325	4,298,413	(356,010)
Interest paid	(34,076,534)	(342,335)	(5,704,206)	(4,554,966)
Cash dividends paid to shareholders	(17,328,402)	-	(2,634,610)	(611,020)

Man GLG European Alpha Alternative ceased its operations on 15 July 2020.

~Excludes non-cash transaction relating to switches in/out between share classes effective during the year/period.

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2020



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	*#Man Numeric Market Neutral Alternative US\$	*#Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$
(15,369,794)	372,387,130	(16,499,041)	-	-	166,557,510	105,091,170
1,205,056 (21,715)	(32,637,429) -	3,121,388 -	- -	- -	52,083,260 -	(33,647,407) (20,505,555)
-	-	200,821,837	-	-	-	(213,698,545)
(2,161,416)	(1,101,995,102)	-	-	-	(410,489,295)	41,566,869
(3,106,484)	(87,669,039)	23,992,430	-	-	(43,445,359)	11,765,472
1,243	(376,077)	-	-	-	205,294	(2,059)
57,491	-	26,342	-	-	-	113,012
5,077	(391,675)	872	10,238	4,427	1,132,928	104,446
756,830	24,271,355	(5,788,421)	-	-	(1,253,060)	20,398
(13,833)	3,262,766	181,455	-	-	-	7,632,266
-	-	-	-	-	-	-
(734,815)	-	(6,569)	-	-	-	12,173,479
(17,400)	1,483,080	(208,483)	-	-	(212,602)	217,374
(24,807)	-	(215,710)	(7,104)	-	(106,166)	-
(48,765)	-	(221,252)	-	-	-	333,250
-	-	-	(5,000)	-	-	-
(3,014)	1,854,786	(278,148)	(75,039)	(38,899)	(848,225)	115,695
(19,476,346)	(819,810,205)	204,926,700	(76,905)	(34,472)	(236,375,715)	(88,720,135)
85,550,645	2,986,175,927	35,953,090	-	-	166,712,172	463,562,681
(78,280,029)	(760,564,843)	(229,675,405)	-	-	(721,784,405)	(354,221,710)
7,270,616	2,225,611,084	(193,722,315)	-	-	(555,072,233)	109,340,971
(12,205,730)	1,405,800,879	11,204,385	(76,905)	(34,472)	(791,447,948)	20,620,836
76,938,132	407,336,401	10,323,486	76,905	34,472	830,652,805	53,012,400
64,732,402	1,813,137,280	21,527,871	-	-	39,204,857	73,633,236
43,308,378	997,935,587	11,813,663	-	-	39,204,913	11,417,435
25,161,148	827,491,506	11,739,947	-	-	-	68,828,303
(3,737,124)	(12,289,813)	(2,025,739)	-	-	(56)	(6,612,502)
64,732,402	1,813,137,280	21,527,871	-	-	39,204,857	73,633,236
1,752,643	-	2,875,074	-	-	-	1,602,719
(1,155,135)	-	(4,357,586)	-	-	-	(3,151,257)
2,770,754	59,908,425	311,010	-	-	12,035,354	1,598,462
(671,492)	1,387,068	(4,403,660)	(7,104)	-	(7,124,738)	(463,828)
-	-	-	-	-	-	-

*# Man Numeric Market Neutral Alternative and Man GLG Unconstrained Emerging Equity ceased their operations on 17 September 2019 and 7 February 2019 respectively.

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2020



	+Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	-	(46,628,348)	141,594,722	22,296,446
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in balances with brokers - collateral	-	(12,065,066)	(22,623,556)	(9,745,349)
(Increase)/decrease in due from brokers	-	-	4,148,341	-
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	123,273,591	-	(10,675,127)
Interest bearing securities	-	(29,284,837)	(506,978,529)	(66,901,144)
Derivatives	-	(24,327,394)	(35,076,831)	8,286,196
(Increase)/decrease in interest receivable	-	-	7,383	(1,214,737)
(Increase)/decrease in dividend receivable	-	-	-	-
(Increase)/decrease in other assets	-	179,557	(483,690)	(554,755)
Increase/(decrease) in balances due to brokers - collateral	-	2,514,546	-	(1,789,520)
Increase/(decrease) in due to brokers	-	(2,173)	(4,265,142)	-
Increase/(decrease) in securities sold under agreement to repurchase	-	-	-	27,058,625
Increase/(decrease) in performance fees payable	(332)	(6,236)	-	-
Increase/(decrease) in management fees payable	-	(442,435)	758,739	26,887
(Decrease)/increase in interest payable	(900)	-	-	176,577
(Decrease)/increase in dividend payable	-	-	-	-
Increase/(decrease) in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	(45,492)	(46,936)	1,275,682	809,987
Net cash operating activities	(46,724)	13,164,269	(421,642,881)	(32,225,914)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	-	409,455,160	1,057,085,998	105,641,835
Redemption of Redeemable Participating Shares~	-	(355,626,104)	(92,633,563)	(47,014,247)
Net cash provided by/(used in) financing activities	-	53,829,056	964,452,435	58,627,588
Net increase/(decrease) in cash and cash equivalents	(46,724)	66,993,325	542,809,554	26,401,674
Cash and cash equivalents at the beginning of the year/period	46,724	71,627,543	465,820,395	461,456
Cash and cash equivalents at the end of the year/period	-	138,620,868	1,008,629,949	26,863,130
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	-	124,378,201	629,759,920	28,555,977
Balances with brokers - without collateral	-	33,056,930	387,810,797	888,985
Balances due to brokers - without collateral	-	(18,814,263)	(8,940,768)	(2,581,832)
Cash and cash equivalents at the end of the year/period	-	138,620,868	1,008,629,949	26,863,130
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	-	-	86,614
Dividend paid on short securities	-	-	-	-
Interest received (net of withholding tax)	-	3,677,376	37,979,333	12,122,728
Interest paid	(900)	(5,243,741)	(208,313)	(772,388)
Cash dividends paid to shareholders	-	-	-	(3,476,688)

~Excludes non-cash transaction relating to switches in/out between share classes effective during the year/period.

+ Man NewSmith UK Equity Alternative ceased operations on 21 March 2019.

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2020



Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €	##Man GLG Global Consumer Equity Alternative US\$	*Man GLG Japan Equity Alternative ¥	*Man GLG US Equity Extended US\$
4,063,138	47,056,680	1,933,594	16,849,063	3,756,302	(4,710,380)	6,629,712
(30,669) (139,935)	(63,325,775) (26,999,411)	(529,903) -	(1,836,787) -	(1,289,244) -	(300,008,307) (46,949,132)	(357,025) (99,955)
31,658	(145,409,600)	-	(8,339,792)	(6,355,246)	(1,682,633,483)	(63,464,965)
6,858,540	(44,907,368)	(19,994,549)	(157,659,410)	(5,569,075)	(116,036,615)	(1,799,388)
1,851,302	(11,245,655)	(188,690)	58,264	(136,741)	158,333,892	(1,576,123)
132,289	(460,015)	(4,988)	(2,655,141)	-	-	-
-	(83,708)	-	-	-	(2,795,325)	(6,992)
48,233	(59,936)	(9,882)	(75,691)	(121,457)	(14,761,836)	(94,244)
882,739	4,560,061	-	680,019	-	-	-
162,100	27,528,316	812,184	-	-	241	610,406
(9,609,867)	-	-	-	-	-	-
264,319	4,380,770	-	-	638,648	6,338,975	-
3,561	228,018	5,577	90,867	12,935	1,874,553	3
(15,238)	-	348	60,080	909	743,559	710
(3)	(28,669)	-	-	10,622	4,773,376	31,802
-	-	-	-	-	-	-
<u>38,846</u>	<u>178,757</u>	<u>862</u>	<u>181,541</u>	<u>52,010</u>	<u>5,575,915</u>	<u>85,571</u>
<u>4,541,013</u>	<u>(208,587,535)</u>	<u>(17,975,447)</u>	<u>(152,646,987)</u>	<u>(9,000,337)</u>	<u>(1,990,254,567)</u>	<u>(60,040,488)</u>
1,350,000	322,447,786	16,952,511	178,399,940	20,003,283	2,217,238,320	66,112,420
(1,124,352)	(86,476,300)	(1,953,354)	(22,735,846)	(8,300,000)	(7,270,570)	-
<u>225,648</u>	<u>235,971,486</u>	<u>14,999,157</u>	<u>155,664,094</u>	<u>11,703,283</u>	<u>2,209,967,750</u>	<u>66,112,420</u>
4,766,661	27,383,951	(2,976,290)	3,017,107	2,702,946	219,713,183	6,071,932
<u>1,154,197</u>	<u>40,058,297</u>	<u>4,112,330</u>	<u>8,600,851</u>	<u>-</u>	<u>-</u>	<u>-</u>
<u>5,920,858</u>	<u>67,442,248</u>	<u>1,136,040</u>	<u>11,617,958</u>	<u>2,702,946</u>	<u>219,713,183</u>	<u>6,071,932</u>
4,263,162	49,200,862	1,113,943	11,633,456	2,625,826	218,875,457	6,254,540
1,940,985	46,241,847	22,097	2	99,648	1,601,860	-
(283,289)	(28,000,461)	-	(15,500)	(22,528)	(764,134)	(182,608)
<u>5,920,858</u>	<u>67,442,248</u>	<u>1,136,040</u>	<u>11,617,958</u>	<u>2,702,946</u>	<u>219,713,183</u>	<u>6,071,932</u>
5,062	2,964,802	-	107,250	63,890	10,426,926	111,885
(99,351)	(1,085,269)	-	-	(153,511)	(9,384,762)	(108,814)
1,298,019	1,883,270	339,055	8,660,114	86,782	(292,797)	272
(672,852)	(1,178,233)	(32,649)	(884,044)	87	(4,338,888)	(27,645)
-	-	-	(8,130,296)	-	-	-

Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

* Man GLG Japan Equity Alternative and Man GLG US Equity Extended commenced their operations on 11 May 2020 and 30 September 2020.

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2020



	##Man AHL TargetRisk Moderate US\$	##Man GLG Asia Pacific (ex-Japan) Equity Alternative US\$
Cash flows from operating activities:		
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	904,822	(132)
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:		
(Increase)/decrease in balances with brokers - collateral	(417,546)	-
(Increase)/decrease in due from brokers	-	-
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:		
Equities and managed funds	-	-
Interest bearing securities	(10,748,409)	-
Derivatives	(269,856)	-
(Increase)/decrease in interest receivable	(10,167)	-
(Increase)/decrease in dividend receivable	-	-
(Increase)/decrease in other assets	(69,685)	(1,012)
Increase/(decrease) in balances due to brokers - collateral	-	-
Increase/(decrease) in due to brokers	-	-
Increase/(decrease) in securities sold under agreement to repurchase	-	-
Increase/(decrease) in performance fees payable	-	-
Increase/(decrease) in management fees payable	26,192	219
(Decrease)/increase in interest payable	-	-
(Decrease)/increase in dividend payable	-	-
Increase/(decrease) in liquidation fees payable	-	-
Increase/(decrease) in accrued expenses and other liabilities	38,675	1,091
Net cash by operating activities	(10,545,974)	166
Cash flows from financing activities:		
Issue of Redeemable Participating Shares~	47,525,832	8,003,425
Redemption of Redeemable Participating Shares~	(20,174,527)	-
Net cash provided by/(used in) financing activities	27,351,305	8,003,425
Net increase/(decrease) in cash and cash equivalents	16,805,331	8,003,591
Cash and cash equivalents at the beginning of the year/period	-	-
Cash and cash equivalents at the end of the year/period	16,805,331	8,003,591
Cash and cash equivalents at the end of the year/period consist of:		
Cash and cash equivalents	11,624,979	8,003,591
Balances with brokers - without collateral	5,190,606	-
Balances due to brokers - without collateral	(10,254)	-
Cash and cash equivalents at the end of the year/period	16,805,331	8,003,591
Supplemental disclosure of cash flow information		
Dividend received (net of withholding tax)	-	-
Dividend paid on short securities	-	-
Interest received (net of withholding tax)	9,466	-
Interest paid	(7,601)	-
Cash dividends paid to shareholders	-	-

~Excludes non-cash transaction relating to switches in/out between share classes effective during the year/period.

Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced their operations on 19 October 2020 and 31 December 2020 respectively.

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

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Man Funds VI plc

Statement of cash flows
For the year ended 31 December 2019



	Combined Fund US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	178,388,190	1,340,706	19,822,092	(6,580,181)
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in balances with brokers - collateral	(29,418,280)	(737,800)	(943,702)	988,583
Decrease/(increase) in due from brokers	2,847,547	582,768	(486,601)	8,183,257
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	182,522,936	(12,827,672)	893,087	469,331,830
Interest bearing securities	689,283,697	26,044,035	(162,537,746)	(52,116,080)
Derivatives	115,136,385	1,525,084	(14,764,954)	42,516,567
(Increase)/decrease in interest receivable	(3,878,594)	-	(136,813)	20,662
(Increase)/decrease in dividend receivable	(562,192)	38,157	(1,026,106)	398,837
(Increase)/decrease in other assets	(2,306,239)	(81,302)	(280,148)	11,366
(Decrease)/increase in balances due to brokers - collateral	(4,604,162)	(1,977,619)	3,473,408	(22,724,388)
(Decrease)/increase in due to brokers	(19,030,478)	(1,953,982)	(19,493)	(17,773,777)
Increase in securities sold under agreement to repurchase	21,125,126	-	-	-
Increase/(decrease) in performance fees payable	9,257,261	85,741	4,041,947	139,848
(Decrease)/increase in management fees payable	(73,921)	(16,531)	161,391	(763,768)
(Decrease)/increase in interest payable	(673,018)	3,508	472,612	160,592
(Decrease)/increase in dividend payable	(1,290,208)	4,170	221,585	(827,342)
(Decrease)/increase in liquidation fees payable	(14,772)	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	131,064	42,293	228,164	(413,745)
Net cash provided by/(used in) operating activities	<u>1,136,840,342</u>	<u>12,071,556</u>	<u>(150,881,277)</u>	<u>420,552,261</u>
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	4,357,203,153	43,248,664	500,572,375	145,091,491
Redemption of Redeemable Participating Shares~	<u>(4,437,748,326)</u>	<u>(60,701,641)</u>	<u>(298,937,891)</u>	<u>(584,019,153)</u>
Net cash (used in)/provided by financing activities	<u>(80,545,173)</u>	<u>(17,452,977)</u>	<u>201,634,484</u>	<u>(438,927,662)</u>
Net increase/(decrease) in cash and cash equivalents	1,056,295,169	(5,381,421)	50,753,207	(18,375,401)
Cash and cash equivalents at the beginning of the year/period	<u>1,328,809,158</u>	<u>27,955,253</u>	<u>176,505,788</u>	<u>95,031,218</u>
Cash and cash equivalents at the end of the year/period	<u><u>2,385,104,327</u></u>	<u><u>22,573,832</u></u>	<u><u>227,258,995</u></u>	<u><u>76,655,817</u></u>
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	1,624,479,590	4,682,104	85,884,835	39,767,434
Balances with brokers - without collateral	794,512,065	18,391,641	141,727,658	46,521,191
Balances due to brokers - without collateral	<u>(33,887,328)</u>	<u>(499,913)</u>	<u>(353,498)</u>	<u>(9,632,808)</u>
Cash and cash equivalents at the end of the year/period	<u><u>2,385,104,327</u></u>	<u><u>22,573,832</u></u>	<u><u>227,258,995</u></u>	<u><u>76,655,817</u></u>
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	86,280,891	1,538,060	27,250,516	34,857,852
Dividend paid on short securities	(64,861,010)	(1,459,661)	(9,377,129)	(29,963,644)
Interest received (net of withholding tax)	112,238,925	(27,910)	8,216,311	(88,616)
Interest paid	(35,749,554)	(676,615)	(5,449,151)	(5,151,926)
Cash dividends paid to shareholders	(2,242,011)	-	(31,672)	(533,020)

~Excludes non-cash transaction relating to switches in/out between share classes effective during the year/period.

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2019



*Man GLG Global Equity Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$	#Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$
-	4,247,596	231,878,388	4,323,586	(2,018,311)	1,807,722	(158,600,943)
23	(3,595,564)	8,354,656	9,233,275	-	14,832,172	(13,657,838)
-	309,736	-	-	-	-	-
-	-	-	(26,195,269)	20,609,821	44,784,594	-
-	6,287,313	(682,548,183)	-	-	4,991,228	2,146,005,370
-	2,389,629	(71,365,190)	(8,967,418)	1,351,536	(2,026,495)	116,402,474
80	794	(1,882,213)	-	17,232	19,873	2,405,089
-	(11,980)	-	13,518	-	100,312	-
31,458	(6,636)	(699,777)	(3,389)	51,725	83,253	(396,294)
(1)	956,433	45,076,171	5,781,075	-	(14,807,373)	(33,139,434)
(87)	(250,181)	1,036	-	-	(10)	-
-	-	-	-	-	-	-
-	(72,871)	-	4,957	-	-	(28)
-	6,483	605,323	(113,244)	(46,556)	(39,028)	(881,508)
(1,634)	(5,624)	-	(12,111)	(6,480)	(24,251)	(1,586,201)
-	28,012	-	(475,664)	-	-	-
(12,922)	-	-	-	5,000	(5,000)	-
(69,474)	(9,590)	676,416	(46,640)	(107,018)	(101,781)	(1,136,368)
(52,557)	10,273,550	(469,903,373)	(16,457,324)	19,856,949	49,615,216	2,055,414,319
-	20,303,564	850,731,219	246,593,032	422,098	-	462,508,572
-	(16,918,447)	(151,499,371)	(408,389,349)	(20,028,664)	(60,658,802)	(1,946,631,158)
-	3,385,117	699,231,848	(161,796,317)	(19,606,566)	(60,658,802)	(1,484,122,586)
(52,557)	13,658,667	229,328,475	(178,253,641)	250,383	(11,043,586)	571,291,733
52,557	63,279,465	178,007,926	188,577,127	(173,478)	11,078,058	259,361,072
-	76,938,132	407,336,401	10,323,486	76,905	34,472	830,652,805
-	51,342,196	127,570,563	20,492,590	76,901	34,456	831,277,648
-	26,795,802	280,459,794	3,049,171	4	19	-
-	(1,199,866)	(693,956)	(13,218,275)	-	(3)	(624,843)
-	76,938,132	407,336,401	10,323,486	76,905	34,472	830,652,805
-	2,130,651	-	7,168,866	-	114,891	-
-	(1,132,689)	-	(12,502,055)	(57,054)	-	-
80	1,631,007	28,638,139	84,867	221,871	57,118	46,532,269
(1,634)	(707,204)	(2,301,945)	(4,214,177)	(256,510)	(65,756)	(2,545,304)
-	-	-	-	-	-	-

* Man GLG Global Equity Alternative ceased operations on 9 January 2018.

Man Numeric Market Neutral Alternative and Man GLG Unconstrained Emerging Equity ceased their operations on 17 September 2019 and 7 February 2019 respectively.

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2019



	Man GLG Innovation Equity Alternative US\$	#Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	13,519,566	(696,872)	9,759,937	12,443,268
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in balances with brokers - collateral	5,814,677	74,500	(11,089,441)	(25,003,639)
(Increase)/decrease in due from brokers	(2,806,307)	-	-	(3,955,546)
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	(142,372,257)	2,197,650	(208,850,662)	-
Interest bearing securities	(70,816,423)	71,005,292	(130,852,762)	(90,352,215)
Derivatives	5,006,714	1,282,189	40,127,412	4,982,098
Decrease/(increase) in interest receivable	123,054	95	-	(8,027)
Decrease/(increase) in dividend receivable	(5,545)	179,069	-	-
Decrease/(increase) in other assets	(111,544)	57,694	(156,526)	(99,841)
(Decrease)/increase in balances due to brokers - collateral	6,780,600	(2,711,205)	8,817,234	-
Increase/(decrease) in due to brokers	(5,409,369)	-	2,452	4,166,396
Increase in securities sold under agreement to repurchase	-	-	-	-
Increase/(decrease) in performance fees payable	3,208,714	-	6,236	-
(Decrease)/increase in management fees payable	82,741	(159,626)	732,575	307,581
Increase/(decrease) in interest payable	-	32	-	-
(Decrease)/increase in dividend payable	(52,646)	(89,054)	-	-
(Decrease)/increase in liquidation fees payable	-	-	-	-
(Decrease)/increase in accrued expenses and other liabilities	109,025	(72,417)	302,279	216,594
Net cash provided by/(used in) operating activities	(186,929,000)	71,067,347	(291,201,266)	(97,303,331)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	230,905,690	-	424,163,127	572,781,261
Redemption of Redeemable Participating Shares~	(117,194,304)	(107,275,089)	(112,755,938)	(22,050,968)
Net cash (used in)/provided by financing activities	113,711,386	(107,275,089)	311,407,189	550,730,293
Net (decrease)/increase in cash and cash equivalents	(73,217,614)	(36,207,742)	20,205,923	453,426,962
Cash and cash equivalents at the beginning of the year/period	126,230,014	36,254,466	51,421,620	12,393,433
Cash and cash equivalents at the end of the year/period	53,012,400	46,724	71,627,543	465,820,395
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	40,526,575	61,164	29,436,376	315,439,371
Balances with brokers - without collateral	13,135,405	1	42,635,626	150,629,190
Balances due to brokers - without collateral	(649,580)	(14,441)	(444,459)	(248,166)
Cash and cash equivalents at the end of the year/period	53,012,400	46,724	71,627,543	465,820,395
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	1,821,573	233,013	-	-
Dividend paid on short securities	(1,974,545)	(235,974)	-	-
Interest received (net of withholding tax)	6,939,618	105,469	8,759,641	2,483,943
Interest paid	(966,093)	(38,873)	(8,407,165)	(37,131)
Cash dividends paid to shareholders	-	-	-	-

~Excludes non-cash transaction relating to switches in/out between share classes effective during the year/period.

Man NewSmith UK Equity Alternative ceased operations on 21 March 2019.

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2019



*Man GLG High Yield Opportunities €	*Man GLG Credit Multi- Strategy Alternative US\$	*Man GLG Event Driven Alternative US\$	*Man GLG Global Debt Total Return US\$	*Man GLG High Yield Opportunities DE €	##, *Man GLG Global Consumer Equity Alternative US\$
18,386,043	803,473	1,871,109	71,767	709,456	-
(2,433,786)	(4,568,874)	(6,865,180)	(174,892)	(1,141,021)	-
-	-	(131,811)	-	-	-
-	(65,820)	(42,717,376)	-	-	-
(184,092,126)	(35,514,340)	(13,459,071)	(7,446,270)	(40,816,765)	-
(2,532,071)	826,696	(1,881,158)	(171,937)	399,141	-
(2,997,627)	(306,382)	(531)	(22,822)	(597,471)	-
-	-	(28,013)	-	-	-
(266,784)	(169,267)	(67,094)	(54,245)	(25,249)	-
1,909,026	272,261	-	-	-	-
-	-	3,235,304	1,845,625	-	-
10,172,541	9,706,449	-	-	-	-
-	174,208	317,735	-	-	-
47,945	25,689	55,977	3,417	25,670	-
84,445	49,497	-	-	11,736	-
-	3,124	42,555	-	-	-
-	-	-	-	-	-
<u>198,840</u>	<u>85,944</u>	<u>108,261</u>	<u>60,567</u>	<u>34,354</u>	-
<u>(161,523,554)</u>	<u>(28,677,342)</u>	<u>(59,519,293)</u>	<u>(5,888,790)</u>	<u>(41,400,149)</u>	-
197,599,470	33,861,856	123,083,898	16,001,120	50,001,000	-
<u>(35,614,460)</u>	<u>(4,030,317)</u>	<u>(23,506,308)</u>	<u>(6,000,000)</u>	-	-
<u>161,985,010</u>	<u>29,831,539</u>	<u>99,577,590</u>	<u>10,001,120</u>	<u>50,001,000</u>	-
461,456	1,154,197	40,058,297	4,112,330	8,600,851	-
-	-	-	-	-	-
<u>461,456</u>	<u>1,154,197</u>	<u>40,058,297</u>	<u>4,112,330</u>	<u>8,600,851</u>	-
495,470	931,843	26,761,913	4,112,330	8,600,851	-
13,253	279,515	16,513,682	-	-	-
<u>(47,267)</u>	<u>(57,161)</u>	<u>(3,217,298)</u>	-	-	-
<u>461,456</u>	<u>1,154,197</u>	<u>40,058,297</u>	<u>4,112,330</u>	<u>8,600,851</u>	-
-	12,079	170,801	-	-	-
-	(157,867)	(64,458)	-	-	-
3,356,592	1,017,741	320,055	83,798	(389,461)	-
<u>(1,267,607)</u>	<u>(594,361)</u>	<u>(151,138)</u>	<u>(9,363)</u>	<u>(51,839)</u>	-
<u>(1,433,500)</u>	-	-	-	-	-

* Man GLG High Yield Opportunities, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE and Man GLG Global Consumer Equity Alternative commenced their operations on 16 January 2019, 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

##Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

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

1. General

Man Funds 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 “UCITS Regulations”) and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015 (the “Central Bank UCITS Regulations”). The Fund’s investment manager is GLG LLC for GLG LLC Portfolios, GLG Partners LP for Man GLG Portfolios, AHL Partners LLP for Man AHL Portfolios, Numeric Investors LLC for Numeric Portfolios and Man Solutions Limited for Man Solution 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 31 December 2020 the Fund was comprised of twenty four Portfolios.

GLG LLC Portfolio

Man GLG Global Emerging Markets Debt Total Return, Man GLG Global Debt Total Return (commenced operations on 1 August 2019), Man GLG Japan Equity Alternative (commenced operations on 11 May 2020) and Man GLG US Equity Extended (commenced operations on 30 September 2020).

Man GLG Portfolios

Man GLG European Alpha Alternative (ceased operations on 15 July 2020), Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative (ceased operations on 9 January 2018), Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity (ceased operations on 7 February 2019), Man GLG Innovation Equity Alternative, Man NewSmith UK Equity Alternative (ceased operations on 21 March 2019), Man GLG High Yield Opportunities (commenced operations on 16 January 2019), Man GLG Credit Multi-Strategy Alternative (commenced operations on 1 April 2019), Man GLG Event Driven Alternative (commenced operations on 2 July 2019), Man GLG High Yield Opportunities DE (commenced operations on 22 November 2019), Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) (commenced operations on 31 December 2019) and Man GLG Asia Pacific (ex-Japan) Equity Alternative (commenced operations on 31 December 2020).

Man AHL Portfolios

Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man AHL Active Balanced and Man AHL TargetRisk Moderate (commenced operations on 19 October 2020).

Numeric Portfolio

Man Numeric Market Neutral Alternative (ceased operations on 17 September 2019).

Man Solutions Portfolio

Man Alternative Style Risk Premia.

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

As at 31 December 2020, the following Portfolios were registered with Swiss Financial Market Supervisory Authority FINMA: Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG European Mid-Cap Equity Alternative, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG High Yield Opportunities, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE, Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative.

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

Man GLG European Alpha Alternative

Man GLG European Alpha Alternative’s investment objective was 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 invested 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.

The portfolio ceased operations on 15 July 2020.

Man GLG Alpha Select Alternative

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

1. General (continued)

Man GLG Alpha Select Alternative (continued)

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 sectorial 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 31 December 2020, Class DL GBP, Class DL H EUR, Class DL H USD, Class DNY H EUR, Class IL GBP, Class IL GBP Dist, Class IL H EUR, Class IL H EUR Dist, Class IL H SEK, Class IL H USD, Class IL H USD Dist, Class IL U GBP, Class IN H EUR, Class IN H SEK and Class IN H USD were in operation.

Man GLG European Equity Alternative

Man 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 31 December 2020, Class DN EUR, Class DN H CHF, Class DN H GBP, Class DN H NOK, Class DN H SEK, Class DN H USD, Class DN U EUR, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INU EUR Class INU H USD, Class INZ EUR, Class INZ EUR Dist, Class INZ H CHF Dist, Class INZ H GBP Dist, Class INZ H USD, Class IXXN EUR and Class IXXN H USD were in operation.

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 seeks 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 31 December 2020, Class DN USD, Class DN H EUR, Class DN H GBP, Class IN USD, Class IN H EUR, Class IN H GBP and Class IN H SEK were in operation.

Man AHL TargetRisk

The Man AHL TargetRisk Portfolio aims to generate capital growth over the medium to long term.

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 TargetRisk' strategy, 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.

As at 31 December 2020, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H SEK, Class D H SGD, Class DV USD, Class I USD, Class I H AUD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY, Class I H SEK, Class I H SGD, Class I H (BRL) USD, Class INU H CHF, Class INU H EUR, Class INU H GBP, Class INU USD and Class IV USD and were in operation.

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 seeks 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 or in currencies of Organisation for Economic Co-Ordination and Development ("OECD") countries and/or derivatives.

As at 31 December 2020, Class DN EUR, Class DN H USD, Class DNY EUR, Class IN EUR, Class IN F EUR, Class INF H GBP, Class INF H USD, Class IN H GBP, Class IN H SEK and Class IN H USD were in operation.

Man GLG Global Emerging Markets Debt Total Return

Man GLG Global Emerging Markets Debt Total Return's investment objective is to achieve a return in all market conditions over the long term primarily through investment in a portfolio of fixed income securities denominated in local currency.

As at 31 December 2020, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H NOK, Class DL USD, Class DL H EUR, Class DMF USD, Class DMF H EUR, Class DR USD Dist, Class DY H EUR, Class I USD, Class I USD Dist, Class I H AUD, Class I H CHF, Class I H EUR, Class I H EUR Dist, Class I H GBP, Class I H SEK, Class IL USD, Class IL H EUR, Class IMF USD, Class IMF USD Dist, Class IMF H EUR, Class IMF H EUR Dist and Class IMF H GBP Dist were in operation.

Man GLG Innovation Equity Alternative

Man GLG Innovation Equity Alternative's investment objective is to provide investors with absolute returns by taking both long and short positions in equities issued by companies globally.

1. General (continued)

Man GLG Innovation Equity Alternative (continued)

The Portfolio seeks to apply a long/short investment strategy and intends to take full advantage of the ability to invest in derivatives providing long and “synthetic short” positions.

As at 31 December 2020, Class DN USD, Class DN H CHF, Class DN H EUR, Class DN H SEK, Class DNF H EUR, Class DNF USD, Class IN USD, Class INF USD, Class INF H EUR, Class INF H GBP, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class INU H EUR and Class INU H GBP were in operation.

Man Alternative Style Risk Premia

Man Alternative Style Risk Premia's investment objective is to achieve medium-term absolute returns in all market conditions across liquid asset classes.

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with the Styles and Strategies adopted such as by investing all or part of the net proceeds of Shares in transferable securities listed or traded on Recognised Markets.

As at 31 December 2020, Class D USD, Class D H DKK, Class D H EUR, Class D H NOK, Class D H SEK, Class I USD, Class I H AUD, Class I H DKK, Class I H NZD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY, Class I H SEK, Class INU H EUR and Class INU USD were in operation.

Man AHL Active Balanced

The Man AHL Active Balanced aims to generate capital growth over the medium to long term by providing dynamic 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 Active Balanced’ strategy, to provide an excess return stream with a stable level of volatility regardless of market conditions.

As at 31 December 2020, Class I H EUR, Class I H GBP, Class I H JPY and Class I USD were in operation.

Man GLG High Yield Opportunities

Man GLG High Yield Opportunities' investment objective is to provide income and capital growth by investing directly or indirectly in fixed and floating rate securities worldwide.

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with the investment approach adopted such as by investing all or part of the net proceeds of Shares in transferable securities, exchange traded and OTC financial derivative instruments, money market instruments, other collective investment schemes and deposits, cash or cash equivalents.

As at 31 December 2020, Class D EUR, Class I EUR, Class I H GBP, Class I H USD, Class IF EUR, Class IF H GBP, Class IF H GBP Dist, Class IF H GBP G-Dist, Class ILU H GBP G-Dist, Class IV H USD, Class DV H USD and Class I H USD Dist were in operation.

Man GLG Credit Multi-Strategy Alternative

Man GLG Credit Multi-Strategy Alternative's investment objective is to provide investors with an absolute return over rolling three-year periods independent of market conditions, with a low correlation to credit, interest rates and equities.

The Portfolio seeks to apply a long/short investment strategy and intends to take full advantage of the ability to invest in derivatives providing long and “synthetic short” positions.

As at 31 December 2020, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H SEK and Class INU H GBP were in operation.

Man GLG Event Driven Alternative

Man GLG Event Driven Alternative's investment objective is to provide investors with absolute returns over a rolling three-year period by taking both long and short positions utilising event driven strategies.

The Portfolio seeks to apply a long/short investment strategy and intends to take full advantage of the ability to invest in derivatives providing long and “synthetic short” positions.

As at 31 December 2020, Class DN USD, Class DN H EUR, Class DNFY H EUR, Class DNFY USD, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class IN USD, Class INF H EUR, Class INF USD, Class INU H EUR, Class INXX H EUR and Class IU USD were in operation.

Man GLG Global Debt Total Return

Man GLG Global Debt Total Return's investment objective is to achieve a return in all market conditions over the long term primarily through investment in a portfolio of fixed income securities denominated in local currency or in the currencies of OECD countries and/or derivatives.

As at 31 December 2020, Class I C EUR, Class I C USD, Class I H CHF and Class I H EUR were in operation.

1. General (continued)

Man GLG High Yield Opportunities DE

Man GLG High Yield Opportunities DE investment objective is to provide income and capital growth by investing directly or indirectly in fixed and floating rate securities worldwide.

As at 31 December 2020, Class I EUR, Class I EUR Dist and Class ILU EUR Dist were in operation.

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)

Man GLG Global Consumer Equity Alternative's (formerly known as Man GLG US Absolute Alpha) investment objective is to provide investors with an absolute return through a long/short strategy investing primarily in the global consumer sector.

The Portfolio seeks to apply a long/short investment strategy and intends to take full advantage of the ability to invest in derivatives providing long and "synthetic short" positions.

As at 31 December 2020, Class DN H EUR, Class IN H EUR, Class IN USD and Class INF USD were in operation.

Man GLG Japan Equity Alternative

Man GLG Japan Equity Alternative's investment objective is to provide investors with absolute returns over rolling three-year periods with a focus on issuers in Japan and of issuers which derive a substantial part of their revenues from activities in Japan.

The Portfolio seeks to apply a long/short investment strategy and intends to take full advantage of the ability to invest in derivatives providing long and "synthetic short" positions.

As at 31 December 2020, Class IN H EUR, Class INF H EUR and Class IN H USD were in operation.

Man GLG US Equity Extended

Man GLG US Equity Extended's investment objective is to achieve long-term capital growth.

The Portfolio seeks to apply a long/short investment strategy and intends to take full advantage of the ability to invest in derivatives providing long and "synthetic short" positions.

As at 31 December 2020, Class IM C EUR, Class IM C GBP, Class IMF C EUR, Class IM USD and Class IU C GBP were in operation.

Man AHL TargetRisk Moderate

Man AHL TargetRisk Moderate aims to generate capital growth over the medium to long term by providing dynamic long and short exposure to a range of assets and to provide a 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 TargetRisk' strategy, to provide a return stream with a stable level of volatility regardless of market conditions.

As at 31 December 2020, Class D H EUR, Class I H EUR and Class I USD were in operation.

Man GLG Asia Pacific (ex-Japan) Equity Alternative

Man GLG Asia Pacific (ex-Japan) Equity Alternative's investment objective is to provide investors with an absolute return through a long/short strategy investing primarily in Asia Pacific (ex-Japan).

The Portfolio seeks to apply a long/short investment strategy and intends to take full advantage of the ability to invest in derivatives providing long and "synthetic short" positions.

As at 31 December 2020, Class INF USD, Class IN H EUR, Class IN H GBP and Class IN USD were in operation.

2. Significant accounting policies

(a) Accounting convention

The financial statements are prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union ("EU"). The financial statements have been prepared using the historical cost basis except for financial assets and liabilities held at fair value through profit or loss which have been measured at fair value.

(b) Changes in accounting policy and disclosure

The accounting policies adopted in the preparation of the financial statements are consistent with those followed in the preparation of the Fund's financial statements for the year ended 31 December 2019, except for the adoption of new standards and interpretations effective on the dates described below.

New standards, interpretations and amendments adopted by the Fund:

There were no recent accounting pronouncements applicable to the Fund in the current year.

At the date of authorisation of the 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 financial statements of the Fund.

2. Significant accounting policies (continued)

(c) Use of accounting judgements and estimates

The preparation of financial statements in accordance with IFRS requires management to make judgements, estimates and assumptions that affect the amounts reported and disclosures made in these 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.

(d) Going concern

The Directors have made an assessment of the Fund's ability to continue as a going concern and are satisfied that the Fund has resources to continue in business for a period of at least one year beyond the date these financial statements are available to be issued. Furthermore, the Directors are not aware of any material uncertainties that may cast significant doubt upon the Fund's ability to continue as a going concern; therefore, the financial statements are prepared on a going concern basis.

(e) Interest income and expenses

Interest income and expense is recognised in the statement of comprehensive income as it accrues, on an effective interest rate basis.

(f) Dividend income and expense

Dividend income from financial assets at fair value through profit or loss is recognised in the statement of comprehensive income within dividends when the Fund's right to receive payments is established. Dividend income is recognised gross of withholding tax, if any.

(g) Financial assets and liabilities

Financial assets and liabilities at fair value through profit or loss

For Net Asset Value ("NAV") purposes, the valuation of financial assets and liabilities is calculated in accordance with the Prospectus. For financial statements purposes, financial assets and liabilities have been valued in accordance with IFRS using the policies outlined below.

At 31 December 2020 and 31 December 2019, there are no material differences between these valuation methods.

In accordance with IFRS 9, the Fund classifies its financial assets and liabilities at initial recognition into the categories of financial assets and financial liabilities as discussed below.

In applying that classification, a financial asset or financial liability is considered to be held for trading if it is acquired or incurred principally for the purpose of selling or repurchasing in the short term. Derivatives are also categorised as held for trading as the Fund does not designate any derivatives as hedges in a hedging relationship. Therefore, they meet the held-for-trading criteria and are required to be measured at fair value through profit or loss.

Financial assets designated by Management at fair value through profit or loss at initial recognition include financial assets that are not held for trading. These financial assets and liabilities ("financial instruments") are designated upon initial recognition on the basis that they are part of a group of financial instruments which are managed and have their performance evaluated on a fair value basis, in accordance with risk management and investment strategies of the Fund. The financial information about these financial instruments is provided internally on that basis to the Investment Manager.

The Fund recognises a financial asset or a financial liability when, and only when, it becomes a party to the contractual provisions of the instrument. Regular-way purchases and sales of investments are recognised on the trade date, which is the date on which the Fund commits to purchase or sell the asset. Financial assets and liabilities at fair value through profit or loss are initially recognised at fair value. All transaction costs for such instruments are recognised directly in the statement of comprehensive income.

After initial measurement, the Fund measures financial instruments, which are classified as at fair value through profit or loss, at their fair values.

The fair value of financial instruments traded in active markets (such as publicly traded derivatives and exchange traded securities) is based on quoted market prices at the statement of financial position date.

In circumstances where the last traded price is not within the bid-ask spread, management will determine the point within the bid-ask spread that is most representative of fair value.

The Directors have appointed an Independent Pricing Committee ("IPC") to undertake certain services concerning the valuation policies and procedures relating to the Fund. The IPC is an independent body set up to: (1) establish a pricing matrix (a table which lays out a pricing source for certain assets and liabilities) which the Directors have adopted for the Fund and which is used by the Administrator to calculate the value of the assets and liabilities held by the Fund; and (2) to establish the prices of any positions held in the Fund that do not have an independently ascertainable value as per the pricing matrix. In addition, the IPC provides general governance and oversight of the valuation process.

The Fund may from time to time invest in financial instruments or securities that are not traded in an active market (for example over-the-counter ("OTC") derivatives and private placements of both equities and fixed income securities). These financial instruments are valued at their fair value in the manner described in subsequent accounting policies.

2. Significant accounting policies (continued)

(g) Financial assets and liabilities (continued)

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

Any exchange traded derivative instruments (including, but not limited to, options and futures) dealt in on a market are valued at the settlement price on the relevant Valuation Day for such instruments on such a market. If the settlement price is not available, their probable realisation value shall be determined with care and in good faith by the Fund.

The investments in managed funds ("managed funds") are initially measured at fair value and then carried at their NAV per unit at the statement of financial position date. This measure approximately represents the fair value of such investments. If their stated NAV per unit is not available, managed funds are valued at the latest available stated NAV per unit.

Investments are derecognised when the rights to receive cash flows have expired or the Fund has transferred substantially all of the risks and rewards of ownership.

(h) Securities sold short

The Fund may sell securities short. A short sale is a transaction in which the Fund sells a security it does not own. The proceeds received for short sales are recorded as liabilities and the Fund records an unrealised gain or loss to the extent of the difference between the proceeds received and the value of the open short position. The Fund records a realised gain or loss when the short position is closed. By entering into short sales, the Fund bears the market risk of an unfavourable change in the price of the security sold short in excess of the proceeds received. Short sales expose the Fund to potentially unlimited liability.

(i) Offsetting financial instruments

Financial assets and liabilities are offset and the net amount reported in the statement of financial position when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the assets and settle the liabilities simultaneously. As at 31 December 2020 and 31 December 2019, no financial assets and liabilities are offset in the statement of financial position. Please refer to note 5.

(j) Derivatives

The Fund may trade in derivative financial instruments whose values are based upon an underlying asset, index, currency or interest rate. The net unrealised gains or losses, rather than contracts or notional amounts, represents the approximate future cash flows from trading.

The Fund is engaged in forward currency contracts, futures contracts, option contracts, swap contracts, credit default swaps, equity swaps, interest rate swaps, total return swaps and warrants.

- Forward currency contracts

Forward currency contracts are recorded on the trade date and are valued at the applicable foreign exchange rates on the last business day of the year. The difference between the fair value of the original contract amount and the fair value of the open forward currency contract position is reflected as financial assets or liabilities in the statement of financial position and as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. Realised gains or losses are recognised on the maturity or trade date of the contract and are included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

- Futures contracts

Futures contracts are recorded on the trade date and are valued at the last traded price on the last business day of the year. The difference between the original contract amount and the fair value of the open futures position is reflected as financial assets or financial liabilities at fair value through profit or loss in the statement of financial position and as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. Realised gains or losses are recognised on the closing or trade date of the contract and are included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

- Option contracts

The Fund may invest in option contracts. An option contract gives the owner the right, but not the obligation, to buy ("call option") or to sell ("put option") a specified item at a fixed price during a specified year for a non-refundable fee ("premium"). The maximum loss to a buyer of an option is the loss of the premium. The writer of a call option has to bear the risk of an unfavourable change in the value underlying the option and, unless an offsetting long position is owned, the theoretical loss is unlimited. The loss to the writer of a put option is limited to the exercise price of the option, versus the premium collected on its sale. Option contracts are held at fair value with reference to quoted market prices, when available, or based on pricing models that consider the time value of money, volatility and the current market and contractual prices of the underlying financial instruments.

- Swap contracts

Swap contracts are contractual agreements between two parties to exchange streams of payments over time based on specified notional amounts. The swap contracts are valued at an amount equal to the gain or loss that would be realised if the position was closed out on the valuation date. The Fund's main swap contracts consist of credit default swaps, interest rate swaps and total return swaps.

2. Significant accounting policies (continued)

(j) Derivatives (continued)

- Swap contracts (continued)

Swap contracts are marked-to-market daily and changes in value are recorded as unrealised gain/(loss). When a swap contract is terminated, the Fund will record a realised gain/(loss) equal to the difference between the proceeds from (or cost of) the closing transaction and the Fund's basis in the contract, if any. Swap transactions involve, to varying degrees, elements of credit and market risk in excess of the amounts recognised in the statement of financial position. Such risks involve the possibility that there will be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of the contractual terms in the agreements, and that there may be unfavourable changes in interest rates and/or market values associated with these transactions.

- Credit default swaps

The Fund may enter into credit default swaps to manage its exposure to certain sectors of the market or to reduce credit risk. The Fund may enter into credit default swap agreements to provide a measure of protection against the default of an issuer (as buyer of protection) and/or gain credit exposure to an issuer to which it is not otherwise exposed (as seller of protection). Credit default swaps are agreements in which one party pays fixed periodic payments to counterparty in consideration for a guarantee from the counterparty to make a specific payment should a negative credit event take place (e.g. default, bankruptcy or debt restructuring). The Fund may either buy or sell (write) credit default swaps. As a buyer, the Fund will either receive from the seller an amount equal to the notional amount of the swap and deliver the referenced security or underlying securities comprising of an index or receive a net settlement of cash equal to the notional amount of the swap less the recovery value of the security or underlying securities comprising of an index. As a seller (writer), the Fund will either pay the buyer an amount equal to the notional amount of the swap and take delivery of the referenced security or underlying securities comprising of an index or pay a net settlement of cash equal to the notional amount of the swap less the recovery value of the security or underlying securities comprising of an index. In the event of default by the counterparty, the Fund may recover amounts paid under the agreement either partially or in total by offsetting any payables and/or receivables with collateral held or pledged.

These periodic payments received or made by the Fund are included in net realised gain/(loss) on investments at fair value through profit or loss in the statement of comprehensive income.

- Equity swaps

Equity swaps are recorded on the trade date basis and are valued based on the difference between the notional long/short position of the underlying equity security calculated from a reference price on the date of entering into the swap and the market value at the date of closing the trade, or the reporting date if prior to terminating the swap. The difference between the initial recognition amount and the market value of the open equity swaps is reflected as financial assets and liabilities at fair value through profit or loss in the statement of financial position and as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. Realised gains or losses are recognised on the closing or trade date of the swap and are included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

- Interest rate swaps

Interest rate swaps relate to contracts taken out by the Fund with major brokers in which the Fund either receives or pays a floating rate of interest in return for paying or receiving, respectively, a fixed rate of interest. The payment flows are usually netted against each other, with the difference being paid by one party to the other. Changes in the value of the interest rate swap agreements and amounts received or paid in connection with them are recognised as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

- Total return swaps

Total return swaps are contracts in which the Fund pays or receives a series of cash flows based upon the total return of a specified asset in return for paying or receiving, respectively, a fixed or floating rate of interest based upon that same specified asset.

- Warrants

The Fund invests in warrants through listed exchanges and OTC markets. The listed warrants are traded on recognised exchanges and valued at the last traded price. OTC traded warrants are valued by reference to quoted prices. Change in realised and unrealised gains and losses are recorded in the statement of comprehensive income.

(k) Realised and unrealised gains and losses

All realised and unrealised gains and losses on securities and derivatives are recognised as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. The cost of securities is accounted for on a specific identification basis. Unrealised gains and losses comprise changes in the fair value of financial instruments for the year and from reversal of prior year's unrealised gains and losses for financial instruments which were realised in the reporting year. Realised gains and losses represent the difference between an instrument's initial carrying amount and disposal amount, or cash payments or receipts made in respect of derivative contracts (excluding payments or receipts on collateral margin accounts for such instruments).

(l) Transaction costs

Transaction costs are incremental costs, which are separately identifiable and directly attributable to the acquisition, issue or disposal of a financial asset or financial liability. Transaction costs incurred by the Fund during the year are recognised in the statement of comprehensive income as part of net gain/(loss) on financial assets and liabilities at fair value through profit or loss.

2. Significant accounting policies (continued)

(m) Functional and presentation currency

The Fund seeks to generate returns in United States Dollars ("US\$"), its capital-raising currency. The liquidity of the Fund is managed on a day-to-day basis in United States Dollars in order to handle the issue and redemption of the Fund's Redeemable Participating Shares. The Fund's performance is also evaluated in United States Dollars. Therefore, as the United States Dollar is considered as the currency that most faithfully represents the economic effects of the underlying transactions, events and conditions. The Fund's functional and presentational currency is United States Dollar.

(n) Securities sold under agreement to repurchase and securities purchased under agreements to resell

Securities sold under agreement to repurchase at a specified future date are not derecognised from the statement of financial position as the Fund retains substantially all the risks and rewards of ownership. The corresponding cash received is recognised in the statement of financial position with a corresponding obligation to repay it, reflecting its economic substance as a loan to the Fund. The difference between the sale and repurchase prices is treated as interest expense and is accrued over the life of the agreement and is included in the statement of comprehensive income. Where the counterparty has the right to sell or pledge the securities sold to it then the assets are separately disclosed as securities purchased under agreement to resell.

Securities purchased under agreements to resell at a specified future date ("Reverse Repurchase Agreements") are not recognised in the statement of financial position unless they are subsequently sold to third parties ('rehypothecation'), in which case, the obligation to return the securities is recorded as a short sale within trading liabilities and measured at fair value with any gains or losses included in the statement of comprehensive income. The corresponding cash paid is derecognised and a corresponding receivable is recorded in the statement of financial position reflecting the Fund's right to receive it back. The difference between the purchase and resale prices is treated as interest revenue, accrued over the life of the agreement and included in the statement of comprehensive income.

(o) Foreign currency

Transactions during the year denominated in foreign currencies have been translated at the rates of exchange ruling at the dates of transactions. Assets and liabilities denominated in foreign currencies are translated at the rates of exchange in effect at the date of the statement of financial position. For investment transactions and investments held as at year end denominated in foreign currency, resulting gains or losses are included in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. All other foreign currency gains and losses are also included in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

The combined fund balances are expressed in US\$, being the presentation currency of the Fund as a whole. For combined fund balances in the statement of financial position, the non US\$ Portfolios are translated using the exchange rate at the date of statement of financial position. For combined fund balances in the statement of comprehensive income, the non US\$ Portfolios are translated at the average exchange rate prevailing during the year. The combined subscriptions and redemptions in the statement of changes in net assets are also translated at the average rate prevailing during the current year. The translation gain/(loss) resulting from the preparation of the combined company balances in the financial statements amount to a gain of US\$149,387,926 (31 December 2019: gain of US\$17,836,359) has been shown in the combined fund column of the statement of comprehensive income. The gain/loss does not have any effect on the individual Portfolios.

(p) Other expenses

Other expenses are recognised in the statement of comprehensive income on an accruals basis.

(q) Investor Money Regulations

In response to the CBI publishing the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) Investor Money Regulations 2015 for Fund Service Providers (the "Investor Money Regulations" or "IMR") in March 2015 (effective from 1 July 2016), the Manager undertook, together with BNY Mellon Fund Services (Ireland) Designated Activity Company, a review of the way in which subscription, distribution and redemption monies are routed to and from the Fund or the relevant sub-fund. As a result of this review, subscription and redemption monies are routed through a sub-fund cash collection account in the name of the sub-fund. Pending issue of the units and / or payment of subscription proceeds to an account in the name of the sub-funds, and pending payment of redemption proceeds or distributions, the relevant investor will be an unsecured creditor of the sub-fund in respect of amounts paid by or due to it.

(r) Redeemable Participating Shares

Redeemable shares are classified as equity instruments when:

- The redeemable shares entitle the holder to a pro rata share of the Fund's net assets in the event of the Fund's liquidation;
- The redeemable shares are in the class of instruments that is subordinate to all other classes of instruments;
- All redeemable shares in the class of instruments that is subordinate to all other classes of instruments have identical features;
- The redeemable shares do not include any contractual obligation to deliver cash or another financial asset other than the holder's rights to a pro rata share of the Fund's net assets;
- The total expected cash flows attributable to the redeemable shares over the life of the instrument are based substantially on the profit or loss, the change in the recognised net assets or the change in the fair value of the recognised and unrecognised net assets of the Fund over the life of the instrument.

In addition to the redeemable shares having all of the above features, the Fund must have no other financial instrument or contract that has:

2. Significant accounting policies (continued)

(r) Redeemable Participating Shares (continued)

- Total cash flows based substantially on the profit or loss, the change in the recognised net assets or the change in the fair value of the recognised and unrecognised net assets of the Fund;
- The effect of substantially restricting or fixing the residual return to the redeemable shareholders.

The Fund continuously assesses the classification of the Redeemable Participating Shares. If the Redeemable Participating Shares cease to have all the features, or meet all the conditions set out, to be classified as equity, the Fund will reclassify them as financial liabilities and measure them at fair value at the date of reclassification, with any differences from the previous carrying amount recognised in equity. If the Redeemable Participating Shares subsequently have all the features and meet the conditions to be classified as equity, the Fund will reclassify them as equity instruments and measure them at the carrying amount of the liabilities at the date of the reclassification.

As at 31 December 2020, the Fund classified its Redeemable Participating Shares as a liability.

Shareholder transactions include subscriptions received in advance and redemptions in the process of being paid.

(s) Cash and cash equivalents

Cash and cash equivalents in the statement of financial position may consist of cash at bank, demand deposits, short-term deposits in financial institutions and short-term highly liquid investments that are readily convertible to known amounts of cash and which are subject to an insignificant risk of changes in value, with original maturities of three months or less. Short-term investments that are not held for the purpose of meeting short-term cash commitments and restricted margin accounts are not considered cash and cash equivalents. For the purpose of the statement of cash flows, cash and cash equivalents consist of cash and cash equivalents as defined above, net of outstanding bank overdrafts when applicable.

(t) Balances with brokers/due to brokers

Balances with brokers and balances due to brokers includes unrestricted cash balances held with brokers, margin account balances held at the Fund's brokers and balances payable to the Fund's brokers at the year end, and can include amounts transferred as collateral (and therefore subject to a security interest) against open derivative contracts.

(u) Due from and to brokers

Due from brokers include receivables for securities sold (in a regular way transaction) that have been contracted for but not yet delivered on the statement of financial position date. These are carried at amortised cost using the effective interest method less any allowance for impairment. Due to brokers are payables for securities purchased (in a regular way transaction) that have been contracted for but not yet delivered on the statement of financial position date. These are measured at amortised cost using the effective interest method.

(v) Distributions to shareholders

In accordance with the Fund's Prospectus, the Fund may fully distribute its distributable income to shareholders.

Distributable income includes capital gains arising from the disposal of investments.

Unrealised gains and losses are included in the net assets attributable to shareholders and are not distributable until realised. Capital losses are not distributed to shareholders, but are retained to be offset against any future realised capital gains. Distributions to shareholders are recognised in the statement of comprehensive income as finance costs.

(w) Preliminary expenses

The Fund has borne its organisational expenses, including, without limitation, legal, accounting, filing and administration expenses associated with the organisation of the Fund and the offering of shares in the year in which they were incurred. For NAV purposes the organisational costs are amortised over the 36 months of trading of the Fund.

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

At the year end, amounts disclosed as cash and cash equivalents, balances with brokers and balances due to brokers were held at the Bank of New York Mellon (London Branch), Bank of America Merrill Lynch, Bank of Nova Scotia, Barclays Plc, BNP Paribas, Citibank N.A., Credit Suisse AG Ireland, Credit Suisse Securities (Europe) Limited, Deutsche Bank AG, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Morgan Stanley & Co. International Plc, Nomura Holdings, Royal Bank of Scotland and UBS AG. Balances with brokers represent the margin account balances held with the broker and balances due to broker represents an amount payable to broker as a result of margin or collateral amount payable at the year end. These include amounts transferred as collateral (which is subject to a security) against open derivatives, short positions or financial instruments purchased on margin, deposits held at call with banks and other short term highly liquid investments with original maturities of three months or less. Included in cash and cash equivalents balances at 31 December 2020 are US T-bills with a fair value of US\$Nil (cost: US\$Nil) (31 December

3. Cash and cash equivalents, balances with brokers and balances due to brokers (continued)

2019: US\$782,030,456 (cost: US\$780,257,785)) for Man GLG Global Emerging Markets Debt Total Return, a fair value of US\$Nil (cost: US\$Nil) (31 December 2019: US\$24,912,518 (cost: US\$24,841,112)) for Man GLG Innovation Equity Alternative, a fair value of US\$Nil (cost: US\$Nil) (31 December 2019: US\$81,431,678 (cost: US\$80,565,707)) for Man AHL Active Balanced, a fair value of US\$Nil (cost: US\$Nil) (31 December 2019: US\$22,561,542 (cost: US\$22,508,182)) for Man GLG Event Driven Alternative, a fair value of US\$Nil (cost: US\$Nil) (31 December 2019: US\$3,968,248 (cost: US\$3,958,522)) for Man GLG Global Debt Total Return, a fair value of £30,003,600 (cost: £30,005,426) (31 December 2019: £Nil (cost: £Nil)) for Man GLG Alpha Select Alternative, a fair value of US\$49,999,932 (cost: US\$49,991,018) (31 December 2019: US\$Nil (cost: US\$Nil)) for Man Alternative Style Risk Premia and a fair value of US\$1,794,904 (cost: US\$1,794,749) (31 December 2019: US\$Nil (cost: US\$Nil)) for Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha).

Due from brokers and to brokers represent receivables for financial instruments sold and payables for financial instruments purchased that have been contracted for but not yet settled or delivered on the statement of financial position date respectively.

The portion of balance with/due to brokers represented by collateral as at 31 December 2020 and 31 December 2019 is outlined below:

	31 December 2020	31 December 2019
Man GLG European Alpha Alternative	-	€1,410,405
Man GLG Alpha Select Alternative	£26,780,459	£16,523,009
Man GLG European Equity Alternative	€39,084,757	€44,306,493
Man AHL Multi Strategy Alternative	US\$8,943,783	US\$10,905,669
Man AHL TargetRisk	(US\$23,500,497)	(US\$31,866,571)
Man GLG European Mid-Cap Equity Alternative	€35,012,410	€32,345,377
Man GLG Global Emerging Markets Debt Total Return	US\$63,361,381	US\$114,191,581
Man GLG Innovation Equity Alternative	US\$26,527,249	(US\$7,099,760)
Man Alternative Style Risk Premia	US\$10,363,728	US\$813,208
Man AHL Active Balanced	US\$47,642,308	US\$25,018,752
Man GLG High Yield Opportunities	€12,059,629	€524,760
Man GLG Credit Multi-Strategy Alternative	US\$3,444,543	US\$4,296,613
Man GLG Event Driven Alternative	US\$65,630,894	US\$6,865,180
Man GLG Global Debt Total Return	US\$704,795	US\$174,892
Man GLG High Yield Opportunities DE	€2,297,789	€1,141,021
Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)	US\$1,289,244	n/a
Man GLG Japan Equity Alternative	¥300,008,307	n/a
Man GLG US Equity Extended	US\$357,025	n/a
Man AHL TargetRisk Moderate	US\$417,546	n/a

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

Collateral received

Repurchase agreements:

	31 December 2020	31 December 2019
Liabilities		
Man GLG High Yield Opportunities	€37,231,166	€10,172,541
Man GLG Credit Multi-Strategy Alternative	US\$96,582	US\$9,706,449

As at 31 December 2020, the fair value of securities pledged as collateral in relation to the repurchase agreements was €40,987,845 (31 December 2019: €12,256,069) for Man GLG High Yield Opportunities and US\$108,851 (31 December 2019: US\$12,090,857) for Man GLG Credit Multi-Strategy Alternative.

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 at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Valuation techniques

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

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

Unlisted debt securities and treasury bills

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

Over-the-counter derivatives

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

Unlisted 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 Investment Manager determines comparable public companies (peers) based on industry, size, leverage and strategy, and calculates an appropriate earnings 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.

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

Fair value of financial instruments (continued)

The following tables summarise the financial instruments at fair value through profit or loss as at 31 December 2020 and 31 December 2019 and the financial instruments measured at fair value in the statement of financial position grouped into the fair value hierarchy:

Man GLG European Alpha Alternative

Man GLG European Alpha Alternative ceased operations on 15 July 2020, hence there were no investments as at 31 December 2020.

31 December 2019	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	70,743,942	-	-	70,743,942
Preferred stock	4,971,390	-	-	4,971,390
Total equities and managed funds	75,715,332	-	-	75,715,332
<u>Derivatives</u>				
Equity swaps	-	2,626,423	-	2,626,423
Forward currency contracts	-	13,983	-	13,983
Futures contracts	15,450	-	-	15,450
Total derivatives	15,450	2,640,406	-	2,655,856
Total financial assets at fair value through profit or loss	75,730,782	2,640,406	-	78,371,188
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(3,295,191)	-	(3,295,191)
Forward currency contracts	-	(41,668)	-	(41,668)
Futures contracts	(6,410)	-	-	(6,410)
Total derivatives	(6,410)	(3,336,859)	-	(3,343,269)
Total financial liabilities at fair value through profit or loss	(6,410)	(3,336,859)	-	(3,343,269)

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

Fair value of financial instruments (continued)

Man GLG Alpha Select Alternative

31 December 2020

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	2,545,053	-	-	2,545,053
Total equities and managed funds	2,545,053	-	-	2,545,053
<u>Interest bearing securities</u>				
Government bonds	369,811,772	276,826,750	-	646,638,522
Total interest bearing securities	369,811,772	276,826,750	-	646,638,522
<u>Derivatives</u>				
Equity swaps	-	120,085,324	-	120,085,324
Forward currency contracts	-	20,041,742	-	20,041,742
Futures contracts	6,068,225	-	-	6,068,225
Option contracts	2,826,865	-	-	2,826,865
Total derivatives	8,895,090	140,127,066	-	149,022,156
Total financial assets at fair value through profit or loss	381,251,915	416,953,816	-	798,205,731
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(33,765,331)	-	(33,765,331)
Forward currency contracts	-	(34,796,977)	-	(34,796,977)
Futures contracts	(1,234,944)	-	-	(1,234,944)
Total derivatives	(1,234,944)	(68,562,308)	-	(69,797,252)
Total financial liabilities at fair value through profit or loss	(1,234,944)	(68,562,308)	-	(69,797,252)

31 December 2019

Financial assets at fair value through profit or loss

Held for Trading:

Interest bearing securities

Government bonds	716,199,450	50,367,500	-	766,566,950
Total interest bearing securities	716,199,450	50,367,500	-	766,566,950

Derivatives

Equity swaps	-	46,311,097	-	46,311,097
Forward currency contracts	-	15,074	-	15,074
Total derivatives	-	46,326,171	-	46,326,171

Total financial assets at fair value through profit or loss	716,199,450	96,693,671	-	812,893,121
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Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Equity swaps	-	(14,954,983)	-	(14,954,983)
Forward currency contracts	-	(11,093,298)	-	(11,093,298)
Futures contracts	(3,927,255)	-	-	(3,927,255)
Total derivatives	(3,927,255)	(26,048,281)	-	(29,975,536)

Total financial liabilities at fair value through profit or loss	(3,927,255)	(26,048,281)	-	(29,975,536)
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG European Equity Alternative
31 December 2020

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	144,667,368	-	327,427	144,994,795
Real estate investment trusts	473,392	-	-	473,392
Total equities and managed funds	145,140,760	-	327,427	145,468,187
<u>Interest bearing securities</u>				
Government bonds	5,011,575	-	-	5,011,575
Total interest bearing securities	5,011,575	-	-	5,011,575
<u>Derivatives</u>				
Equity swaps	-	69,482,164	47,495	69,529,659
Forward currency contracts	-	1,555,465	-	1,555,465
Futures contracts	790,539	-	-	790,539
Option contracts	377,868	1,311,832	103,062	1,792,762
Warrants	130,271	-	9	130,280
Total derivatives	1,298,678	72,349,461	150,566	73,798,705
Total financial assets at fair value through profit or loss	151,451,013	72,349,461	477,993	224,278,467
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(57,734,822)	(13,199)	(57,748,021)
Forward currency contracts	-	(1,084,998)	-	(1,084,998)
Futures contracts	(791,377)	-	-	(791,377)
Option contracts	(193,261)	(59,372)	-	(252,633)
Total derivatives	(984,638)	(58,879,192)	(13,199)	(59,877,029)
Total financial liabilities at fair value through profit or loss	(984,638)	(58,879,192)	(13,199)	(59,877,029)

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative (continued)
31 December 2019

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	225,630,678	-	247,397	225,878,075
Exchange traded funds	127,989	-	-	127,989
Real estate investment trusts	208,538	-	-	208,538
Rights	326,496	-	-	326,496
Total equities and managed funds	226,293,701	-	247,397	226,541,098
<u>Interest bearing securities</u>				
Government bonds	52,116,080	-	-	52,116,080
Total interest bearing securities	52,116,080	-	-	52,116,080
<u>Derivatives</u>				
Equity swaps	-	71,754,679	25	71,754,704
Forward currency contracts	-	2,438,105	-	2,438,105
Futures contracts	229,358	-	-	229,358
Option contracts	147,342	27,102,495	103,062	27,352,899
Warrants	-	-	10	10
Total derivatives	376,700	101,295,279	103,097	101,775,076
Total financial assets at fair value through profit or loss	278,786,481	101,295,279	350,494	380,432,254
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(61,907,357)	(14,387)	(61,921,744)
Forward currency contracts	-	(1,259,792)	-	(1,259,792)
Futures contracts	(1,583,150)	-	-	(1,583,150)
Option contracts	(33,319)	(52,888,926)	-	(52,922,245)
Total derivatives	(1,616,469)	(116,056,075)	(14,387)	(117,686,931)
Total financial liabilities at fair value through profit or loss	(1,616,469)	(116,056,075)	(14,387)	(117,686,931)

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

Fair value of financial instruments (continued)

Man AHL Multi Strategy Alternative
31 December 2020

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	17,248,683	-	-	17,248,683
Total interest bearing securities	17,248,683	-	-	17,248,683
<u>Derivatives</u>				
Equity swaps	-	2,779,916	-	2,779,916
Forward currency contracts	-	11,362,116	-	11,362,116
Futures contracts	767,424	-	-	767,424
Option contracts	299,372	261,546	-	560,918
Total derivatives	1,066,796	14,403,578	-	15,470,374
Total financial assets at fair value through profit or loss	18,315,479	14,403,578	-	32,719,057
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(2,550,225)	-	(2,550,225)
Forward currency contracts	-	(7,436,516)	-	(7,436,516)
Futures contracts	(680,158)	-	-	(680,158)
Option contracts	(893,877)	(289,222)	-	(1,183,099)
Total derivatives	(1,574,035)	(10,275,963)	-	(11,849,998)
Total financial liabilities at fair value through profit or loss	(1,574,035)	(10,275,963)	-	(11,849,998)
31 December 2019				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	15,087,267	-	-	15,087,267
Total interest bearing securities	15,087,267	-	-	15,087,267
<u>Derivatives</u>				
Equity swaps	-	7,605,107	-	7,605,107
Forward currency contracts	-	12,283,105	-	12,283,105
Futures contracts	1,457,568	-	-	1,457,568
Option contracts	577	31,706	-	32,283
Total derivatives	1,458,145	19,919,918	-	21,378,063
Total financial assets at fair value through profit or loss	16,545,412	19,919,918	-	36,465,330
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(7,235,013)	-	(7,235,013)
Forward currency contracts	-	(11,165,096)	-	(11,165,096)
Futures contracts	(590,893)	-	-	(590,893)
Option contracts	(958,050)	(915,119)	-	(1,873,169)
Total derivatives	(1,548,943)	(19,315,228)	-	(20,864,171)
Total financial liabilities at fair value through profit or loss	(1,548,943)	(19,315,228)	-	(20,864,171)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk

31 December 2020

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	633,690,864	1,554,075,097	-	2,187,765,961
Total interest bearing securities	633,690,864	1,554,075,097	-	2,187,765,961
<u>Derivatives</u>				
Credit default swaps	-	82,862,057	-	82,862,057
Forward currency contracts	-	69,986,163	-	69,986,163
Futures contracts	34,890,573	-	-	34,890,573
Total return swaps	-	6,026,300	-	6,026,300
Total derivatives	34,890,573	158,874,520	-	193,765,093
Total financial assets at fair value through profit or loss	668,581,437	1,712,949,617	-	2,381,531,054
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(18,374,654)	-	(18,374,654)
Futures contracts	(5,816,100)	-	-	(5,816,100)
Total derivatives	(5,816,100)	(18,374,654)	-	(24,190,754)
Total financial liabilities at fair value through profit or loss	(5,816,100)	(18,374,654)	-	(24,190,754)

31 December 2019

Financial assets at fair value through profit or loss

Held for Trading:

Interest bearing securities

Government bonds	28,868,539	1,056,902,320	-	1,085,770,859
Total interest bearing securities	28,868,539	1,056,902,320	-	1,085,770,859

Derivatives

Credit default swaps	-	70,414,498	-	70,414,498
Forward currency contracts	-	18,165,186	-	18,165,186
Futures contracts	12,255,865	-	-	12,255,865
Total return swaps	-	6,913,520	-	6,913,520
Total derivatives	12,255,865	95,493,204	-	107,749,069

Total financial assets at fair value through profit or loss	41,124,404	1,152,395,524	-	1,193,519,928
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Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Credit default swaps	-	(129,560)	-	(129,560)
Forward currency contracts	-	(7,679,148)	-	(7,679,148)
Futures contracts	(18,035,061)	-	-	(18,035,061)
Total derivatives	(18,035,061)	(7,808,708)	-	(25,843,769)

Total financial liabilities at fair value through profit or loss	(18,035,061)	(7,808,708)	-	(25,843,769)
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative
31 December 2020

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	224,280,398	-	-	224,280,398
Preferred stocks	10,281,491	-	-	10,281,491
Total equities and managed funds	234,561,889	-	-	234,561,889
<u>Derivatives</u>				
Equity swaps	-	20,422,037	-	20,422,037
Forward currency contracts	-	345,750	-	345,750
Total derivatives	-	20,767,787	-	20,767,787
Total financial assets at fair value through profit or loss	234,561,889	20,767,787	-	255,329,676
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(37,437,910)	-	(37,437,910)
Forward currency contracts	-	(348,189)	-	(348,189)
Total derivatives	-	(37,786,099)	-	(37,786,099)
Total financial liabilities at fair value through profit or loss	-	(37,786,099)	-	(37,786,099)

31 December 2019

Financial assets at fair value through profit or loss
Held for Trading:

Equities and managed funds

Equities	420,057,026	-	-	420,057,026
Preferred stocks	13,137,458	-	-	13,137,458
Real estate investment trust	2,189,242	-	-	2,189,242
Total equities and managed funds	435,383,726	-	-	435,383,726

Derivatives

Equity swaps	-	52,879,709	-	52,879,709
Forward currency contracts	-	277,032	-	277,032
Total derivatives	-	53,156,741	-	53,156,741

Total financial assets at fair value through profit or loss	435,383,726	53,156,741	-	488,540,467
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Financial liabilities at fair value through profit or loss
Held for Trading:

Derivatives

Equity swaps	-	(46,000,684)	-	(46,000,684)
Forward currency contracts	-	(181,939)	-	(181,939)
Total derivatives	-	(46,182,623)	-	(46,182,623)

Total financial liabilities at fair value through profit or loss	-	(46,182,623)	-	(46,182,623)
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG Global Emerging Markets Debt Total Return
31 December 2020

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	1,244,693,585	-	-	1,244,693,585
Total interest bearing securities	1,244,693,585	-	-	1,244,693,585
<u>Derivatives</u>				
Credit default swaps	-	25,281,801	-	25,281,801
Forward currency contracts	-	17,283,149	-	17,283,149
Total derivatives	-	42,564,950	-	42,564,950
Total financial assets at fair value through profit or loss	1,244,693,585	42,564,950	-	1,287,258,535
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(6,336,614)	-	(6,336,614)
Forward currency contracts	-	(17,906,988)	-	(17,906,988)
Interest rate swaps	-	(40,111,732)	-	(40,111,732)
Total derivatives	-	(64,355,334)	-	(64,355,334)
Total financial liabilities at fair value through profit or loss	-	(64,355,334)	-	(64,355,334)

31 December 2019

Financial assets at fair value through profit or loss

Held for Trading:

Interest bearing securities

Government bonds	822,608,736	11,595,554	-	834,204,290
Total interest bearing securities	822,608,736	11,595,554	-	834,204,290

Derivatives

Credit default swaps	-	35,679,823	-	35,679,823
Forward currency contracts	-	24,913,226	-	24,913,226
Total derivatives	-	60,593,049	-	60,593,049

Total financial assets at fair value through profit or loss	822,608,736	72,188,603	-	894,797,339
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Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Credit default swaps	-	(18,200,310)	-	(18,200,310)
Forward currency contracts	-	(19,211,331)	-	(19,211,331)
Interest rate swaps	-	(88,417,151)	-	(88,417,151)
Total derivatives	-	(125,828,792)	-	(125,828,792)

Total financial liabilities at fair value through profit or loss	-	(125,828,792)	-	(125,828,792)
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG Innovation Equity Alternative
31 December 2020

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	472,647,252	-	-	472,647,252
Total equities and managed funds	472,647,252	-	-	472,647,252
<u>Interest bearing securities</u>				
Government bonds	139,984,972	-	-	139,984,972
Total interest bearing securities	139,984,972	-	-	139,984,972
<u>Derivatives</u>				
Equity swaps	-	390,021	-	390,021
Forward currency contracts	-	8,247,533	-	8,247,533
Total derivatives	-	8,637,554	-	8,637,554
Total financial assets at fair value through profit or loss	612,632,224	8,637,554	-	621,269,778
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(15,602,507)	-	(15,602,507)
Forward currency contracts	-	(2,613,155)	-	(2,613,155)
Futures contracts	(2,247,942)	-	-	(2,247,942)
Total derivatives	(2,247,942)	(18,215,662)	-	(20,463,604)
Total financial liabilities at fair value through profit or loss	(2,247,942)	(18,215,662)	-	(20,463,604)
31 December 2019				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	258,948,707	-	-	258,948,707
Total equities and managed funds	258,948,707	-	-	258,948,707
<u>Interest bearing securities</u>				
Government bonds	181,551,841	-	-	181,551,841
Total interest bearing securities	181,551,841	-	-	181,551,841
<u>Derivatives</u>				
Equity swaps	-	10,774,263	-	10,774,263
Forward currency contracts	-	5,329,033	-	5,329,033
Futures contracts	38,468	-	-	38,468
Option contract	140,760	-	-	140,760
Total derivatives	179,228	16,103,296	-	16,282,524
Total financial assets at fair value through profit or loss	440,679,776	16,103,296	-	456,783,072
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(14,583,680)	-	(14,583,680)
Forward currency contracts	-	(431,552)	-	(431,552)
Futures contracts	(1,327,870)	-	-	(1,327,870)
Total derivatives	(1,327,870)	(15,015,232)	-	(16,343,102)
Total financial liabilities at fair value through profit or loss	(1,327,870)	(15,015,232)	-	(16,343,102)

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

Fair value of financial instruments (continued)

Man Alternative Style Risk Premia

31 December 2020

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	280,947,810	-	-	280,947,810
Preferred stocks	1,258,202	-	-	1,258,202
Total equities and managed funds	282,206,012	-	-	282,206,012
<u>Interest bearing securities</u>				
Government bonds	199,963,375	-	-	199,963,375
Total interest bearing securities	199,963,375	-	-	199,963,375
<u>Derivatives</u>				
Equity swaps	-	1,206,426	-	1,206,426
Forward currency contracts	-	20,548,454	-	20,548,454
Futures contracts	3,536,622	-	-	3,536,622
Total return swaps	-	7,862,980	-	7,862,980
Total derivatives	3,536,622	29,617,860	-	33,154,482
Total financial assets at fair value through profit or loss	485,706,009	29,617,860	-	515,323,869
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(16,884,980)	-	(16,884,980)
Forward currency contracts	-	(4,927,051)	-	(4,927,051)
Futures contracts	(1,163,386)	-	-	(1,163,386)
Total derivatives	(1,163,386)	(21,812,031)	-	(22,975,417)
Total financial liabilities at fair value through profit or loss	(1,163,386)	(21,812,031)	-	(22,975,417)

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

Fair value of financial instruments (continued)

Man Alternative Style Risk Premia (continued)
31 December 2019

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	396,899,610	-	-	396,899,610
Preferred stock	8,579,993	-	-	8,579,993
Total equities and managed funds	405,479,603	-	-	405,479,603
<u>Interest bearing securities</u>				
Government bonds	170,678,538	-	-	170,678,538
Total interest bearing securities	170,678,538	-	-	170,678,538
<u>Derivatives</u>				
Equity swaps	-	1,819,143	-	1,819,143
Forward currency contracts	-	17,970,437	-	17,970,437
Futures contracts	4,859,708	-	-	4,859,708
Total derivatives	4,859,708	19,789,580	-	24,649,288
Total financial assets at fair value through profit or loss	581,017,849	19,789,580	-	600,807,429
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(23,048,302)	-	(23,048,302)
Forward currency contracts	-	(12,520,949)	-	(12,520,949)
Futures contracts	(3,078,541)	-	-	(3,078,541)
Total return swaps	-	(149,825)	-	(149,825)
Total derivatives	(3,078,541)	(35,719,076)	-	(38,797,617)
Total financial liabilities at fair value through profit or loss	(3,078,541)	(35,719,076)	-	(38,797,617)

Man AHL Active Balanced

31 December 2020

Financial assets at fair value through profit or loss
Held for Trading:

<u>Interest bearing securities</u>				
Government bonds	599,420,573	-	-	599,420,573
Total interest bearing securities	599,420,573	-	-	599,420,573
<u>Derivatives</u>				
Forward currency contracts	-	16,696,105	-	16,696,105
Futures contracts	22,514,023	-	-	22,514,023
Total derivatives	22,514,023	16,696,105	-	39,210,128
Total financial assets at fair value through profit or loss	621,934,596	16,696,105	-	638,630,701
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(4,496,899)	-	(4,496,899)
Futures contracts	(3,917,319)	-	-	(3,917,319)
Total derivatives	(3,917,319)	(4,496,899)	-	(8,414,218)
Total financial liabilities at fair value through profit or loss	(3,917,319)	(4,496,899)	-	(8,414,218)

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

Fair value of financial instruments (continued)

Man AHL Active Balanced (continued)
31 December 2019

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	92,442,044	-	-	92,442,044
Total interest bearing securities	92,442,044	-	-	92,442,044
<u>Derivatives</u>				
Forward currency contracts	-	926,332	-	926,332
Futures contracts	1,842,162	-	-	1,842,162
Total derivatives	1,842,162	926,332	-	2,768,494
Total financial assets at fair value through profit or loss	94,284,206	926,332	-	95,210,538
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(2,394,646)	-	(2,394,646)
Futures contracts	(4,654,769)	-	-	(4,654,769)
Total derivatives	(4,654,769)	(2,394,646)	-	(7,049,415)
Total financial liabilities at fair value through profit or loss	(4,654,769)	(2,394,646)	-	(7,049,415)

Man GLG High Yield Opportunities

31 December 2020

	€	€	€	€
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	-	1,128,512	-	1,128,512
Preferred stocks	-	9,546,615	-	9,546,615
Total equities and managed funds	-	10,675,127	-	10,675,127
<u>Interest bearing securities</u>				
Convertible bonds	-	20,031,241	-	20,031,241
Corporate bonds	-	226,272,045	4,689,984	230,962,029
Total interest bearing securities	-	246,303,286	4,689,984	250,993,270
<u>Derivatives</u>				
Credit default swaps	-	74,149	-	74,149
Forward currency contracts	-	975,613	-	975,613
Total return swaps	-	57,515	-	57,515
Total derivatives	-	1,107,277	-	1,107,277
Total financial assets at fair value through profit or loss	-	258,085,690	4,689,984	262,775,674
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(4,534,244)	-	(4,534,244)
Forward currency contracts	-	(2,164,362)	-	(2,164,362)
Total return swaps	-	(162,796)	-	(162,796)
Total derivatives	-	(6,861,402)	-	(6,861,402)
Total financial liabilities at fair value through profit or loss	-	(6,861,402)	-	(6,861,402)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities (continued)
31 December 2019

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	2,799,855	-	2,799,855
Corporate bonds	-	178,155,046	3,137,225	181,292,271
Total interest bearing securities	-	180,954,901	3,137,225	184,092,126
<u>Derivatives</u>				
Credit default swaps	-	1,450,364	-	1,450,364
Forward currency contracts	-	3,001,476	-	3,001,476
Total return swaps	-	3,726	-	3,726
Total derivatives	-	4,455,566	-	4,455,566
Total financial assets at fair value through profit or loss	-	185,410,467	3,137,225	188,547,692
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,682,180)	-	(1,682,180)
Forward currency contracts	-	(81,190)	-	(81,190)
Total return swaps	-	(160,125)	-	(160,125)
Total derivatives	-	(1,923,495)	-	(1,923,495)
Total financial liabilities at fair value through profit or loss	-	(1,923,495)	-	(1,923,495)

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative
31 December 2020

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	31,071	-	-	31,071
Rights	-	-	3,091	3,091
Total equities and managed funds	31,071	-	3,091	34,162
<u>Interest bearing securities</u>				
Convertible bonds	-	15,995,728	-	15,995,728
Corporate bonds	-	8,276,682	220,784	8,497,466
Government bonds	3,999,477	163,129	-	4,162,606
Total interest bearing securities	3,999,477	24,435,539	220,784	28,655,800
<u>Derivatives</u>				
Credit default swaps	-	304,009	-	304,009
Equity swaps	-	129,436	-	129,436
Forward currency contracts	-	329,097	-	329,097
Futures contracts	8,768	-	-	8,768
Option contract	25	-	-	25
Total return swaps	-	13,333	-	13,333
Total derivatives	8,793	775,875	-	784,668
Total financial assets at fair value through profit or loss	4,039,341	25,211,414	223,875	29,474,630
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,395,527)	-	(1,395,527)
Equity swaps	-	(1,731,211)	-	(1,731,211)
Forward currency contracts	-	(245,916)	-	(245,916)
Futures contracts	(13,558)	-	-	(13,558)
Total return swaps	-	(76,454)	-	(76,454)
Total derivatives	(13,558)	(3,449,108)	-	(3,462,666)
Total financial liabilities at fair value through profit or loss	(13,558)	(3,449,108)	-	(3,462,666)

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative (continued)
31 December 2019

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	65,820	-	-	65,820
Total equities and managed funds	65,820	-	-	65,820
<u>Interest bearing securities</u>				
Convertible bonds	-	18,286,622	-	18,286,622
Corporate bonds	-	16,837,806	175,475	17,013,281
Government bonds	-	214,437	-	214,437
Total interest bearing securities	-	35,338,865	175,475	35,514,340
<u>Derivatives</u>				
Equity swaps	-	418,577	-	418,577
Credit default swaps	-	476,681	-	476,681
Forward currency contracts	-	301,941	-	301,941
Futures contracts	7,131	-	-	7,131
Option contracts	31,957	5,684	-	37,641
Total return swaps	-	1,074,127	-	1,074,127
Total derivatives	39,088	2,277,010	-	2,316,098
Total financial assets at fair value through profit or loss	104,908	37,615,875	175,475	37,896,258
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(2,056,493)	-	(2,056,493)
Credit default swaps	-	(943,364)	-	(943,364)
Forward currency contracts	-	(28,608)	-	(28,608)
Futures contracts	(3,003)	-	-	(3,003)
Total return swaps	-	(111,326)	-	(111,326)
Total derivatives	(3,003)	(3,139,791)	-	(3,142,794)
Total financial liabilities at fair value through profit or loss	(3,003)	(3,139,791)	-	(3,142,794)

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

Fair value of financial instruments (continued)

Man GLG Event Driven Alternative
31 December 2020

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	185,772,082	1,934,614	-	187,706,696
Rights	-	-	420,280	420,280
Total equities and managed funds	185,772,082	1,934,614	420,280	188,126,976
<u>Interest bearing securities</u>				
Convertible bonds	-	13,020,055	-	13,020,055
Corporate bonds	-	5,356,448	-	5,356,448
Government bonds	39,989,936	-	-	39,989,936
Total interest bearing securities	39,989,936	18,376,503	-	58,366,439
<u>Derivatives</u>				
Equity swaps	-	16,989,616	-	16,989,616
Forward currency contracts	-	4,127,936	-	4,127,936
Warrants	990,757	-	-	990,757
Total derivatives	990,757	21,117,552	-	22,108,309
Total financial assets at fair value through profit or loss	226,752,775	41,428,669	420,280	268,601,724
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(7,988,577)	-	(7,988,577)
Forward currency contracts	-	(992,919)	-	(992,919)
Total derivatives	-	(8,981,496)	-	(8,981,496)
Total financial liabilities at fair value through profit or loss	-	(8,981,496)	-	(8,981,496)

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

Fair value of financial instruments (continued)

Man GLG Event Driven Alternative (continued)
31 December 2019

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	41,755,213	-	143,564	41,898,777
Real estate investment trust	818,599	-	-	818,599
Total equities and managed funds	42,573,812	-	143,564	42,717,376
<u>Interest bearing securities</u>				
Government bonds	13,459,071	-	-	13,459,071
Total interest bearing securities	13,459,071	-	-	13,459,071
<u>Derivatives</u>				
Equity swaps	-	2,824,015	-	2,824,015
Forward currency contracts	-	1,095,248	-	1,095,248
Total derivatives	-	3,919,263	-	3,919,263
Total financial assets at fair value through profit or loss	56,032,883	3,919,263	143,564	60,095,710
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(1,988,534)	-	(1,988,534)
Forward currency contracts	-	(39,716)	-	(39,716)
Option contract	(9,855)	-	-	(9,855)
Total derivatives	(9,855)	(2,028,250)	-	(2,038,105)
Total financial liabilities at fair value through profit or loss	(9,855)	(2,028,250)	-	(2,038,105)

Man GLG Global Debt Total Return

31 December 2020

Financial assets at fair value through profit or loss
Held for Trading:

<u>Interest bearing securities</u>				
Government bonds	9,747,122	15,006,570	-	24,753,692
Mortgage backed securities	-	2,687,127	-	2,687,127
Total interest bearing securities	9,747,122	17,693,697	-	27,440,819
<u>Derivatives</u>				
Credit default swaps	-	283,780	-	283,780
Forward currency contracts	-	269,841	-	269,841
Interest rate swaps	-	12,388	-	12,388
Total derivatives	-	566,009	-	566,009
Total financial assets at fair value through profit or loss	9,747,122	18,259,706	-	28,006,828
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(61,485)	-	(61,485)
Forward currency contracts	-	(119,946)	-	(119,946)
Interest rate swaps	-	(23,951)	-	(23,951)
Total derivatives	-	(205,382)	-	(205,382)
Total financial liabilities at fair value through profit or loss	-	(205,382)	-	(205,382)

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

Fair value of financial instruments (continued)

Man GLG Global Debt Total Return (continued)
31 December 2019

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	49,658	5,550,222	-	5,599,880
Mortgage backed securities	-	1,846,390	-	1,846,390
Total interest bearing securities	49,658	7,396,612	-	7,446,270
<u>Derivatives</u>				
Credit default swaps	-	187,073	-	187,073
Forward currency contracts	-	69,104	-	69,104
Total derivatives	-	256,177	-	256,177
Total financial assets at fair value through profit or loss	49,658	7,652,789	-	7,702,447
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(26,779)	-	(26,779)
Forward currency contracts	-	(42,525)	-	(42,525)
Interest rate swap	-	(14,936)	-	(14,936)
Total derivatives	-	(84,240)	-	(84,240)
Total financial liabilities at fair value through profit or loss	-	(84,240)	-	(84,240)

Man GLG High Yield Opportunities DE

31 December 2020

	€	€	€	€
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Preferred stocks	-	8,339,792	-	8,339,792
Total equities and managed funds	-	8,339,792	-	8,339,792
<u>Interest bearing securities</u>				
Corporate bonds	-	196,656,831	1,819,344	198,476,175
Total interest bearing securities	-	196,656,831	1,819,344	198,476,175
<u>Derivatives</u>				
Credit default swaps	-	61,407	-	61,407
Forward currency contracts	-	588,549	-	588,549
Total return swaps	-	51,497	-	51,497
Total derivatives	-	701,453	-	701,453
Total financial assets at fair value through profit or loss	-	205,698,076	1,819,344	207,517,420
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(401,702)	-	(401,702)
Forward currency contracts	-	(738,617)	-	(738,617)
Total return swaps	-	(18,539)	-	(18,539)
Total derivatives	-	(1,158,858)	-	(1,158,858)
Total financial liabilities at fair value through profit or loss	-	(1,158,858)	-	(1,158,858)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities DE (continued)
31 December 2019

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	1,166,606	-	1,166,606
Corporate bonds	-	39,650,159	-	39,650,159
Total interest bearing securities	-	40,816,765	-	40,816,765
<u>Derivatives</u>				
Credit default swaps	-	24,789	-	24,789
Forward currency contracts	-	224,398	-	224,398
Total derivatives	-	249,187	-	249,187
Total financial assets at fair value through profit or loss	-	41,065,952	-	41,065,952
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(621,829)	-	(621,829)
Forward currency contracts	-	(3,264)	-	(3,264)
Total return swaps	-	(23,235)	-	(23,235)
Total derivatives	-	(648,328)	-	(648,328)
Total financial liabilities at fair value through profit or loss	-	(648,328)	-	(648,328)

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)

31 December 2020

	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	6,355,246	-	-	6,355,246
Total equities and managed funds	6,355,246	-	-	6,355,246
<u>Interest bearing securities</u>				
Government bonds	5,569,075	-	-	5,569,075
Total interest bearing securities	5,569,075	-	-	5,569,075
<u>Derivatives</u>				
Equity swaps	-	374,848	-	374,848
Forward currency contracts	-	776	-	776
Option contracts	20,500	-	-	20,500
Total derivatives	20,500	375,624	-	396,124
Total financial assets at fair value through profit or loss	11,944,821	375,624	-	12,320,445
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(172,850)	-	(172,850)
Forward currency contracts	-	(64,299)	-	(64,299)
Futures contracts	(22,234)	-	-	(22,234)
Total derivatives	(22,234)	(237,149)	-	(259,383)
Total financial liabilities at fair value through profit or loss	(22,234)	(237,149)	-	(259,383)

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) commenced its operations on 31 December 2019, hence there were no investments as at 31 December 2019.

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

Fair value of financial instruments (continued)

Man GLG Japan Equity Alternative
31 December 2020

	Level 1 ¥	Level 2 ¥	Level 3 ¥	Total Fair Value ¥
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	1,682,633,483	-	-	1,682,633,483
Total equities and managed funds	1,682,633,483	-	-	1,682,633,483
<u>Interest bearing securities</u>				
Government bonds	71,016,940	45,019,675	-	116,036,615
Total interest bearing securities	71,016,940	45,019,675	-	116,036,615
<u>Derivatives</u>				
Equity swaps	-	35,894,858	-	35,894,858
Forward currency contracts	-	3,800,004	-	3,800,004
Total derivatives	-	39,694,862	-	39,694,862
Total financial assets at fair value through profit or loss	1,753,650,423	84,714,537	-	1,838,364,960
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(182,853,892)	-	(182,853,892)
Forward currency contracts	-	(15,174,862)	-	(15,174,862)
Total derivatives	-	(198,028,754)	-	(198,028,754)
Total financial liabilities at fair value through profit or loss	-	(198,028,754)	-	(198,028,754)

Man GLG Japan Equity Alternative commenced its operations on 11 May 2020, hence there were no investments as at 31 December 2019.

Man GLG US Equity Extended

31 December 2020

	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	63,418,845	-	-	63,418,845
Real estate investment trust	46,120	-	-	46,120
Total equities and managed funds	63,464,965	-	-	63,464,965
<u>Interest bearing securities</u>				
Government bonds	1,799,388	-	-	1,799,388
Total interest bearing securities	1,799,388	-	-	1,799,388
<u>Derivatives</u>				
Equity swaps	-	4,023,838	-	4,023,838
Total derivatives	-	4,023,838	-	4,023,838
Total financial assets at fair value through profit or loss	65,264,353	4,023,838	-	69,288,191
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(2,447,715)	-	(2,447,715)
Total derivatives	-	(2,447,715)	-	(2,447,715)
Total financial liabilities at fair value through profit or loss	-	(2,447,715)	-	(2,447,715)

Man GLG US Equity Extended commenced its operations on 30 September 2020, hence there were no investments as at 31 December 2019.

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

Fair value of financial instruments (continued)

Man AHL TargetRisk Moderate

31 December 2020

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	3,999,157	6,749,252	-	10,748,409
Total interest bearing securities	3,999,157	6,749,252	-	10,748,409
<u>Derivatives</u>				
Credit default swaps	-	122,505	-	122,505
Forward currency contracts	-	98,392	-	98,392
Futures contracts	118,647	-	-	118,647
Total return swaps	-	26,660	-	26,660
Total derivatives	118,647	247,557	-	366,204
Total financial assets at fair value through profit or loss	4,117,804	6,996,809	-	11,114,613
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(80,898)	-	(80,898)
Futures contracts	(15,450)	-	-	(15,450)
Total derivatives	(15,450)	(80,898)	-	(96,348)
Total financial liabilities at fair value through profit or loss	(15,450)	(80,898)	-	(96,348)

Man AHL TargetRisk Moderate commenced its operations on 19 October 2020, hence there were no investments as at 31 December 2019.

Man GLG Asia Pacific (ex-Japan) Equity Alternative

31 December 2020

Financial assets at fair value through profit or loss

Held for Trading:

Derivatives

Forward currency contracts	-	6	-	6
Total derivatives	-	6	-	6
Total financial assets at fair value through profit or loss	-	6	-	6

Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Forward currency contracts	-	(6)	-	(6)
Total derivatives	-	(6)	-	(6)
Total financial liabilities at fair value through profit or loss	-	(6)	-	(6)

Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced its operations on 31 December 2020, hence there were no investments as at 31 December 2019.

Short term balances are excluded from the tables as their carrying value at the year 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 year 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 year.

For the years ended 31 December 2020 and 31 December 2019, there were no transfers between level 1 and level 2.

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

Fair value of financial instruments (continued)

A reconciliation of the movements in level 3 assets/liabilities for the years ended 31 December 2020 and 31 December 2019 is set out below:

Man GLG European Equity Alternative

31 December 2020	Equities and managed funds €	Interest bearing securities €	Derivative instruments €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	247,397	-	88,710	336,107
Total gains and losses				
- realised	-	-	(7,097)	(7,097)
- unrealised	80,030	-	55,754	135,784
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	327,427	-	137,367	464,794

31 December 2019

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(1,960,857)	(1,960,857)
Total gains and losses				
- realised	-	-	(2,286,032)	(2,286,032)
- unrealised	247,397*	-	2,049,566	2,296,963
Purchases	-	-	-	-
Sales	-	-	2,286,033	2,286,033
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	247,397	-	88,710	336,107

*This was acquired as part of a reorganisation and valued at Nil initially.

Man AHL Multi Strategy Alternative

31 December 2019	US\$	US\$	US\$	US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(2,594)	(2,594)
Total gains and losses				
- realised	-	-	(4,858)	(4,858)
- unrealised	-	-	2,594	2,594
Purchases	-	-	4,858	4,858
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	-	-

Man NewSmith UK Equity Alternative

Man NewSmith Equity Alternative ceased its operations on 17 September 2019, hence there were no investments as at 31 December 2020.

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

Fair value of financial instruments (continued)

Man NewSmith UK Equity Alternative (continued)

31 December 2019	Equities and managed funds £	Interest bearing securities £	Derivative instruments £	Total Fair Value £
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	120,112	-	-	120,112
Total gains and losses				
- realised	-	-	-	-
- unrealised	(120,112)	-	-	(120,112)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	-	-

Man GLG High Yield Opportunities

31 December 2020	€	€	€	€
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	3,137,225	-	3,137,225
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	108,024	-	108,024
Purchases	-	995,127	-	995,127
Sales	-	-	-	-
Transfers into Level 3	-	449,608	-	449,608
Transfers out of Level 3	-	-	-	-
Closing Balance	-	4,689,984	-	4,689,984

31 December 2019

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	35,736	-	35,736
- unrealised	-	(3,902,868)	-	(3,902,868)
Purchases	-	7,996,895	-	7,996,895
Sales	-	(992,538)	-	(992,538)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	3,137,225	-	3,137,225

Man GLG Credit Multi-Strategy Alternative

31 December 2020	US\$	US\$	US\$	US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	175,475	-	175,475
Total gains and losses				
- realised	-	20,196	-	20,196
- unrealised	3,091*	10,359	-	13,450
Purchases	-	59,624	-	59,624
Sales	-	(44,870)	-	(44,870)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	3,091	220,784	-	223,875

*This was acquired as part of a reorganisation and valued at Nil initially.

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

31 December 2019

	Equities and managed funds US\$	Interest bearing securities US\$	Derivative instruments US\$	Total Fair Value US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	(82,117)	-	(82,117)
- unrealised	-	(249,273)	-	(249,273)
Purchases	-	1,360,891	-	1,360,891
Sales	-	(854,026)	-	(854,026)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	175,475	-	175,475

Man GLG Event Driven Alternative

31 December 2020

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	143,564	-	-	143,564
Total gains and losses				
- realised	-	-	-	-
- unrealised	276,715*	-	-	276,715
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	420,279	-	-	420,279

31 December 2019

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	143,564*	-	-	143,564
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	143,564	-	-	143,564

Man GLG High Yield Opportunities DE

31 December 2020

	€	€	€	€
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	1,819,344	-	1,819,344
Transfers out of Level 3	-	-	-	-
Closing Balance	-	1,819,344	-	1,819,344

*This was acquired as part of a reorganisation and valued at Nil initially.

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

Fair value of financial instruments (continued)

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying statement of comprehensive income. Net realised and unrealised gain/(loss) of €128,687 (31 December 2019: €242,331) for Man GLG European Equity Alternative, €108,024 (31 December 2019: (€3,867,132)) for Man GLG High Yield Opportunities, US\$20,772 (31 December 2019: (US\$331,390)) for Man GLG Credit Multi-Strategy Alternative, US\$276,715 (31 December 2019: US\$143,564) for Man GLG Event Driven Alternative and €Nil (31 December 2019: n/a) for Man GLG High Yield Opportunities DE relates to those financial instruments held by the Fund at 31 December 2020 and is reflected in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the 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 valuations 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.

Man GLG European Equity Alternative

	Fair Value €	Valuation technique	Unobservable input	Range
31 December 2020				
Equities	327,427	Single broker quotation	None	No range
Equity swaps	32,597	Single broker quotation	None	No range
Equity swaps	1699	Cost	None	No range
Option contracts	103,062	Cost	None	No range
Warrants	9	Single broker quotation	None	No range

31 December 2019

Equities	247,397	Single broker quotation	None	No range
Equity swaps	(14,362)	Cost	None	No range
Option contracts	103,062	Cost	None	No range
Warrants	10	Single broker quotation	None	No range

Man GLG High Yield Opportunities

31 December 2020	€			
Corporate bonds	2,751,105	Estimated recovery	Time to settlement, Expected cash flow	€2,509,857 - €2,895,823
Corporate bonds	1,938,879	Single broker quotation	None	No range

31 December 2019

Corporate bonds	3,137,225	Single broker quotation	None	No range
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Man GLG Credit Multi-Strategy Alternative

31 December 2020	US\$			
Corporate bonds	167,730	Estimated recovery	Time to settlement, Expected cash flow	US\$136,627 - US\$157,637
Corporate bonds	53,054	Single broker quotation	None	No range
Rights	3,091	Single broker quotation	None	No range

31 December 2019

Corporate bonds	175,475	Single broker quotation	None	No range
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Man GLG Event Driven Alternative

31 December 2020	US\$			
Rights	420,280	Single broker quotation	None	No range

31 December 2019

Equities	143,564	Single broker quotation	None	No range
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities DE

31 December 2020	Fair Value €	Valuation technique	Unobservable input	Range
Corporate bonds	1,819,344	Single broker quotation	None	No range

The fair value impact of the discount range disclosed above is the Investment Manager's assessment of the range of possible illiquidity discounts. The Investment Manager's Independent Pricing Committee has assessed that, based on the information available, there is no reason that the net asset value provided by the underlying managed funds managers or their administrators should not represent the most appropriate basis for valuing these assets and therefore no fair value adjustment is applied. The impact of the range of possible unobservable impacts on the fair value of investments is an increase/decrease of up to €Nil (31 December 2019: €Nil) for Man GLG European Equity Alternative, €241,248 (31 December 2019: €Nil) for Man GLG High Yield Opportunities, US\$31,104 (31 December 2019: US\$Nil) for Man GLG Credit Multi-Strategy Alternative, US\$Nil (31 December 2019: US\$Nil) for Man GLG Event Driven Alternative and increase/decrease of up to €Nil (31 December 2019: €Nil) for Man GLG High Yield Opportunities DE.

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 currency contracts may also be used for trading purposes. Forward currency contracts entered into by the Fund represent a firm commitment to buy or sell an underlying asset, or currency at a specified value and point in time based upon an agreed or contracted quantity.

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

Derivative financial instruments

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

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

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

Credit default swaps are contracts in which the Fund pays or receives an interest flow in return for the counterparty accepting or selling all or part of the risk of default or failure to pay of a reference entity on which the swap is written. Where the Fund has bought protection, the maximum potential loss is the value of the interest flows the Fund is contracted to pay until maturity of the contract. Where the Fund has sold protection, the maximum potential loss is the nominal value of the protection sold. As at 31 December 2020, the maximum potential payout under credit default swaps where the sub funds have sold protection is US\$1,639,718,750 (31 December 2019: US\$1,520,337,500) for Man AHL TargetRisk, US\$Nil (31 December 2019: US\$13,500,000) for Man GLG Global Emerging Markets Debt Total Return, US\$1,480,000 (31 December 2019: US\$4,974,809) for Man GLG Credit Multi-Strategy Alternative, US\$5,450,000 (31 December 2019: US\$2,300,000) for Man GLG Global Debt Total Return and US\$5,000,000 (31 December 2019: n/a) for Man AHL TargetRisk Moderate. The fair value of these contracts as at 31 December 2020 was of US\$82,862,057 (31 December 2019: US\$70,414,498) for Man AHL TargetRisk, US\$Nil (31 December 2019: (US\$7,116,553)) for Man GLG Global Emerging Markets Debt Total Return, US\$138,021 (31 December 2019: US\$264,080) for Man GLG Credit Multi-Strategy Alternative, US\$25,747 (31 December 2019: US\$19,631) for Man GLG Global Debt Total Return and US\$122,505 (31 December 2019: n/a) for Man AHL TargetRisk Moderate.

The Fund may purchase or write put and call options through OTC markets. Options purchased by the Fund provide the Fund with the opportunity to purchase (call options) or sell (put options) the underlying asset at an agreed-upon value either on or before the expiration of the option. Options written by the Fund provide the purchaser of the option the opportunity to purchase from or sell to the Fund the underlying asset at an agreed-upon value either on or before the expiration of the option. Premiums received from writing options are marked-to-market in accordance with note 2 and the resulting gains or losses are recorded in the statement of comprehensive income. The Fund may also invest in swaptions which are a combination of feature an option and an interest rate swap. The maximum loss to a buyer of an option is the loss of the premium. The writer of a call option has to bear the risk of an unfavourable change in the value underlying the option and, unless an offsetting long position is owned, the theoretical loss is unlimited. As at 31 December 2020, the Fund held written put options with a maximum pay out value of €47,472,750 for Man GLG European Equity Alternative (31 December 2019: €84,349,514) and US\$131,914,089 for Man AHL Multi Strategy Alternative (31 December 2019: US\$115,213,709).

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

Derivative financial instruments (continued)

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

At 31 December 2020 and 31 December 2019, the Fund was exposed in its investments in derivative financial instruments to underlying positions in notional amounts are summarised as follows:

	Notional Value			
	Long 31 December 2020 €	Short 31 December 2020 €	Long 31 December 2019 €	Short 31 December 2019 €
<i>Man GLG European Alpha Alternative</i>				
Equity swaps	-	-	32,249,584	97,545,224
Forward currency contracts	-	-	1,947,526	1,966,597
Futures contracts	-	-	374,100	6,589,366
	-	-	34,571,210	106,101,187
<i>Man GLG Alpha Select Alternative</i>				
	£	£	£	£
Equity swaps	1,782,075,303	760,322,924	1,101,489,188	139,608,410
Forward currency contracts	858,834,977	1,656,935,716	1,226,855	768,328,917
Futures contracts	-	1,069,302,454	-	978,741,705
Option contracts	3,796,284	-	-	-
	2,644,706,564	3,486,561,094	1,102,716,043	1,886,679,032
<i>Man GLG European Equity Alternative</i>				
	€	€	€	€
Equity swaps	650,394,484	515,294,069	865,908,524	776,805,979
Forward currency contracts	226,198,726	114,078,755	225,022,713	136,817,560
Futures contracts	-	164,314,151	2,570,327	229,639,420
Option contracts	6,238,315	567,243	17,226,524	29,684,417
Warrants	61,639	-	26,745	-
	882,893,164	794,254,218	1,110,754,833	1,172,947,376
<i>Man AHL Multi Strategy Alternative</i>				
	US\$	US\$	US\$	US\$
Equity swaps	46,353,778	36,400,139	80,584,089	58,944,996
Forward currency contracts	379,872,840	523,156,651	652,390,911	844,707,067
Futures contracts	319,846,259	144,983,908	188,211,028	361,886,626
Option contracts	542,220	1,603,083	41,764	1,388,573
	746,615,097	706,143,781	921,227,792	1,266,927,262
<i>Man AHL TargetRisk</i>				
Credit default swaps	-	1,639,718,750	5,000,000	1,520,337,500
Forward currency contracts	1,316,739,002	2,757,975,468	745,804,970	1,124,936,796
Futures contracts	5,864,250,446	-	2,872,598,287	-
Total return swaps	439,658,724	-	233,376,826	-
	7,620,648,172	4,397,694,218	3,856,780,083	2,645,274,296
<i>Man GLG European Mid-Cap Equity Alternative</i>				
	€	€	€	€
Equity swaps	116,726,459	342,459,199	245,253,814	701,558,517
Forward currency contracts	21,552,611	34,802,327	20,192,751	35,303,054
	138,279,070	377,261,526	265,446,565	736,861,571

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

Derivative financial instruments (continued)

	Notional Value			
	Long 31 December 2020 US\$	Short 31 December 2020 US\$	Long 31 December 2019 US\$	Short 31 December 2019 US\$
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
Credit default swaps	1,009,700,000	-	1,257,555,000	13,500,000
Forward currency contracts	1,264,987,320	2,178,823,103	566,724,061	1,579,474,374
Interest rate swaps	-	585,816,362	-	1,075,587,072
	2,274,687,320	2,764,639,465	1,824,279,061	2,668,561,446
<i>Man GLG Innovation Equity Alternative</i>				
Equity swaps	-	181,165,836	68,494,470	167,959,636
Forward currency contracts	494,715,852	992,424,884	45,773,415	391,898,964
Futures contracts	-	136,455,808	-	75,563,610
Option contracts	-	-	111,770	-
	494,715,852	1,310,046,528	114,379,655	635,422,210
<i>Man Alternative Style Risk Premia</i>				
Equity swaps	-	266,527,458	-	384,250,443
Forward currency contracts	340,060,640	1,146,240,584	588,398,227	1,230,089,509
Futures contracts	1,521,478,657	302,630,955	698,511,905	337,363,799
Total return swaps	289,885,788	-	417,118,751	-
	2,151,425,085	1,715,398,997	1,704,028,883	1,951,703,751
<i>Man AHL Active Balanced</i>				
Forward currency contracts	449,211,983	1,603,352,689	192,102,242	601,304,710
Futures contracts	3,493,820,926	-	1,682,175,325	-
	3,943,032,909	1,603,352,689	1,874,277,567	601,304,710
<i>Man GLG High Yield Opportunities</i>	€	€	€	€
Credit default swaps	72,966,761	-	32,457,111	-
Forward currency contracts	141,768,028	248,533,204	104,047,567	177,426,073
Total return swaps	-	6,919,524	-	4,395,774
Warrants	638,267	-	-	-
	215,373,056	255,452,728	136,504,678	181,821,847
<i>Man GLG Credit Multi-Strategy Alternative</i>	US\$	US\$	US\$	US\$
Equity swaps	12,000,000	3,959,272	-	15,825,057
Credit default swaps	32,267,938	1,480,000	16,059,911	4,974,809
Forward currency contracts	47,613,665	62,758,925	2,950,951	26,546,291
Futures contracts	1,998,056	3,466,040	-	1,194,866
Option contracts	450	-	72,422	-
Total return swaps	-	1,595,052	12,277,071	2,553,541
Warrants	25,936	-	-	-
	93,906,045	73,259,289	31,360,355	51,094,564
<i>Man GLG Event Driven Alternative</i>				
Equity swaps	255,926,109	78,689,829	38,542,879	23,877,574
Forward currency contracts	434,769,027	749,929,361	3,522,884	92,551,227
Option contracts	-	-	-	19,978
Warrants	354,479	-	-	-
	691,049,615	828,619,190	42,065,763	116,448,779

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

Derivative financial instruments (continued)

	Notional Value			
	Long 31 December 2020 US\$	Short 31 December 2020 US\$	Long 31 December 2019 US\$	Short 31 December 2019 US\$
<i>Man GLG Global Debt Total Return</i>				
Credit default swaps	9,550,000	5,450,000	3,495,000	2,300,000
Forward currency contracts	17,386,095	35,815,933	-	-
Interest rate swaps	2,008,028	1,116,250	-	1,913,570
	28,944,123	42,382,183	3,495,000	4,213,570
<i>Man GLG High Yield Opportunities DE</i>	€	€	€	€
Credit default swaps	25,642,500	-	8,001,782	-
Forward currency contracts	110,315,118	-	25,943,774	-
Total return swaps	-	5,435,535	-	1,255,935
	135,957,618	5,435,535	33,945,556	1,255,935
<i>Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)</i>	US\$	US\$	US\$	US\$
Equity swaps	5,687,305	7,160,898	-	-
Forward currency contracts	6,994,022	415,142	-	-
Futures contracts	-	679,843	-	-
Option contracts	47,247	-	-	-
	12,728,574	8,255,883	-	-
<i>Man GLG Japan Equity Alternative</i>	¥	¥	¥	¥
Equity swaps	88,572,511	1,670,383,388	-	-
Forward currency contracts	2,234,327,998	4,454,921,193	-	-
	2,322,900,509	6,125,304,581	-	-
<i>Man GLG US Equity Extended</i>	US\$	US\$	US\$	US\$
Equity swaps	27,253,585	19,615,961	-	-
	27,253,585	19,615,961	-	-
<i>Man AHL TargetRisk Moderate</i>				
Credit default swaps	-	5,000,000	-	-
Forward currency contracts	5,776,328	8,807,087	-	-
Futures contracts	19,157,472	-	-	-
Total return swaps	1,491,717	-	-	-
	26,425,517	13,807,087	-	-
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>				
Forward currency contracts	-	2,591	-	-
	-	2,591	-	-

5. Offsetting financial assets and financial liabilities

As at 31 December 2020 and 31 December 2019, no financial instruments of the Fund are being presented net within the 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.

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Alpha Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Credit Suisse Securities Europe Limited	51,017	-	-	51,017
Goldman Sachs International	3,221	-	(112)	3,109
Total	54,238	-	(112)	54,126

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Goldman Sachs International	(112)	-	112	-
Total	(112)	-	112	-

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
BNP Paribas	10,983,635	-	-	10,983,635
Credit Suisse AG Ireland	265,866	-	(265,866)	-
Credit Suisse Securities Europe Limited	7,453,657	-	(6,410)	7,447,247
Goldman Sachs International	3,587,289	-	(2,266,569)	1,320,720
Morgan Stanley & Co. International Plc	153,541	(4)	(83,461)	70,076
Total	22,443,988	(4)	(2,622,306)	19,821,678

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse AG Ireland	(1,441,682)	-	265,866	(1,175,816)
Credit Suisse Securities Europe Limited	(6,410)	6,410	-	-
Goldman Sachs International	(2,266,569)	386,934	1,879,635	-
Morgan Stanley & Co. International Plc	(83,465)	83,465	-	-
Total	(3,798,126)	476,809	2,145,501	(1,175,816)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Alpha Select Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral held £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	10,273	(112)	-	10,161
BNP Paribas	149,267,003	-	-	149,267,003
Credit Suisse Securities Europe Limited	34,859,806	-	(19,156,861)	15,702,945
Goldman Sachs International	123,328,500	-	(1,234,944)	122,093,556
JP Morgan Securities Plc	129,336,600	(76,854,949)	(14,113,398)	38,368,253
Morgan Stanley & Co. International Plc	112,618,599	-	(104,262,394)	8,356,205
Total	549,420,781	(76,855,061)	(138,767,597)	333,798,123

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position £	Cash collateral pledged £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	(112)	112	-	-
Credit Suisse AG Ireland	(15,960,134)	-	-	(15,960,134)
Credit Suisse Securities Europe Limited	(19,156,861)	-	19,156,861	-
Goldman Sachs International	(1,234,944)	-	1,234,944	-
JP Morgan Securities Plc	(90,968,347)	-	90,968,347	-
Morgan Stanley & Co. International Plc	(104,262,394)	104,262,394	-	-
Total	(231,582,792)	104,262,506	111,360,152	(15,960,134)

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral held £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	10,267	(115)	-	10,152
BNP Paribas	84,027,515	-	-	84,027,515
Credit Suisse Securities Europe Limited	14,667,123	-	(7,630,164)	7,036,959
Goldman Sachs International	52,520,992	-	(3,927,255)	48,593,737
JP Morgan Securities Plc	53,592,744	-	(7,512,111)	46,080,633
Morgan Stanley & Co. International Plc	101,712	-	-	101,712
Total	204,920,353	(115)	(19,069,530)	185,850,708

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Alpha Select Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position £	Cash collateral pledged £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	(115)	115	-	-
Credit Suisse AG Ireland	(4,433,000)	-	-	(4,433,000)
Credit Suisse Securities Europe Limited	(7,630,164)	-	7,630,164	-
Goldman Sachs International	(3,927,255)	-	3,927,255	-
JP Morgan Securities Plc	(7,512,111)	7,512,111	-	-
Total	(23,502,645)	7,512,226	11,557,419	(4,433,000)

Man GLG European Equity Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	278,388	(203,978)	-	74,410
Bank of Nova Scotia	3,257,771	-	(2,956,285)	301,486
Barclays Plc	10,863,582	-	(6,880,714)	3,982,868
BNP Paribas	12,414	-	-	12,414
Credit Suisse AG Ireland	18,163,695	-	(14,266,993)	3,896,702
Credit Suisse Securities Europe Limited	874,299	(874,299)	-	-
Goldman Sachs International	49,040,556	-	(18,480,417)	30,560,139
HSBC Bank Plc	2,786,242	-	(662,557)	2,123,685
JP Morgan Securities Plc	18,555,966	-	(4,695,373)	13,860,593
Morgan Stanley & Co. International Plc	39,695,740	(67,892)	(38,955,880)	671,968
UBS AG	5,636,382	-	(59,457)	5,576,925
Total	149,165,035	(1,146,169)	(86,957,676)	61,061,190

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(203,978)	203,978	-	-
Bank of Nova Scotia	(2,956,285)	259,813	2,696,472	-
Barclays Plc	(6,880,714)	607,475	6,273,239	-
Credit Suisse AG Ireland	(14,266,993)	-	14,266,993	-
Credit Suisse Securities Europe Limited	(4,604,777)	-	874,299	(3,730,478)
Goldman Sachs International	(18,480,417)	11,343,257	7,137,160	-
HSBC Bank Plc	(662,557)	662,557	-	-
JP Morgan Securities Plc	(4,695,373)	1,383,049	3,312,324	-
Morgan Stanley & Co. International Plc	(39,023,772)	25,740,863	13,282,909	-
UBS AG	(59,457)	59,457	-	-
Total	(91,834,323)	40,260,449	47,843,396	(3,730,478)

The following table summarises the net financial assets per counterparty as at 31 December 2019:

<u>Offsetting of financial assets, derivative assets and collateral held by counterparty</u>				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	870,822	(141,934)	(25,069)	703,819
Bank of Nova Scotia	2,820,493	-	(2,425,955)	394,538
Barclays Plc	6,760,176	-	(3,978,559)	2,781,617
BNP Paribas	89,555	-	-	89,555
Citibank N.A.	454,749	-	(395,825)	58,924
Credit Suisse AG Ireland	15,826,031	-	(11,662,649)	4,163,382
Credit Suisse Securities Europe Limited	11,936,502	(3,513,990)	(2,642,841)	5,779,671
Goldman Sachs International	21,467,518	(2,342,102)	(16,984,661)	2,140,755
HSBC Bank Plc	5,223,082	-	(2,029,876)	3,193,206
JP Morgan Securities Plc	25,271,992	-	(3,823,603)	21,448,389
Morgan Stanley & Co. International Plc	38,982,077	-	(29,060,234)	9,921,843
UBS AG	67,903,433	-	(53,269,352)	14,634,081
Total	197,606,430	(5,998,026)	(126,298,624)	65,309,780

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(167,003)	167,003	-	-
Bank of Nova Scotia	(2,425,955)	676,306	1,749,649	-
Barclays Plc	(3,978,559)	3,978,559	-	-
Citibank N.A.	(395,825)	129,574	266,251	-
Credit Suisse AG Ireland	(11,662,649)	-	11,662,649	-
Credit Suisse Securities Europe Limited	(6,156,831)	-	6,156,831	-
Goldman Sachs International	(19,326,763)	-	19,326,763	-
HSBC Bank Plc	(2,029,876)	2,029,876	-	-
JP Morgan Securities Plc	(3,823,603)	3,823,603	-	-
Morgan Stanley & Co. International Plc	(29,060,234)	7,153,919	21,906,315	-
UBS AG	(53,269,352)	14,595,000	38,674,352	-
Total	(132,296,650)	32,553,840	99,742,810	-

Man AHL Multi Strategy Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	1,647,972	-	(313,605)	1,334,367
BNP Paribas	15,315,199	-	-	15,315,199
Credit Suisse Securities Europe Limited	6,794,140	-	(3,520,944)	3,273,196
Deutsche Bank AG, London	1,353,096	-	(719,896)	633,200
Goldman Sachs International	827,342	-	(71,804)	755,538
HSBC Bank Plc	5,282,855	-	(4,151,804)	1,131,051
JP Morgan Securities Plc	4,536,420	-	(1,192,777)	3,343,643
Morgan Stanley & Co. International Plc	9,458,088	-	(2,755,443)	6,702,645
Royal Bank of Scotland	4,689,817	-	(2,708,715)	1,981,102
Total	49,904,929	-	(15,434,988)	34,469,941

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 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(313,605)	-	313,605	-
Credit Suisse Securities Europe Limited	(3,520,944)	370,147	3,150,797	-
Deutsche Bank AG, London	(719,896)	424,087	295,809	-
Goldman Sachs International	(71,804)	71,804	-	-
HSBC Bank Plc	(4,151,804)	733,575	3,418,229	-
JP Morgan Securities Plc	(1,192,777)	230,575	962,202	-
Morgan Stanley & Co. International Plc	(2,755,443)	2,755,443	-	-
Royal Bank of Scotland	(2,708,715)	984,979	1,723,736	-
Total	(15,434,988)	5,570,610	9,864,378	-

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	1,728,022	-	(296,693)	1,431,329
BNP Paribas	16,585,378	-	-	16,585,378
Credit Suisse Securities Europe Limited	8,984,302	(493,172)	(3,907,002)	4,584,128
Deutsche Bank AG, London	2,257,285	-	(1,408,400)	848,885
Goldman Sachs International	3,893,800	-	(1,482,085)	2,411,715
HSBC Bank Plc	8,416,180	-	(6,270,831)	2,145,349
JP Morgan Securities Plc	4,481,372	-	(650,034)	3,831,338
Morgan Stanley & Co. International Plc	6,736,704	-	(3,731,923)	3,004,781
Royal Bank of Scotland	6,344,290	-	(4,257,686)	2,086,604
Total	59,427,333	(493,172)	(22,004,654)	36,929,507

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(296,693)	-	296,693	-
Credit Suisse Securities Europe Limited	(4,400,174)	-	4,400,174	-
Deutsche Bank AG, London	(1,408,400)	1,018,980	389,420	-
Goldman Sachs International	(1,482,085)	1,482,085	-	-
HSBC Bank Plc	(6,270,831)	3,138,205	3,132,626	-
JP Morgan Securities Plc	(650,034)	616,960	33,074	-
Morgan Stanley & Co. International Plc	(3,731,923)	3,292,143	439,780	-
Royal Bank of Scotland	(4,257,686)	2,219,272	2,038,414	-
Total	(22,497,826)	11,767,645	10,730,181	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	42,547,475	-	(3,526,987)	39,020,488
BNP Paribas	670,607,121	-	-	670,607,121
Credit Suisse Securities Europe Limited	138,384,752	(7,207,656)	(13,604,990)	117,572,106
Deutsche Bank AG, London	8	-	-	8
Goldman Sachs International	29,352,721	(13,409,905)	-	15,942,816
JP Morgan Securities Plc	119,105,783	-	(973,552)	118,132,231
Total	999,997,860	(20,617,561)	(18,105,529)	961,274,770

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(3,526,987)	-	3,526,987	-
Credit Suisse Securities Europe Limited	(20,812,646)	710,849	20,101,797	-
Goldman Sachs International	(13,409,905)	13,409,905	-	-
JP Morgan Securities Plc	(973,552)	973,552	-	-
Total	(38,723,090)	15,094,306	23,628,784	-

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	18,007,629	-	(9,038,365)	8,969,264
BNP Paribas	200,540,121	-	-	200,540,121
Credit Suisse Securities Europe Limited	63,606,151	(14,118,090)	(5,254,669)	44,233,392
Deutsche Bank AG, London	8	-	-	8
Goldman Sachs International	27,961,259	(15,276,573)	-	12,684,686
HSBC Bank Plc	1,197,817	-	(494,702)	703,115
JP Morgan Securities Plc	74,820,677	(9,671,902)	(4,322,741)	60,826,034
Royal Bank of Scotland	10	-	-	10
Total	386,133,672	(39,066,565)	(19,110,477)	327,956,630

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(9,038,365)	-	9,038,365	-
Credit Suisse Securities Europe Limited	(19,372,759)	-	19,372,759	-
Goldman Sachs International	(15,276,573)	12,061,594	3,214,979	-
HSBC Bank Plc	(494,702)	494,702	-	-
JP Morgan Securities Plc	(13,994,643)	2,830,573	11,164,070	-
Total	(58,177,042)	15,386,869	42,790,173	-

Man GLG European Mid-Cap Equity Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
BNP Paribas	71,289	-	-	71,289
Credit Suisse Securities Europe Limited	24,843,042	-	(15,844,894)	8,998,148
Goldman Sachs International	24,624,951	-	(20,057,722)	4,567,229
HSBC Bank Plc	5,269,510	-	(1,822,133)	3,447,377
JP Morgan Securities Plc	448,925	(308,688)	-	140,237
Morgan Stanley & Co. International Plc	12,225,365	-	(1,738,900)	10,486,465
Total	67,483,082	(308,688)	(39,463,649)	27,710,745

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse Securities Europe Limited	(15,844,894)	15,844,894	-	-
Goldman Sachs International	(20,057,722)	6,628,563	13,429,159	-
HSBC Bank Plc	(1,822,133)	1,822,133	-	-
JP Morgan Securities Plc	(308,688)	-	308,688	-
Morgan Stanley & Co. International Plc	(1,738,900)	1,738,900	-	-
Total	(39,772,337)	26,034,490	13,737,847	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2019:

<u>Offsetting of financial assets, derivative assets and collateral held by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
BNP Paribas	54	-	-	54
Credit Suisse Securities Europe Limited	23,404,586	-	(15,304,633)	8,099,953
Goldman Sachs International	45,577,768	(5,707,109)	(37,866,416)	2,004,243
HSBC Bank Plc	9,360,255	-	(4,501,627)	4,858,628
JP Morgan Securities Plc	229,013	(160,000)	(61,000)	8,013
Morgan Stanley & Co. International Plc	15,799,690	-	(1,461,132)	14,338,558
Total	94,371,366	(5,867,109)	(59,194,808)	29,309,449

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse Securities Europe Limited	(15,304,633)	15,304,633	-	-
Goldman Sachs International	(43,573,525)	-	43,573,525	-
HSBC Bank Plc	(4,501,627)	4,501,627	-	-
JP Morgan Securities Plc	(221,000)	-	221,000	-
Morgan Stanley & Co. International Plc	(1,461,132)	1,461,132	-	-
Total	(65,061,917)	21,267,392	43,794,525	-

Man Numeric Market Neutral Alternative

Man Numeric Market Neutral Alternative ceased operations on 17 September 2019, hence there are no investments as at 31 December 2020 and 31 December 2019.

The following table summarises the net financial assets per counterparty as at 31 December 2019:

<u>Offsetting of financial assets, derivative assets and collateral held by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Morgan Stanley & Co. International Plc	4	-	-	4
Total	4	-	-	4

As at 31 December 2019 there were no financial liabilities subject to offsetting.

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Unconstrained Emerging Equity

Man GLG Unconstrained Emerging Equity ceased its operations 7 February 2019, hence there are no investments as at 31 December 2020 and 31 December 2019.

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
BNP Paribas	2	-	-	2
Credit Suisse Securities Europe Limited	17	-	-	17
Total	19	-	-	19

As at 31 December 2019 there were no financial liabilities subject to offsetting.

Man GLG Global Emerging Markets Debt Total Return

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Credit Suisse Securities Europe Limited	84,199,556	-	(46,448,346)	37,751,210
HSBC Bank Plc	19,968,609	-	(13,189,485)	6,779,124
Total	104,168,165	-	(59,637,831)	44,530,334

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Credit Suisse Securities Europe Limited	(46,448,346)	46,448,346	-	-
HSBC Bank Plc	(13,189,485)	13,189,485	-	-
Total	(59,637,831)	59,637,831	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	2,743,740	(2,450,000)	-	293,740
Barclays Plc	140,000	-	(134,866)	5,134
Citibank N.A.	137,462	-	(137,462)	-
Credit Suisse Securities Europe Limited	138,343,657	-	(105,527,076)	32,816,581
Goldman Sachs International	500,250	-	(424,661)	75,589
HSBC Bank Plc	31,682,519	-	(19,201,395)	12,481,124
JP Morgan Securities Plc	1,701,119	(1,513,411)	(187,708)	-
Nomura Holdings	406,640	-	(190,323)	216,317
Total	175,655,387	(3,963,411)	(125,803,491)	45,888,485

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(2,450,000)	-	2,450,000	-
Barclays Plc	(134,866)	134,866	-	-
Citibank N.A.	(146,666)	137,462	-	(9,204)
Credit Suisse Securities Europe Limited	(105,527,076)	105,527,076	-	-
Goldman Sachs International	(424,661)	424,661	-	-
HSBC Bank Plc	(19,201,395)	19,201,395	-	-
JP Morgan Securities Plc	(1,707,280)	-	1,701,119	(6,161)
Nomura Holdings	(190,323)	190,323	-	-
Total	(129,782,267)	125,615,783	4,151,119	(15,365)

Man GLG Innovation Equity Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
BNP Paribas	60,204,362	-	-	60,204,362
Credit Suisse Securities Europe Limited	8,473,136	-	(2,247,942)	6,225,194
Goldman Sachs International	33,877,828	-	(21,709,201)	12,168,627
Morgan Stanley & Co. International Plc	310,405	(5)	(189,489)	120,911
Total	102,865,731	(5)	(24,146,632)	78,719,094

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Innovation Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Credit Suisse Securities Europe Limited	(2,247,942)	-	2,247,942	-
Goldman Sachs International	(21,709,201)	21,709,201	-	-
Morgan Stanley & Co. International Plc	(189,494)	159,600	29,894	-
Total	(24,146,637)	21,868,801	2,277,836	-

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
BNP Paribas	133,337	-	-	133,337
Credit Suisse AG Ireland	90,935	-	-	90,935
Credit Suisse Securities Europe Limited	6,173,809	-	(1,327,870)	4,845,939
Morgan Stanley & Co. International Plc	17,690,815	(3,599,760)	(14,091,055)	-
Total	24,088,896	(3,599,760)	(15,418,925)	5,070,211

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Credit Suisse Securities Europe Limited	(1,327,870)	-	1,327,870	-
Morgan Stanley & Co. International Plc	(18,609,803)	-	17,690,815	(918,988)
Total	(19,937,673)	-	19,018,685	(918,988)

Man NewSmith UK Equity Alternative

Man NewSmith UK Equity Alternative ceased its operations on 21 March 2019, hence there are no investments as at 31 December 2020 and 31 December 2019.

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral held £	Financial instruments £	Net amount £
BNP Paribas	1	-	-	1
Total	1	-	-	1

As at 31 December 2019 there were no financial liabilities subject to offsetting.

5. Offsetting financial assets and financial liabilities (continued)

Man Alternative Style Risk Premia

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	3,223,572	-	(58,761)	3,164,811
Credit Suisse Securities Europe Limited	21,696,634	-	(673,484)	21,023,150
Deutsche Bank AG, London	1,694,643	-	(856,786)	837,857
HSBC Bank Plc	10,926,367	-	(1,963,201)	8,963,166
JP Morgan Securities Plc	5,771,203	-	(2,464,992)	3,306,211
Morgan Stanley & Co. International Plc	24,161,611	-	(24,161,611)	-
Royal Bank of Scotland	8,362,066	-	(1,733,333)	6,628,733
Total	75,836,096	-	(31,912,168)	43,923,928

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(58,761)	-	58,761	-
Credit Suisse Securities Europe Limited	(673,484)	-	673,484	-
Deutsche Bank AG, London	(856,786)	856,786	-	-
HSBC Bank Plc	(1,963,201)	1,963,201	-	-
JP Morgan Securities Plc	(2,464,992)	-	2,464,992	-
Morgan Stanley & Co. International Plc	(26,414,942)	9,190,063	14,971,548	(2,253,331)
Royal Bank of Scotland	(1,733,333)	1,733,333	-	-
Total	(34,165,499)	13,743,383	18,168,785	(2,253,331)

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	3,184,673	-	(455,107)	2,729,566
Credit Suisse Securities Europe Limited	19,345,245	-	(2,729,211)	16,616,034
Deutsche Bank AG, London	2,572,611	-	(1,835,131)	737,480
HSBC Bank Plc	10,705,873	-	(7,628,558)	3,077,315
JP Morgan Securities Plc	4,931,971	-	(338,558)	4,593,413
Morgan Stanley & Co. International Plc	21,852,588	(4,506,233)	(17,346,355)	-
Royal Bank of Scotland	7,308,269	-	(2,737,326)	4,570,943
Total	69,901,230	(4,506,233)	(33,070,246)	32,324,751

5. Offsetting financial assets and financial liabilities (continued)

Man Alternative Style Risk Premia (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(455,107)	-	455,107	-
Credit Suisse Securities Europe Limited	(2,729,211)	-	2,729,211	-
Deutsche Bank AG, London	(1,835,131)	1,449,687	385,444	-
HSBC Bank Plc	(7,628,558)	5,919,321	1,709,237	-
JP Morgan Securities Plc	(338,558)	-	338,558	-
Morgan Stanley & Co. International Plc	(27,704,360)	-	21,852,588	(5,851,772)
Royal Bank of Scotland	(2,737,326)	2,737,326	-	-
Total	(43,428,251)	10,106,334	27,470,145	(5,851,772)

Man AHL Active Balanced

The following table summarises the net financial assets per counterparty as at 31 December 2020:

<u>Offsetting of financial assets, derivative assets and collateral held by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	26,243,883	-	(2,543,544)	23,700,339
BNP Paribas	291,355,036	-	-	291,355,036
Credit Suisse Securities Europe Limited	60,724,005	-	(8,803,519)	51,920,486
JP Morgan Securities Plc	32,001,896	-	(1,510,095)	30,491,801
Total	410,324,820	-	(12,857,158)	397,467,662

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(2,543,544)	-	2,543,544	-
Credit Suisse Securities Europe Limited	(8,803,519)	-	8,803,519	-
JP Morgan Securities Plc	(1,510,095)	-	1,510,095	-
Total	(12,857,158)	-	12,857,158	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Active Balanced (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	9,564,390	-	(4,148,991)	5,415,399
BNP Paribas	105,383,861	-	-	105,383,861
Credit Suisse Securities Europe Limited	18,487,585	-	(2,851,728)	15,635,857
JP Morgan Securities Plc	23,183,857	-	(2,055,419)	21,128,438
Total	156,619,693	-	(9,056,138)	147,563,555

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(4,148,991)	-	4,148,991	-
Credit Suisse Securities Europe Limited	(2,851,728)	-	2,851,728	-
JP Morgan Securities Plc	(2,055,419)	-	2,055,419	-
Total	(9,056,138)	-	9,056,138	-

Man GLG High Yield Opportunities

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Barclays Plc	32,713,164	(119,506)	(23,136,695)	9,456,963
BNP Paribas	10,972	-	(10,972)	-
Credit Suisse AG Ireland	12,890	-	(12,890)	-
Credit Suisse Securities Europe Limited	1,042,541	-	(126,589)	915,952
Goldman Sachs International	418,917	-	(327,909)	91,008
JP Morgan Securities Plc	8,232,196	-	(4,206,512)	4,025,684
Morgan Stanley & Co. International Plc	295,413	-	-	295,413
Nomura Holdings	18,055,893	-	(14,094,471)	3,961,422
Total	60,781,986	(119,506)	(41,916,038)	18,746,442

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Barclays Plc	(23,256,201)	-	23,256,201	-
BNP Paribas	(13,445)	-	10,972	(2,473)
Credit Suisse AG Ireland	(51,398)	-	12,890	(38,508)
Credit Suisse Securities Europe Limited	(126,589)	126,589	-	-
Goldman Sachs International	(327,909)	327,909	-	-
JP Morgan Securities Plc	(4,206,512)	4,206,512	-	-
Nomura Holdings	(14,094,471)	-	14,094,471	-
Total	(42,076,525)	4,661,010	37,374,534	(40,981)

The following table summarises the net financial assets per counterparty as at 31 December 2019:

<u>Offsetting of financial assets, derivative assets and collateral held by counterparty</u>				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Barclays Plc	12,685,230	-	(10,667,716)	2,017,514
BNP Paribas	97	-	-	97
Citibank N.A.	119,646	-	(119,646)	-
Credit Suisse Securities Europe Limited	620,028	-	(167,214)	452,814
Goldman Sachs International	798,312	-	(768,006)	30,306
JP Morgan Securities Plc	1,491,838	(109,026)	(69,131)	1,313,681
Morgan Stanley & Co. International Plc	442,048	-	(56,643)	385,405
Total	16,157,199	(109,026)	(11,848,356)	4,199,817

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Barclays Plc	(10,667,716)	429,161	10,238,555	-
Citibank N.A.	(126,011)	119,646	-	(6,365)
Credit Suisse AG Ireland	(164,724)	-	-	(164,724)
Credit Suisse Securities Europe Limited	(167,214)	167,214	-	-
Goldman Sachs International	(768,006)	768,006	-	-
JP Morgan Securities Plc	(178,157)	178,157	-	-
Morgan Stanley & Co. International Plc	(56,643)	25,192	31,451	-
Total	(12,128,471)	1,687,376	10,270,006	(171,089)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Credit Multi-Strategy Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of Nova Scotia	1,666,657	(965,000)	(594,139)	107,518
Barclays Plc	285,105	-	(240,180)	44,925
BNP Paribas	448	-	-	448
Credit Suisse AG Ireland	1,277,481	-	(947,355)	330,126
Credit Suisse Securities Europe Limited	39,558	-	-	39,558
Goldman Sachs International	303,762	-	(163,977)	139,785
HSBC Bank Plc	110,360	-	(76,281)	34,079
JP Morgan Securities Plc	2,488,556	-	(1,423,543)	1,065,013
Morgan Stanley & Co. International Plc	755,454	-	(85,640)	669,814
Nomura Holdings	124,532	-	(96,582)	27,950
Total	7,051,913	(965,000)	(3,627,697)	2,459,216

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of Nova Scotia	(1,559,139)	-	1,559,139	-
Barclays Plc	(240,180)	240,180	-	-
Credit Suisse AG Ireland	(947,355)	947,355	-	-
Goldman Sachs International	(163,977)	163,977	-	-
HSBC Bank Plc	(76,281)	76,281	-	-
JP Morgan Securities Plc	(1,423,543)	1,423,543	-	-
Morgan Stanley & Co. International Plc	(85,640)	85,640	-	-
Nomura Holdings	(96,582)	15,681	80,901	-
Total	(4,592,697)	2,952,657	1,640,040	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2019:

<u>Offsetting of financial assets, derivative assets and collateral held by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of Nova Scotia	2,040,951	-	(538,722)	1,502,229
Barclays Plc	10,268,387	-	(8,189,110)	2,079,277
Citibank N.A.	296,666	-	(178,327)	118,339
Credit Suisse AG Ireland	5,514	-	(5,514)	-
Credit Suisse Securities Europe Limited	1,090,801	-	-	1,090,801
Goldman Sachs International	375,104	-	(226,926)	148,178
JP Morgan Securities Plc	2,537,496	(71,841)	(1,165,673)	1,299,982
Morgan Stanley & Co. International Plc	399,178	(420)	(278,074)	120,684
Nomura Holdings	1,940,600	-	(1,601,500)	339,100
Total	18,954,697	(72,261)	(12,183,846)	6,698,590

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(14,108)	-	-	(14,108)
Bank of Nova Scotia	(538,722)	538,722	-	-
Barclays Plc	(8,189,110)	273,511	7,915,599	-
Citibank N.A.	(178,327)	178,327	-	-
Credit Suisse AG Ireland	(634,172)	-	5,514	(628,658)
Goldman Sachs International	(226,926)	226,926	-	-
HSBC Bank Plc	(50,895)	-	-	(50,895)
JP Morgan Securities Plc	(1,237,514)	1,237,514	-	-
Morgan Stanley & Co. International Plc	(278,494)	-	278,494	-
Nomura Holdings	(1,601,500)	-	1,601,500	-
Total	(12,949,768)	2,455,000	9,801,107	(693,661)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Event Driven Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Barclays Plc	18,448,120	-	(16,847,162)	1,600,958
BNP Paribas	32,106,243	-	-	32,106,243
Credit Suisse AG Ireland	44,370,490	-	(15,833,453)	28,537,037
Credit Suisse Securities Europe Limited	799,920	-	(238)	799,682
Goldman Sachs International	11,290,286	-	(11,098,769)	191,517
HSBC Bank Plc	240,014	-	(110,039)	129,975
JP Morgan Securities Plc	22,643,953	-	(2,095,092)	20,548,861
Morgan Stanley & Co. International Plc	30,661,111	-	(19,207,254)	11,453,857
Total	160,560,137	-	(65,192,007)	95,368,130

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Barclays Plc	(16,847,162)	16,847,162	-	-
Credit Suisse AG Ireland	(15,833,453)	15,833,453	-	-
Credit Suisse Securities Europe Limited	(238)	238	-	-
Goldman Sachs International	(11,098,769)	1,120,102	9,978,667	-
HSBC Bank Plc	(110,039)	110,039	-	-
JP Morgan Securities Plc	(2,095,092)	2,095,092	-	-
Morgan Stanley & Co. International Plc	(19,207,254)	14,303,554	4,903,700	-
Total	(65,192,007)	50,309,640	14,882,367	-

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
BNP Paribas	16,034,365	-	-	16,034,365
Credit Suisse AG Ireland	1,466,669	-	(288,906)	1,177,763
Credit Suisse Securities Europe Limited	121,347	-	(29,036)	92,311
Morgan Stanley & Co. International Plc	8,615,405	-	(4,894,222)	3,721,183
Total	26,237,786	-	(5,212,164)	21,025,622

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Event Driven Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Credit Suisse AG Ireland	(288,906)	288,906	-	-
Credit Suisse Securities Europe Limited	(29,036)	29,036	-	-
Morgan Stanley & Co. International Plc	(4,894,222)	4,894,222	-	-
Total	(5,212,164)	5,212,164	-	-

Man GLG Global Debt Total Return

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Credit Suisse Securities Europe Limited	611,116	-	(85,436)	525,680
HSBC Bank Plc	298,461	-	(100,326)	198,135
Total	909,577	-	(185,762)	723,815

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Credit Suisse Securities Europe Limited	(85,436)	85,436	-	-
HSBC Bank Plc	(100,326)	100,326	-	-
Total	(185,762)	185,762	-	-

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Credit Suisse Securities Europe Limited	221,124	-	(41,715)	179,409
HSBC Bank Plc	209,944	-	(42,525)	167,419
Total	431,068	-	(84,240)	346,828

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Debt Total Return (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Credit Suisse Securities Europe Limited	(41,715)	34,051	7,664	-
HSBC Bank Plc	(42,525)	42,525	-	-
Total	(84,240)	76,576	7,664	-

Man GLG High Yield Opportunities DE

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Barclays Plc	500,607	-	-	500,607
Credit Suisse AG Ireland	701,878	-	(18,639)	683,239
Credit Suisse Securities Europe Limited	61,407	-	-	61,407
Goldman Sachs International	219,891	-	(62,413)	157,478
JP Morgan Securities Plc	1,606,931	-	(354,689)	1,252,242
Total	3,090,714	-	(435,741)	2,654,973

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse AG Ireland	(18,639)	18,639	-	-
Goldman Sachs International	(62,413)	62,413	-	-
JP Morgan Securities Plc	(354,689)	354,689	-	-
Total	(435,741)	435,741	-	-

The following table summarises the net financial assets per counterparty as at 31 December 2019:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Credit Suisse AG Ireland	250,000	-	(14,685)	235,315
JP Morgan Securities Plc	915,810	-	(630,379)	285,431
Total	1,165,810	-	(645,064)	520,746

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities DE (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2019:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse AG Ireland	(14,685)	14,685	-	-
JP Morgan Securities Plc	(630,379)	630,379	-	-
Total	(645,064)	645,064	-	-

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)

The following table summarises the net financial assets per counterparty as at 31 December 2020:

<u>Offsetting of financial assets, derivative assets and collateral held by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	1,492,320	-	(189,115)	1,303,205
Morgan Stanley & Co. International Plc	94,464	-	(28,429)	66,035
Total	1,586,784	-	(217,544)	1,369,240

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

<u>Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	(189,115)	189,115	-	-
Morgan Stanley & Co. International Plc	(28,429)	-	28,429	-
Total	(217,544)	189,115	28,429	-

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) commenced its operations on 31 December 2019, hence there were no investments as at 31 December 2019.

Man GLG Japan Equity Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2020:

<u>Offsetting of financial assets, derivative assets and collateral held by counterparty</u>				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	¥	¥	¥	¥
Credit Suisse AG Ireland	241,861,233	-	(183,121,284)	58,739,949
Total	241,861,233	-	(183,121,284)	58,739,949

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Japan Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position ¥	Cash collateral pledged ¥	Financial instruments ¥	Net amount ¥
Credit Suisse AG Ireland	(183,121,284)	183,121,284	-	-
Total	(183,121,284)	183,121,284	-	-

Man GLG Japan Equity Alternative commenced its operations on 11 May 2020, hence there were no investments as at 31 December 2019.

Man GLG US Equity Extended

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Goldman Sachs International	4,380,863	-	(2,751,255)	1,629,608
Total	4,380,863	-	(2,751,255)	1,629,608

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Goldman Sachs International	(2,751,255)	357,025	2,394,230	-
Total	(2,751,255)	357,025	2,394,230	-

Man GLG US Equity Extended commenced its operations on 30 September 2020, hence there were no investments as at 31 December 2019.

Man AHL TargetRisk Moderate

The following table summarises the net financial assets per counterparty as at 31 December 2020:

Offsetting of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	149,048	-	(7,505)	141,543
BNP Paribas	4,700,450	-	-	4,700,450
Credit Suisse Securities Europe Limited	456,869	-	(15,066)	441,803
JP Morgan Securities Plc	194,594	-	(3,127)	191,467
Total	5,500,961	-	(25,698)	5,475,263

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk Moderate (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2020:

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(7,505)	-	7,505	-
Credit Suisse Securities Europe Limited	(15,066)	15,066	-	-
JP Morgan Securities Plc	(3,127)	-	3,127	-
Total	(25,698)	15,066	10,632	-

Man AHL TargetRisk Moderate commenced its operations on 19 October 2020, hence there were no investments as at 31 December 2019.

Man GLG Asia Pacific (ex-Japan) Equity Alternative

The Portfolio did not have any financial impact of netting for instruments subject to an enforceable master netting arrangement as at 31 December 2020.

Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced its operations on 31 December 2020, hence there were no investments as at 31 December 2019.

6. Financial risk management

Overall risk management

The Fund's investment activities expose it to the various types of risk which are associated with the financial instruments and markets in which it invests. The most important types of financial risks to which the Fund is exposed are market risk, credit risk and liquidity risk. Market risk includes equity price risk, interest rate risk and foreign currency risk. The Fund manages these risks on an aggregate basis along with the risks associated with its investing activities as part of its overall risk management policies.

The nature and extent of the financial instruments outstanding at the dates of the statement of financial position and the risk management policies employed by the Fund are discussed below.

The following summary is not intended to be a comprehensive summary of all of the risks and investors should refer to the Prospectus for a more detailed discussion of the risks inherent in investing in the Fund.

Market risk

Market risk is the risk that fair value or future cash flows of financial instruments will fluctuate due to changes in market variables such as interest rates, foreign exchange rates and security prices.

Market risk can include equity risk, interest rate risk, credit spread risk, volatility and foreign currency risk. The exposure to these factors is measured and monitored using Value at Risk ("VaR").

All Portfolios utilise the absolute VaR approach to risk management (where VaR is presented as percentage points of net assets value).

The table below identifies the VaR calculated on the Portfolio during 2020. A Monte Carlo VaR model is calculated daily, with a 99% confidence interval, over a 20 day holding period, using a historical observation period of not less than 1 year. This signifies that the Portfolio would not be expected to lose more than the stated amount 99% of the time. The results are based on historically observed correlations and volatilities, which may not be an accurate predictor of the future.

As at 31 December 2020 and 2019, the following table represents the Fund 1 day VaR as a percentage of Net Assets:

Fund name		Realised Absolute VaR during 2020	Realised Absolute VaR during 2019
<i>Man GLG European Alpha Alternative</i> <i>Liquidation July 2020</i>	Minimum	n/a	1.26%
	Maximum	n/a	2.98%
	Median	n/a	2.13%
	Year-End	n/a	2.28%
<i>Man GLG Alpha Select Alternative</i>	Minimum	1.46%	1.05%
	Maximum	8.75%	2.67%
	Median	3.30%	1.92%
	Year-End	6.50%	2.09%

6. Financial risk management (continued)

Market risk (continued)

Fund name		Realised Absolute VaR during 2020	Realised Absolute VaR during 2019
<i>Man GLG European Equity Alternative</i>	Minimum	2.80%	2.04%
	Maximum	10.43%	3.60%
	Median	5.35%	2.62%
	Year-End	7.53%	3.05%
<i>Man AHL Multi Strategy Alternative</i>	Minimum	3.30%	4.41%
	Maximum	12.94%	8.83%
	Median	5.81%	5.80%
	Year-End	7.69%	7.12%
<i>Man AHL TargetRisk</i>	Minimum	1.74%	5.02%
	Maximum	14.11%	6.63%
	Median	6.62%	5.88%
	Year-End	6.93%	6.56%
<i>Man GLG European Mid-Cap Equity Alternative</i>	Minimum	2.31%	2.07%
	Maximum	5.26%	3.19%
	Median	4.20%	2.41%
	Year-End	4.39%	2.97%
<i>Man GLG Global Emerging Markets Debt Total Return</i>	Minimum	0.62%	1.92%
	Maximum	5.79%	2.79%
	Median	2.83%	2.43%
	Year-End	3.02%	2.07%
<i>Man GLG Innovation Equity Alternative</i>	Minimum	2.19%	1.99%
	Maximum	12.78%	3.58%
	Median	8.46%	2.89%
	Year-End	10.49%	2.74%
<i>Man Alternative Style Risk Premia</i>	Minimum	3.60%	3.28%
	Maximum	10.48%	4.96%
	Median	5.09%	3.72%
	Year-End	5.69%	4.35%
<i>Man AHL Active Balanced</i>	Minimum	1.48%	4.95%
	Maximum	11.33%	7.33%
	Median	6.60%	6.03%
	Year-End	7.18%	7.29%
<i>Man GLG High Yield Opportunities</i>	Minimum	n/a	1.36%
	Maximum	n/a	3.38%
	Median	n/a	2.43%
	Year-End	n/a	3.11%
<i>Man GLG Credit Multi-Strategy Alternative</i>	Minimum	1.48%	0.37%
	Maximum	8.77%	2.98%
	Median	3.65%	1.76%
	Year-End	3.08%	2.78%
<i>Man GLG Event Driven Alternative</i>	Minimum	2.89%	4.02%
	Maximum	18.55%	6.55%
	Median	12.32%	5.71%
	Year-End	15.23%	4.33%

6. Financial risk management (continued)

Market risk (continued)

Fund name		Realised Absolute VaR during 2020	Realised Absolute VaR during 2019	
Man GLG Global Debt Total Return	Minimum	1.99%	2.32%	
	Maximum	6.61%	2.78%	
	Median	3.82%	2.54%	
	Year-End	3.24%	2.54%	
Man GLG High Yield Opportunities DE	Minimum	n/a	1.11%	
	Maximum	n/a	2.28%	
	Median	n/a	2.08%	
	Year-End	n/a	2.20%	
Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)	Minimum	0.09%	n/a	
	Maximum	12.47%	n/a	
	Median	8.25%	n/a	
	Year-End	5.83%	n/a	
Man GLG Japan Equity Alternative Launched May 2020	Minimum	4.88%	n/a	
	Maximum	7.92%	n/a	
	Median	6.05%	n/a	
	Year-End	6.24%	n/a	
Man AHL TargetRisk Moderate Launched November 2020	Minimum	2.39%	n/a	
	Maximum	3.32%	n/a	
	Median	3.04%	n/a	
	Year-End	3.24%	n/a	
Fund name	Benchmark		Relative VAR during 2020	Relative VAR during 2019
Man GLG High Yield Opportunities Changed to Relative VaR from Absolute VaR in July 2020	ICE BofA Global High Yield Index (EUR, TR) Hedged	Minimum	1.37	n/a
		Maximum	1.94	n/a
		Median	1.62	n/a
		Year-end	1.42	n/a
Man GLG High Yield Opportunities DE Changed to Relative VaR from Absolute VaR in July 2020	ICE BofA Global High Yield Index (EUR, TR) Hedged	Minimum	1.10	n/a
		Maximum	1.80	n/a
		Median	1.45	n/a
		Year-end	1.17	n/a
Man GLG US Equity Extended Launched September 2020	S&P 500 Net Total Return	Minimum	1.30	n/a
		Maximum	1.50	n/a
		Median	1.40	n/a
		Year-end	1.42	n/a

Interest rate risk

Interest rate risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market interest rates.

The Fund has exposure to interest rate risk on cash held at the bank, balances due to and with brokers and certain derivative contracts. That exposure may not necessarily be significant due to the generally short term nature of those holdings. But a more significant exposure exists in that the value of all financial instruments held by the Fund may be affected either positively or negatively by changes in interest rates.

The Fund is directly exposed to interest rate risk through its investment in debt securities, which is deliberately designed to generate returns through trading strategies focused on exploiting price differentials in rates. The sensitivity of these exposures is modelled through the overall VAR analysis provided in the market risk section. Short term government treasury bills are included in the tables on the pages herein after as not being exposed to interest rate risk.

6. Financial risk management (continued)

Interest rate risk (continued)

The following tables detail the Fund's exposure to interest rate risk by the earlier of contractual maturities or re-pricing:

Man GLG European Alpha Alternative

	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
31 December 2020					
Assets					
Cash and cash equivalents	2,399	-	-	-	2,399
Balances with brokers	54,238	-	-	-	54,238
Other assets	-	-	-	17,966	17,966
Total assets	56,637	-	-	17,966	74,603
Liabilities					
Balances due to brokers	1,085	-	-	-	1,085
Performance fees payable	-	-	-	95	95
Management fees payable	-	-	-	9,316	9,316
Interest payable	-	-	-	998	998
Liquidation fees payable	-	-	-	4,463	4,463
Accrued expenses and other liabilities	-	-	-	58,646	58,646
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,085	-	-	73,518	74,603
Net assets attributable to Redeemable Participating Shareholders	55,552	-	-	(55,552)	-
31 December 2019					
Assets					
Cash and cash equivalents	4,682,104	-	-	-	4,682,104
Balances with brokers	19,802,115	-	-	-	19,802,115
Financial assets at fair value through profit or loss	-	-	-	78,371,188	78,371,188
Dividend receivable	-	-	-	26,849	26,849
Other assets	-	-	-	131,234	131,234
Total assets	24,484,219	-	-	78,529,271	103,013,490
Liabilities					
Balances due to brokers	499,982	-	-	-	499,982
Due to brokers	-	-	-	163,445	163,445
Financial liabilities at fair value through profit or loss	-	-	-	3,343,269	3,343,269
Shareholder transactions	-	-	-	182,174	182,174
Performance fees payable	-	-	-	85,741	85,741
Management fees payable	-	-	-	84,783	84,783
Interest Payable	-	-	-	35,190	35,190
Dividend payable	-	-	-	53,577	53,577
Accrued expenses and other liabilities	-	-	-	177,287	177,287
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	499,982	-	-	4,125,466	4,625,448
Net assets attributable to Redeemable Participating Shareholders	23,984,237	-	-	74,403,805	98,388,042

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Alpha Select Alternative

	Less than one month £	One month to one year £	Over one year £	Not exposed to interest rate risk £	Total £
31 December 2020					
Assets					
Cash and cash equivalents	59,072,683	-	-	30,003,600	89,076,283
Balances with brokers	427,954,092	-	-	-	427,954,092
Due from brokers	-	-	-	1,076,077	1,076,077
Financial assets at fair value through profit or loss	-	101,769,250	-	696,436,481	798,205,731
Subscriptions receivable	-	-	-	103,427	103,427
Interest receivable	-	-	-	606,926	606,926
Dividends receivable	-	-	-	2,669,358	2,669,358
Other assets	-	-	-	222,315	222,315
Total assets	487,026,775	101,769,250	-	731,118,184	1,319,914,209
Liabilities					
Balances due to brokers	196,521,605	-	-	-	196,521,605
Due to brokers	-	-	-	60,921	60,921
Financial liabilities at fair value through profit or loss	-	-	-	69,797,252	69,797,252
Shareholder transactions	-	-	-	42,486	42,486
Performance fees payable	-	-	-	4,425,075	4,425,075
Management fees payable	-	-	-	742,252	742,252
Interest payable	-	-	-	245,959	245,959
Dividend payable	-	-	-	316,660	316,660
Accrued expenses and other liabilities	-	-	-	965,625	965,625
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	196,521,605	-	-	76,596,230	273,117,835
Net assets attributable to Redeemable Participating Shareholders	290,505,170	101,769,250	-	654,521,954	1,046,796,374
31 December 2019					
Assets					
Cash and cash equivalents	85,884,835	-	-	-	85,884,835
Balances with brokers	162,683,782	-	-	-	162,683,782
Due from brokers	-	-	-	515,053	515,053
Financial assets at fair value through profit or loss	-	50,367,500	-	762,525,621	812,893,121
Subscriptions receivable	-	-	-	377,538	377,538
Interest receivable	-	-	-	756,868	756,868
Dividend receivable	-	-	-	1,372,333	1,372,333
Other assets	-	-	-	485,808	485,808
Total assets	248,568,617	50,367,500	-	766,033,221	1,064,969,338
Liabilities					
Balances due to brokers	4,786,613	-	-	-	4,786,613
Financial liabilities at fair value through profit or loss	-	-	-	29,975,536	29,975,536
Shareholder transactions	-	-	-	5,582,045	5,582,045
Performance fees payable	-	-	-	4,233,312	4,233,312
Management fees payable	-	-	-	687,379	687,379
Interest Payable	-	-	-	537,994	537,994
Dividend payable	-	-	-	667,013	667,013
Accrued expenses and other liabilities	-	-	-	995,696	995,696
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	4,786,613	-	-	42,678,975	47,465,588
Net assets attributable to Redeemable Participating Shareholders	243,782,004	50,367,500	-	723,354,246	1,017,503,750

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Equity Alternative

	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
31 December 2020					
Assets					
Cash and cash equivalents	20,741,071	-	-	-	20,741,071
Balances with brokers	75,568,821	-	-	-	75,568,821
Due from brokers	-	-	-	2,199,134	2,199,134
Financial assets at fair value through profit or loss	-	-	-	224,278,467	224,278,467
Subscriptions receivable	-	-	-	26,348	26,348
Dividends receivable	-	-	-	586,750	586,750
Other assets	-	-	-	32,530	32,530
Total assets	96,309,892	-	-	227,123,229	323,433,121
Liabilities					
Balances due to brokers	33,177,324	-	-	-	33,177,324
Due to brokers	-	-	-	4,376,259	4,376,259
Financial liabilities at fair value through profit or loss	-	-	-	59,877,029	59,877,029
Shareholder transactions	-	-	-	258,057	258,057
Performance fees payable	-	-	-	557,273	557,273
Management fees payable	-	-	-	372,633	372,633
Interest payable	-	-	-	77,075	77,075
Dividend payable	-	-	-	543,932	543,932
Accrued expenses and other liabilities	-	-	-	322,473	322,473
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	33,177,324	-	-	66,384,731	99,562,055
Net assets attributable to Redeemable Participating Shareholders	63,132,568	-	-	160,738,498	223,871,066
31 December 2019					
Assets					
Cash and cash equivalents	39,767,434	-	-	-	39,767,434
Balances with brokers	97,785,710	-	-	-	97,785,710
Due from brokers	-	-	-	2,717,934	2,717,934
Financial assets at fair value through profit or loss	-	-	-	380,432,254	380,432,254
Subscriptions receivable	-	-	-	7,857	7,857
Dividend receivable	-	-	-	770,876	770,876
Other assets	-	-	-	42,006	42,006
Total assets	137,553,144	-	-	383,970,927	521,524,071
Liabilities					
Balances due to brokers	16,590,834	-	-	-	16,590,834
Due to brokers	-	-	-	1,963,627	1,963,627
Financial liabilities at fair value through profit or loss	-	-	-	117,686,931	117,686,931
Shareholder transactions	-	-	-	184,997	184,997
Performance fees payable	-	-	-	143,396	143,396
Management fees payable	-	-	-	684,997	684,997
Interest Payable	-	-	-	160,592	160,592
Dividend payable	-	-	-	1,066,417	1,066,417
Accrued expenses and other liabilities	-	-	-	634,651	634,651
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	16,590,834	-	-	122,525,608	139,116,442
Net assets attributable to Redeemable Participating Shareholders	120,962,310	-	-	261,445,319	382,407,629

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Multi Strategy Alternative

31 December 2020	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	43,308,378	-	-	-	43,308,378
Balances with brokers	36,804,933	-	-	-	36,804,933
Due from brokers	-	-	-	113,083	113,083
Financial assets at fair value through profit or loss	-	428	67,103	32,651,526	32,719,057
Subscriptions receivable	-	-	-	268	268
Interest receivable	-	-	-	36	36
Dividends receivable	-	-	-	37,668	37,668
Other assets	-	-	-	1,559	1,559
Total assets	80,113,311	428	67,103	32,804,140	112,984,982
Liabilities					
Balances due to brokers	6,437,126	-	-	-	6,437,126
Due to brokers	-	-	-	78,852	78,852
Financial liabilities at fair value through profit or loss	-	23,279	13,257	11,813,462	11,849,998
Shareholder transactions	-	-	-	10,670	10,670
Management fees payable	-	-	-	76,548	76,548
Dividend payable	-	-	-	31,070	31,070
Accrued expenses and other liabilities	-	-	-	140,942	140,942
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,437,126	23,279	13,257	12,151,544	18,625,206
Net assets attributable to Redeemable Participating Shareholders	73,676,185	(22,851)	53,846	20,652,596	94,359,776
31 December 2019					
Assets					
Cash and cash equivalents	51,342,196	-	-	-	51,342,196
Balances with brokers	39,644,643	-	-	-	39,644,643
Due from brokers	-	-	-	91,368	91,368
Financial assets at fair value through profit or loss	-	84,558	5,883	36,374,889	36,465,330
Subscriptions receivable	-	-	-	2,845	2,845
Interest receivable	-	-	-	1,279	1,279
Dividend receivable	-	-	-	95,159	95,159
Other assets	-	-	-	6,636	6,636
Total assets	90,986,839	84,558	5,883	36,572,176	127,649,456
Liabilities					
Balances due to brokers	3,143,038	-	-	-	3,143,038
Due to brokers	-	-	-	92,685	92,685
Financial liabilities at fair value through profit or loss	-	-	24,496	20,839,675	20,864,171
Shareholder transactions	-	-	-	699	699
Performance fees payable	-	-	-	734,815	734,815
Management fees payable	-	-	-	93,948	93,948
Interest Payable	-	-	-	24,807	24,807
Dividend payable	-	-	-	79,835	79,835
Accrued expenses and other liabilities	-	-	-	143,956	143,956
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	3,143,038	-	24,496	22,010,420	25,177,954
Net assets attributable to Redeemable Participating Shareholders	87,843,801	84,558	(18,613)	14,561,756	102,471,502

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL TargetRisk

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2020					
Assets					
Cash and cash equivalents	997,935,587	-	-	-	997,935,587
Balances with brokers	876,218,930	-	-	-	876,218,930
Financial assets at fair value through profit or loss	-	1,554,075,097	-	827,455,957	2,381,531,054
Subscriptions receivable	-	-	-	4,089,517	4,089,517
Interest receivable	-	-	-	3,263,591	3,263,591
Other assets	-	-	-	1,406,624	1,406,624
Total assets	1,874,154,517	1,554,075,097	-	836,215,689	4,264,445,303
Liabilities					
Balances due to brokers	84,517,734	-	-	-	84,517,734
Due to brokers	-	-	-	3,264,670	3,264,670
Financial liabilities at fair value through profit or loss	-	-	-	24,190,754	24,190,754
Shareholder transactions	-	-	-	6,867,038	6,867,038
Management fees payable	-	-	-	2,406,663	2,406,663
Accrued expenses and other liabilities	-	-	-	3,189,353	3,189,353
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	84,517,734	-	-	39,918,478	124,436,212
Net assets attributable to Redeemable Participating Shareholders	1,789,636,783	1,554,075,097	-	796,297,211	4,140,009,091
31 December 2019					
Assets					
Cash and cash equivalents	127,570,563	-	-	-	127,570,563
Balances with brokers	296,549,789	-	-	-	296,549,789
Financial assets at fair value	-	658,852,827	398,049,493	136,617,608	1,193,519,928
Subscriptions receivable	-	-	-	6,303,147	6,303,147
Interest receivable	-	-	-	2,887,514	2,887,514
Other assets	-	-	-	1,014,949	1,014,949
Total Assets	424,120,352	658,852,827	398,049,493	146,823,218	1,627,845,890
Liabilities					
Balances due to brokers	48,650,522	-	-	-	48,650,522
Due to brokers	-	-	-	1,904	1,904
Financial liabilities at fair value	-	-	-	25,843,769	25,843,769
Shareholder transactions	-	-	-	10,397,728	10,397,728
Management fees payable	-	-	-	923,583	923,583
Accrued expenses and other liabilities	-	-	-	1,334,567	1,334,567
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	48,650,522	-	-	38,501,551	87,152,073
Net Assets attributable to Redeemable Participating Shareholders	375,469,830	658,852,827	398,049,493	108,321,667	1,540,693,817

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Mid-Cap Equity Alternative

	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
31 December 2020					
Assets					
Cash and cash equivalents	11,813,663	-	-	-	11,813,663
Balances with brokers	47,061,045	-	-	-	47,061,045
Financial assets at fair value through profit or loss	-	-	-	255,329,676	255,329,676
Subscriptions receivable	-	-	-	25,670	25,670
Other assets	-	-	-	12,696	12,696
Total assets	58,874,708	-	-	255,368,042	314,242,750
Liabilities					
Balances due to brokers	2,334,427	-	-	-	2,334,427
Due to brokers	-	-	-	181,455	181,455
Financial liabilities at fair value through profit or loss	-	-	-	37,786,099	37,786,099
Shareholder transactions	-	-	-	186,764	186,764
Performance fees payable	-	-	-	4	4
Management fees payable	-	-	-	238,735	238,735
Interest payable	-	-	-	40,631	40,631
Dividend payable	-	-	-	77,388	77,388
Accrued expenses and other liabilities	-	-	-	325,753	325,753
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,334,427	-	-	38,836,829	41,171,256
Net assets attributable to Redeemable Participating Shareholders	56,540,281	-	-	216,531,213	273,071,494
31 December 2019					
Assets					
Cash and cash equivalents	20,492,590	-	-	-	20,492,590
Balances with brokers	41,491,657	-	-	-	41,491,657
Financial assets at fair value through profit or loss	-	-	-	488,540,467	488,540,467
Subscriptions receivable	-	-	-	5,768	5,768
Dividend receivable	-	-	-	26,342	26,342
Other assets	-	-	-	13,568	13,568
Total assets	61,984,247	-	-	488,586,145	550,570,392
Liabilities					
Balances due to brokers	19,315,384	-	-	-	19,315,384
Financial liabilities at fair value through profit or loss	-	-	-	46,182,623	46,182,623
Shareholder transactions	-	-	-	85,384	85,384
Performance fees payable	-	-	-	6,573	6,573
Management fees payable	-	-	-	447,218	447,218
Interest Payable	-	-	-	256,341	256,341
Dividend payable	-	-	-	298,640	298,640
Accrued expenses and other liabilities	-	-	-	603,901	603,901
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	19,315,384	-	-	47,880,680	67,196,064
Net assets attributable to Redeemable Participating Shareholders	42,668,863	-	-	440,705,465	483,374,328

Man Numeric Market Neutral Alternative

Man Numeric Market Neutral Alternative ceased operations on 17 September 2019, hence no table has been presented as at 31 December 2020.

6. Financial risk management (continued)

Interest rate risk (continued)

Man Numeric Market Neutral Alternative (continued)

31 December 2019	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	76,901	-	-	-	76,901
Balances with brokers	4	-	-	-	4
Other assets	-	-	-	10,238	10,238
Total assets	76,905	-	-	10,238	87,143
Liabilities					
Interest Payable	-	-	-	7,104	7,104
Liquidation fees payable	-	-	-	5,000	5,000
Accrued expenses and other liabilities	-	-	-	75,039	75,039
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	-	87,143	87,143
Net assets attributable to Redeemable Participating Shareholders	76,905	-	-	(76,905)	-

Man GLG Unconstrained Emerging Equity

Man GLG Unconstrained Emerging Equity ceased its operations 7 February 2019, hence no table has been presented as at 31 December 2020.

31 December 2019

Assets					
Cash and cash equivalents	34,456	-	-	-	34,456
Balances with brokers	19	-	-	-	19
Other assets	-	-	-	4,427	4,427
Total assets	34,475	-	-	4,427	38,902
Liabilities					
Balances due to brokers	3	-	-	-	3
Accrued expenses and other liabilities	-	-	-	38,899	38,899
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	3	-	-	38,899	38,902
Net assets attributable to Redeemable Participating Shareholders	34,472	-	-	(34,472)	-

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Emerging Markets Debt Total Return

31 December 2020	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	39,204,913	-	-	-	39,204,913
Balances with brokers	77,781,732	-	-	-	77,781,732
Financial assets at fair value through profit or loss	-	-	-	1,287,258,535	1,287,258,535
Subscriptions receivable	-	-	-	17,171	17,171
Other assets	-	-	-	486,052	486,052
Total assets	116,986,645	-	-	1,287,761,758	1,404,748,403
Liabilities					
Balances due to brokers	14,420,407	-	-	-	14,420,407
Financial liabilities at fair value through profit or loss	39,175,745	-	935,987	24,243,602	64,355,334
Shareholder transactions	-	-	-	518,685	518,685
Management fees payable	-	-	-	688,084	688,084
Interest payable	-	-	-	308,519	308,519
Accrued expenses and other liabilities	-	-	-	1,224,539	1,224,539
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	53,596,152	-	935,987	26,983,429	81,515,568
Net assets attributable to Redeemable Participating Shareholders	63,390,493	-	(935,987)	1,260,778,329	1,323,232,835
31 December 2019					
Assets					
Cash and cash equivalents	49,247,192	-	-	782,030,456	831,277,648
Balances with brokers	129,864,992	-	-	-	129,864,992
Financial assets at fair value through profit or loss	-	11,595,554	-	883,201,785	894,797,339
Subscriptions receivable	-	-	-	70,385	70,385
Interest receivable	-	-	-	205,294	205,294
Other assets	-	-	-	1,618,980	1,618,980
Total assets	179,112,184	11,595,554	-	1,667,126,900	1,857,834,638
Liabilities					
Balances due to brokers	16,298,254	-	-	-	16,298,254
Financial liabilities at fair value through profit or loss	-	-	88,417,151	37,411,641	125,828,792
Shareholder transactions	-	-	-	80,346	80,346
Management fees payable	-	-	-	900,686	900,686
Interest Payable	-	-	-	414,685	414,685
Accrued expenses and other liabilities	-	-	-	2,072,764	2,072,764
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	16,298,254	-	88,417,151	40,880,122	145,595,527
Net assets attributable to Redeemable Participating Shareholders	162,813,930	11,595,554	(88,417,151)	1,626,246,778	1,712,239,111

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Innovation Equity Alternative

31 December 2020	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	11,417,435	-	-	-	11,417,435
Balances with brokers	102,475,710	-	-	-	102,475,710
Due from brokers	-	-	-	23,768,158	23,768,158
Financial assets at fair value through profit or loss	-	-	-	621,269,778	621,269,778
Subscriptions receivable	-	-	-	593,244	593,244
Interest receivable	-	-	-	6,839	6,839
Other assets	-	-	-	222,816	222,816
Total assets	113,893,145	-	-	645,860,835	759,753,980
Liabilities					
Balances due to brokers	13,732,660	-	-	-	13,732,660
Due to brokers	-	-	-	7,639,578	7,639,578
Financial liabilities at fair value through profit or loss	-	-	-	20,463,604	20,463,604
Shareholder transactions	-	-	-	36,488	36,488
Performance fees payable	-	-	-	15,493,384	15,493,384
Management fees payable	-	-	-	598,901	598,901
Dividend payable	-	-	-	340,985	340,985
Accrued expenses and other liabilities	-	-	-	606,165	606,165
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	13,732,660	-	-	45,179,105	58,911,765
Net assets attributable to Redeemable Participating Shareholders	100,160,485	-	-	600,681,730	700,842,215
31 December 2019					
Assets					
Cash and cash equivalents	15,614,057	-	-	24,912,518	40,526,575
Balances with brokers	13,135,405	-	-	-	13,135,405
Due from brokers	-	-	-	3,262,603	3,262,603
Financial assets at fair value through profit or loss	-	-	-	456,783,072	456,783,072
Subscriptions receivable	-	-	-	16,475	16,475
Interest receivable	-	-	-	4,780	4,780
Dividend receivable	-	-	-	113,012	113,012
Other assets	-	-	-	327,262	327,262
Total assets	28,749,462	-	-	485,419,722	514,169,184
Liabilities					
Balances due to brokers	7,749,340	-	-	-	7,749,340
Due to brokers	-	-	-	7,312	7,312
Financial liabilities at fair value through profit or loss	-	-	-	16,343,102	16,343,102
Shareholder transactions	-	-	-	3,423,940	3,423,940
Performance fees payable	-	-	-	3,319,905	3,319,905
Management fees payable	-	-	-	381,527	381,527
Dividend payable	-	-	-	7,735	7,735
Accrued expenses and other liabilities	-	-	-	490,470	490,470
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	7,749,340	-	-	23,973,991	31,723,331
Net assets attributable to Redeemable Participating Shareholders	21,000,122	-	-	461,445,731	482,445,853

6. Financial risk management (continued)

Interest rate risk (continued)

Man NewSmith UK Equity Alternative

Man NewSmith UK Equity Alternative ceased its operations on 21 March 2019, hence no table has been presented as at 31 December 2020.

31 December 2019	Less than one month £	One month to one year £	Over one year £	Not exposed to interest rate risk £	Total £
Assets					
Cash and cash equivalents	61,164	-	-	-	61,164
Balances with brokers	1	-	-	-	1
Total assets	61,165	-	-	-	61,165
Liabilities					
Balances due to brokers	14,441	-	-	-	14,441
Performance fees payable	-	-	-	332	332
Interest Payable	-	-	-	900	900
Accrued expenses and other liabilities	-	-	-	45,492	45,492
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	14,441	-	-	46,724	61,165
Net assets attributable to Redeemable Participating Shareholders	46,724	-	-	(46,724)	-

Man Alternative Style Risk Premia

31 December 2020	US\$	US\$	US\$	US\$	US\$
Assets					
Cash and cash equivalents	74,378,269	-	-	49,999,932	124,378,201
Balances with brokers	56,211,437	-	-	-	56,211,437
Financial assets at fair value through profit or loss	-	-	182,586	515,141,283	515,323,869
Other assets	-	-	-	345,195	345,195
Total assets	130,589,706	-	182,586	565,486,410	696,258,702
Liabilities					
Balances due to brokers	31,605,042	-	-	-	31,605,042
Due to brokers	-	-	-	1,461	1,461
Financial liabilities at fair value through profit or loss	-	1,850	60,657	22,912,910	22,975,417
Shareholder transactions	-	-	-	8,417,938	8,417,938
Management fees payable	-	-	-	538,452	538,452
Accrued expenses and other liabilities	-	-	-	675,068	675,068
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	31,605,042	1,850	60,657	32,545,829	64,213,378
Net assets attributable to Redeemable Participating Shareholders	98,984,664	(1,850)	121,929	532,940,581	632,045,324

6. Financial risk management (continued)

Interest rate risk (continued)

Man Alternative Style Risk Premia (continued)

31 December 2019	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	29,436,376	-	-	-	29,436,376
Balances with brokers	53,725,067	-	-	-	53,725,067
Financial assets at fair value	-	35,900	19,725	600,751,804	600,807,429
Subscriptions receivable	-	-	-	3,515,894	3,515,894
Other assets	-	-	-	524,752	524,752
Total assets	83,161,443	35,900	19,725	604,792,450	688,009,518
Liabilities					
Balances due to brokers	10,720,692	-	-	-	10,720,692
Due to brokers	-	-	-	3,634	3,634
Financial liabilities at fair value	-	-	155,906	38,641,711	38,797,617
Shareholder transactions	-	-	-	12,774	12,774
Performance fees payable	-	-	-	6,236	6,236
Management fees payable	-	-	-	980,887	980,887
Accrued expenses and other liabilities	-	-	-	722,004	722,004
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	10,720,692	-	155,906	40,367,246	51,243,844
Net assets attributable to Redeemable Participating Shareholders	72,440,751	35,900	(136,181)	564,425,204	636,765,674

Man AHL Active Balanced

31 December 2020

Assets					
Cash and cash equivalents	629,759,920	-	-	-	629,759,920
Balances with brokers	435,453,105	-	-	-	435,453,105
Financial assets at fair value through profit or loss	-	-	-	638,630,701	638,630,701
Interest receivable	-	-	-	807	807
Other assets	-	-	-	612,088	612,088
Total assets	1,065,213,025	-	-	639,243,596	1,704,456,621
Liabilities					
Balances due to brokers	8,940,768	-	-	-	8,940,768
Financial liabilities at fair value through profit or loss	-	-	-	8,414,218	8,414,218
Management fees payable	-	-	-	1,075,850	1,075,850
Accrued expenses and other liabilities	-	-	-	1,523,045	1,523,045
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	8,940,768	-	-	11,013,113	19,953,881
Net assets attributable to Redeemable Participating Shareholders	1,056,272,257	-	-	628,230,483	1,684,502,740

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Active Balanced (continued)

31 December 2019	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	234,007,693	-	-	81,431,678	315,439,371
Balances with brokers	175,647,942	-	-	-	175,647,942
Due from brokers	-	-	-	4,148,341	4,148,341
Financial assets at fair value through profit or loss	-	-	-	95,210,538	95,210,538
Interest receivable	-	-	-	8,190	8,190
Other assets	-	-	-	128,398	128,398
Total assets	409,655,635	-	-	180,927,145	590,582,780
Liabilities					
Balances due to brokers	248,166	-	-	-	248,166
Due to brokers	-	-	-	4,265,142	4,265,142
Financial liabilities at fair value through profit or loss	-	-	-	7,049,415	7,049,415
Management fees payable	-	-	-	317,111	317,111
Accrued expenses and other liabilities	-	-	-	247,363	247,363
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	248,166	-	-	11,879,031	12,127,197
Net assets attributable to Redeemable Participating Shareholders	409,407,469	-	-	169,048,114	578,455,583

Man GLG High Yield Opportunities

31 December 2020	€	€	€	€	€
Assets					
Cash and cash equivalents	28,555,977	-	-	-	28,555,977
Balances with brokers	13,068,120	-	-	-	13,068,120
Financial assets at fair value through profit or loss	3,683,923	233,803,454	2,810,377	22,477,920	262,775,674
Subscriptions receivable	-	-	-	6,045	6,045
Interest receivable	-	-	-	4,212,364	4,212,364
Other assets	-	-	-	821,539	821,539
Total assets	45,308,020	233,803,454	2,810,377	27,517,868	309,439,719
Liabilities					
Balances due to brokers	2,701,338	-	-	-	2,701,338
Financial liabilities at fair value through profit or loss	-	-	145,856	6,715,546	6,861,402
Securities sold under agreement to repurchase	37,231,166	-	-	-	37,231,166
Shareholder transactions	-	-	-	9,014	9,014
Management fees payable	-	-	-	74,832	74,832
Interest payable	-	-	-	261,022	261,022
Accrued expenses and other liabilities	-	-	-	1,008,827	1,008,827
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	39,932,504	-	145,856	8,069,241	48,147,601
Net assets attributable to Redeemable Participating Shareholders	5,375,516	233,803,454	2,664,521	19,448,627	261,292,118

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG High Yield Opportunities (continued)

31 December 2019	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	495,470	-	-	-	495,470
Balances with brokers	2,447,039	-	-	-	2,447,039
Financial assets at fair value	-	140,018,130	39,502,780	9,026,782	188,547,692
Subscriptions receivable	-	-	-	88,116	88,116
Interest receivable	-	-	-	2,997,627	2,997,627
Other assets	-	-	-	266,784	266,784
Total assets	2,942,509	140,018,130	39,502,780	12,379,309	194,842,728
Liabilities					
Balances due to brokers	1,956,293	-	-	-	1,956,293
Financial liabilities at fair value	-	-	160,125	1,763,370	1,923,495
Securities sold under agreement to repurchase	10,172,541	-	-	-	10,172,541
Shareholder transactions	-	-	-	145,917	145,917
Management fees payable	-	-	-	47,945	47,945
Interest Payable	-	-	-	84,445	84,445
Accrued expenses and other liabilities	-	-	-	198,840	198,840
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	12,128,834	-	160,125	2,240,517	14,529,476
Net assets attributable to Redeemable Participating Shareholders	(9,186,325)	140,018,130	39,342,655	10,138,792	180,313,252

Man GLG Credit Multi-Strategy Alternative

31 December 2020	US\$	US\$	US\$	US\$	US\$
Assets					
Cash and cash equivalents	4,263,162	-	-	-	4,263,162
Balances with brokers	6,540,528	-	-	-	6,540,528
Due from brokers	-	-	-	139,935	139,935
Financial assets at fair value through profit or loss	119,644	13,430,671	126,865	15,797,450	29,474,630
Interest receivable	-	-	-	174,093	174,093
Other assets	-	-	-	121,034	121,034
Total assets	10,923,334	13,430,671	126,865	16,232,512	40,713,382
Liabilities					
Balances due to brokers	1,438,289	-	-	-	1,438,289
Due to brokers	-	-	-	162,100	162,100
Financial liabilities at fair value through profit or loss	-	-	76,454	3,386,212	3,462,666
Securities sold under agreement to repurchase	96,582	-	-	-	96,582
Performance fees payable	-	-	-	438,527	438,527
Management fees payable	-	-	-	29,250	29,250
Interest payable	-	-	-	34,259	34,259
Dividend payable	-	-	-	3,121	3,121
Accrued expenses and other liabilities	-	-	-	124,790	124,790
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,534,871	-	76,454	4,178,259	5,789,584
Net assets attributable to Redeemable Participating Shareholders	9,388,463	13,430,671	50,411	12,054,253	34,923,798

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

31 December 2019	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	931,843	-	-	-	931,843
Balances with brokers	4,848,389	-	-	-	4,848,389
Financial assets at fair value	-	31,744,345	1,739,737	4,412,176	37,896,258
Interest receivable	-	-	-	306,382	306,382
Other assets	-	-	-	169,267	169,267
Total assets	5,780,232	31,744,345	1,739,737	4,887,825	44,152,139
Liabilities					
Balances due to brokers	329,422	-	-	-	329,422
Financial liabilities at fair value	-	-	91,175	3,051,619	3,142,794
Securities sold under agreement to repurchase	9,706,449	-	-	-	9,706,449
Performance fees payable	-	-	-	174,208	174,208
Management fees payable	-	-	-	25,689	25,689
Interest Payable	-	-	-	49,497	49,497
Dividend payable	-	-	-	3,124	3,124
Accrued expenses and other liabilities	-	-	-	85,944	85,944
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	10,035,871	-	91,175	3,390,081	13,517,127
Net assets attributable to Redeemable Participating Shareholders	(4,255,639)	31,744,345	1,648,562	1,497,744	30,635,012

Man GLG Event Driven Alternative

31 December 2020

Assets					
Cash and cash equivalents	49,200,862	-	-	-	49,200,862
Balances with brokers	116,432,802	-	-	-	116,432,802
Due from brokers	-	-	-	27,131,222	27,131,222
Financial assets at fair value through profit or loss	-	18,376,503	-	250,225,221	268,601,724
Subscriptions receivable	-	-	-	787,021	787,021
Interest receivable	-	-	-	460,546	460,546
Dividends receivable	-	-	-	111,721	111,721
Other assets	-	-	-	127,030	127,030
Total assets	165,633,664	18,376,503	-	278,842,761	462,852,928
Liabilities					
Balances due to brokers	32,560,522	-	-	-	32,560,522
Due to brokers	-	-	-	30,763,620	30,763,620
Financial liabilities at fair value through profit or loss	-	-	-	8,981,496	8,981,496
Shareholder transactions	-	-	-	28,167	28,167
Performance fees payable	-	-	-	4,698,505	4,698,505
Management fees payable	-	-	-	283,995	283,995
Dividend payable	-	-	-	13,886	13,886
Accrued expenses and other liabilities	-	-	-	287,018	287,018
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	32,560,522	-	-	45,056,687	77,617,209
Net assets attributable to Redeemable Participating Shareholders	133,073,142	18,376,503	-	233,786,074	385,235,719

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Event Driven Alternative (continued)

31 December 2019	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	4,200,371	-	-	22,561,542	26,761,913
Balances with brokers	23,378,862	-	-	-	23,378,862
Due from brokers	-	-	-	131,811	131,811
Financial assets at fair value through profit or loss	-	-	-	60,095,710	60,095,710
Subscriptions receivable	-	-	-	1	1
Interest receivable	-	-	-	531	531
Dividend receivable	-	-	-	28,013	28,013
Other assets	-	-	-	67,094	67,094
Total assets	27,579,233	-	-	82,884,702	110,463,935
Liabilities					
Balances due to brokers	3,217,298	-	-	-	3,217,298
Due to brokers	-	-	-	3,235,304	3,235,304
Financial liabilities at fair value through profit or loss	-	-	-	2,038,105	2,038,105
Shareholder transactions	-	-	-	14,868	14,868
Performance fees payable	-	-	-	317,735	317,735
Management fees payable	-	-	-	55,977	55,977
Dividend payable	-	-	-	42,555	42,555
Accrued expenses and other liabilities	-	-	-	108,261	108,261
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	3,217,298	-	-	5,812,805	9,030,103
Net assets attributable to Redeemable Participating Shareholders	24,361,935	-	-	77,071,897	101,433,832

Man GLG Global Debt Total Return

31 December 2020

Assets					
Cash and cash equivalents	1,113,943	-	-	-	1,113,943
Balances with brokers	726,892	-	-	-	726,892
Financial assets at fair value through profit or loss	-	13,164,636	3,250,527	11,591,665	28,006,828
Interest receivable	-	-	-	27,810	27,810
Other assets	-	-	-	64,127	64,127
Total assets	1,840,835	13,164,636	3,250,527	11,683,602	29,939,600
Liabilities					
Due to brokers	-	-	-	2,657,809	2,657,809
Financial liabilities at fair value through profit or loss	20,482	-	3,469	181,431	205,382
Management fees payable	-	-	-	8,994	8,994
Interest payable	-	-	-	348	348
Accrued expenses and other liabilities	-	-	-	61,429	61,429
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	20,482	-	3,469	2,910,011	2,933,962
Net assets attributable to Redeemable Participating Shareholders	1,820,353	13,164,636	3,247,058	8,773,591	27,005,638

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Debt Total Return (continued)

31 December 2019	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	144,082	-	-	3,968,248	4,112,330
Balances with brokers	174,892	-	-	-	174,892
Financial assets at fair value	-	4,561,941	2,834,671	305,835	7,702,447
Interest receivable	-	-	-	22,822	22,822
Other assets	-	-	-	54,245	54,245
Total assets	318,974	4,561,941	2,834,671	4,351,150	12,066,736
Liabilities					
Due to brokers	-	-	-	1,845,625	1,845,625
Financial liabilities at fair value	-	-	14,936	69,304	84,240
Management fees payable	-	-	-	3,417	3,417
Accrued expenses and other liabilities	-	-	-	60,567	60,567
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	14,936	1,978,913	1,993,849
Net assets attributable to Redeemable Participating Shareholders	318,974	4,561,941	2,819,735	2,372,237	10,072,887

Man GLG High Yield Opportunities DE

31 December 2020	€	€	€	€	€
Assets					
Cash and cash equivalents	11,633,456	-	-	-	11,633,456
Balances with brokers	2,977,810	-	-	-	2,977,810
Financial assets at fair value through profit or loss	-	196,131,150	2,396,522	8,989,748	207,517,420
Interest receivable	-	-	-	3,252,612	3,252,612
Other assets	-	-	-	100,940	100,940
Total assets	14,611,266	196,131,150	2,396,522	12,343,300	225,482,238
Liabilities					
Balances due to brokers	695,519	-	-	-	695,519
Financial liabilities at fair value through profit or loss	-	-	3,139	1,155,719	1,158,858
Management fees payable	-	-	-	116,537	116,537
Interest payable	-	-	-	71,816	71,816
Accrued expenses and other liabilities	-	-	-	215,895	215,895
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	695,519	-	3,139	1,559,967	2,258,625
Net assets attributable to Redeemable Participating Shareholders	13,915,747	196,131,150	2,393,383	10,783,333	223,223,613

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG High Yield Opportunities DE (continued)

31 December 2019	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	8,600,851	-	-	-	8,600,851
Balances with brokers	1,141,021	-	-	-	1,141,021
Financial assets at fair value through profit or loss	-	31,532,626	8,005,752	1,527,574	41,065,952
Interest receivable	-	-	-	597,471	597,471
Other assets	-	-	-	25,249	25,249
Total assets	9,741,872	31,532,626	8,005,752	2,150,294	51,430,544
Liabilities					
Financial liabilities at fair value through profit or loss	-	-	23,235	625,093	648,328
Management fees payable	-	-	-	25,670	25,670
Interest Payable	-	-	-	11,736	11,736
Accrued expenses and other liabilities	-	-	-	34,354	34,354
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	23,235	696,853	720,088
Net assets attributable to Redeemable Participating Shareholders	9,741,872	31,532,626	7,982,517	1,453,441	50,710,456

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)

31 December 2020	US\$	US\$	US\$	US\$	US\$
Assets					
Cash and cash equivalents	830,922	-	-	1,794,904	2,625,826
Balances with brokers	1,388,892	-	-	-	1,388,892
Financial assets at fair value through profit or loss	-	-	-	12,320,445	12,320,445
Other assets	-	-	-	121,457	121,457
Total assets	2,219,814	-	-	14,236,806	16,456,620
Liabilities					
Balances due to brokers	22,528	-	-	-	22,528
Financial liabilities at fair value through profit or loss	-	-	-	259,383	259,383
Performance fees payable	-	-	-	638,648	638,648
Management fees payable	-	-	-	12,935	12,935
Interest payable	-	-	-	909	909
Dividend payable	-	-	-	10,622	10,622
Accrued expenses and other liabilities	-	-	-	52,010	52,010
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	22,528	-	-	974,507	997,035
Net assets attributable to Redeemable Participating Shareholders	2,197,286	-	-	13,262,299	15,459,585

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) (continued)

31 December 2019	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Subscriptions receivable	-	-	-	20,000,000	20,000,000
Total assets	-	-	-	20,000,000	20,000,000
Liabilities					
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	-	-	-
Net assets attributable to Redeemable Participating Shareholders	-	-	-	20,000,000	20,000,000

Man GLG Japan Equity Alternative

31 December 2020	¥	¥	¥	¥	¥
Assets					
Cash and cash equivalents	218,875,457	-	-	-	218,875,457
Balances with brokers	301,610,167	-	-	-	301,610,167
Due from brokers	-	-	-	46,949,132	46,949,132
Financial assets at fair value through profit or loss	-	-	-	1,838,364,960	1,838,364,960
Dividends receivable	-	-	-	2,795,325	2,795,325
Other assets	-	-	-	14,761,836	14,761,836
Total assets	520,485,624	-	-	1,902,871,253	2,423,356,877
Liabilities					
Balances due to brokers	764,134	-	-	-	764,134
Due to brokers	-	-	-	241	241
Financial liabilities at fair value through profit or loss	-	-	-	198,028,754	198,028,754
Performance fees payable	-	-	-	6,338,975	6,338,975
Management fees payable	-	-	-	1,874,553	1,874,553
Interest payable	-	-	-	743,559	743,559
Dividend payable	-	-	-	4,773,376	4,773,376
Accrued expenses and other liabilities	-	-	-	5,575,915	5,575,915
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	764,134	-	-	217,335,373	218,099,507
Net assets attributable to Redeemable Participating Shareholders	519,721,490	-	-	1,685,535,880	2,205,257,370

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG US Equity Extended

31 December 2020	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	6,254,540	-	-	-	6,254,540
Balances with brokers	357,025	-	-	-	357,025
Due from brokers	-	-	-	99,955	99,955
Financial assets at fair value through profit or loss	-	-	-	69,288,191	69,288,191
Dividends receivable	-	-	-	6,992	6,992
Other assets	-	-	-	94,244	94,244
Total assets	6,611,565	-	-	69,489,382	76,100,947
Liabilities					
Balances due to brokers	182,608	-	-	-	182,608
Due to brokers	-	-	-	610,406	610,406
Financial liabilities at fair value through profit or loss	-	-	-	2,447,715	2,447,715
Management fees payable	-	-	-	3	3
Interest payable	-	-	-	710	710
Dividend payable	-	-	-	31,802	31,802
Accrued expenses and other liabilities	-	-	-	85,571	85,571
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	182,608	-	-	3,176,207	3,358,815
Net assets attributable to Redeemable Participating Shareholders	6,428,957	-	-	66,313,175	72,742,132

Man AHL TargetRisk Moderate

31 December 2020

Assets					
Cash and cash equivalents	11,624,979	-	-	-	11,624,979
Balances with brokers	5,608,152	-	-	-	5,608,152
Financial assets at fair value through profit or loss	-	6,749,252	-	4,365,361	11,114,613
Interest receivable	-	-	-	10,167	10,167
Other assets	-	-	-	69,685	69,685
Total assets	17,233,131	6,749,252	-	4,445,213	28,427,596
Liabilities					
Balances due to brokers	10,254	-	-	-	10,254
Financial liabilities at fair value through profit or loss	-	-	-	96,348	96,348
Management fees payable	-	-	-	26,192	26,192
Accrued expenses and other liabilities	-	-	-	38,675	38,675
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	10,254	-	-	161,215	171,469
Net assets attributable to Redeemable Participating Shareholders	17,222,877	6,749,252	-	4,283,998	28,256,127

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative

31 December 2020	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	8,003,591	-	-	-	8,003,591
Financial assets at fair value through profit or loss	-	-	-	6	6
Other assets	-	-	-	1,012	1,012
Total assets	<u>8,003,591</u>	<u>-</u>	<u>-</u>	<u>1,018</u>	<u>8,004,609</u>
Liabilities					
Financial liabilities at fair value through profit or loss	-	-	-	6	6
Management fees payable	-	-	-	219	219
Accrued expenses and other liabilities	-	-	-	1,091	1,091
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	<u>-</u>	<u>-</u>	<u>-</u>	<u>1,316</u>	<u>1,316</u>
Net assets attributable to Redeemable Participating Shareholders	<u>8,003,591</u>	<u>-</u>	<u>-</u>	<u>(298)</u>	<u>8,003,293</u>

6. Financial risk management (continued)

Interest rate risk (continued)

Liabilities not exposed to interest risk comprise certain financial liabilities through profit or loss, accrued expenses and other liabilities. These amounts normally require contractual settlement within one quarter and, in all cases, within one year.

The following tables detail the effect on net assets should interest rates have increased/decreased by 50 basis points (bps) with all other variables remaining constant, assuming that a 50bps increase/decrease in the base interest rate would result in a correlating 50bps increase/decrease in the value of net assets. In reality, an increase/decrease of 50bps would not result in a direct correlating increase/decrease in the fair value of net assets, as the movement in the value of the net assets would depend on the individual asset class and/or market sentiment towards any sensitivity in the interest rate. The volatility measures presented in the Market Risk section capture, among all other variables, these actual interest rate sensitivities.

<i>Man GLG European Alpha Alternative</i> 31 December 2020	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	55,830	-	-	(55,552)	278
Net assets after 50 bps decrease	55,274	-	-	(55,552)	(278)
<i>Man GLG European Alpha Alternative</i> 31 December 2019					
Net assets after 50 bps increase	24,104,158	-	-	74,403,805	98,507,963
Net assets after 50 bps decrease	23,864,316	-	-	74,403,805	98,268,121
<i>Man GLG Alpha Select Alternative</i> 31 December 2020	£	£	£	£	£
Net assets after 50 bps increase	291,957,696	102,278,096	-	654,521,954	1,048,757,746
Net assets after 50 bps decrease	289,052,644	101,260,404	-	654,521,954	1,044,835,002
31 December 2019					
Net assets after 50 bps increase	245,000,914	50,619,338	-	723,354,246	1,018,974,498
Net assets after 50 bps decrease	242,563,094	50,115,663	-	723,354,246	1,016,033,003
<i>Man GLG European Equity Alternative</i> 31 December 2020	€	€	€	€	€
Net assets after 50 bps increase	63,448,231	-	-	160,738,498	224,186,729
Net assets after 50 bps decrease	62,816,905	-	-	160,738,498	223,555,403
31 December 2019					
Net assets after 50 bps increase	121,567,122	-	-	261,445,319	383,012,441
Net assets after 50 bps decrease	120,357,498	-	-	261,445,319	381,802,817
<i>Man AHL Multi Strategy Alternative</i> 31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	74,044,566	(22,965)	54,115	20,652,596	94,728,312
Net assets after 50 bps decrease	73,307,804	(22,737)	53,577	20,652,596	93,991,240
31 December 2019					
Net assets after 50 bps increase	88,283,020	84,981	(18,706)	14,561,756	102,911,051
Net assets after 50 bps decrease	87,404,582	84,135	(18,520)	14,561,756	102,031,953
<i>Man AHL TargetRisk</i> 31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	1,798,584,967	1,561,845,472	-	796,297,211	4,156,727,650
Net assets after 50 bps decrease	1,780,688,599	1,546,304,722	-	796,297,211	4,123,290,532
31 December 2019					
Net assets after 50 bps increase	377,347,179	662,147,091	400,039,740	108,321,667	1,547,855,677
Net assets after 50 bps decrease	373,592,481	655,558,563	396,059,246	108,321,667	1,533,531,957

6. Financial risk management (continued)

Interest rate risk (continued)

<i>Man GLG European Mid-Cap Equity Alternative</i>	Less than one month	One month to one Year	Over one Year	Not exposed to interest rate risk	Total
31 December 2020	€	€	€	€	€
Net assets after 50 bps increase	56,822,982	-	-	216,531,213	273,354,195
Net assets after 50 bps decrease	56,257,580	-	-	216,531,213	272,788,793
31 December 2019					
Net assets after 50 bps increase	42,882,207	-	-	440,705,465	483,587,672
Net assets after 50 bps decrease	42,455,519	-	-	440,705,465	483,160,984
<i>Man Numeric Market Neutral Alternative</i>					
31 December 2019					
Net assets after 50 bps increase	77,290	-	-	(76,905)	385
Net assets after 50 bps decrease	76,520	-	-	(76,905)	(385)
<i>Man GLG Unconstrained Emerging Equity</i>					
31 December 2019					
Net assets after 50 bps increase	34,644	-	-	(34,472)	172
Net assets after 50 bps decrease	34,300	-	-	(34,472)	(172)
<i>Man GLG Global Emerging Markets Debt Total Return</i>					
31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	63,707,445	-	(940,667)	1,260,778,329	1,323,545,107
Net assets after 50 bps decrease	63,073,541	-	(931,307)	1,260,778,329	1,322,920,563
31 December 2019					
Net assets after 50 bps increase	163,628,000	11,653,532	(88,859,237)	1,626,246,778	1,712,669,073
Net assets after 50 bps decrease	161,999,860	11,537,576	(87,975,065)	1,626,246,778	1,711,809,149
<i>Man GLG Innovation Equity Alternative</i>					
31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	100,661,287	-	-	600,681,730	701,343,017
Net assets after 50 bps decrease	99,659,683	-	-	600,681,730	700,341,413
31 December 2019					
Net assets after 50 bps increase	21,105,123	-	-	461,445,731	482,550,854
Net assets after 50 bps decrease	20,895,121	-	-	461,445,731	482,340,852
<i>Man NewSmith UK Equity Alternative</i>					
31 December 2019					
Net assets after 50 bps increase	46,958	-	-	(46,724)	234
Net assets after 50 bps decrease	46,490	-	-	(46,724)	(234)
<i>Man Alternative Style Risk Premia</i>					
31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	99,479,587	(1,859)	122,539	532,940,581	632,540,848
Net assets after 50 bps decrease	98,489,741	(1,841)	121,319	532,940,581	631,549,800
31 December 2019					
Net assets after 50 bps increase	72,802,955	36,080	(136,862)	564,425,204	637,127,377
Net assets after 50 bps decrease	72,078,547	35,721	(135,500)	564,425,204	636,403,972

6. Financial risk management (continued)

Interest rate risk (continued)

<i>Man AHL Active Balanced</i>	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2020					
Net assets after 50 bps increase	1,061,553,618	-	-	628,230,483	1,689,784,101
Net assets after 50 bps decrease	1,050,990,896	-	-	628,230,483	1,679,221,379
31 December 2019					
Net assets after 50 bps increase	411,454,506	-	-	169,048,114	580,502,620
Net assets after 50 bps decrease	407,360,432	-	-	169,048,114	576,408,546
<i>Man GLG High Yield Opportunities</i>					
31 December 2020	€	€	€	€	€
Net assets after 50 bps increase	5,402,394	234,972,471	2,677,844	19,448,627	262,501,336
Net assets after 50 bps decrease	5,348,638	232,634,437	2,651,198	19,448,627	260,082,900
31 December 2019					
Net assets after 50 bps increase	(9,232,257)	140,718,221	39,539,368	10,138,792	181,164,124
Net assets after 50 bps decrease	(9,140,393)	139,318,039	39,145,942	10,138,792	179,462,380
<i>Man GLG Credit Multi-Strategy Alternative</i>					
31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	9,435,405	13,497,824	50,663	12,054,253	35,038,145
Net assets after 50 bps decrease	9,341,521	13,363,518	50,159	12,054,253	34,809,451
31 December 2019					
Net assets after 50 bps increase	(4,276,917)	31,903,067	1,656,805	1,497,744	30,780,699
Net assets after 50 bps decrease	(4,234,361)	31,585,623	1,640,319	1,497,744	30,489,325
<i>Man GLG Event Driven Alternative</i>					
31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	133,738,508	18,468,386	-	233,786,074	385,992,968
Net assets after 50 bps decrease	132,407,776	18,284,620	-	233,786,074	384,478,470
31 December 2019					
Net assets after 50 bps increase	24,483,745	-	-	77,071,897	101,555,642
Net assets after 50 bps decrease	24,240,125	-	-	77,071,897	101,312,022
<i>Man GLG Global Debt Total Return</i>					
31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	1,829,455	13,230,459	3,263,293	8,773,591	27,096,798
Net assets after 50 bps decrease	1,811,251	13,098,813	3,230,823	8,773,591	26,914,478
31 December 2019					
Net assets after 50 bps increase	320,569	4,584,751	2,833,834	2,372,237	10,111,391
Net assets after 50 bps decrease	317,379	4,539,131	2,805,636	2,372,237	10,034,383
<i>Man GLG High Yield Opportunities DE</i>					
31 December 2020	€	€	€	€	€
Net assets after 50 bps increase	13,985,326	197,111,806	2,405,350	10,783,333	224,285,815
Net assets after 50 bps decrease	13,846,168	195,150,494	2,381,416	10,783,333	222,161,411
31 December 2019					
Net assets after 50 bps increase	9,790,581	31,690,289	8,022,430	1,453,441	50,956,741
Net assets after 50 bps decrease	9,693,163	31,374,963	7,942,604	1,453,441	50,464,171

6. Financial risk management (continued)

Interest rate risk (continued)

<i>Man GLG Global Consumer Equity Alternative</i> <i>(formerly known as Man GLG US Absolute Alpha)</i>	Less than one month	One month to one Year	Over one Year	Not exposed to interest rate risk	Total
31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	2,208,272	-	-	13,262,299	15,470,571
Net assets after 50 bps decrease	2,186,300	-	-	13,262,299	15,448,599
31 December 2019					
Net assets after 50 bps increase	-	-	-	20,000,000	20,000,000
Net assets after 50 bps decrease	-	-	-	20,000,000	20,000,000
<i>Man GLG Japan Equity Alternative</i>					
31 December 2020	¥	¥	¥	¥	¥
Net assets after 50 bps increase	522,320,097	-	-	1,685,535,880	2,207,855,977
Net assets after 50 bps decrease	517,122,883	-	-	1,685,535,880	2,202,658,763
<i>Man GLG US Equity Extended</i>					
31 December 2020	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	6,461,102	-	-	66,313,175	72,774,277
Net assets after 50 bps decrease	6,396,812	-	-	66,313,175	72,709,987
<i>Man AHL TargetRisk Moderate</i>					
31 December 2020					
Net assets after 50 bps increase	17,308,991	6,782,998	-	4,283,998	28,375,987
Net assets after 50 bps decrease	17,136,763	6,715,506	-	4,283,998	28,136,267
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>					
31 December 2020					
Net assets after 50 bps increase	8,043,609	-	-	(298)	8,043,311
Net assets after 50 bps decrease	7,963,573	-	-	(298)	7,963,275

The Fund is indirectly exposed to interest rate risk through its investment strategy, which is deliberately designed to generate returns through trading strategies focused on exploiting price differentials in rates. The sensitivity of these exposures is modelled through the overall VaR analysis provided in the market risk section.

Currency risk

Currency risk exists where assets and liabilities are denominated in currencies other than the functional currency, and also on nonfunctional currency redeemable participating shares. The Fund may use forward currency contracts for the purpose of currency investment, as well as for hedging its foreign currency Share Class exposure.

6. Financial risk management (continued)

Currency risk (continued)

Monetary assets and liabilities denominated in foreign currencies are summarised below:

Man GLG European Alpha Alternative

As at 31 December 2020

Amounts are expressed in their EUR equivalents

	Other	EUR	Total EUR
Assets			
Cash and cash equivalents	-	2,399	2,399
Balances with brokers	38,348	15,890	54,238
Other assets	-	17,966	17,966
Total assets	38,348	36,255	74,603
Liabilities			
Balances due to brokers	973	112	1,085
Interest payable	-	998	998
Performance fees payable	-	95	95
Management fees payable	-	9,316	9,316
Liquidation fees payable	-	4,463	4,463
Accrued expenses and other liabilities	-	58,646	58,646
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	973	73,630	74,603
Net assets attributable to Redeemable Participating Shareholders	37,375	(37,375)	-

As at 31 December 2019

Amounts are expressed in their EUR equivalents

	Other	EUR	Total EUR
Assets			
Cash and cash equivalents	5,240	4,676,864	4,682,104
Balances with brokers	264,246	19,537,869	19,802,115
Financial assets at fair value through profit or loss	2,102,350	76,268,838	78,371,188
Dividend receivable	1,757	25,092	26,849
Other assets	-	131,234	131,234
Total assets	2,373,593	100,639,897	103,013,490
Liabilities			
Balances due to brokers	71,328	428,654	499,982
Due to brokers	-	163,445	163,445
Financial liabilities at fair value through profit or loss	573,742	2,769,527	3,343,269
Shareholder transactions	-	182,174	182,174
Performance fees payable	-	85,741	85,741
Management fees payable	-	84,783	84,783
Interest payable	-	35,190	35,190
Dividend payable	3,735	49,842	53,577
Accrued expenses and other liabilities	1	177,286	177,287
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	648,806	3,976,642	4,625,448
Net assets attributable to Redeemable Participating Shareholders	1,724,787	96,663,255	98,388,042

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Alpha Select Alternative

As at 31 December 2020

Amounts are expressed in their GBP equivalents

	Other	GBP	Total GBP
Assets			
Cash and cash equivalents	1,578,075	87,498,208	89,076,283
Balances with brokers	7,752,705	420,201,387	427,954,092
Due from brokers	-	1,076,077	1,076,077
Financial assets at fair value through profit or loss	5,489,056	792,716,675	798,205,731
Subscriptions receivable	94,023	9,404	103,427
Interest receivable	-	606,926	606,926
Dividend receivable	331,383	2,337,975	2,669,358
Other assets	-	222,315	222,315
Total assets	15,245,242	1,304,668,967	1,319,914,209
Liabilities			
Balances due to brokers	117	196,521,488	196,521,605
Due to brokers	-	60,921	60,921
Financial liabilities at fair value through profit or loss	2,519,809	67,277,443	69,797,252
Shareholders transactions	15,716	26,770	42,486
Interest payable	-	245,959	245,959
Performance fees payable	-	4,425,075	4,425,075
Management fees payable	-	742,252	742,252
Dividends Payable	-	316,660	316,660
Accrued expenses and other liabilities	-	965,625	965,625
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,535,642	270,582,193	273,117,835
Net assets attributable to Redeemable Participating Shareholders	12,709,600	1,034,086,774	1,046,796,374

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Alpha Select Alternative (continued)

As at 31 December 2019

Amounts are expressed in their GBP equivalents

	Other	GBP	Total GBP
Assets			
Cash and cash equivalents	-	85,884,835	85,884,835
Balances with brokers	952,346	161,731,436	162,683,782
Due from brokers	-	515,053	515,053
Financial assets at fair value through profit or loss	1,110,424	811,782,697	812,893,121
Subscriptions receivable	360,138	17,400	377,538
Interest receivable	-	756,868	756,868
Dividend receivable	208,534	1,163,799	1,372,333
Other assets	-	485,808	485,808
Total assets	2,631,442	1,062,337,896	1,064,969,338
Liabilities			
Balances due to brokers	166,272	4,620,341	4,786,613
Financial liabilities at fair value through profit or loss	-	29,975,536	29,975,536
Shareholder transactions	28,113	5,553,932	5,582,045
Performance fees payable	-	4,233,312	4,233,312
Management fees payable	-	687,379	687,379
Interest payable	-	537,994	537,994
Dividend payable	-	667,013	667,013
Accrued expenses and other liabilities	-	995,696	995,696
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	194,385	47,271,203	47,465,588
Net assets attributable to Redeemable Participating Shareholders	2,437,057	1,015,066,693	1,017,503,750

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Equity Alternative
As at 31 December 2020

Amounts are expressed in their EUR equivalents

	GBP	HKD	USD	Other	EUR	Total EUR
Assets						
Cash and cash equivalents	792,348	21,079	2,614,190	790,503	16,781,008	20,999,128
Balances with brokers	21,676,515	133,302	1,695,222	3,716,227	48,347,555	75,568,821
Due from brokers	209,279	159,789	577,838	211,957	1,040,271	2,199,134
Financial assets at fair value through profit or loss	25,619,720	23,826,640	105,809,147	22,197,412	46,825,548	224,278,467
Subscriptions receivable	-	-	26,348	-	-	26,348
Dividend receivable	322,616	-	64,816	134,420	64,898	586,750
Other assets	-	-	-	-	32,530	32,530
Total assets	48,620,478	24,140,810	110,787,561	27,050,519	113,091,810	323,691,178
Liabilities						
Balances due to brokers	13,795,352	117,294	4,883,463	2,255,712	12,125,503	33,177,324
Due to brokers	76,701	983,332	2,093,502	26,350	1,196,374	4,376,259
Financial liabilities at fair value through profit or loss	10,551,757	333,089	10,966,884	16,024,052	22,001,247	59,877,029
Shareholders transactions	-	-	-	-	516,114	516,114
Interest payable	-	-	-	-	77,075	77,075
Performance fees payable	-	-	-	-	557,273	557,273
Management fees payable	-	-	-	-	372,633	372,633
Dividends Payable	91,900	748	61,581	256,493	133,210	543,932
Accrued expenses and other liabilities	-	-	-	-	322,473	322,473
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	24,515,710	1,434,463	18,005,430	18,562,607	37,301,902	99,820,112
Net assets attributable to Redeemable Participating Shareholders	24,104,768	22,706,347	92,782,131	8,487,912	75,789,908	223,871,066

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Equity Alternative (continued)

As at 31 December 2019

Amounts are expressed in their EUR equivalents

	US\$	Other	EUR	Total EUR
Assets				
Cash and cash equivalents	148,926	930,677	38,687,831	39,767,434
Balances with brokers	3,839,152	12,327,190	81,619,368	97,785,710
Due from brokers	954,484	1,434,874	328,576	2,717,934
Financial assets at fair value through profit or loss	136,888,964	120,243,629	123,299,661	380,432,254
Subscriptions receivable	-	-	7,857	7,857
Dividend receivable	122,867	501,596	146,413	770,876
Other assets	1,182	-	40,824	42,006
Total assets	141,955,575	135,437,966	244,130,530	521,524,071
Liabilities				
Balances due to brokers	1,574,258	4,061,678	10,954,898	16,590,834
Due to brokers	1,414,432	298,072	251,123	1,963,627
Financial liabilities at fair value through profit or loss	14,504,178	86,497,309	16,685,444	117,686,931
Shareholder transactions	-	-	184,997	184,997
Performance fees payable	-	-	143,396	143,396
Management fees payable	-	-	684,997	684,997
Interest payable	-	-	160,592	160,592
Dividend payable	173,746	774,212	118,459	1,066,417
Accrued expenses and other liabilities	-	-	634,651	634,651
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	17,666,614	91,631,271	29,818,557	139,116,442
Net assets attributable to Redeemable Participating Shareholders	124,288,961	43,806,695	214,311,973	382,407,629

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Multi Strategy Alternative

As at 31 December 2020

Amounts are expressed in their USD equivalents

	EUR	Other	USD	Total USD
Assets				
Cash and cash equivalents	-	30,995	43,277,383	43,308,378
Balances with brokers	1,859,497	6,887,430	28,058,006	36,804,933
Due from brokers	22,826	14,106	76,151	113,083
Financial assets at fair value through profit or loss	12,427,365	1,132,581	19,159,111	32,719,057
Subscriptions receivable	-	-	268	268
Interest receivable	-	-	36	36
Dividend receivable	160	7,957	29,551	37,668
Other assets	-	-	1,559	1,559
Total assets	14,309,848	8,073,069	90,602,065	112,984,982
Liabilities				
Balances due to brokers	1,143,102	1,034,574	4,259,450	6,437,126
Due to brokers	2,071	8,823	67,958	78,852
Financial liabilities at fair value through profit or loss	669,830	851,624	10,328,544	11,849,998
Shareholders transactions	10,670	-	-	10,670
Management fees payable	-	-	76,548	76,548
Dividends Payable	6,111	7,600	17,359	31,070
Accrued expenses and other liabilities	-	-	140,942	140,942
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,831,784	1,902,621	14,890,801	18,625,206
Net assets attributable to Redeemable Participating Shareholders	12,478,064	6,170,448	75,711,264	94,359,776

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Multi Strategy Alternative (continued)

As at 31 December 2019

Amounts are expressed in their US\$ equivalents

	EUR	Other	US\$	Total USD
Assets				
Cash and cash equivalents	477,464	21,108	50,843,624	51,342,196
Balances with brokers	3,056,757	6,625,458	29,962,428	39,644,643
Due from brokers	15,603	43,906	31,859	91,368
Financial assets at fair value through profit or loss	7,202,630	4,207,205	25,055,495	36,465,330
Subscriptions receivable	2,845	-	-	2,845
Interest receivable	-	-	1,279	1,279
Dividend receivable	3,081	73,039	19,039	95,159
Other assets	-	-	6,636	6,636
Total assets	10,758,380	10,970,716	105,920,360	127,649,456
Liabilities				
Balances due to brokers	271,600	781,332	2,090,106	3,143,038
Due to brokers	17,215	50,930	24,540	92,685
Financial liabilities at fair value through profit or loss	1,806,403	4,093,553	14,964,215	20,864,171
Shareholder transactions	-	699	-	699
Performance fees payable	-	-	734,815	734,815
Management fees payable	-	-	93,948	93,948
Interest payable	-	-	24,807	24,807
Dividend payable	75	65,422	14,338	79,835
Accrued expenses and other liabilities	-	-	143,956	143,956
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,095,293	4,991,936	18,090,725	25,177,954
Net assets attributable to Redeemable Participating Shareholders	8,663,087	5,978,780	87,829,635	102,471,502

6. Financial risk management (continued)

Currency risk (continued)

Man AHL TargetRisk

As at 31 December 2020

Amounts are expressed in their USD equivalents

	EUR	GBP	Other	USD	Total USD
Assets					
Cash and cash equivalents	4,025,346	1,109,126	407,824	992,393,291	997,935,587
Balances with brokers	49,813,655	13,584,552	52,005,616	760,815,107	876,218,930
Financial assets at fair value through profit or loss	807,462,518	393,931,129	15,901,921	1,164,235,486	2,381,531,054
Subscriptions receivable	426,616	13,670	91,811	3,557,420	4,089,517
Interest receivable	2,110,737	106,371	-	1,046,483	3,263,591
Other assets	-	-	-	1,406,624	1,406,624
Total assets	863,838,872	408,744,848	68,407,172	2,923,454,411	4,264,445,303
Liabilities					
Balances due to brokers	20,617,689	-	917,036	62,983,009	84,517,734
Due to brokers	-	17	-	3,264,653	3,264,670
Financial liabilities at fair value through profit or loss	34,749	379,660	3,063,417	20,712,928	24,190,754
Shareholders transactions	443,982	10,302	5,771	6,406,983	6,867,038
Management fees payable	-	-	-	2,406,663	2,406,663
Accrued expenses and other liabilities	-	-	-	3,189,353	3,189,353
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	21,096,420	389,979	3,986,224	98,963,589	124,436,212
Net assets attributable to Redeemable Participating Shareholders	842,742,452	408,354,869	64,420,948	2,824,490,822	4,140,009,091

As at 31 December 2019

Amounts are expressed in their US\$ equivalents

	EUR	GBP	Other	US\$	Total USD
Assets					
Cash and cash equivalents	7,598,893	-	7,270	119,964,400	127,570,563
Balances with brokers	20,322,515	11,811,299	19,684,872	244,731,103	296,549,789
Financial assets at fair value through profit or loss	430,291,238	250,705,662	2,622,352	509,900,676	1,193,519,928
Subscriptions receivable	241,078	24,038	19,414	6,018,617	6,303,147
Interest receivable	1,351,819	79,108	-	1,456,587	2,887,514
Other assets	-	-	-	1,014,949	1,014,949
Total assets	459,805,543	262,620,107	22,333,908	883,086,332	1,627,845,890
Liabilities					
Balances due to brokers	24,777,754	80,851	613,061	23,178,856	48,650,522
Due to brokers	-	-	1,904	-	1,904
Financial liabilities at fair value through profit or loss	3,949,057	3,741,281	1,815,765	16,337,666	25,843,769
Shareholder transactions	1,559	31,798	1,738	10,362,633	10,397,728
Management fees payable	-	-	-	923,583	923,583
Accrued expenses and other liabilities	-	-	-	1,334,567	1,334,567
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	28,728,370	3,853,930	2,432,468	52,137,305	87,152,073
Net assets attributable to Redeemable Participating Shareholders	431,077,173	258,766,177	19,901,440	830,949,027	1,540,693,817

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Mid-Cap Equity Alternative
As at 31 December 2020

Amounts are expressed in their EUR equivalents

	Other	EUR	Total EUR
Assets			
Cash and cash equivalents	15,176	11,798,487	11,813,663
Balances with brokers	2,902,070	44,158,975	47,061,045
Financial assets at fair value through profit or loss	11,694,294	243,635,382	255,329,676
Subscriptions receivable	25,670	-	25,670
Other assets	-	12,696	12,696
Total assets	14,637,210	299,605,540	314,242,750
Liabilities			
Balances due to brokers	286,840	2,047,587	2,334,427
Due to brokers	-	181,455	181,455
Financial liabilities at fair value through profit or loss	12,621,382	25,164,717	37,786,099
Shareholders transactions	-	186,764	186,764
Interest payable	-	40,631	40,631
Performance fees payable	-	4	4
Management fees payable	-	238,735	238,735
Dividends Payable	62,748	14,640	77,388
Accrued expenses and other liabilities	-	325,753	325,753
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	12,970,970	28,200,286	41,171,256
Net assets attributable to Redeemable Participating Shareholders	1,666,240	271,405,254	273,071,494

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

As at 31 December 2019

Amounts are expressed in their EUR equivalents

	Other	EUR	Total EUR
Assets			
Cash and cash equivalents	152,433	20,340,157	20,492,590
Balances with brokers	1,961,075	39,530,582	41,491,657
Financial assets at fair value through profit or loss	27,423,386	461,117,081	488,540,467
Subscriptions receivable	-	5,768	5,768
Dividend receivable	-	26,342	26,342
Other assets	-	13,568	13,568
Total assets	29,536,894	521,033,498	550,570,392
Liabilities			
Balances due to brokers	24,151	19,291,233	19,315,384
Financial liabilities at fair value through profit or loss	23,666,712	22,515,911	46,182,623
Shareholder transactions	53,260	32,124	85,384
Performance fees payable	-	6,573	6,573
Management fees payable	-	447,218	447,218
Interest payable	-	256,341	256,341
Dividend payable	298,640	-	298,640
Accrued expenses and other liabilities	-	603,901	603,901
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	24,042,763	43,153,301	67,196,064
Net assets attributable to Redeemable Participating Shareholders	5,494,131	477,880,197	483,374,328

Man Numeric Market Neutral Alternative

Man Numeric Market Neutral Alternative ceased operations on 17 September 2019, hence no table has been presented as at 31 December 2020.

As at 31 December 2019

Amounts are expressed in their USD equivalents

	Other	USD	Total
Assets			
Cash and cash equivalents	12,972	63,929	76,901
Balances with brokers	-	4	4
Other assets	-	10,238	10,238
Total assets	12,972	74,171	87,143
Liabilities			
Interest payable	-	7,104	7,104
Liquidation fees payable	-	5,000	5,000
Accrued expenses and other liabilities	-	75,039	75,039
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	87,143	87,143
Net assets attributable to Redeemable Participating Shareholders	12,972	(12,972)	-

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Unconstrained Emerging Equity

Man GLG Unconstrained Emerging Equity ceased its operations 7 February 2019, hence no table has been presented as at 31 December 2020.

As at 31 December 2019

Amounts are expressed in their USD equivalents

	Other	USD	Total
Assets			
Cash and cash equivalents	37	34,419	34,456
Balances with brokers	6	13	19
Other assets	-	4,427	4,427
Total assets	43	38,859	38,902
Liabilities			
Balances due to brokers	3	-	3
Accrued expenses and other liabilities	-	38,899	38,899
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	3	38,899	38,902
Net assets attributable to Redeemable Participating Shareholders	40	(40)	-

Man GLG Global Emerging Markets Debt Total Return

As at 31 December 2020

Amounts are expressed in their USD equivalents

	Other	USD	Total USD
Assets			
Cash and cash equivalents	(23)	39,204,936	39,204,913
Balances with brokers	-	77,781,732	77,781,732
Financial assets at fair value through profit or loss	-	1,287,258,535	1,287,258,535
Subscriptions receivable	-	17,171	17,171
Other assets	-	486,052	486,052
Total assets	(23)	1,404,748,426	1,404,748,403
Liabilities			
Balances due to brokers	27	14,420,380	14,420,407
Financial liabilities at fair value through profit or loss	40,111,732	24,243,602	64,355,334
Shareholders transactions	5,743	512,942	518,685
Interest payable	-	308,519	308,519
Management fees payable	-	688,084	688,084
Accrued expenses and other liabilities	-	1,224,539	1,224,539
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	40,117,502	41,398,066	81,515,568
Net assets attributable to Redeemable Participating Shareholders	(40,117,525)	1,363,350,360	1,323,232,835

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)
As at 31 December 2019

Amounts are expressed in their USD equivalents

	BRL	Other	US\$	Total
Assets				
Cash and cash equivalents	34	-	831,277,614	831,277,648
Balances with brokers	-	-	129,864,992	129,864,992
Financial assets at fair value through profit or loss	-	-	894,797,339	894,797,339
Subscriptions receivable	-	2,632	67,753	70,385
Interest receivable	-	-	205,294	205,294
Other assets	-	-	1,618,980	1,618,980
Total assets	34	2,632	1,857,831,972	1,857,834,638
Liabilities				
Balances due to brokers	-	624,843	15,673,411	16,298,254
Financial liabilities at fair value through profit or loss	88,417,151	-	37,411,641	125,828,792
Shareholder transactions	-	9,757	70,589	80,346
Management fees payable	-	-	900,686	900,686
Interest payable	-	-	414,685	414,685
Accrued expenses and other liabilities	-	-	2,072,764	2,072,764
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	88,417,151	634,600	56,543,776	145,595,527
Net assets attributable to Redeemable Participating Shareholders	(88,417,117)	(631,968)	1,801,288,196	1,712,239,111

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Innovation Equity Alternative
As at 31 December 2020

Amounts are expressed in their USD equivalents

	Other	USD	Total USD
Assets			
Cash and cash equivalents	12,530	11,404,905	11,417,435
Balances with brokers	179,269	102,296,441	102,475,710
Due from brokers	-	23,768,158	23,768,158
Financial assets at fair value through profit or loss	-	621,269,778	621,269,778
Subscriptions receivable	269,221	324,023	593,244
Interest receivable	-	6,839	6,839
Other assets	-	222,816	222,816
Total assets	461,020	759,292,960	759,753,980
Liabilities			
Balances due to brokers	189,982	13,542,678	13,732,660
Due to brokers	-	7,639,578	7,639,578
Financial liabilities at fair value through profit or loss	5,947,825	14,515,779	20,463,604
Shareholders transactions	31,654	4,834	36,488
Performance fees payable	-	15,493,384	15,493,384
Management fees payable	-	598,901	598,901
Dividends Payable	-	340,985	340,985
Accrued expenses and other liabilities	-	606,165	606,165
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,169,461	52,742,304	58,911,765
Net assets attributable to Redeemable Participating Shareholders	(5,708,441)	706,550,656	700,842,215

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Innovation Equity Alternative (continued)

As at 31 December 2019

Amounts are expressed in their USD equivalents

	Other	US\$	Total
Assets			
Cash and cash equivalents	2,330,392	38,196,183	40,526,575
Balances with brokers	2,728,443	10,406,962	13,135,405
Due from brokers	9,285	3,253,318	3,262,603
Financial assets at fair value through profit or loss	44,021,781	412,761,291	456,783,072
Subscriptions receivable	16,475	-	16,475
Interest receivable	-	4,780	4,780
Dividend receivable	-	113,012	113,012
Other assets	-	327,262	327,262
Total assets	49,106,376	465,062,808	514,169,184
Liabilities			
Balances due to brokers	649,580	7,099,760	7,749,340
Due to brokers	-	7,312	7,312
Financial liabilities at fair value through profit or loss	2,669,984	13,673,118	16,343,102
Shareholder transactions	3,423,940	-	3,423,940
Performance fees payable	-	3,319,905	3,319,905
Management fees payable	-	381,527	381,527
Dividend payable	-	7,735	7,735
Accrued expenses and other liabilities	-	490,470	490,470
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,743,504	24,979,827	31,723,331
Net assets attributable to Redeemable Participating Shareholders	42,362,872	440,082,981	482,445,853

Man NewSmith UK Equity Alternative

Man NewSmith UK Equity Alternative ceased its operations on 21 March 2019, hence no table has been presented as at 31 December 2020.

As at 31 December 2019

Amounts are expressed in their GBP equivalents

	Other	GBP	Total
Assets			
Cash and cash equivalents	-	61,164	61,164
Balances with brokers	-	1	1
Total assets	-	61,165	61,165
Liabilities			
Balances due to brokers	14,441	-	14,441
Performance fees payable	-	332	332
Interest payable	-	900	900
Accrued expenses and other liabilities	-	45,492	45,492
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	14,441	46,724	61,165
Net assets attributable to Redeemable Participating Shareholders	(14,441)	14,441	-

6. Financial risk management (continued)

Currency risk (continued)

Man Alternative Style Risk Premia

As at 31 December 2020

Amounts are expressed in their USD equivalents

	CHF	EUR	SEK	Other	USD	Total USD
Assets						
Cash and cash equivalents	9,788	-	453	8,704	124,359,256	124,378,201
Balances with brokers	-	4,383,493	685,910	9,511,269	41,630,765	56,211,437
Financial assets at fair value through profit or loss	50,721,310	148,703,469	37,898,820	48,104,937	229,895,333	515,323,869
Other assets	-	-	-	-	345,195	345,195
Total assets	50,731,098	153,086,962	38,585,183	57,624,910	396,230,549	696,258,702
Liabilities						
Balances due to brokers	-	5,139,694	-	2,127,390	24,337,958	31,605,042
Due to brokers	(1)	-	4	1,458	-	1,461
Financial liabilities at fair value through profit or loss	2,324,735	10,718,257	1,750,202	3,250,540	4,931,683	22,975,417
Shareholders transactions	-	8,259,300	-	97,460	61,178	8,417,938
Management fees payable	-	-	-	-	538,452	538,452
Accrued expenses and other liabilities	-	-	-	-	675,068	675,068
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,324,734	24,117,251	1,750,206	5,476,848	30,544,339	64,213,378
Net assets attributable to Redeemable Participating Shareholders	48,406,364	128,969,711	36,834,977	52,148,062	365,686,210	632,045,324

As at 31 December 2019

Amounts are expressed in their USD equivalents

	CHF	EUR	SEK	Other	US\$	Total
Assets						
Cash and cash equivalents	10,311	-	26,687	1,723,971	27,675,407	29,436,376
Balances with brokers	-	5,843,691	253,579	5,197,752	42,430,045	53,725,067
Financial assets at fair value through profit or loss	60,643,071	246,390,532	77,839,253	23,872,760	192,061,813	600,807,429
Subscriptions receivable	-	3,367,500	-	148,394	-	3,515,894
Other assets	-	-	-	-	524,752	524,752
Total assets	60,653,382	255,601,723	78,119,519	30,942,877	262,692,017	688,009,518
Liabilities						
Balances due to brokers	-	3,382,789	-	(2,938,330)	10,276,233	10,720,692
Due to brokers	-	-	952	2,682	-	3,634
Financial liabilities at fair value through profit or loss	3,235,262	18,209,990	1,701,922	2,923,030	12,727,413	38,797,617
Shareholder transactions	-	-	-	-	12,774	12,774
Performance fees payable	-	-	-	-	6,236	6,236
Management fees payable	-	-	-	1	980,886	980,887
Accrued expenses and other liabilities	-	-	-	-	722,004	722,004
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	3,235,262	21,592,779	1,702,874	(12,617)	24,725,546	51,243,844
Net assets attributable to Redeemable Participating Shareholders	57,418,120	234,008,944	76,416,645	30,955,494	237,966,471	636,765,674

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Active Balanced

As at 31 December 2020

Amounts are expressed in their USD equivalents

	EUR	Other	USD	Total USD
Assets				
Cash and cash equivalents	5,884,557	-	623,875,363	629,759,920
Balances with brokers	32,188,264	39,882,918	363,381,923	435,453,105
Financial assets at fair value through profit or loss	354,236,073	11,274,498	273,120,130	638,630,701
Interest receivable	-	-	807	807
Other assets	-	-	612,088	612,088
Total assets	392,308,894	51,157,416	1,260,990,311	1,704,456,621
Liabilities				
Balances due to brokers	-	752,005	8,188,763	8,940,768
Financial liabilities at fair value through profit or loss	39,291	2,063,977	6,310,950	8,414,218
Management fees payable	-	-	1,075,850	1,075,850
Accrued expenses and other liabilities	-	-	1,523,045	1,523,045
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	39,291	2,815,982	17,098,608	19,953,881
Net assets attributable to Redeemable Participating Shareholders	392,269,603	48,341,434	1,243,891,703	1,684,502,740

As at 31 December 2019

Amounts are expressed in their USD equivalents

	EUR	Other	US\$	Total
Assets				
Cash and cash equivalents	81,431,678	40,932,503	193,075,190	315,439,371
Balances with brokers	11,383,398	13,783,333	150,481,211	175,647,942
Due from brokers	72,224	2,903,008	1,173,109	4,148,341
Financial assets at fair value through profit or loss	76,552,110	-	18,658,428	95,210,538
Interest receivable	-	-	8,190	8,190
Other assets	-	-	128,398	128,398
Total assets	169,439,410	57,618,844	363,524,526	590,582,780
Liabilities				
Balances due to brokers	1	248,165	-	248,166
Due to brokers	855,301	2,126,413	1,283,428	4,265,142
Financial liabilities at fair value through profit or loss	1,462,268	660,977	4,926,170	7,049,415
Management fees payable	-	-	317,111	317,111
Accrued expenses and other liabilities	-	-	247,363	247,363
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,317,570	3,035,555	6,774,072	12,127,197
Net assets attributable to Redeemable Participating Shareholders	167,121,840	54,583,289	356,750,454	578,455,583

6. Financial risk management (continued)

Currency risk (continued)

Man GLG High Yield Opportunities

As at 31 December 2020

Amounts are expressed in their EUR equivalents

	GBP	USD	Other	EUR	Total EUR
Assets					
Cash and cash equivalents	2,410,093	10,634	-	26,135,250	28,555,977
Balances with brokers	-	6,684,409	-	6,383,711	13,068,120
Financial assets at fair value through profit or loss	54,177,823	98,161,781	-	110,436,070	262,775,674
Subscriptions receivable	3,088	-	-	2,957	6,045
Interest receivable	850,000	1,786,408	-	1,575,956	4,212,364
Other assets	-	-	-	821,539	821,539
Total assets	57,441,004	106,643,232	-	145,355,483	309,439,719
Liabilities					
Balances due to brokers	1,910,450	647,767	-	143,121	2,701,338
Financial liabilities at fair value through profit or loss	-	3,964,001	-	2,897,401	6,861,402
Securities sold under agreements to repurchase	7,810,155	11,565,556	-	17,855,455	37,231,166
Shareholders transactions	9,014	-	-	-	9,014
Interest payable	36,555	121,821	-	102,646	261,022
Management fees payable	-	-	-	74,832	74,832
Accrued expenses and other liabilities	-	-	-	1,008,827	1,008,827
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	9,766,174	16,299,145	-	22,082,282	48,147,601
Net assets attributable to Redeemable Participating Shareholders	47,674,830	90,344,087	-	123,273,201	261,292,118

6. Financial risk management (continued)

Currency risk (continued)

Man GLG High Yield Opportunities (continued)

As at 31 December 2019

Amounts are expressed in their EUR equivalents

	GBP	US\$	Other	EUR	Total
Assets					
Cash and cash equivalents	-	9,373	1	486,096	495,470
Balances with brokers	-	6,876	-	2,440,163	2,447,039
Financial assets at fair value through profit or loss	45,967,217	51,153,512	-	91,426,963	188,547,692
Subscriptions receivable	88,116	-	-	-	88,116
Interest receivable	901,052	803,260	-	1,293,315	2,997,627
Other assets	-	-	-	266,784	266,784
Total assets	46,956,385	51,973,021	1	95,913,321	194,842,728
Liabilities					
Balances due to brokers	42,639	-	(1)	1,913,655	1,956,293
Financial liabilities at fair value through profit or loss	-	55,297	-	1,868,198	1,923,495
Securities sold under agreement to repurchase	-	-	-	10,172,541	10,172,541
Shareholder transactions	97,075	-	-	48,842	145,917
Management fees payable	-	-	-	47,945	47,945
Interest payable	-	1,039	-	83,406	84,445
Accrued expenses and other liabilities	-	-	-	198,840	198,840
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	139,714	56,336	(1)	14,333,427	14,529,476
Net assets attributable to Redeemable Participating Shareholders	46,816,671	51,916,685	2	81,579,894	180,313,252

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Credit Multi-Strategy Alternative
As at 31 December 2020

Amounts are expressed in their USD equivalents

	EUR	JPY	ZAR	Other	USD	Total USD
Assets						
Cash and cash equivalents	86,710	-	542,549	108,284	3,525,619	4,263,162
Balances with brokers	1,417,814	4,403	615,230	181,119	4,321,962	6,540,528
Due from brokers	22,291	-	-	117,643	1	139,935
Financial assets at fair value through profit or loss	6,532,945	2,265,211	1,540,362	2,557,086	16,579,026	29,474,630
Interest receivable	32,587	-	-	16,096	125,410	174,093
Other assets	-	-	-	-	121,034	121,034
Total assets	8,092,347	2,269,614	2,698,141	2,980,228	24,673,052	40,713,382
Liabilities						
Balances due to brokers	47,087	-	150,444	549	1,240,209	1,438,289
Due to brokers	-	-	-	-	162,100	162,100
Financial liabilities at fair value through profit or loss	1,637,555	-	734,692	207,930	882,489	3,462,666
Securities sold under agreements to repurchase	96,582	-	-	-	-	96,582
Interest payable	12,733	-	-	-	21,526	34,259
Performance fees payable	-	-	-	-	438,527	438,527
Management fees payable	-	-	-	-	29,250	29,250
Dividends Payable	-	-	-	3,121	-	3,121
Accrued expenses and other liabilities	-	-	-	-	124,790	124,790
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,793,957	-	885,136	211,600	2,898,891	5,789,584
Net assets attributable to Redeemable Participating Shareholders	6,298,390	2,269,614	1,813,005	2,768,628	21,774,161	34,923,798

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

As at 31 December 2019

Amounts are expressed in their USD equivalents

	EUR	Other	US\$	Total
Assets				
Cash and cash equivalents	-	349	931,494	931,843
Balances with brokers	11,438	68,763	4,768,188	4,848,389
Financial assets at fair value through profit or loss	4,474,641	2,559,337	30,862,280	37,896,258
Interest receivable	44,091	35,478	226,813	306,382
Other assets	-	-	169,267	169,267
Total assets	4,530,170	2,663,927	36,958,042	44,152,139
Liabilities				
Balances due to brokers	83,937	6,774	238,711	329,422
Financial liabilities at fair value through profit or loss	1,072,289	732,698	1,337,807	3,142,794
Securities sold under agreement to repurchase	1,584,268	1,148,587	6,973,594	9,706,449
Performance fees payable	-	-	174,208	174,208
Management fees payable	-	-	25,689	25,689
Interest payable	(428)	2,932	46,993	49,497
Dividend payable	-	2,926	198	3,124
Accrued expenses and other liabilities	-	-	85,944	85,944
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,740,066	1,893,917	8,883,144	13,517,127
Net assets attributable to Redeemable Participating Shareholders	1,790,104	770,010	28,074,898	30,635,012

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Event Driven Alternative

As at 31 December 2020

Amounts are expressed in their USD equivalents

	Other	USD	Total USD
Assets			
Cash and cash equivalents	2,270,603	46,930,259	49,200,862
Balances with brokers	23,686,122	92,746,680	116,432,802
Due from brokers	27,045,005	86,217	27,131,222
Financial assets at fair value through profit or loss	43,680,760	224,920,964	268,601,724
Subscriptions receivable	131,518	655,503	787,021
Interest receivable	311,918	148,628	460,546
Dividend receivable	62,016	49,705	111,721
Other assets	-	127,030	127,030
Total assets	97,187,942	365,664,986	462,852,928
Liabilities			
Balances due to brokers	27,323,401	5,237,121	32,560,522
Due to brokers	29,131,103	1,632,517	30,763,620
Financial liabilities at fair value through profit or loss	4,976,177	4,005,319	8,981,496
Shareholders transactions	28,167	-	28,167
Performance fees payable	-	4,698,505	4,698,505
Management fees payable	-	283,995	283,995
Dividends Payable	-	13,886	13,886
Accrued expenses and other liabilities	-	287,018	287,018
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	61,458,848	16,158,361	77,617,209
Net assets attributable to Redeemable Participating Shareholders	35,729,094	349,506,625	385,235,719

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Event Driven Alternative (continued)

As at 31 December 2019

Amounts are expressed in their USD equivalents

	Other	US\$	Total
Assets			
Cash and cash equivalents	68,655	26,693,258	26,761,913
Balances with brokers	133,033	23,245,829	23,378,862
Due from brokers	35,863	95,948	131,811
Financial assets at fair value through profit or loss	3,692,394	56,403,316	60,095,710
Subscriptions receivable	1	-	1
Interest receivable	-	531	531
Dividend receivable	7,190	20,823	28,013
Other assets	-	67,094	67,094
Total assets	3,937,136	106,526,799	110,463,935
Liabilities			
Balances due to brokers	12,284	3,205,014	3,217,298
Due to brokers	309,057	2,926,247	3,235,304
Financial liabilities at fair value through profit or loss	381,346	1,656,759	2,038,105
Shareholder transactions	-	14,868	14,868
Performance fees payable	-	317,735	317,735
Management fees payable	-	55,977	55,977
Dividend payable	9,587	32,968	42,555
Accrued expenses and other liabilities	(1)	108,262	108,261
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	712,273	8,317,830	9,030,103
Net assets attributable to Redeemable Participating Shareholders	3,224,863	98,208,969	101,433,832

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Debt Total Return
As at 31 December 2020

Amounts are expressed in their USD equivalents

	EUR	JPY	Other	USD	Total USD
Assets					
Cash and cash equivalents	6,473	34,008	7,913	1,065,549	1,113,943
Balances with brokers	-	-	-	726,892	726,892
Financial assets at fair value through profit or loss	3,958,331	3,067,978	2,190,579	18,789,940	28,006,828
Interest receivable	7,427	3,029	3,960	13,394	27,810
Other assets	-	-	-	64,127	64,127
Total assets	3,972,231	3,105,015	2,202,452	20,659,902	29,939,600
Liabilities					
Due to brokers	-	-	-	2,657,809	2,657,809
Financial liabilities at fair value through profit or loss	-	-	23,951	181,431	205,382
Interest payable	-	-	(905)	1,253	348
Management fees payable	-	-	-	8,994	8,994
Accrued expenses and other liabilities	-	-	-	61,429	61,429
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	23,046	2,910,916	2,933,962
Net assets attributable to Redeemable Participating Shareholders	3,972,231	3,105,015	2,179,406	17,748,986	27,005,638

As at 31 December 2019

Amounts are expressed in their USD equivalents

	EUR	JPY	Other	US\$	Total
Assets					
Cash and cash equivalents	-	-	-	4,112,330	4,112,330
Balances with brokers	-	-	-	174,892	174,892
Financial assets at fair value through profit or loss	1,978,873	1,278,611	615,594	3,829,369	7,702,447
Interest receivable	6,983	1,793	2,755	11,291	22,822
Other assets	-	-	-	54,245	54,245
Total assets	1,985,856	1,280,404	618,349	8,182,127	12,066,736
Liabilities					
Due to brokers	-	-	-	1,845,625	1,845,625
Financial liabilities at fair value through profit or loss	-	-	14,936	69,304	84,240
Management fees payable	-	-	-	3,417	3,417
Accrued expenses and other liabilities	-	-	-	60,567	60,567
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	14,936	1,978,913	1,993,849
Net assets attributable to Redeemable Participating Shareholders	1,985,856	1,280,404	603,413	6,203,214	10,072,887

6. Financial risk management (continued)

Currency risk (continued)

Man GLG High Yield Opportunities DE
As at 31 December 2020

Amounts are expressed in their EUR equivalents

	GBP	USD	Other	EUR	Total EUR
Assets					
Cash and cash equivalents	-	1,566,265	-	10,067,191	11,633,456
Balances with brokers	1	120,383	-	2,857,426	2,977,810
Financial assets at fair value through profit or loss	50,142,508	58,430,976	-	98,943,936	207,517,420
Interest receivable	927,731	972,708	-	1,352,173	3,252,612
Other assets	-	-	-	100,940	100,940
Total assets	51,070,240	61,090,332	-	113,321,666	225,482,238
Liabilities					
Balances due to brokers	-	8,752	-	686,767	695,519
Financial liabilities at fair value through profit or loss	-	3,139	-	1,155,719	1,158,858
Interest payable	-	(6,538)	-	78,354	71,816
Management fees payable	-	-	-	116,537	116,537
Accrued expenses and other liabilities	-	-	-	215,895	215,895
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	5,353	-	2,253,272	2,258,625
Net assets attributable to Redeemable Participating Shareholders	51,070,240	61,084,979	-	111,068,394	223,223,613

As at 31 December 2019

Amounts are expressed in their EUR equivalents

	GBP	US\$	Other	EUR	Total
Assets					
Cash and cash equivalents	74,917	1,021,763	(1)	7,504,172	8,600,851
Balances with brokers	-	33,745	-	1,107,276	1,141,021
Financial assets at fair value through profit or loss	11,876,052	12,762,192	-	16,427,708	41,065,952
Interest receivable	200,189	219,131	1	178,150	597,471
Other assets	-	-	-	25,249	25,249
Total assets	12,151,158	14,036,831	-	25,242,555	51,430,544
Liabilities					
Financial liabilities at fair value through profit or loss	-	10,457	-	637,871	648,328
Management fees payable	-	-	-	25,670	25,670
Interest payable	-	267	-	11,469	11,736
Accrued expenses and other liabilities	-	-	1	34,353	34,354
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	10,724	1	709,363	720,088
Net assets attributable to Redeemable Participating Shareholders	12,151,158	14,026,107	(1)	24,533,192	50,710,456

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)
As at 31 December 2020

Amounts are expressed in their USD equivalents

	DKK	EUR	Other	USD	Total USD
Assets					
Cash and cash equivalents	-	132,084	-	2,493,742	2,625,826
Balances with brokers	-	11,055	73,604	1,304,233	1,388,892
Financial assets at fair value through profit or loss	860,824	4,142,082	1,747,688	5,569,851	12,320,445
Other assets	-	-	-	121,457	121,457
Total assets	860,824	4,285,221	1,821,292	9,489,283	16,456,620
Liabilities					
Balances due to brokers	-	-	11,653	10,875	22,528
Financial liabilities at fair value through profit or loss	-	147,359	47,725	64,299	259,383
Interest payable	-	-	-	909	909
Performance fees payable	-	-	-	638,648	638,648
Management fees payable	-	-	-	12,935	12,935
Dividends Payable	-	-	7,593	3,029	10,622
Accrued expenses and other liabilities	-	-	-	52,010	52,010
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	147,359	66,971	782,705	997,035
Net assets attributable to Redeemable Participating Shareholders	860,824	4,137,862	1,754,321	8,706,578	15,459,585

As at 31 December 2019

Amounts are expressed in their USD equivalents

	US\$	Total
Assets		
Subscriptions receivable	20,000,000	20,000,000
Total assets	20,000,000	20,000,000
Net assets attributable to Redeemable Participating Shareholders	20,000,000	20,000,000

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Japan Equity Alternative

As at 31 December 2020

Amounts are expressed in their JPY equivalents

	Other	JPY	Total JPY
Assets			
Cash and cash equivalents	-	218,875,457	218,875,457
Balances with brokers	-	301,610,167	301,610,167
Due from brokers	-	46,949,132	46,949,132
Financial assets at fair value through profit or loss	-	1,838,364,960	1,838,364,960
Dividend receivable	-	2,795,325	2,795,325
Other assets	-	14,761,836	14,761,836
Total assets	-	2,423,356,877	2,423,356,877
Liabilities			
Balances due to brokers	496,742	267,392	764,134
Due to brokers	241	-	241
Financial liabilities at fair value through profit or loss	-	198,028,754	198,028,754
Interest payable	-	743,559	743,559
Performance fees payable	-	6,338,975	6,338,975
Management fees payable	-	1,874,553	1,874,553
Dividends Payable	-	4,773,376	4,773,376
Accrued expenses and other liabilities	-	5,575,915	5,575,915
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	496,983	217,602,524	218,099,507
Net assets attributable to Redeemable Participating Shareholders	(496,983)	2,205,754,353	2,205,257,370

6. Financial risk management (continued)

Currency risk (continued)

Man GLG US Equity Extended

As at 31 December 2020

Amounts are expressed in their USD equivalents

	Other	USD	Total USD
Assets			
Cash and cash equivalents	-	6,254,540	6,254,540
Balances with brokers	-	357,025	357,025
Due from brokers	-	99,955	99,955
Financial assets at fair value through profit or loss	-	69,288,191	69,288,191
Dividend receivable	-	6,992	6,992
Other assets	-	94,244	94,244
Total assets	-	76,100,947	76,100,947
Liabilities			
Balances due to brokers	4	182,604	182,608
Due to brokers	-	610,406	610,406
Financial liabilities at fair value through profit or loss	503,734	1,943,981	2,447,715
Interest payable	-	710	710
Management fees payable	-	3	3
Dividends Payable	-	31,802	31,802
Accrued expenses and other liabilities	-	85,571	85,571
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	503,738	2,855,077	3,358,815
Net assets attributable to Redeemable Participating Shareholders	(503,738)	73,245,870	72,742,132

Man AHL TargetRisk Moderate

As at 31 December 2020

Amounts are expressed in their USD equivalents

	EUR	GBP	Other	USD	Total USD
Assets					
Cash and cash equivalents	-	-	968	11,624,011	11,624,979
Balances with brokers	140,964	57,228	154,703	5,255,257	5,608,152
Financial assets at fair value through profit or loss	2,349,031	2,185,377	52,805	6,527,400	11,114,613
Interest receivable	6,587	591	-	2,989	10,167
Other assets	-	-	-	69,685	69,685
Total assets	2,496,582	2,243,196	208,476	23,479,342	28,427,596
Liabilities					
Balances due to brokers	-	-	6	10,248	10,254
Financial liabilities at fair value through profit or loss	547	1,094	9,864	84,843	96,348
Management fees payable	-	-	-	26,192	26,192
Accrued expenses and other liabilities	-	-	-	38,675	38,675
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	547	1,094	9,870	159,958	171,469
Net assets attributable to Redeemable Participating Shareholders	2,496,035	2,242,102	198,606	23,319,384	28,256,127

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative
As at 31 December 2020

Amounts are expressed in their USD equivalents

	Other	USD	Total USD
Assets			
Cash and cash equivalents	-	8,003,591	8,003,591
Financial assets at fair value through profit or loss	-	6	6
Other assets	-	1,012	1,012
Total assets	-	8,004,609	8,004,609
Liabilities			
Financial liabilities at fair value through profit or loss	-	6	6
Management fees payable	-	219	219
Accrued expenses and other liabilities	-	1,091	1,091
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	1,316	1,316
Net assets attributable to Redeemable Participating Shareholders	-	8,003,293	8,003,293

Other price risk

Other market price risks arise mainly from uncertainty about future prices of financial instruments held. They represent the potential loss the Fund might suffer through holding market positions in the face of price movements caused by factors specific to the individual investment or factors affecting all instruments traded in the market.

Credit/counterparty risk

The Investment Managers perform due diligence on all counterparties before they become a service provider or counterparty to the Fund, and credit quality checks are part of this process. The credit quality of the Fund's banks, brokers, and Depositary is regularly monitored and factored into allocation decisions.

The Fund is exposed to credit/counterparty risk on parties with whom it trades and bears the risk of settlement default. Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the Fund. For example, it represents the financial risk associated with a security issuer (either Government or Corporate) failing to discharge an obligation or commitment, or filing for bankruptcy. The Fund seeks to reduce concentrations of credit risk by undertaking transactions with several customers and counterparties on recognised and reputable exchanges. The Fund only buys and sells investments through brokers which have been approved by the Investment Managers as an acceptable counterparty.

Financial assets which potentially expose the Fund to counterparty credit risk consist principally of investments in cash balances and deposits with and receivables from brokers and other receivables. The extent of the Fund's exposure to counterparty credit risk in respect of these financial assets approximates their carrying value as recorded in the Fund's statement of financial position. In addition, where the Fund borrows cash to finance leveraged investments, additional collateral is lodged with the counterparty to provide them with security for potential adverse movements in the collateral. Whilst most finance providers afford some segregated protection for this collateral, this facility may not always be available to the Fund, and consequently, can expose the Fund to the credit worthiness of the counterparty.

Credit risk also arises on transactions with brokers related to transactions awaiting settlement. Risks relating to unsettled transactions are considered small due to the short settlement period involved and the high credit quality of the brokers used. Broker balances are primarily due from large reputable institutions and are, thus, considered at minimal risk for default. As delivery versus payment is the standard procedure for trade settlements, there is no significant credit risk arising from transactions settlements.

Credit risk is the risk that an issuer or counterparty will be unable to meet a commitment that it has entered into with the Fund.

The Fund's maximum exposure to credit risk (not taking into account the value of any collateral or other security held) in the event that the counterparties fail to perform their obligations as at 31 December 2020 in relation to each class of recognised financial assets, including derivatives, is the carrying amount of those assets in the consolidated statement of financial position. Credit risk is mitigated through the diversity of counterparties and regular monitoring of concentration risk.

The exposures are to Bank of America Merrill Lynch, Bank of New York Mellon, Bank of Nova Scotia, Barclays Plc, BNP Paribas, Citibank N.A., Credit Suisse AG Ireland, Credit Suisse Securities Europe Limited, Deutsche Bank AG London, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Morgan Stanley & Co. International Plc, Nomura Holdings, The Royal Bank of Scotland Plc and UBS AG (the "Brokers").

6. Financial risk management (continued)

Credit/counterparty risk (continued)

As at 31 December 2020, the majority of the Fund's assets were held with the Brokers. Each of these counterparties is considered by the Fund to be a highly rated and reputable institution and, thus, the individual and aggregate credit risk exposure is considered to not be significant.

The following table details the Fund's primary exposure to its counterparties:

	Credit Ratings	Rating Agency	31 December 2020 €	31 December 2020 %	31 December 2019 €	31 December 2019 %
<u>Man GLG European Alpha Alternative</u>						
Bank of New York Mellon	A1	Moody's	2,399	4.24%	80,411,419	78.16%
BNP Paribas	Aa3	Moody's	-	0.00%	10,983,635	10.68%
Credit Suisse AG Ireland	Baa1	Moody's	-	0.00%	265,866	0.26%
Credit Suisse Securities Europe Limited	A+	S&P	51,017	90.07%	7,453,657	7.24%
Goldman Sachs International	A3	Moody's	3,221	5.69%	3,614,138	3.51%
Morgan Stanley & Co. International Plc	Aa3	Moody's	-	0.00%	153,541	0.15%
			56,637	100.00%	102,882,256	100.00%
<u>Man GLG Alpha Select Alternative</u>						
			£	%	£	%
Bank of America Merrill Lynch	A2	Moody's	10,273	0.00%	10,267	0.00%
Bank of New York Mellon	A1	Moody's	767,601,755	58.17%	858,190,844	80.63%
BNP Paribas	Aa3	Moody's	149,267,003	11.31%	84,027,515	7.89%
Credit Suisse Securities Europe Limited	A+	S&P	35,420,829	2.68%	14,714,666	1.38%
Goldman Sachs International	A3	Moody's	123,328,500	9.35%	52,520,992	4.93%
JP Morgan Securities Plc	Aa3	Moody's	131,444,935	9.96%	54,917,534	5.16%
Morgan Stanley & Co. International Plc	Aa3	Moody's	112,618,599	8.53%	101,712	0.01%
			1,319,691,894	100.00%	1,064,483,530	100.00%
<u>Man GLG European Equity Alternative</u>						
			€	%	€	%
Bank of America Merrill Lynch	A2	Moody's	278,388	0.09%	870,822	0.17%
Bank of New York Mellon	A1	Moody's	173,942,270	53.75%	323,229,879	61.98%
Bank of Nova Scotia	Aa2	Moody's	3,257,771	1.01%	2,820,493	0.54%
Barclays Plc	Baa2	Moody's	10,969,512	3.39%	6,782,332	1.30%
BNP Paribas	Aa3	Moody's	12,414	0.00%	89,555	0.02%
Citibank N.A.	Aa3	Moody's	-	0.00%	454,749	0.09%
Credit Suisse AG Ireland	Baa1	Moody's	18,312,650	5.66%	15,935,117	3.06%
Credit Suisse Securities Europe Limited	A+	S&P	874,299	0.27%	11,936,502	2.29%
Goldman Sachs International	A3	Moody's	49,046,420	15.15%	21,559,961	4.13%
HSBC Bank Plc	A2	Moody's	2,786,242	0.86%	5,223,082	1.00%
JP Morgan Securities Plc	Aa3	Moody's	18,785,493	5.80%	25,419,502	4.87%
Morgan Stanley & Co. International Plc	Aa3	Moody's	39,756,807	12.28%	39,256,638	7.53%
UBS AG	A-	S&P	5,636,382	1.74%	67,903,433	13.02%
			323,658,648	100.00%	521,482,065	100.00%
<u>Man AHL Multi Strategy Alternative</u>						
			US\$	%	US\$	%
Bank of America Merrill Lynch	A2	Moody's	1,647,972	1.46%	1,728,022	1.35%
Bank of New York Mellon	A1	Moody's	63,040,826	55.79%	68,120,329	53.38%
BNP Paribas	Aa3	Moody's	15,315,199	13.55%	16,585,378	12.99%
Credit Suisse Securities Europe Limited	A+	S&P	6,822,800	6.04%	9,020,160	7.07%
Deutsche Bank AG, London	A3	Moody's	1,353,096	1.20%	2,257,285	1.77%
Goldman Sachs International	A3	Moody's	829,775	0.73%	3,924,642	3.07%
HSBC Bank Plc	A2	Moody's	5,282,855	4.68%	8,416,180	6.59%
JP Morgan Securities Plc	Aa3	Moody's	4,537,441	4.02%	4,484,415	3.51%
Morgan Stanley & Co. International Plc	Aa3	Moody's	9,463,642	8.38%	6,762,119	5.30%
Royal Bank of Scotland	A3	Moody's	4,689,817	4.15%	6,344,290	4.97%
			112,983,423	100.00%	127,642,820	100.00%

6. Financial risk management (continued)

Credit/counterparty risk (continued)

<i>Man AHL TargetRisk</i>	Credit Ratings	Rating Agency	31 December 2020 US\$	31 December 2020 %	31 December 2019 US\$	31 December 2019 %
Bank of America Merrill Lynch	A2	Moody's	42,547,475	1.00%	18,007,629	1.11%
Bank of New York Mellon	A1	Moody's	3,261,901,214	76.52%	1,239,708,340	76.21%
BNP Paribas	Aa3	Moody's	670,607,121	15.73%	200,540,121	12.33%
Credit Suisse Securities Europe Limited	A+	S&P	138,918,671	3.26%	63,995,922	3.93%
Deutsche Bank AG, London	A3	Moody's	8	0.00%	8	0.00%
Goldman Sachs International	A3	Moody's	29,515,351	0.69%	28,152,084	1.73%
HSBC Bank Plc	A2	Moody's	-	0.00%	1,197,817	0.07%
JP Morgan Securities Plc	Aa3	Moody's	119,548,839	2.80%	75,229,010	4.62%
Royal Bank of Scotland	A3	Moody's	-	0.00%	10	0.00%
			4,263,038,679	100.00%	1,626,830,941	100.00%

<i>Man GLG European Mid-Cap Equity Alternative</i>			€	%	€	%
Bank of New York Mellon	A1	Moody's	246,746,972	78.52%	456,159,116	82.86%
BNP Paribas	Aa3	Moody's	71,289	0.02%	54	0.00%
Credit Suisse Securities Europe Limited	A+	S&P	24,843,042	7.91%	23,404,586	4.25%
Goldman Sachs International	A3	Moody's	24,624,951	7.84%	45,586,108	8.28%
HSBC Bank Plc	A2	Moody's	5,269,510	1.68%	9,360,255	1.70%
JP Morgan Securities Plc	Aa3	Moody's	448,925	0.14%	247,015	0.04%
Morgan Stanley & Co. International Plc	Aa3	Moody's	12,225,365	3.89%	15,799,690	2.87%
			314,230,054	100.00%	550,556,824	100.00%

<i>Man Numeric Market Neutral Alternative</i>			US\$	%	US\$	%
Bank of New York Mellon	A1	Moody's	n/a	n/a	76,901	99.99%
Morgan Stanley & Co. International Plc	Aa3	Moody's	n/a	n/a	4	0.01%
			n/a	n/a	76,905	100.00%

<i>Man GLG Unconstrained Emerging Equity</i>						
Bank of New York Mellon	A1	Moody's	n/a	n/a	34,456	99.94%
BNP Paribas	Aa3	Moody's	n/a	n/a	2	0.01%
Credit Suisse Securities Europe Limited	A+	S&P	n/a	n/a	17	0.05%
			n/a	n/a	34,475	100.00%

<i>Man GLG Global Emerging Markets Debt Total Return</i>						
Bank of America Merrill Lynch	A2	Moody's	-	0.00%	2,743,740	0.15%
Bank of New York Mellon	A1	Moody's	1,300,094,186	92.58%	1,680,560,271	90.53%
Barclays Plc	Baa2	Moody's	-	0.00%	140,000	0.01%
Citibank N.A.	Aa3	Moody's	-	0.00%	137,462	0.01%
Credit Suisse Securities Europe Limited	A+	S&P	84,199,556	6.00%	138,343,657	7.45%
Goldman Sachs International	A3	Moody's	-	0.00%	500,250	0.03%
HSBC Bank Plc	A2	Moody's	19,968,609	1.42%	31,682,519	1.71%
JP Morgan Securities Plc	Aa3	Moody's	-	0.00%	1,701,119	0.09%
Normura Holdings	Baa1	Moody's	-	0.00%	406,640	0.02%
			1,404,262,351	100.00%	1,856,215,658	100.00%

<i>Man GLG Innovation Equity Alternative</i>						
Bank of New York Mellon	A1	Moody's	656,658,594	86.45%	489,748,561	95.31%
BNP Paribas	Aa3	Moody's	60,212,216	7.93%	134,173	0.03%
Credit Suisse AG Ireland	Baa1	Moody's	-	0.00%	90,929	0.02%
Credit Suisse Securities Europe Limited	A+	S&P	8,473,136	1.12%	6,173,809	1.20%
Goldman Sachs International	A3	Moody's	33,876,542	4.46%	-	0.00%
Morgan Stanley & Co. International Plc	Aa3	Moody's	310,676	0.04%	17,694,450	3.44%
			759,531,164	100.00%	513,841,922	100.00%

6. Financial risk management (continued)

Credit/counterparty risk (continued)

<i>Man NewSmith UK Equity Alternative</i>	Credit Ratings	Rating Agency	31 December 2020 £	31 December 2020 %	31 December 2019 £	31 December 2019 %
Bank of New York Mellon	A1	Moody's	n/a	n/a	61,164	100.00%
BNP Paribas	Aa3	Moody's	n/a	n/a	1	0.00%
			n/a	n/a	61,165	100.00%
<i>Man Alternative Style Risk Premia</i>			US\$	%	US\$	%
Bank of America Merrill Lynch	A2	Moody's	3,223,572	0.46%	3,184,673	0.46%
Bank of New York Mellon	A1	Moody's	620,077,411	89.11%	617,583,536	89.84%
Credit Suisse Securities Europe Limited	A+	S&P	21,696,634	3.12%	19,345,245	2.81%
Deutsche Bank AG, London	A3	Moody's	1,694,643	0.24%	2,572,611	0.37%
HSBC Bank Plc	A2	Moody's	10,926,367	1.57%	10,705,873	1.56%
JP Morgan Securities Plc	Aa3	Moody's	5,771,203	0.83%	4,931,971	0.72%
Morgan Stanley & Co. International Plc	Aa3	Moody's	24,161,611	3.47%	21,852,588	3.18%
Royal Bank of Scotland	A3	Moody's	8,362,066	1.20%	7,308,269	1.06%
			695,913,507	100.00%	687,484,766	100.00%
<i>Man AHL Active Balanced</i>						
Bank of America Merrill Lynch	A2	Moody's	26,243,883	1.54%	9,564,390	1.62%
Bank of New York Mellon	A1	Moody's	1,293,519,713	75.92%	433,834,689	73.47%
BNP Paribas	Aa3	Moody's	291,355,036	17.10%	105,383,861	17.85%
Credit Suisse Securities Europe Limited	A+	S&P	60,724,005	3.56%	18,487,585	3.13%
JP Morgan Securities Plc	Aa3	Moody's	32,001,896	1.88%	23,183,857	3.93%
			1,703,844,533	100.00%	590,454,382	100.00%
<i>Man GLG High Yield Opportunities</i>			€	%	€	%
Bank of New York Mellon	A1	Moody's	246,504,667	79.87%	178,117,358	91.54%
Barclays Plc	Baa2	Moody's	33,492,527	10.85%	12,986,617	6.67%
BNP Paribas	Aa3	Moody's	10,972	0.00%	97	0.00%
Citibank N.A.	Aa3	Moody's	-	0.00%	119,646	0.06%
Credit Suisse AG Ireland	Baa1	Moody's	12,890	0.00%	-	0.00%
Credit Suisse Securities Europe Limited	A+	S&P	1,042,541	0.34%	620,028	0.32%
Goldman Sachs International	A3	Moody's	418,917	0.14%	798,312	0.41%
JP Morgan Securities Plc	Aa3	Moody's	8,232,196	2.67%	1,491,838	0.77%
Morgan Stanley & Co. International Plc	Aa3	Moody's	295,413	0.10%	442,048	0.23%
Normura Holdings	Baa1	Moody's	18,608,057	6.03%	-	0.00%
			308,618,180	100.00%	194,575,944	100.00%
<i>Man GLG Credit Multi-Strategy Alternative</i>			US\$	%	US\$	%
Bank of America Merrill Lynch	A2	Moody's	-	0.00%	(168)	(0.00)%
Bank of New York Mellon	A1	Moody's	33,539,184	82.62%	24,806,384	56.40%
Bank of Nova Scotia	Aa2	Moody's	1,666,657	4.11%	2,047,297	4.65%
Barclays Plc	Baa2	Moody's	285,105	0.70%	10,433,254	23.72%
BNP Paribas	Aa3	Moody's	448	0.00%	-	0.00%
Citibank N.A.	Aa3	Moody's	-	0.00%	295,228	0.67%
Credit Suisse AG Ireland	Baa1	Moody's	1,277,481	3.15%	3,698	0.01%
Credit Suisse Securities Europe Limited	A+	S&P	39,558	0.10%	1,090,499	2.48%
Goldman Sachs International	A3	Moody's	303,762	0.75%	372,836	0.85%
HSBC Bank Plc	A2	Moody's	110,360	0.27%	(577)	(0.00)%
JP Morgan Securities Plc	Aa3	Moody's	2,488,556	6.13%	2,542,934	5.78%
Morgan Stanley & Co. International Plc	Aa3	Moody's	755,454	1.86%	399,673	0.91%
Normura Holdings	Baa1	Moody's	125,783	0.31%	1,991,814	4.53%
			40,592,348	100.00%	43,982,872	100.00%

6. Financial risk management (continued)

Credit/counterparty risk (continued)

<i>Man GLG Event Driven Alternative</i>	Credit Ratings	Rating Agency	31 December 2020 US\$	31 December 2020 %	31 December 2019 US\$	31 December 2019 %
Bank of New York Mellon	A1	Moody's	301,905,412	65.24%	84,151,589	76.23%
Barclays Plc	Baa2	Moody's	18,445,629	3.99%	-	0.00%
BNP Paribas	Aa3	Moody's	32,106,243	6.94%	16,034,365	14.52%
Credit Suisse AG Ireland	Baa1	Moody's	44,400,607	9.60%	1,472,314	1.33%
Credit Suisse Securities Europe Limited	A+	S&P	799,939	0.17%	120,800	0.11%
Goldman Sachs International	A3	Moody's	11,293,819	2.44%	-	0.00%
HSBC Bank Plc	A2	Moody's	237,514	0.05%	-	0.00%
JP Morgan Securities Plc	Aa3	Moody's	22,834,070	4.93%	-	0.00%
Morgan Stanley & Co. International Plc	Aa3	Moody's	30,702,665	6.64%	8,617,773	7.81%
			462,725,898	100.00%	110,396,841	100.00%
<i>Man GLG Global Debt Total Return</i>						
Bank of New York Mellon	A1	Moody's	28,965,896	96.95%	11,581,821	96.41%
Credit Suisse Securities Europe Limited	A+	S&P	611,116	2.05%	220,726	1.84%
HSBC Bank Plc	A2	Moody's	298,461	1.00%	209,944	1.75%
			29,875,473	100.00%	12,012,491	100.00%
<i>Man GLG High Yield Opportunities DE</i>						
			€	%	€	%
Bank of New York Mellon	A1	Moody's	222,290,584	98.63%	50,239,485	97.73%
Barclays Plc	Baa2	Moody's	500,607	0.22%	-	0.00%
Credit Suisse AG Ireland	Baa1	Moody's	701,878	0.31%	250,000	0.49%
Credit Suisse Securities Europe Limited	A+	S&P	61,407	0.03%	-	0.00%
Goldman Sachs International	A3	Moody's	219,891	0.10%	-	0.00%
JP Morgan Securities Plc	Aa3	Moody's	1,606,931	0.71%	915,810	1.78%
			225,381,298	100.00%	51,405,295	100.00%
<i>Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)</i>						
			US\$	%	US\$	%
Bank of New York Mellon	A1	Moody's	14,748,379	90.28%	20,000,000	100.00%
Goldman Sachs International	A3	Moody's	1,492,320	9.14%	-	0.00%
Morgan Stanley & Co. International Plc	Aa3	Moody's	94,464	0.58%	-	0.00%
			16,335,163	100.00%	20,000,000	100.00%
<i>Man GLG Japan Equity Alternative</i>						
			¥	%	¥	%
Bank of New York Mellon	A1	Moody's	2,166,693,007	89.96%	n/a	n/a
Credit Suisse AG Ireland	Baa1	Moody's	241,902,034	10.04%	n/a	n/a
			2,408,595,041	100.00%	n/a	n/a
<i>Man GLG US Equity Extended</i>						
			US\$	%	US\$	%
Bank of New York Mellon	A1	Moody's	71,625,840	94.24%	n/a	n/a
Goldman Sachs International	A3	Moody's	4,380,863	5.76%	n/a	n/a
			76,006,703	100.00%	n/a	n/a
<i>Man AHL TargetRisk Moderate</i>						
Bank of America Merrill Lynch	A2	Moody's	149,048	0.53%	n/a	n/a
Bank of New York Mellon	A1	Moody's	22,855,422	80.59%	n/a	n/a
BNP Paribas	Aa3	Moody's	4,700,450	16.57%	n/a	n/a
Credit Suisse Securities Europe Limited	A+	S&P	458,397	1.62%	n/a	n/a
JP Morgan Securities Plc	Aa3	Moody's	194,594	0.69%	n/a	n/a
			28,357,911	100.00%	n/a	n/a

6. Financial risk management (continued)

Credit/counterparty risk (continued)

<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>	Credit Ratings	Rating Agency	31 December 2020 US\$	31 December 2020 %	31 December 2019 US\$	31 December 2019 %
Bank of New York Mellon	A1	Moody's	8,003,597	100.00%	n/a	n/a
			8,003,597	100.00%	n/a	n/a

In addition, at 31 December 2020, the Fund had credit risk exposure equivalent to US\$1,639,718,750 (31 December 2019: US\$1,520,337,500) for Man AHL TargetRisk, US\$Nil (31 December 2019: US\$13,500,000) for Man GLG Global Emerging Markets Debt Total Return, US\$1,480,000 (31 December 2019: US\$4,974,809) for Man GLG Credit Multi-Strategy Alternative, US\$5,450,000 (31 December 2019: US\$2,300,000) for Man GLG Global Debt Total Return and US\$5,000,000 (31 December 2019: n/a) for Man AHL TargetRisk Moderate on credit instruments over which it has sold protection to third parties through credit default swaps.

The below tables show the breakdown by Credit Spread of all credit securities held in the portfolio. This does not include any non-credit hedges held against these (for example equity securities) or deposits held with credit institutions. The "Credit Spread" is the measure which reflects the difference in yield of a credit security relative to an assumed credit risk-free security. For some security classes, the credit spread is the quotation method used by the market. For others, the credit spread is implied from the market price.

Spread (in Basis Points)

	Credit Securities 31 December 2020 £	Credit Securities 31 December 2019 £
<i>Man GLG Alpha Select Alternative</i>		
<25	677,249,977	767,227,143
	677,249,977	767,227,143
<i>Man GLG Global Emerging Markets Debt Total Return</i>		
	US\$	US\$
<25	1,244,691,836	1,547,917,283
25-100	(419,248,310)	(755,069,217)
100-200	(282,171,295)	(255,906,084)
200-300	(289,545,174)	(139,841,406)
>1000	-	(7,405,309)
	253,727,057	389,695,267
<i>Man GLG Innovation Equity Alternative</i>		
<25	139,984,700	206,454,580
	139,984,700	206,454,580
<i>Man GLG Event Driven Alternative</i>		
<25	39,989,800	36,019,016
400-500	5,433,575	-
>1000	13,254,874	-
	58,678,249	36,019,016
<i>Man AHL Active Balanced</i>		
<25	3,091,409,538	n/a
25-100	220,744,226	n/a
	3,312,153,764	n/a
<i>Man AHL Multi Strategy Alternative</i>		
<25	68,370,816	n/a
25-100	9,086,506	n/a
	77,457,322	n/a

6. Financial risk management (continued)

Credit/counterparty risk (continued)

Man GLG Credit Multi-Strategy Alternative	US\$	US\$
<25	966,545	n/a
25-100	(14,257,300)	n/a
100-200	1,294,284	n/a
200-300	(3,903,018)	n/a
300-400	2,103,412	n/a
400-500	2,683,176	n/a
500-700	717,988	n/a
700-1000	2,046,955	n/a
>1000	2,722,948	n/a
	<u>(5,625,010)</u>	<u>n/a</u>
Man GLG Global Debt Total Return		
<25	23,488,654	n/a
25-100	410,310	n/a
100-200	(207,192)	n/a
200-300	(2,787,839)	n/a
	<u>20,903,933</u>	<u>n/a</u>
Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)		
<25	7,363,963	n/a
	<u>7,363,963</u>	<u>n/a</u>
Man GLG US Equity Extended		
<25	1,799,388	n/a
	<u>1,799,388</u>	<u>n/a</u>
Man AHL TargetRisk Moderate		
<25	24,713,924	n/a
25-100	6,107,636	n/a
	<u>30,821,560</u>	<u>n/a</u>
Man GLG High Yield Opportunities	€	€
<25	496,409	n/a
25-100	(21,882,899)	(20,327,017)
100-200	(250,763)	(6,117,850)
200-300	(21,573,817)	21,808,547
300-400	11,049,893	17,259,844
400-500	28,713,942	36,382,903
500-700	75,764,798	34,698,151
700-1000	58,861,094	31,223,450
>1000	49,019,390	31,875,222
	<u>180,198,047</u>	<u>146,803,250</u>
Man GLG High Yield Opportunities DE		
25-100	(16,849,409)	(5,791,158)
100-200	2,551,674	(2,255,578)
200-300	21,224,546	3,249,109
300-400	18,675,061	6,849,343
400-500	46,529,350	12,023,752
500-700	74,315,063	7,322,441
700-1000	22,156,042	5,236,735
>1000	9,932,318	4,906,540
	<u>178,534,645</u>	<u>31,541,184</u>

As at 31 December 2020, the value of the Portfolio's assets which are considered to be past due or impaired was €51,356 for Man GLG High Yield Opportunities (2019: €3,137,225), US\$20,553 for Man GLG Credit Multi-strategy Alternative (31 December 2019: US\$Nil) and €14,489 for Man GLG High Yield Opportunities DE (31 December 2019: €Nil).

6. Financial risk management (continued)

Liquidity risk

Liquidity risk is defined as the risk that the Fund will encounter difficulty in meeting its obligations associated with financial liabilities that are settled by delivering cash or another financial asset. Redeemable Participating Shareholder redemption requests are the main liquidity risk for the Fund.

The Fund's Redeemable Participating Shares are redeemable as outlined in note 10. The exposure to liquidity risk through Redeemable Participating Shareholder redemption requests is managed by specifically setting the redemption notice period to accommodate the expected liquidity of the underlying investments as agreed by the Investment Manager. The Fund is therefore potentially exposed to daily redemptions by its shareholders.

The Fund's financial instruments include Level 1 financial instruments which are considered readily realisable as they are all listed on major recognised exchanges.

The Fund's financial instruments also include investments in Level 2 and 3 financial Instruments, which are not quoted in an active public market and which generally may be illiquid. As a result, the Fund may not be able to liquidate quickly some of its investments in these instruments at an amount close to their fair value in order to meet its liquidity requirements.

The main liability of the Fund is associated with the need to satisfy Redeemable Participating Shareholders' request for redemptions. The Fund seeks to mitigate this risk by investing primarily in securities that are listed or traded on recognised markets, thus assets comprise mainly realisable securities, which can be readily sold.

The Manager implemented ESMA liquidity requirements as at September 2020 and is now monitored by the Manager on an on-going basis.

The following tables below summarise the maturity profile of the Fund's financial liabilities:

Man GLG European Alpha Alternative

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
31 December 2020					
Liabilities					
Balances due to brokers	1,085	-	-	-	1,085
Performance fees payable	95	-	-	-	95
Management fees payable	9,316	-	-	-	9,316
Interest Payable	998	-	-	-	998
Liquidation fees payable	4,463	-	-	-	4,463
Accrued expenses and other liabilities	58,646	-	-	-	58,646
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total Liabilities	74,603	-	-	-	74,603
31 December 2019					
Liabilities					
Balances due to brokers	499,982	-	-	-	499,982
Due to brokers	163,445	-	-	-	163,445
Financial liabilities at fair value through profit or loss	3,336,894	6,375	-	-	3,343,269
Shareholder transactions	182,174	-	-	-	182,174
Performance fees payable	85,741	-	-	-	85,741
Management fees payable	84,783	-	-	-	84,783
Interest Payable	35,190	-	-	-	35,190
Dividend payable	53,577	-	-	-	53,577
Accrued expenses and other liabilities	177,287	-	-	-	177,287
Net assets attributable to Redeemable Participating Shareholders	98,388,042	-	-	-	98,388,042
Total liabilities	103,007,115	6,375	-	-	103,013,490

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Alpha Select Alternative

	Less than 1 month £	1 to 3 months £	3 to 12 months £	Greater than 1 year £	Total £
31 December 2020					
Liabilities					
Balances due to brokers	196,521,605	-	-	-	196,521,605
Due to brokers	60,921	-	-	-	60,921
Financial liabilities at fair value through profit or loss	68,562,308	1,234,944	-	-	69,797,252
Shareholder transactions	42,486	-	-	-	42,486
Performance fees payable	4,425,075	-	-	-	4,425,075
Management fees payable	742,252	-	-	-	742,252
Interest Payable	245,959	-	-	-	245,959
Dividend payable	316,660	-	-	-	316,660
Accrued expenses and other liabilities	965,625	-	-	-	965,625
Net assets attributable to Redeemable Participating Shareholders	1,046,796,374	-	-	-	1,046,796,374
Total Liabilities	1,318,679,265	1,234,944	-	-	1,319,914,209
31 December 2019					
Liabilities					
Balances due to brokers	4,786,613	-	-	-	4,786,613
Financial liabilities at fair value through profit or loss	26,048,281	3,927,255	-	-	29,975,536
Shareholder transactions	5,582,045	-	-	-	5,582,045
Performance fees payable	4,233,312	-	-	-	4,233,312
Management fees payable	687,379	-	-	-	687,379
Interest Payable	537,994	-	-	-	537,994
Dividend payable	667,013	-	-	-	667,013
Accrued expenses and other liabilities	995,696	-	-	-	995,696
Net assets attributable to Redeemable Participating Shareholders	1,017,503,750	-	-	-	1,017,503,750
Total liabilities	1,061,042,083	3,927,255	-	-	1,064,969,338

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG European Equity Alternative

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
31 December 2020					
Liabilities					
Balances due to brokers	33,177,324	-	-	-	33,177,324
Due to brokers	4,376,259	-	-	-	4,376,259
Financial liabilities at fair value through profit or loss	59,068,601	762,038	46,390	-	59,877,029
Shareholder transactions	258,057	-	-	-	258,057
Performance fees payable	557,273	-	-	-	557,273
Management fees payable	372,633	-	-	-	372,633
Interest Payable	77,075	-	-	-	77,075
Dividend payable	543,932	-	-	-	543,932
Accrued expenses and other liabilities	322,473	-	-	-	322,473
Net assets attributable to Redeemable Participating Shareholders	223,871,066	-	-	-	223,871,066
Total Liabilities	322,624,693	762,038	46,390	-	323,433,121
31 December 2019					
Liabilities					
Balances due to brokers	16,590,834	-	-	-	16,590,834
Due to brokers	1,963,627	-	-	-	1,963,627
Financial liabilities at fair value through profit or loss	63,254,436	-	54,110,454	322,041	117,686,931
Shareholder transactions	184,997	-	-	-	184,997
Performance fees payable	143,396	-	-	-	143,396
Management fees payable	684,997	-	-	-	684,997
Interest Payable	160,592	-	-	-	160,592
Dividend payable	1,066,417	-	-	-	1,066,417
Accrued expenses and other liabilities	634,651	-	-	-	634,651
Net assets attributable to Redeemable Participating Shareholders	382,407,629	-	-	-	382,407,629
Total liabilities	467,091,576	-	54,110,454	322,041	521,524,071

6. Financial risk management (continued)

Liquidity risk (continued)

Man AHL Multi Strategy Alternative

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Balances due to brokers	6,437,126	-	-	-	6,437,126
Due to brokers	78,852	-	-	-	78,852
Financial liabilities at fair value through profit or loss	10,586,435	1,227,027	23,279	13,257	11,849,998
Shareholder transactions	10,670	-	-	-	10,670
Management fees payable	76,548	-	-	-	76,548
Dividend payable	31,070	-	-	-	31,070
Accrued expenses and other liabilities	140,942	-	-	-	140,942
Net assets attributable to Redeemable Participating Shareholders	94,359,776	-	-	-	94,359,776
Total Liabilities	111,721,419	1,227,027	23,279	13,257	112,984,982
31 December 2019					
Liabilities					
Balances due to brokers	3,143,038	-	-	-	3,143,038
Due to brokers	92,685	-	-	-	92,685
Financial liabilities at fair value through profit or loss	19,831,582	991,404	16,689	24,496	20,864,171
Shareholder transactions	699	-	-	-	699
Performance fees payable	734,815	-	-	-	734,815
Management fees payable	93,948	-	-	-	93,948
Interest Payable	24,807	-	-	-	24,807
Dividend payable	79,835	-	-	-	79,835
Accrued expenses and other liabilities	143,956	-	-	-	143,956
Net assets attributable to Redeemable Participating Shareholders	102,471,502	-	-	-	102,471,502
Total liabilities	126,616,867	991,404	16,689	24,496	127,649,456

6. Financial risk management (continued)

Liquidity risk (continued)

Man AHL TargetRisk

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Balances due to brokers	84,517,734	-	-	-	84,517,734
Due to brokers	3,264,670	-	-	-	3,264,670
Financial liabilities at fair value through profit or loss	18,002,404	6,188,350	-	-	24,190,754
Shareholder transactions	6,867,038	-	-	-	6,867,038
Management fees payable	2,406,663	-	-	-	2,406,663
Accrued expenses and other liabilities	3,189,353	-	-	-	3,189,353
Net assets attributable to Redeemable Participating Shareholders	4,140,009,091	-	-	-	4,140,009,091
Total Liabilities	4,258,256,953	6,188,350	-	-	4,264,445,303
31 December 2019					
Liabilities					
Balances due to brokers	48,650,522	-	-	-	48,650,522
Due to brokers	1,904	-	-	-	1,904
Financial liabilities at fair value through profit or loss	8,204,523	17,509,686	-	129,560	25,843,769
Shareholder transactions	10,397,728	-	-	-	10,397,728
Management fees payable	923,583	-	-	-	923,583
Accrued expenses and other liabilities	1,334,567	-	-	-	1,334,567
Net assets attributable to Redeemable Participating Shareholders	1,540,693,817	-	-	-	1,540,693,817
Total liabilities	1,610,206,644	17,509,686	-	129,560	1,627,845,890

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG European Mid-Cap Equity Alternative

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
31 December 2020					
Liabilities					
Balances due to brokers	2,334,427	-	-	-	2,334,427
Due to brokers	181,455	-	-	-	181,455
Financial liabilities at fair value through profit or loss	37,786,099	-	-	-	37,786,099
Shareholder transactions	186,764	-	-	-	186,764
Performance fees payable	4	-	-	-	4
Management fees payable	238,735	-	-	-	238,735
Interest Payable	40,631	-	-	-	40,631
Dividend payable	77,388	-	-	-	77,388
Accrued expenses and other liabilities	325,753	-	-	-	325,753
Net assets attributable to Redeemable Participating Shareholders	273,071,494	-	-	-	273,071,494
Total Liabilities	314,242,750	-	-	-	314,242,750

31 December 2019

Liabilities					
Balances due to brokers	19,315,384	-	-	-	19,315,384
Financial liabilities at fair value through profit or loss	46,182,623	-	-	-	46,182,623
Shareholder transactions	85,384	-	-	-	85,384
Performance fees payable	6,573	-	-	-	6,573
Management fees payable	447,218	-	-	-	447,218
Interest Payable	256,341	-	-	-	256,341
Dividend payable	298,640	-	-	-	298,640
Accrued expenses and other liabilities	603,901	-	-	-	603,901
Net assets attributable to Redeemable Participating Shareholders	483,374,328	-	-	-	483,374,328
Total liabilities	550,570,392	-	-	-	550,570,392

Man Numeric Market Neutral Alternative

31 December 2019

Liabilities					
Interest Payable	7,104	-	-	-	7,104
Liquidation fees payable	5,000	-	-	-	5,000
Accrued expenses and other liabilities	75,039	-	-	-	75,039
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total liabilities	87,143	-	-	-	87,143

Man GLG Unconstrained Emerging Equity

31 December 2019

Liabilities					
Balances due to brokers	3	-	-	-	3
Accrued expenses and other liabilities	38,899	-	-	-	38,899
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total liabilities	38,902	-	-	-	38,902

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Global Emerging Markets Debt Total Return

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Balances due to brokers	14,420,407	-	-	-	14,420,407
Financial liabilities at fair value through profit or loss	48,638,102	8,444,631	-	7,272,601	64,355,334
Shareholder transactions	518,685	-	-	-	518,685
Management fees payable	688,084	-	-	-	688,084
Interest Payable	308,519	-	-	-	308,519
Accrued expenses and other liabilities	1,224,539	-	-	-	1,224,539
Net assets attributable to Redeemable Participating Shareholders	1,323,232,835	-	-	-	1,323,232,835
Total Liabilities	1,389,031,171	8,444,631	-	7,272,601	1,404,748,403
31 December 2019					
Liabilities					
Balances due to brokers	16,298,254	-	-	-	16,298,254
Financial liabilities at fair value through profit or loss	7,621,967	10,713,538	875,826	106,617,461	125,828,792
Shareholder transactions	80,346	-	-	-	80,346
Management fees payable	900,686	-	-	-	900,686
Interest Payable	414,685	-	-	-	414,685
Accrued expenses and other liabilities	2,072,764	-	-	-	2,072,764
Net assets attributable to Redeemable Participating Shareholders	1,712,239,111	-	-	-	1,712,239,111
Total liabilities	1,739,627,813	10,713,538	875,826	106,617,461	1,857,834,638

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Innovation Equity Alternative

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Balances due to brokers	13,732,660	-	-	-	13,732,660
Due to brokers	7,639,578	-	-	-	7,639,578
Financial liabilities at fair value through profit or loss	18,215,662	2,247,942	-	-	20,463,604
Shareholder transactions	36,488	-	-	-	36,488
Performance fees payable	15,493,384	-	-	-	15,493,384
Management fees payable	598,901	-	-	-	598,901
Dividend payable	340,985	-	-	-	340,985
Accrued expenses and other liabilities	606,165	-	-	-	606,165
Net assets attributable to Redeemable Participating Shareholders	700,842,215	-	-	-	700,842,215
Total Liabilities	757,506,038	2,247,942	-	-	759,753,980

31 December 2019

Liabilities					
Balances due to brokers	7,749,340	-	-	-	7,749,340
Due to brokers	7,312	-	-	-	7,312
Financial liabilities at fair value through profit or loss	15,178,204	1,164,898	-	-	16,343,102
Shareholder transactions	3,423,940	-	-	-	3,423,940
Performance fees payable	3,319,905	-	-	-	3,319,905
Management fees payable	381,527	-	-	-	381,527
Dividend payable	7,735	-	-	-	7,735
Accrued expenses and other liabilities	490,470	-	-	-	490,470
Net assets attributable to Redeemable Participating Shareholders	482,445,853	-	-	-	482,445,853
Total liabilities	513,004,286	1,164,898	-	-	514,169,184

Man NewSmith UK Equity Alternative

31 December 2019

Liabilities					
Balances due to brokers	14,441	-	-	-	14,441
Performance fees payable	332	-	-	-	332
Interest Payable	900	-	-	-	900
Accrued expenses and other liabilities	45,492	-	-	-	45,492
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total liabilities	61,165	-	-	-	61,165

6. Financial risk management (continued)

Liquidity risk (continued)

Man Alternative Style Risk Premia

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Balances due to brokers	31,605,042	-	-	-	31,605,042
Due to brokers	1,461	-	-	-	1,461
Financial liabilities at fair value through profit or loss	21,471,020	1,441,890	1,850	60,657	22,975,417
Shareholder transactions	8,417,938	-	-	-	8,417,938
Management fees payable	538,452	-	-	-	538,452
Accrued expenses and other liabilities	675,068	-	-	-	675,068
Net assets attributable to Redeemable Participating Shareholders	632,045,324	-	-	-	632,045,324
Total Liabilities	694,754,305	1,441,890	1,850	60,657	696,258,702

31 December 2019

Liabilities					
Balances due to brokers	10,720,692	-	-	-	10,720,692
Due to brokers	3,634	-	-	-	3,634
Financial liabilities at fair value through profit or loss	35,745,746	2,895,965	-	155,906	38,797,617
Shareholder transactions	12,774	-	-	-	12,774
Performance fees payable	6,236	-	-	-	6,236
Management fees payable	980,887	-	-	-	980,887
Accrued expenses and other liabilities	722,004	-	-	-	722,004
Net assets attributable to Redeemable Participating Shareholders	636,765,674	-	-	-	636,765,674
Total liabilities	684,957,647	2,895,965	-	155,906	688,009,518

Man AHL Active Balanced

31 December 2020

Liabilities					
Balances due to brokers	8,940,768	-	-	-	8,940,768
Financial liabilities at fair value through profit or loss	4,822,035	3,592,183	-	-	8,414,218
Management fees payable	1,075,850	-	-	-	1,075,850
Accrued expenses and other liabilities	1,523,045	-	-	-	1,523,045
Net assets attributable to Redeemable Participating Shareholders	1,684,502,740	-	-	-	1,684,502,740
Total Liabilities	1,700,864,438	3,592,183	-	-	1,704,456,621

31 December 2019

Liabilities					
Balances due to brokers	248,166	-	-	-	248,166
Due to brokers	4,265,142	-	-	-	4,265,142
Financial liabilities at fair value through profit or loss	2,394,646	4,654,769	-	-	7,049,415
Management fees payable	317,111	-	-	-	317,111
Accrued expenses and other liabilities	247,363	-	-	-	247,363
Net assets attributable to Redeemable Participating Shareholders	578,455,583	-	-	-	578,455,583
Total liabilities	585,928,011	4,654,769	-	-	590,582,780

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG High Yield Opportunities

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
31 December 2020					
Liabilities					
Balances due to brokers	2,701,338	-	-	-	2,701,338
Financial liabilities at fair value through profit or loss	697,628	1,466,734	-	4,697,040	6,861,402
Securities sold under agreement to repurchase	37,231,166	-	-	-	37,231,166
Shareholder transactions	9,014	-	-	-	9,014
Management fees payable	74,832	-	-	-	74,832
Interest Payable	261,022	-	-	-	261,022
Accrued expenses and other liabilities	1,008,827	-	-	-	1,008,827
Net assets attributable to Redeemable Participating Shareholders	261,292,118	-	-	-	261,292,118
Total Liabilities	303,275,945	1,466,734	-	4,697,040	309,439,719
31 December 2019					
Liabilities					
Balances due to brokers	1,956,293	-	-	-	1,956,293
Financial liabilities at fair value through profit or loss	81,190	-	-	1,842,305	1,923,495
Securities sold under agreement to repurchase	10,172,541	-	-	-	10,172,541
Shareholder transactions	145,917	-	-	-	145,917
Management fees payable	47,945	-	-	-	47,945
Interest Payable	84,445	-	-	-	84,445
Accrued expenses and other liabilities	198,840	-	-	-	198,840
Net assets attributable to Redeemable Participating Shareholders	180,313,252	-	-	-	180,313,252
Total liabilities	193,000,423	-	-	1,842,305	194,842,728

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Credit Multi-Strategy Alternative

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Balances due to brokers	1,438,289	-	-	-	1,438,289
Due to brokers	162,100	-	-	-	162,100
Financial liabilities at fair value through profit or loss	1,961,390	29,031	731	1,471,514	3,462,666
Securities sold under agreement to repurchase	96,582	-	-	-	96,582
Performance fees payable	438,527	-	-	-	438,527
Management fees payable	29,250	-	-	-	29,250
Interest Payable	34,259	-	-	-	34,259
Dividend payable	3,121	-	-	-	3,121
Accrued expenses and other liabilities	124,790	-	-	-	124,790
Net assets attributable to Redeemable Participating Shareholders	34,923,798	-	-	-	34,923,798
Total Liabilities	39,212,106	29,031	731	1,471,514	40,713,382
31 December 2019					
Liabilities					
Balances due to brokers	329,422	-	-	-	329,422
Financial liabilities at fair value through profit or loss	2,085,101	3,003	-	1,054,690	3,142,794
Securities sold under agreement to repurchase	9,706,449	-	-	-	9,706,449
Performance fees payable	174,208	-	-	-	174,208
Management fees payable	25,689	-	-	-	25,689
Interest Payable	49,497	-	-	-	49,497
Dividend payable	3,124	-	-	-	3,124
Accrued expenses and other liabilities	85,944	-	-	-	85,944
Net assets attributable to Redeemable Participating Shareholders	30,635,012	-	-	-	30,635,012
Total liabilities	43,094,446	3,003	-	1,054,690	44,152,139

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Event Driven Alternative

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Balances due to brokers	32,560,522	-	-	-	32,560,522
Due to brokers	30,763,620	-	-	-	30,763,620
Financial liabilities at fair value through profit or loss	8,963,199	18,297	-	-	8,981,496
Shareholder transactions	28,167	-	-	-	28,167
Performance fees payable	4,698,505	-	-	-	4,698,505
Management fees payable	283,995	-	-	-	283,995
Dividend payable	13,886	-	-	-	13,886
Accrued expenses and other liabilities	287,018	-	-	-	287,018
Net assets attributable to Redeemable Participating Shareholders	385,235,719	-	-	-	385,235,719
Total Liabilities	462,834,631	18,297	-	-	462,852,928

31 December 2019

Liabilities					
Balances due to brokers	3,217,298	-	-	-	3,217,298
Due to brokers	3,235,304	-	-	-	3,235,304
Financial liabilities at fair value through profit or loss	2,038,105	-	-	-	2,038,105
Shareholder transactions	14,868	-	-	-	14,868
Performance fees payable	317,735	-	-	-	317,735
Management fees payable	55,977	-	-	-	55,977
Dividend payable	42,555	-	-	-	42,555
Accrued expenses and other liabilities	108,261	-	-	-	108,261
Net assets attributable to Redeemable Participating Shareholders	101,433,832	-	-	-	101,433,832
Total liabilities	110,463,935	-	-	-	110,463,935

Man GLG Global Debt Total Return

31 December 2020

Liabilities					
Due to brokers	2,657,809	-	-	-	2,657,809
Financial liabilities at fair value through profit or loss	68,874	71,172	382	64,954	205,382
Management fees payable	8,994	-	-	-	8,994
Interest Payable	348	-	-	-	348
Accrued expenses and other liabilities	61,429	-	-	-	61,429
Net assets attributable to Redeemable Participating Shareholders	27,005,638	-	-	-	27,005,638
Total Liabilities	29,803,092	71,172	382	64,954	29,939,600

31 December 2019

Liabilities					
Due to brokers	1,845,625	-	-	-	1,845,625
Financial liabilities at fair value through profit or loss	-	24,282	18,243	41,715	84,240
Management fees payable	3,417	-	-	-	3,417
Accrued expenses and other liabilities	60,567	-	-	-	60,567
Net assets attributable to Redeemable Participating Shareholders	10,072,887	-	-	-	10,072,887
Total liabilities	11,982,496	24,282	18,243	41,715	12,066,736

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG High Yield Opportunities DE

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
31 December 2020					
Liabilities					
Balances due to brokers	695,519	-	-	-	695,519
Financial liabilities at fair value through profit or loss	738,617	-	-	420,241	1,158,858
Management fees payable	116,537	-	-	-	116,537
Interest Payable	71,816	-	-	-	71,816
Accrued expenses and other liabilities	215,895	-	-	-	215,895
Net assets attributable to Redeemable Participating Shareholders	223,223,613	-	-	-	223,223,613
Total Liabilities	225,061,997	-	-	420,241	225,482,238

31 December 2019

Liabilities					
Financial liabilities at fair value through profit or loss	3,264	-	-	645,064	648,328
Management fees payable	25,670	-	-	-	25,670
Interest Payable	11,736	-	-	-	11,736
Accrued expenses and other liabilities	34,354	-	-	-	34,354
Net assets attributable to Redeemable Participating Shareholders	50,710,456	-	-	-	50,710,456
Total liabilities	50,785,480	-	-	645,064	51,430,544

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)

	US\$	US\$	US\$	US\$	US\$
31 December 2020					
Liabilities					
Balances due to brokers	22,528	-	-	-	22,528
Financial liabilities at fair value through profit or loss	259,383	-	-	-	259,383
Performance fees payable	638,648	-	-	-	638,648
Management fees payable	12,935	-	-	-	12,935
Interest Payable	909	-	-	-	909
Dividend payable	10,622	-	-	-	10,622
Accrued expenses and other liabilities	52,010	-	-	-	52,010
Net assets attributable to Redeemable Participating Shareholders	15,459,585	-	-	-	15,459,585
Total Liabilities	16,456,620	-	-	-	16,456,620

Man GLG Japan Equity Alternative

	¥	¥	¥	¥	¥
31 December 2020					
Liabilities					
Balances due to brokers	764,134	-	-	-	764,134
Due to brokers	241	-	-	-	241
Financial liabilities at fair value through profit or loss	198,028,754	-	-	-	198,028,754
Performance fees payable	6,338,975	-	-	-	6,338,975
Management fees payable	1,874,553	-	-	-	1,874,553
Interest Payable	743,559	-	-	-	743,559
Dividend payable	4,773,376	-	-	-	4,773,376
Accrued expenses and other liabilities	5,575,915	-	-	-	5,575,915
Net assets attributable to Redeemable Participating Shareholders	2,205,257,370	-	-	-	2,205,257,370
Total Liabilities	2,423,356,877	-	-	-	2,423,356,877

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG US Equity Extended

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Balances due to brokers	182,608	-	-	-	182,608
Due to brokers	610,406	-	-	-	610,406
Financial liabilities at fair value through profit or loss	2,447,715	-	-	-	2,447,715
Management fees payable	3	-	-	-	3
Interest Payable	710	-	-	-	710
Dividend payable	31,802	-	-	-	31,802
Accrued expenses and other liabilities	85,571	-	-	-	85,571
Net assets attributable to Redeemable Participating Shareholders	72,742,132	-	-	-	72,742,132
Total Liabilities	76,100,947	-	-	-	76,100,947

Man AHL TargetRisk Moderate

31 December 2020					
Liabilities					
Balances due to brokers	10,254	-	-	-	10,254
Financial liabilities at fair value through profit or loss	81,843	14,505	-	-	96,348
Management fees payable	26,192	-	-	-	26,192
Accrued expenses and other liabilities	38,675	-	-	-	38,675
Net assets attributable to Redeemable Participating Shareholders	28,256,127	-	-	-	28,256,127
Total Liabilities	28,413,091	14,505	-	-	28,427,596

Man GLG Asia Pacific (ex-Japan) Equity Alternative

31 December 2020					
Liabilities					
Financial liabilities at fair value through profit or loss	6	-	-	-	6
Management fees payable	219	-	-	-	219
Accrued expenses and other liabilities	1,091	-	-	-	1,091
Net assets attributable to Redeemable Participating Shareholders	8,003,293	-	-	-	8,003,293
Total Liabilities	8,004,609	-	-	-	8,004,609

Man GLG Asia (ex Japan) Equity Alternative commenced its operations on 31 December 2020, hence there were no liabilities as at 31 December 2019.

Cyber security risk

Cyber security breaches may occur allowing an unauthorised party to gain access to the assets of the Fund, Shareholder data, or proprietary information, or may cause the Platform, the Investment Manager, the Distributor, the Administrator or the Depositary to suffer data corruption or lose operational functionality. The Fund may be affected by intentional cybersecurity breaches which include unauthorised access to systems, networks, or devices (such as through "hacking" activity); infection from computer viruses or other malicious software code; and attacks that shut down, disable, slow, or otherwise disrupt operations, business processes, or website access or functionality. In addition, unintentional incidents can occur, such as the inadvertent release of confidential information (possibly resulting in the violation of applicable privacy laws).

A cybersecurity breach could result in the loss or theft of Shareholder data or funds, the inability to access electronic systems, loss or theft of proprietary information or corporate data, physical damage to a computer or network system, or costs associated with system repairs. Such incidents could cause the Company, the Investment Manager, the Distributor, the Administrator, the Depositary, or other service providers to incur regulatory penalties, reputational damage, additional compliance costs, or financial loss. Consequently, Shareholders may lose some or all of their invested capital. In addition, such incidents could affect issuers in which a Fund invests, and thereby cause a Fund's investments to lose value, as a result of which investors, including the relevant Fund and its Shareholders, could potentially lose all or a portion of their investment with that issuer.

As at 31 December 2020, there were no such instances reported.

6. Financial risk management (continued)

Option writing

As a writer of options, the Fund receives a premium at the outset and then bears the risk of unfavourable changes in the price of the financial instrument underlying the option. As a result of writing option contracts, the Fund is obligated to purchase or sell, at the holder's option, the underlying financial instrument at a fixed price which may differ from the prevailing market price at that date. Writing options may incur losses which greatly exceed the premium income received.

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

	Combined Fund 31 December 2020 US\$	#Man GLG European Alpha Alternative 31 December 2020 €	Man GLG Alpha Select Alternative 31 December 2020 £	Man GLG European Equity Alternative 31 December 2020 €
Interest income	157,295,456	30,325	4,148,471	(356,010)
Interest expense	(33,491,733)	(308,143)	(5,412,171)	(4,471,449)
Dividend income	74,233,978	261,475	34,788,238	15,951,010
Dividend expense	(36,381,227)	(321,052)	(8,968,173)	(11,911,854)
	<u>161,656,474</u>	<u>(337,395)</u>	<u>24,556,365</u>	<u>(788,303)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	639,428,191	4,481,132	18,692,245	1,629,126
Net realised (loss)/gain on foreign currency	(9,886,388)	13,787	(154,087)	8,861,572
Total realised gain/(loss) on investments	<u>629,541,803</u>	<u>4,494,919</u>	<u>18,538,158</u>	<u>10,490,698</u>
Movement in net unrealised gain/(loss) on investments	290,099,290	(6,364,640)	59,443,143	9,872,818
Movement in net unrealised gain/(loss) on foreign currency	4,397,999	803	(45,596)	167,094
Total net movement in unrealised gain/(loss)	<u>294,497,289</u>	<u>(6,363,837)</u>	<u>59,397,547</u>	<u>10,039,912</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>1,085,695,566</u>	<u>(2,206,313)</u>	<u>102,492,070</u>	<u>19,742,307</u>

#Man GLG European Alpha Alternative ceased its operations on 15 July 2020.

	Man AHL Multi Strategy Alternative 31 December 2020 US\$	Man AHL TargetRisk Alternative 31 December 2020 US\$	Man GLG European Mid-Cap Equity Alternative 31 December 2020 €	Man GLG Global Emerging Markets Debt Total Return 31 December 2020 US\$
Interest income	2,769,511	60,284,502	311,010	11,830,060
Interest expense	(646,685)	1,387,068	(4,187,950)	(7,018,572)
Dividend income	1,922,298	-	2,716,366	-
Dividend expense	(1,106,370)	-	(4,136,334)	-
	<u>2,938,754</u>	<u>61,671,570</u>	<u>(5,296,908)</u>	<u>4,811,488</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(15,383,138)	222,034,808	25,591,875	148,876,969
Net realised (loss)/gain on foreign currency	(3,717,148)	(10,615,668)	1,130,592	8,932,566
Total realised gain/(loss) on investments	<u>(19,100,286)</u>	<u>211,419,140</u>	<u>26,722,467</u>	<u>157,809,535</u>
Movement in net unrealised gain/(loss) on investments	2,820,787	123,458,577	(32,982,585)	16,619,035
Movement in net unrealised gain/(loss) on foreign currency	63,825	2,087,001	99,982	13,009
Total net movement in unrealised gain/(loss)	<u>2,884,612</u>	<u>125,545,578</u>	<u>(32,882,603)</u>	<u>16,632,044</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(13,276,920)</u>	<u>398,636,288</u>	<u>(11,457,044)</u>	<u>179,253,067</u>

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

	Man GLG Innovation Equity Alternative 31 December 2020 US\$	Man Alternative Style Risk Premia 31 December 2020 US\$	Man AHL Active Balanced 31 December 2020 US\$	Man GLG High Yield Opportunities 31 December 2020 €
Interest income	1,600,521	5,433,136	37,971,950	13,337,465
Interest expense	(463,828)	(5,243,741)	(208,313)	(948,965)
Dividend income	2,078,218	-	-	144,763
Dividend expense	(3,484,507)	-	-	-
	<u>(269,596)</u>	<u>189,395</u>	<u>37,763,637</u>	<u>12,533,263</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	119,366,583	(50,417,677)	118,195,678	563,742
Net realised gain/(loss) on foreign currency	<u>6,657,389</u>	<u>(5,786,236)</u>	<u>(29,793,752)</u>	<u>2,466,502</u>
Total realised gain/(loss) on investments	<u>126,023,972</u>	<u>(56,203,913)</u>	<u>88,401,926</u>	<u>3,030,244</u>
Movement in net unrealised gain/(loss) on investments	4,145,256	18,776,788	26,633,567	11,374,905
Movement in net unrealised (loss)/gain on foreign currency	<u>(61,917)</u>	<u>329,033</u>	<u>1,615,701</u>	<u>(14,478)</u>
Total net movement in unrealised gain/(loss)	<u>4,083,339</u>	<u>19,105,821</u>	<u>28,249,268</u>	<u>11,360,427</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>129,837,715</u>	<u>(36,908,697)</u>	<u>154,414,831</u>	<u>26,923,934</u>
	Man GLG Credit Multi- Strategy Alternative 31 December 2020 US\$	Man GLG Event Driven Alternative 31 December 2020 US\$	Man GLG Global Debt Total Return 31 December 2020 US\$	Man GLG High Yield Opportunities DE 31 December 2020 €
Interest income	1,165,730	2,343,285	344,043	11,315,255
Interest expense	(657,614)	(1,178,233)	(32,997)	(944,124)
Dividend income	6,050	3,254,182	-	143,601
Dividend expense	(99,348)	(1,056,600)	-	-
	<u>414,818</u>	<u>3,362,634</u>	<u>311,046</u>	<u>10,514,732</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	7,588,471	27,300,776	798,822	(2,975,537)
Net realised gain/(loss) on foreign currency	<u>(326,790)</u>	<u>7,165,944</u>	<u>474,621</u>	<u>1,639,615</u>
Total realised gain/(loss) on investments	<u>7,261,681</u>	<u>34,466,720</u>	<u>1,273,443</u>	<u>(1,335,922)</u>
Movement in net unrealised gain/(loss) on investments	(2,807,503)	16,634,486	422,292	17,261,325
Movement in net unrealised (loss)/gain on foreign currency	<u>46,095</u>	<u>76,018</u>	<u>583</u>	<u>(7,393)</u>
Total net movement in unrealised gain/(loss)	<u>(2,761,408)</u>	<u>16,710,504</u>	<u>422,875</u>	<u>17,253,932</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>4,915,091</u>	<u>54,539,858</u>	<u>2,007,364</u>	<u>26,432,742</u>

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

	##Man GLG Global Consumer Equity Alternative 31 December 2020 US\$	*Man GLG Japan Equity Alternative 31 December 2020 ¥	*Man GLG US Equity Extended 31 December 2020 US\$	*Man AHL TargetRisk Moderate 31 December 2020 US\$	Man GLG Asia Pacific (ex-Japan) Equity Alternative 31 December 2020 US\$
Interest income	86,782	(292,797)	272	19,633	-
Interest expense	(822)	(5,082,447)	(28,355)	(7,601)	-
Dividend income	88,323	14,029,435	161,655	-	-
Dividend expense	(164,133)	(14,158,138)	(140,616)	-	-
	<u>10,150</u>	<u>(5,503,947)</u>	<u>(7,044)</u>	<u>12,032</u>	<u>-</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>					
	4,544,513	(6,081,555)	(1,009,141)	160,169	-
Net realised gain/(loss) on investments	<u>10,358</u>	<u>17,847,259</u>	<u>606,115</u>	<u>428,110</u>	<u>166</u>
Net realised foreign currency gain	<u>4,554,871</u>	<u>11,765,704</u>	<u>(403,026)</u>	<u>588,279</u>	<u>166</u>
Total realised gain/(loss) on investments					
Movement in net unrealised gain/(loss) on investments	424,628	12,532,936	7,169,491	337,016	-
Movement in net unrealised (loss)/gain on foreign currency	<u>(688)</u>	<u>2,459</u>	<u>-</u>	<u>7,035</u>	<u>-</u>
Total net movement in unrealised gain/(loss)	<u>423,940</u>	<u>12,535,395</u>	<u>7,169,491</u>	<u>344,051</u>	<u>-</u>
Net gain on financial assets and liabilities at fair value through profit or loss	<u><u>4,988,961</u></u>	<u><u>18,797,152</u></u>	<u><u>6,759,421</u></u>	<u><u>944,362</u></u>	<u><u>166</u></u>

##Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

*Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced their operations on 11 May 2020, 30 September 2020, 19 October 2020 and 31 December 2020 respectively.

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

	Combined Fund 31 December 2019 US\$	Man GLG European Alpha Alternative 31 December 2019 €	Man GLG Alpha Select Alternative 31 December 2019 £	Man GLG European Equity Alternative 31 December 2019 €
Interest income	116,117,519	(27,910)	8,353,124	(109,278)
Interest expense	(35,076,536)	(680,123)	(5,921,763)	(5,312,518)
Dividend income	90,938,210	1,582,582	28,646,849	35,865,377
Dividend expense	(63,570,802)	(1,463,831)	(9,598,714)	(29,136,302)
	<u>108,408,391</u>	<u>(589,282)</u>	<u>21,479,496</u>	<u>1,307,279</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(28,853,244)	(4,232,044)	5,617,451	(15,010,705)
Net realised gain/(loss) on foreign currency	<u>23,681,916</u>	<u>149,565</u>	<u>332,589</u>	<u>2,135,935</u>
Total realised gain/(loss) on investments	<u>(5,171,328)</u>	<u>(4,082,479)</u>	<u>5,950,040</u>	<u>(12,874,770)</u>
Movement in net unrealised gain/(loss) on investments	171,035,234	7,629,884	15,256,207	21,852,049
Movement in net unrealised gain/(loss) on foreign currency	<u>1,338,947</u>	<u>(584)</u>	<u>(36,879)</u>	<u>(23,712)</u>
Total net movement in unrealised gain/(loss)	<u>172,374,181</u>	<u>7,629,300</u>	<u>15,219,328</u>	<u>21,828,337</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u><u>275,611,244</u></u>	<u><u>2,957,539</u></u>	<u><u>42,648,864</u></u>	<u><u>10,260,846</u></u>
			Man GLG European Mid-Cap Equity Alternative 31 December 2019 €	#Man Numeric Market Neutral Alternative 31 December 2019 US\$
Interest income	1,630,213	30,520,352	84,867	204,639
Interest expense	(701,580)	(2,301,945)	(4,202,066)	(250,030)
Dividend income	2,275,159	-	6,849,411	-
Dividend expense	(1,160,701)	-	(12,026,391)	(57,054)
	<u>2,043,091</u>	<u>28,218,407</u>	<u>(9,294,179)</u>	<u>(102,445)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	7,588,351	177,394,797	(48,742,501)	(2,049,705)
Net realised gain/(loss) on foreign currency	<u>(266,026)</u>	<u>13,317,168</u>	<u>288,229</u>	<u>220,175</u>
Total realised gain/(loss) on investments	<u>7,322,325</u>	<u>190,711,965</u>	<u>(48,454,272)</u>	<u>(1,829,530)</u>
Movement in net unrealised gain/(loss) on investments	(2,055,799)	21,818,067	70,247,960	141,783
Movement in net unrealised gain/(loss) on foreign currency	<u>114,506</u>	<u>627,623</u>	<u>17,067</u>	<u>60</u>
Total net movement in unrealised (loss)/gain	<u>(1,941,293)</u>	<u>22,445,690</u>	<u>70,265,027</u>	<u>141,843</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u><u>7,424,123</u></u>	<u><u>241,376,062</u></u>	<u><u>12,516,576</u></u>	<u><u>(1,790,132)</u></u>

#Man Numeric Market Neutral Alternative ceased its operations on 17 September 2019.

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

	#Man GLG Unconstrained Emerging Equity 31 December 2019 US\$	Man GLG Global Emerging Markets Debt Total Return 31 December 2019 US\$	Man GLG Innovation Equity Alternative 31 December 2019 US\$	#Man NewSmith UK Equity Alternative 31 December 2019 £
Interest income	37,245	44,127,180	6,816,564	105,374
Interest expense	(41,505)	(959,103)	(966,093)	(38,905)
Dividend income	41,843	-	2,172,585	48,285
Dividend expense	-	-	(1,921,899)	(146,920)
	<u>37,583</u>	<u>43,168,077</u>	<u>6,101,157</u>	<u>(32,166)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(3,041,923)	(148,623,273)	(15,863,463)	(4,087,662)
Net realised gain/(loss) on foreign currency	<u>(706,478)</u>	<u>4,274,749</u>	<u>1,358,821</u>	<u>4,093,889</u>
Total realised gain/(loss) on investments	<u>(3,748,401)</u>	<u>(144,348,524)</u>	<u>(14,504,642)</u>	<u>6,227</u>
Movement in net unrealised gain/(loss) on investments	5,657,448	(35,158,307)	31,007,176	(319,561)
Movement in net unrealised gain/(loss) on foreign currency	<u>(482)</u>	<u>(14,909)</u>	<u>34,655</u>	<u>612</u>
Total net movement in unrealised gain/(loss)	<u>5,656,966</u>	<u>(35,173,216)</u>	<u>31,041,831</u>	<u>(318,949)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>1,946,148</u>	<u>(136,353,663)</u>	<u>22,638,346</u>	<u>(344,888)</u>

#Man GLG Unconstrained Emerging Equity and Man NewSmith UK Equity Alternative ceased their operations on 7 February 2019 and 21 March 2019 respectively.

	Man Alternative Style Risk Premia 31 December 2019 US\$	Man AHL Active Balanced 31 December 2019 US\$	*Man GLG High Yield Opportunities 31 December 2019 €	*Man GLG Credit Multi- Strategy Alternative 31 December 2019 US\$
Interest income	10,411,531	2,491,970	6,390,101	1,324,123
Interest expense	(8,407,165)	(37,131)	(1,352,052)	(643,858)
Dividend income	-	-	-	9,890
Dividend expense	-	-	-	(160,991)
	<u>2,004,366</u>	<u>2,454,839</u>	<u>5,038,049</u>	<u>529,164</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	14,275,112	14,358,802	2,294,025	(2,070,309)
Net realised gain/(loss) on foreign currency	<u>(2,718,752)</u>	<u>959,620</u>	<u>(191,757)</u>	<u>120,482</u>
Total realised gain/(loss) on investments	<u>11,556,360</u>	<u>15,318,422</u>	<u>2,102,268</u>	<u>(1,949,827)</u>
Movement in net unrealised gain/(loss) on investments	2,918,799	(4,982,099)	13,295,630	2,677,586
Movement in net unrealised gain/(loss) on foreign currency	<u>192,447</u>	<u>451,663</u>	<u>(433)</u>	<u>348</u>
Total net movement in unrealised gain/(loss)	<u>3,111,246</u>	<u>(4,530,436)</u>	<u>13,295,197</u>	<u>2,677,934</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>16,671,972</u>	<u>13,242,825</u>	<u>20,435,514</u>	<u>1,257,271</u>

*Man GLG High Yield Opportunities and Man GLG Credit Multi-Strategy Alternative commenced their operations on 16 January 2019 and 1 April 2019 respectively.

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

	**Man GLG Event Driven Alternative 31 December 2019 US\$	**Man GLG Global Debt Total Return 31 December 2019 US\$	**Man GLG High Yield Opportunities DE 31 December 2019 €	**GLG Consumer Equity Alternative 31 December 2019 US\$
Interest income	320,586	106,620	208,010	-
Interest expense	(151,138)	(9,363)	(63,575)	-
Dividend income	213,716	-	-	-
Dividend expense	(107,013)	-	-	-
	<u>85,612</u>	<u>97,257</u>	<u>144,435</u>	<u>-</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	724,741	4,541	35,214	-
Net realised gain/(loss) on foreign currency	(1,078,923)	(14,241)	(91,376)	-
Total realised gain/(loss) on investments	<u>(354,182)</u>	<u>(9,700)</u>	<u>(56,162)</u>	<u>-</u>
Movement in net unrealised gain/(loss) on investments	2,645,633	10,499	670,426	-
Movement in net unrealised gain/(loss) on foreign currency	2,270	-	(12,824)	-
Total net movement in unrealised gain/(loss)	<u>2,647,903</u>	<u>10,499</u>	<u>657,602</u>	<u>-</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>2,569,872</u>	<u>98,056</u>	<u>745,875</u>	<u>-</u>

**Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE and Man GLG US Absolute Alpha commenced their operations on 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

8. Fees and expenses

Management and performance fees

The Fund has appointed Man Asset Management (Ireland) Limited (the "Manager") as manager of the Fund. The Manager has delegated its administration and share registration functions to BNY Mellon Fund Services (Ireland) Designated Activity Company (the "Administrator"), and its investment management functions to GLG LLC for GLG LLC Portfolios, GLG Partners LP for Man GLG Portfolios, Numeric Investors LLC for Man Numeric Portfolios, AHL Partners LLP for Man AHL Portfolios and Man Solutions Limited for Man Solutions Portfolios (the "Investment Managers"). The Manager has delegated its distribution functions to GLG Partners LP for the Man GLG portfolios, Man Investments AG for the Numeric Portfolios, Man Investments AG for Man AHL Portfolios and Man Investments AG for Man Solutions Portfolios (the "Distributors").

Man GLG Portfolios, GLG LLC Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios

The Manager receives management fees of 0.30%, 0.375%, 0.40%, 0.50%, 0.60%, up to 0.60%, 0.75%, up to 0.75%, 0.88%, 0.95%, 1.00%, up to 1.00%, 1.25%, up to 1.25%, 1.35%, 1.38%, 1.50%, up to 1.50%, 1.70%, 1.75%, up to 1.75%, 2.00%, up to 2.00% and 2.75% per annum of the average Net Asset Value of each of the portfolio by class as per the table below:

The Manager receives management fees for classes and on rates prescribed as per below table:-

	0.30 %	0.38 %	0.40 %	0.50 %	0.60 %	Up to 0.60 %	0.75 %	Up to 0.75 %	0.88 %	1.00 %	Up to 1.00 %	1.25 %	1.35 %	1.38 %	1.50 %	Up to 1.50 %	1.70 %	1.75 %	Up to 1.75 %	2.00 %	Up to 2.00 %	2.75 %
Man GLG European Alpha Alternative				INF						IN										DN		
Man GLG Alpha Select Alternative							IL			IN					DL					DNY		
Man GLG European Equity Alternative															IXXN				INZ	IN	INU	DN

8. Fees and expenses (continued)

Management and performance fees (continued)

Man GLG Portfolios, GLG LLC Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios (continued)

Man AHL Multi Strategy Alternative										IN								DN				
Man AHL TargetRisk								I	INU		IV					D		DV				
Man GLG European Mid-Cap Equity Alternative											IN, INF							DN		DNY		
Man GLG Global Emerging Markets Debt Total Return				IML, IL				I				DL, DMF				D	DR	DY		DN		
Man GLG Innovation Equity Alternative				INF						IN	INU	DNF						D				
Man Alternative Style Risk Premia									INU		I								DY			
Man AHL Active Balanced								I											DN			
Man GLG High Yield Opportunities	IF					I	ILU			IV					D	DV						
Man GLG Credit Multi-Strategy Alternative											IN	INU							D			
Man GLG Event Driven Alternative				INF							IN	IU, INU, INXX				DNFY			DN			
Man GLG Global Debt Total Return				I																		
Man GLG High Yield Opportunities DE						I						ILU										
Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)				INF							IN								DN			
Man GLG Japan Equity Alternative				INF							IN											
Man GLG US Equity Extended			IMF					IM	IU													
Man AHL TargetRisk Moderate						I										D			DN			

8. Fees and expenses (continued)

Management and performance fees (continued)

Man GLG Portfolios, GLG LLC Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios (continued)

[illegible]

The Manager receives performance fees for classes and on rates prescribed as per below table:-

	10.00%	20.00%	Up to 20.00%	Up to 25.00%	N/A
Man GLG European Alpha Alternative		DN, IN, INF			
Man GLG Alpha Select Alternative		DL, DNY, IL, IN			
Man GLG European Equity Alternative		DN, IN	IXXN, INU	INZ	
Man AHL Multi Strategy Alternative		DN, IN			
Man AHL TargetRisk			INU		D, I, DV, IV
Man GLG European Mid-Cap Equity Alternative	INF	DN, IN, DNY			
Man Numeric Market Neutral Alternative		DN, IN, INU			
Man GLG Global Emerging Markets Debt Total Return		DL, DMF, IL, IMF			D, DR, DY, I
Man GLG Innovation Equity Alternative		DL, DNF, IN, INF	INU		
Man Alternative Style Risk Premia			INU		D, I
Man GLG High Yield Opportunities			ILU		D, I, IF, DV, IV
Man GLG Credit Multi-Strategy Alternative		DN, IN	INU		
Man GLG Event Driven Alternative		DN, DNFY, IN, INF	INU, INXX		IU
Man GLG High Yield Opportunities DE			ILU		I
Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)		DN, IN, INF			
Man GLG Japan Equity Alternative		IN, INF			
Man GLG US Equity Extended		IM, IMF			IU
Man GLG Asia Pacific (ex-Japan) Equity Alternative		IN, INF			

Performance fees accrue at each valuation point and are calculated by the Administrator on the dates set out below in respect of each Share Class (each a “Calculation Date”):

- a) in case of all the Share Classes with the exception of those funds noted in point 2 below, performance fees are calculated annually in arrears as at the last business day in the twelve month period ending on 31 December in each year; or
- b) in case of all the Share Classes of Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative and Man GLG Asia Pacific (ex-Japan) Equity Alternative, performance fees are calculated for the period from 1 July 2020 to 26 November 2020, thereafter from 27 November 2020 to 31 December 2020 and annually as at the last business day in the twelve month period ending 31 December in each year thereafter. In each case the performance fee is calculated in arrears as at the last business day of the period.

8. Fees and expenses (continued)

Management and performance fees (continued)

Man GLG Portfolios, GLG LLC Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios (continued)

The Manager receives no performance fee for Classes D, I, DV and IV of Man AHL TargetRisk, Classes D, DR, DY and I of Man GLG Global Emerging Markets Debt Total Return, Classes D and I of Man Alternative Style Risk Premia, Class I of Man GLG Global Debt Total Return, Classes D, I, IF, DV and IV of Man GLG High Yield Opportunities, Class IU of Man GLG Event Driven Alternative and Class I of Man GLG High Yield Opportunities DE and Class IU of Man GLG US Equity Extended.

The Manager pays the fees of the Investment Manager, Administrator and the Distributor.

The Manager may also receive distribution fees, up-front sales charges and contingent deferred sales charges.

Administration fees

The Fund is subject to an administration fee in respect of each Portfolio in relation to administration services provided by the Administrator and the Investment Manager. The administration fee is an amount which may not exceed 0.30% per annum of the Net Asset Value of the relevant Portfolio. The amount paid to each of the Administrator and Investment Manager is determined between the parties from time to time.

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 is paid by the Fund to the Manager (for on-payment to the Administrator) monthly in arrears and the remainder is paid by the Fund to the Investment Manager. The Fund also reimburses the Manager out of the assets of the Fund for reasonable out-of-pocket expenses incurred by the Administrator and the Investment Manager. The Manager is responsible for reimbursing the Administrator and the Investment Manager for these expenses.

Depository fees

The Fund pays the Depository a depository fee which may not exceed 0.04% per annum of the Net Asset Value of the relevant Portfolio together with value added tax, if any, applicable to such fees. The Fund also reimburses the Depository out of the assets of the relevant Portfolio for reasonable out-of-pocket expenses will accrue from day to day (which will not exceed normal commercial rates) and reasonable out of pocket expenses of any sub-custodian appointed by the Depository and will be liable for transaction charges. The fee and expenses of the Depository are paid monthly in arrears.

Directors' fees

The Fund pays the fees of the Directors. Currently each Director's fee is not expected to exceed €15,000 per annum. The Directors' fees for the year ended 31 December 2020 were €45,000 (31 December 2019: €45,000). In addition, the Directors receive reimbursement for travel and other out-of-pocket expenses relating to attendance at meetings and other matters, including any expenses relating to the performance of due diligence for the benefit of the Fund.

Distribution fees

There were no distribution fees charged to the Fund for the years ended 31 December 2020 and 31 December 2019.

Details of management, performance, administration and depository fees incurred by the Fund during the year are shown in the statement of comprehensive income.

Amounts unpaid by the Fund at the year end relating to management, performance, administration and depository fees are shown below:

	2020 Combined Fund US\$	2019 Combined Fund US\$
Management fees	7,772,556	6,042,178
Performance fees	28,061,630	10,426,215
Administration fees	9,029,091	6,176,897
Depository fees	535,095	1,011,925

Administration fees and depository fees payable are included in accrued expenses and other liabilities in the statement of financial position.

9. Related party transactions

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

Man Asset Management (Ireland) Limited is a related party through its holding of one Subscriber Share in the Fund. John Morton, a director of the Fund, holds the second Subscriber Share.

During the year ended 31 December 2020, Man GLG Credit Multi-Strategy Alternative purchased bonds and private equity from other funds managed by the same Investment Manager or other wholly-owned subsidiaries of the Man Group plc in good faith with a net fair value of US\$104,281 (31 December 2019: US\$Nil).

9. Related party transactions (continued)

During the year Eric Fortier, Ronan Daly and Bronwyn Wright earned Directors' fee of €15,000 each. John Morton has elected to waive his Directors' fee as he is the CEO of the Manager; the management company of the Company.

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), serving as directors, advisers and/or agents of other companies, including companies and legal structures in which the Fund may invest and/or which may invest into the Fund.

GLG Partners LP, AHL Partners LLP, Numeric Investors LLC and Man Solutions Limited are related parties as the Investment Managers, Man Asset Management (Ireland) Limited is a related party as the Manager of the Fund, Man Investments AG is a related party as the Distributor in relation to the Portfolios and therefore all subsidiaries of Man Group plc are also related parties.

Man GLG European Equity Alternative, Man GLG Event Driven Alternative and GLG Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG Japan Equity Alternative, Man GLG US Equity Extended and Man GLG Asia (ex Japan) Equity Alternative make payments to a Research Payment Account operated by the Investment Manager and its affiliates under the rules of the Investment Manager's regulator, the purpose of which is to pay Research Service Providers for services provided from which each Portfolio benefits. During the year ended 31 December 2020, Man GLG European Equity Alternative, Man GLG Event Driven Alternative, Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG Japan Equity Alternative, Man GLG US Equity Extended and Man GLG Asia (ex Japan) Equity Alternative made payments to the amount of €1,065,487 (31 December 2019: €2,060,118), US\$219,762 (31 December 2019: US\$18,028), US\$16,485 (31 December 2019: US\$Nil), ¥607,405 (31 December 2019: n/a), US\$4,072 (31 December 2019: n/a) and US\$22 (31 December 2019: n/a) respectively.

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

Related party 31 December 2020	Types of fees /Income	Total Fees /Income US\$	Fees payable /receivable US\$
Man Asset Management (Ireland) Limited	Management fees	79,950,499	7,772,556
Man Asset Management (Ireland) Limited	Performance fees	41,909,764	28,061,630
Man Asset Management (Ireland) Limited	Administration fees*	29,160,897	9,029,091
Man Asset Management (Ireland) Limited	Expense reimbursement	(12,070,599)	(3,817,578)
Directors	Directors' fees	53,676	-
31 December 2019 Related party	Types of fees /Income	Total Fees /Income US\$	Fees payable /receivable US\$
Man Asset Management (Ireland) Limited	Management fees	65,150,666	6,042,178
Man Asset Management (Ireland) Limited	Performance fees	22,418,863	10,426,215
Man Asset Management (Ireland) Limited	Administration fees*	22,830,427	6,176,897
Man Asset Management (Ireland) Limited	Expense Reimbursement	(8,966,669)	(4,820,588)
Directors	Directors' fees	50,378	-

*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.

Administration fees and expense reimbursement are included in accrued expenses and other liabilities and other assets respectively in the statement of financial position.

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

As at 31 December 2020 and 31 December 2019 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

Portfolio	Redeemable Participating Shares	
	31 December 2020	31 December 2019
Man GLG European Alpha Alternative	-	3,478
Man GLG Alpha Select Alternative	74,049	59,184
Man GLG European Equity Alternative	27,639	30,161
Man AHL Multi Strategy Alternative	2,379	17,027
Man AHL TargetRisk	92,789	78,454
Man GLG European Mid-Cap Equity Alternative	48,429	61,912

9. Related party transactions (continued)

Portfolio (continued)	Redeemable Participating Shares	
	31 December 2020	31 December 2019
Man GLG Global Emerging Markets Debt Total Return	24,947	39,746
Man GLG Innovation Equity Alternative	140	7,469
Man Alternative Style Risk Premia	435,494	436,497
Man AHL Active Balanced	30	30
Man GLG High Yield Opportunities	16,526	18,171
Man GLG Credit Multi-Strategy Alternative	272,004	270,328
Man GLG Event Driven Alternative	37,740	28,324
Man GLG Global Debt Total Return	100,030	100,010
Man GLG High Yield Opportunities DE	10	10
Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)	129,017	200,000
Man GLG Japan Equity Alternative	150,020	n/a
Man GLG US Equity Extended	40	n/a
Man AHL TargetRisk Moderate	200,020	n/a
Man GLG Asia Pacific (ex-Japan) Equity Alternative	80,030	n/a

10. Share capital

The authorised share capital of the Fund is 500,000,000,002 divided into 2 Subscriber Shares of EUR1 each and 500,000,000,000 Shares of no par value initially designated as unclassified Shares. The Directors are empowered to issue up to 500,000,000,000 Shares of no par value designated as Shares of any series or class on such terms as they think fit.

Subscriber Shares of the Fund

The Subscriber Shares are each held by Man Asset Management (Ireland) Limited and John Morton in Nominee capacity. The Subscriber Shares were fully issued when the Fund was launched. They entitle the holders to attend and vote at general meetings of the Fund but do not entitle the holders to participate in the profits or assets of the Fund except for a return of capital on a winding-up. The Subscriber Share capital is beneficially held by or on behalf of the Manager. All issued Shares are fully paid. All these Issued Subscriber Shares are fully paid.

Redeemable Participating Shares

The Fund's Redeemable Participating Shares are redeemable at the shareholder's option on each Dealing Day with 1 business day written notice for Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man AHL Active Balanced, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG European Mid-Cap Equity Alternative, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man GLG High Yield Opportunities, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE, Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative and with 5 days' written notice for Man GLG Credit Multi-Strategy Alternative. The Fund's Redeemable Participating Shares are classified as financial liabilities. The Fund is therefore potentially exposed to daily redemptions by its shareholders. The exposure to liquidity risk through shareholder redemption requests is managed by specifically setting the redemption notice period to accommodate the expected liquidity of the underlying investment as agreed by the Investment Managers.

The Fund manages its obligation to repurchase the Shares when required to do so and its overall liquidity risk by:

- Allowing for redemptions only during the each Business Day.
- Requiring a 1 Business Day notice period before redemptions.

The Fund's policy is to satisfy redemption requests by any one of the following means or as may otherwise be provided in the Fund's Prospectus:

- Withdrawal of cash deposits.
- Disposal of assets

All issued Shares are fully paid. The Fund's capital is represented by these shares with no par value and with each carrying one vote. They are entitled to dividends and to payment of a proportionate share based on the Fund's Net Asset Value per Share on the redemption date.

Investors may be subject to an upfront sales charge of up to 5% of their proposed subscription, payable to the Manager in respect of any subscription for any Class of Shares.

As at 31 December 2020, Shares amounted to the following:

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at 1 January 2020	Subscriptions	Redemptions	Shares at 31 December 2020
<i>Man GLG European Alpha Alternative</i>				
DN EUR	28,575	71	(28,646)	-
DN H GBP	3,496	3,508	(7,004)	-
DN H USD	10,552	14	(10,566)	-
IN EUR	478,215	5,412	(483,627)	-
IN H GBP	1,237	180	(1,417)	-
IN H USD	1,254	-	(1,254)	-
INF EUR	370,676	6,090	(376,766)	-
Total	894,005	15,275	(909,280)	-
<i>Man GLG Alpha Select Alternative</i>				
DL GBP	11,827	4,484	(1,881)	14,430
DL H EUR	171,033	51,357	(83,472)	138,918
DL H USD	29,760	4,672	(17)	34,415
DNY H EUR	79,706	131,835	(44,103)	167,438
IL GBP	516,302	101,813	(138,093)	480,022
IL GBP Dist	1,459,833	194,401	(312,318)	1,341,916
IL H EUR	3,872,676	436,657	(928,548)	3,380,785
IL H EUR Dist	14,858	6,106	(1,546)	19,418
IL H SEK	50	590	-	640
IL H USD	1,147,528	11,135	(132,526)	1,026,137
IL H USD Dist	154,018	15,041	(5,388)	163,671
IL U GBP	160,844	41,500	(89,861)	112,483
IN H EUR	1,396,155	1,091,844	(595,350)	1,892,649
IN H SEK	385,447	561,215	(218,146)	728,516
IN H USD	78,173	107,194	(110,179)	75,188
Total	9,478,210	2,759,844	(2,661,428)	9,576,626
<i>Man GLG European Equity Alternative</i>				
DN EUR	371,228	18,735	(292,396)	97,567
DN H CHF	30,227	-	(2,151)	28,076
DN H GBP	2,837	-	(557)	2,280
DN H NOK	64,120	163	(6,530)	57,753
DN H SEK	2,749	44	(594)	2,199
DN H USD	73,908	1,497	(19,536)	55,869
DN U EUR	10	-	-	10
IN EUR	1,948,010	42,910	(947,531)	1,043,389
IN H GBP	2,828	2	(524)	2,306
IN H SEK	11,747	-	(2,705)	9,042
IN H USD	389,455	233,363	(387,107)	235,711
INU EUR	342,055	247,765	(80,837)	508,983
INU H USD	10	-	-	10
INZ EUR	153,322	9,094	(144,017)	18,399
INZ EUR Dist	12,300	-	(3,700)	8,600
INZ H CHF Dist	60,897	1,449	(59,546)	2,800
INZ H GBP Dist	20,606	1,895	(20,115)	2,386
INZ H USD	108,695	8,041	(103,766)	12,970
INZ H USD Dist	8,262	-	(8,262)	-
IXXN EUR	10	6,127	(6,127)	10
IXXN H USD	10	46,455	(46,455)	10
Total	3,603,286	617,540	(2,132,456)	2,088,370
<i>Man AHL Multi Strategy Alternative</i>				
DN USD	93,897	281	(84,306)	9,872
DN H EUR	9,872	4,804	(11,106)	3,570
DN H GBP	3,818	-	(1,511)	2,307
IN USD	27,011	21,195	(21,907)	26,299
IN H CHF	55,116	-	(55,116)	-
IN H EUR	500,443	596,154	(371,965)	724,632
IN H GBP	25,719	4,657	(14,997)	15,379
IN H SEK	1,218,406	970,449	(1,752,847)	436,008
Total	1,934,282	1,597,540	(2,313,755)	1,218,067

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at 1 January 2020	Subscriptions	Redemptions	Shares at 31 December 2020
<i>Man AHL TargetRisk</i>				
D USD	238,486	1,089,484	(207,181)	1,120,789
D H CHF	120,141	119,590	(40,715)	199,016
D H EUR	392,146	794,259	(227,671)	958,734
D H GBP	9,087	13,572	(2,112)	20,547
D H SEK	11,410	3,321	-	14,731
D H SGD	6,006	12,027	(2,754)	15,279
I USD	827,209	3,590,168	(1,540,864)	2,876,513
I H AUD	-	7,192,892	-	7,192,892
I H CHF	306,601	257,695	(77,821)	486,475
I H EUR	2,463,604	5,560,593	(2,038,505)	5,985,692
I H GBP	1,939,426	241,733	(81,343)	2,099,816
I H JPY	1,911,407	459,051	(303,123)	2,067,335
I H SEK	50	-	-	50
I H SGD	2,365	73,388	-	75,753
I H (BRL) USD	38,500	258,391	(1,299)	295,592
INU USD	2,273,665	3,067,915	(381,520)	4,960,060
INU H EUR	-	747,320	(26,660)	720,660
INU H GBP	-	198,044	(3,651)	194,393
INU H CHF	-	166,362	(3,648)	162,714
DV USD	-	122,792	(3,315)	119,477
IV USD	-	54,498	(920)	53,578
Total	10,540,103	24,023,095	(4,943,102)	29,620,096
<i>Man GLG European Mid-Cap Equity Alternative</i>				
DN EUR	119,925	4,320	(89,553)	34,692
DN H USD	16,561	738	(15,485)	1,814
DNY EUR	34,364	1,654	(29,469)	6,549
IN EUR	3,371,130	288,292	(1,803,892)	1,855,530
IN F EUR	609,283	351	(141,967)	467,667
IN H GBP	26,847	18,779	(8,512)	37,114
IN H SEK	50	-	-	50
IN H USD	96,294	2,846	(18,042)	81,098
INF H GBP	37,867	7,138	(19,093)	25,912
INF H USD	104	-	-	104
Total	4,312,425	324,118	(2,126,013)	2,510,530

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at 1 January 2020	Subscriptions	Redemptions	Shares at 31 December 2020
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
D USD	98,621	779	(25,049)	74,351
D H CHF	250	6,335	-	6,585
D H EUR	24,803	15,793	(18,228)	22,368
D H GBP	2,825	-	-	2,825
D H NOK	50	-	-	50
DL USD	6,506	253	(253)	6,506
DL H EUR	7,699	9,735	(14,252)	3,182
DMF H EUR	505	-	-	505
DMF USD	166,680	5,519	(64,439)	107,760
DR USD Dist	460,135	11,553	(343,322)	128,366
DY USD	294	-	(294)	-
DY H EUR	2,128	267	(405)	1,990
I USD	2,584,712	270,350	(1,484,948)	1,370,114
I USD Dist	279,751	53,040	(21,338)	311,453
I H AUD	2,253,031	-	-	2,253,031
I H CHF	1,500	-	-	1,500
I H EUR	780,146	104,545	(184,960)	699,731
I H EUR Dist	1,036,000	21,000	(463,000)	594,000
I H GBP	7,935	1,465	(1,938)	7,462
I H SEK	50	-	-	50
IL USD	14,640	-	(14,630)	10
IL H EUR	179,611	100,394	(273,955)	6,050
IMF USD	422,434	256,666	(558,633)	120,467
IMF USD Dist	630,731	97,309	(200,525)	527,515
IMF H EUR	5,153,549	396,977	(1,857,711)	3,692,815
IMF H EUR Dist	2,881,680	119,151	(779,917)	2,220,914
IMF H GBP Dist	6,065	6,628	(10,923)	1,770
Total	17,002,331	1,477,759	(6,318,720)	12,161,370
<i>Man GLG Innovation Equity Alternative</i>				
DN USD	169,825	240,649	(65,404)	345,070
DN H CHF	12,910	15,635	(175)	28,370
DN H EUR	1,346	120,179	(19,266)	102,259
DN H SEK	12,200	5,750	(1,350)	16,600
DNF USD	-	53,321	(886)	52,435
IN USD	588,943	513,280	(83,589)	1,018,634
IN H CHF	31,964	25,376	(29,781)	27,559
IN H EUR	1,957,701	1,932,943	(1,599,129)	2,291,515
IN H GBP	393,873	109,931	(38,919)	464,885
IN H SEK	50	420,558	(11,622)	408,986
INF USD	16,846	53,209	(20,158)	49,897
INF H EUR	464,755	186,550	(377,436)	273,869
INF H GBP	7,539	716	(1,799)	6,456
INU H EUR	255,253	197,630	(452,873)	10
INU H GBP	59,659	4,818	(64,029)	448
DNF H EUR	101	25,138	(11,352)	13,887
Total	3,972,965	3,905,683	(2,777,768)	5,100,880

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at 1 January 2020	Subscriptions	Redemptions	Shares at 31 December 2020
<i>Man Alternative Style Risk Premia</i>				
D USD	14,791	2,880	(8,299)	9,372
D H DKK	10,021,221	715,659	(8,428,448)	2,308,432
D H EUR	89	38	(50)	77
D H NOK	5,148	2	-	5,150
D H SEK	177,511	48,291	(183,195)	42,607
I USD	297,557	-	(276,770)	20,787
I H AUD	75,703	194,053	(115,979)	153,777
I H CHF	20,472	-	(10,293)	10,179
I H EUR	669,215	663,116	(244,152)	1,088,179
I H GBP	1,105,635	1,843,314	(592,786)	2,356,163
I H JPY	1,358,364	233,405	(904,515)	687,254
I H SEK	11,177	53	(8,694)	2,536
INU USD	530,756	753,328	(55,428)	1,228,656
INU H EUR	607,531	58,027	(474,122)	191,436
I H DKK	-	50	-	50
I H NZD	-	114,969	-	114,969
Total	14,895,170	4,627,185	(11,302,731)	8,219,624
<i>Man AHL Active Balanced</i>				
I H EUR	10	-	-	10
I H GBP	10	-	-	10
I H JPY	5,043,782	7,752,732	(513,646)	12,282,868
I H USD	10	1,034,228	(222,256)	811,982
Total	5,043,812	8,786,960	(735,902)	13,094,870
<i>Man GLG High Yield Opportunities</i>				
D EUR	2,439	27,741	(621)	29,559
I EUR	15,773	191,230	(128,500)	78,503
I H GBP	190,962	169,198	(61,369)	298,791
I H USD	895	65,321	(840)	65,376
I H USD Dist	-	6,231	-	6,231
IF EUR	36,641	3,200	(18,153)	21,688
IF H GBP	640,769	299,176	(104,141)	835,804
IF H GBP Dist	360,349	131,802	(91,108)	401,043
IF H GBP G-Dist	29,734	37,851	(5,113)	62,472
ILU H GBP G-Dist	137,930	43,130	-	181,060
DV H USD	-	21	(11)	10
IV H USD	-	10	(4)	6
Total	1,415,492	974,911	(409,860)	1,980,543
<i>Man GLG Credit Multi-Strategy Alternative</i>				
DN H EUR	10	-	-	10
IN USD	39,195	12,178	-	51,373
IN H EUR	231,063	-	(9,147)	221,916
IN H SEK	50	-	-	50
INU H GBP	10	-	-	10
Total	270,328	12,178	(9,147)	273,359
<i>Man GLG Event Driven Alternative</i>				
DN USD	-	4,304	-	4,304
DN H EUR	-	62,642	(2,471)	60,171
DNFY H EUR	13,450	250	-	13,700
DNFY USD	39,575	10,746	(9,714)	40,607
IN USD	24,885	164,433	(118,883)	70,435
IN H EUR	335,742	1,570,697	(27,725)	1,878,714
IN H GBP	12,669	47,604	(14,127)	46,146
IN H SEK	50	-	-	50
INF USD	8,700	48,599	(1,785)	55,514
INF H EUR	455,156	92,876	(505,629)	42,403
INU H EUR	-	504,083	(22,414)	481,669
IU USD	-	181,696	(21,453)	160,243
INXX H EUR	-	0.1	-	0.1
Total	890,227	2,687,930	(724,201)	2,853,956

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at 1 January 2020	Subscriptions	Redemptions	Shares at 31 December 2020
<i>Man GLG Global Debt Total Return</i>				
I C EUR	10	-	-	10
I C USD	100,000	35,588	(17,423)	118,165
I H CHF	-	13,215	(401)	12,814
I H EUR	-	102,087	(89)	101,998
Total	100,010	150,890	(17,913)	232,987
<i>Man GLG High Yield Opportunities DE</i>				
I EUR	10	-	-	10
I EUR Dist	500,000	735,910	(229,822)	1,006,088
ILU EUR Dist	-	1,100,000	-	1,100,000
Total	500,010	1,835,910	(229,822)	2,106,098
<i>Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)</i>				
DN H EUR	-	10	-	10
IN USD	200,000	-	(71,013)	128,987
IN H EUR	-	10	-	10
INF USD	-	10	-	10
Total	200,000	30	(71,013)	129,017
<i>Man GLG Japan Equity Alternative</i>				
IN H EUR	-	50,507	(593)	49,914
IN H USD	-	150,000	-	150,000
INF H EUR	-	655	-	655
Total	-	201,162	(593)	200,569
<i>Man GLG US Equity Extended</i>				
IM C EUR	-	10	-	10
IM USD	-	10	-	10
IMF C EUR	-	10	-	10
IU C GBP	-	518,369	-	518,369
IM C GBP	-	512,333	(512,323)	10
Total	-	1,030,732	(512,323)	518,409
<i>Man AHL TargetRisk Moderate</i>				
D H EUR	-	27,254	(490)	26,764
I USD	-	400,000	(200,000)	200,000
I H EUR	-	37,208	-	37,208
Total	-	464,462	(200,490)	263,972
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>				
IN USD	-	80,000	-	80,000
IN H EUR	-	10	-	10
IN H GBP	-	10	-	10
INF USD	-	10	-	10
Total	-	80,030	-	80,030

10. Share capital (continued)

Redeemable Participating Shares (continued)

As at 31 December 2019, Shares amounted to the following:

	Shares at 1 January 2019	Subscriptions	Redemptions	Shares at 31 December 2019
<i>Man GLG European Alpha Alternative</i>				
DN EUR	50,990	4,445	(26,860)	28,575
DN H GBP	1,511	2,522	(537)	3,496
DN H USD	11,451	-	(899)	10,552
IN EUR	379,544	269,887	(171,216)	478,215
IN H GBP	1,727	128	(618)	1,237
IN H USD	202,386	-	(201,132)	1,254
INF EUR	416,642	108,445	(154,411)	370,676
Total	1,064,251	385,427	(555,673)	894,005
<i>Man GLG Alpha Select Alternative</i>				
DL GBP	8,185	4,877	(1,235)	11,827
DL H EUR	153,142	79,330	(61,439)	171,033
DL H USD	62,513	5,009	(37,762)	29,760
DNY H EUR	-	131,048	(51,342)	79,706
IL GBP	621,358	463,793	(568,849)	516,302
IL GBP Dist	1,361,180	547,045	(448,392)	1,459,833
IL H EUR	3,653,760	1,438,025	(1,219,109)	3,872,676
IL H EUR Dist	27,143	7,178	(19,463)	14,858
IL H SEK	50	-	-	50
IL H USD	920,444	279,725	(52,641)	1,147,528
IL H USD Dist	49,473	109,058	(4,513)	154,018
IL U GBP	116,799	71,942	(27,897)	160,844
IN H EUR	-	1,469,555	(73,400)	1,396,155
IN H SEK	-	385,447	-	385,447
IN H USD	-	97,469	(19,296)	78,173
Total	6,974,047	5,089,501	(2,585,338)	9,478,210
<i>Man GLG European Equity Alternative</i>				
DN EUR	679,389	18,291	(326,452)	371,228
DN H CHF	89,718	381	(59,872)	30,227
DN H GBP	6,316	-	(3,479)	2,837
DN H NOK	82,748	-	(18,628)	64,120
DN H SEK	7,571	1,543	(6,365)	2,749
DN H USD	169,518	676	(96,286)	73,908
DN U EUR	10	-	-	10
IN EUR	4,322,537	628,189	(3,002,716)	1,948,010
IN H GBP	224,019	-	(221,191)	2,828
IN H SEK	604,662	7	(592,922)	11,747
IN H USD	631,919	342,301	(584,765)	389,455
INU EUR	917,902	323,602	(899,449)	342,055
INU H USD	10	623	(623)	10
INZ EUR	167,274	17,863	(31,815)	153,322
INZ EUR Dist	9,700	2,600	-	12,300
INZ H CHF Dist	74,882	3,968	(17,953)	60,897
INZ H GBP Dist	16,138	7,609	(3,141)	20,606
INZ H USD	116,989	13,794	(22,088)	108,695
INZ H USD Dist	8,130	185	(53)	8,262
IXXN EUR	-	10	-	10
IXXN H USD	-	10	-	10
Total	8,129,432	1,361,652	(5,887,798)	3,603,286
<i>Man AHL Multi Strategy Alternative</i>				
DN USD	116,672	49	(22,824)	93,897
DN H EUR	1,852	10,131	(2,111)	9,872
DN H GBP	3,151	3,702	(3,035)	3,818
IN USD	10	29,874	(2,873)	27,011
IN H CHF	55,116	-	-	55,116
IN H EUR	504,260	87,499	(91,316)	500,443
IN H GBP	13,977	16,180	(4,438)	25,719
IN H SEK	1,224,058	320,796	(326,448)	1,218,406
Total	1,919,096	468,231	(453,045)	1,934,282

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at 1 January 2019	Subscriptions	Redemptions	Shares at 31 December 2019
<i>Man AHL TargetRisk</i>				
D USD	88,071	164,785	(14,370)	238,486
D H CHF	36,114	95,663	(11,636)	120,141
D H EUR	57,502	346,035	(11,391)	392,146
D H GBP	-	9,087	-	9,087
D H SEK	50	11,360	-	11,410
D H SGD	-	6,006	-	6,006
I USD	99,806	815,762	(88,359)	827,209
I H CHF	10,562	300,785	(4,746)	306,601
I H EUR	1,380,256	1,344,041	(260,693)	2,463,604
I H GBP	67,062	1,889,678	(17,314)	1,939,426
I H JPY	1,540,973	893,020	(522,586)	1,911,407
I H SEK	50	-	-	50
I H SGD	-	2,365	-	2,365
I H (BRL) USD	-	38,500	-	38,500
INU USD	2,553,028	83,569	(362,932)	2,273,665
Total	5,833,474	6,000,656	(1,294,027)	10,540,103
<i>Man GLG European Mid-Cap Equity Alternative</i>				
DN EUR	159,329	32,481	(71,885)	119,925
DN H USD	58,372	598	(42,409)	16,561
DNY EUR	27,494	15,005	(8,135)	34,364
IN EUR	4,509,873	1,938,777	(3,077,520)	3,371,130
IN F EUR	710,810	113,848	(215,375)	609,283
IN H GBP	127,885	9,071	(110,109)	26,847
IN H SEK	50	-	-	50
IN H USD	100,046	68,515	(72,267)	96,294
INF H GBP	37,669	16,698	(16,500)	37,867
INF H USD	1,953	-	(1,849)	104
Total	5,733,481	2,194,993	(3,616,049)	4,312,425
<i>Man Numeric Market Neutral Alternative</i>				
DN USD	21,460	4,370	(25,830)	-
DN H EUR	1,174	337	(1,511)	-
IN USD	105	-	(105)	-
IN H EUR	196,333	233	(196,566)	-
IN H SEK	50	-	(50)	-
INU USD	11,159	-	(11,159)	-
INU H EUR	70	-	(70)	-
Total	230,351	4,940	(235,291)	-
<i>Man GLG Unconstrained Emerging Equity</i>				
D C USD	9,527	-	(9,527)	-
DF C EUR	10	-	(10)	-
DF C USD	3,856	-	(3,856)	-
I C SEK	50	-	(50)	-
I C USD	1,553	-	(1,553)	-
IF C EUR	107,381	-	(107,381)	-
IF C GBP	248,016	-	(248,016)	-
IF C SEK	50	-	(50)	-
IF C USD	7	-	(7)	-
Total	370,450	-	(370,450)	-

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at 1 January 2019	Subscriptions	Redemptions	Shares at 31 December 2019
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
D USD	127,967	21,910	(51,256)	98,621
D H CHF	7,680	250	(7,680)	250
D H EUR	43,019	8,546	(26,762)	24,803
D H GBP	2,825	-	-	2,825
D H NOK	50	-	-	50
DL USD	32,731	-	(26,225)	6,506
DL H EUR	8,365	3,253	(3,919)	7,699
DMF H EUR	505	-	-	505
DMF USD	242,416	3,968	(79,704)	166,680
DR USD Dist	636,296	27,988	(204,149)	460,135
DY USD	486	-	(192)	294
DY H EUR	4,314	159	(2,345)	2,128
I USD	8,849,641	1,240,740	(7,505,669)	2,584,712
I USD Dist	265,173	42,395	(27,817)	279,751
I H AUD	1,349,717	1,003,144	(99,830)	2,253,031
I H CHF	23,804	9,450	(31,754)	1,500
I H EUR	2,229,202	1,552,239	(3,001,295)	780,146
I H EUR Dist	1,049,816	282	(14,098)	1,036,000
I H GBP	186,259	7,836	(186,160)	7,935
I H SEK	50	-	-	50
IL USD	2,828	15,257	(3,445)	14,640
IL H EUR	202,673	112,144	(135,206)	179,611
IMF USD	1,439,572	381,519	(1,398,657)	422,434
IMF USD Dist	1,489,170	68,303	(926,742)	630,731
IMF H EUR	9,219,187	1,397,330	(5,462,968)	5,153,549
IMF H EUR Dist	3,054,485	60,100	(232,905)	2,881,680
IMF H GBP Dist	55,677	1,611	(51,223)	6,065
Total	30,523,908	5,958,424	(19,480,001)	17,002,331
<i>Man GLG Innovation Equity Alternative</i>				
DN USD	360,000	20,921	(211,096)	169,825
DN H CHF	12,910	-	-	12,910
DN H EUR	10	1,336	-	1,346
DN H SEK	-	12,200	-	12,200
IN USD	107,184	580,121	(98,362)	588,943
IN H CHF	35,959	1,120	(5,115)	31,964
IN H EUR	1,598,843	1,346,103	(987,245)	1,957,701
IN H GBP	257,268	146,889	(10,284)	393,873
IN H SEK	50	-	-	50
INF USD	20,069	294	(3,517)	16,846
INF H EUR	560,232	15,072	(110,549)	464,755
INF H GBP	12,286	-	(4,747)	7,539
INU H EUR	5,260	300,747	(50,754)	255,253
INU H GBP	43,309	49,021	(32,671)	59,659
DNF H EUR	322	-	(221)	101
Total	3,013,702	2,473,824	(1,514,561)	3,972,965
<i>Man NewSmith UK Equity Alternative</i>				
IN GBP	38,242	-	(38,242)	-
IX E GBP	161,666	-	(161,666)	-
IX H JPY	1,022,381	-	(1,022,381)	-
Total	1,222,289	-	(1,222,289)	-

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at 1 January 2019	Subscriptions	Redemptions	Shares at 31 December 2019
<i>Man Alternative Style Risk Premia</i>				
D USD	916	16,106	(2,231)	14,791
D H DKK	-	10,021,535	(314)	10,021,221
D H EUR	40	49	-	89
D H NOK	-	5,148	-	5,148
D H SEK	-	187,877	(10,366)	177,511
I USD	43,850	274,888	(21,181)	297,557
I H AUD	22,135	116,126	(62,558)	75,703
I H CHF	15,179	18,332	(13,039)	20,472
I H EUR	178,887	569,620	(79,292)	669,215
I H GBP	950,749	761,777	(606,891)	1,105,635
I H JPY	925,200	515,933	(82,769)	1,358,364
I H SEK	4,167	11,435	(4,425)	11,177
INU USD	466,689	101,066	(36,999)	530,756
INU H EUR	464,787	184,109	(41,365)	607,531
Total	3,072,599	12,784,001	(961,430)	14,895,170
<i>Man AHL Active Balanced</i>				
I H EUR	10	-	-	10
I H GBP	10	-	-	10
I H JPY	166,783	4,993,292	(116,293)	5,043,782
I H USD	10	94,003	(94,003)	10
Total	166,813	5,087,295	(210,296)	5,043,812
<i>Man GLG High Yield Opportunities</i>				
D EUR	-	2,439	-	2,439
I EUR	-	276,773	(261,000)	15,773
I H GBP	-	196,122	(5,160)	190,962
I H USD	-	895	-	895
IF EUR	-	41,308	(4,667)	36,641
IF H GBP	-	669,841	(29,072)	640,769
IF H GBP Dist	-	389,536	(29,187)	360,349
IF H GBP G-Dist	-	31,684	(1,950)	29,734
ILU H GBP G-Dist	-	137,930	-	137,930
Total	-	1,746,528	(331,036)	1,415,492
<i>Man GLG Credit Multi-Strategy Alternative</i>				
DN H EUR	-	10	-	10
IN USD	-	39,195	-	39,195
IN H EUR	-	266,700	(35,637)	231,063
IN H SEK	-	50	-	50
INU H GBP	-	10	-	10
Total	-	305,965	(35,637)	270,328
<i>Man GLG Event Driven Alternative</i>				
DNFY H EUR	-	13,450	-	13,450
DNFY USD	-	40,574	(999)	39,575
IN USD	-	224,885	(200,000)	24,885
IN H EUR	-	357,902	(22,160)	335,742
IN H GBP	-	12,669	-	12,669
IN H SEK	-	50	-	50
INF USD	-	8,700	-	8,700
INF H EUR	-	458,399	(3,243)	455,156
Total	-	1,116,629	(226,402)	890,227
<i>Man GLG Global Debt Total Return</i>				
I C EUR	-	10	-	10
I C USD	-	158,531	(58,531)	100,000
Total	-	158,541	(58,531)	100,010
<i>Man GLG High Yield Opportunities DE</i>				
I EUR	-	10	-	10
I EUR Dist	-	500,000	-	500,000
Total	-	500,010	-	500,010

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares at			Shares at	
	1 January 2019	Subscriptions	Redemptions	31 December 2019	
<i>Man GLG Global Consumer Equity Alternative</i>					
<i>(formerly known as Man GLG US Absolute Alpha)</i>					
IN USD	-	200,000	-	200,000	
Total	-	200,000	-	200,000	

Capital management

As a result of the ability to issue, repurchase and resell Redeemable Participating Shares, the capital of the Fund can vary depending on the demand for the redemptions and subscriptions to the Fund. The Fund is not subject to externally imposed capital requirements and has no restrictions on the issue, redemption of Redeemable Participating Shares other than those set out in the Fund's Prospectus, repurchase and resale of the shares.

The Fund's objectives for managing capital may include:

- investing the capital in investments meeting the description, risk exposure and expected return indicated in the Fund's Prospectus;
- achieving consistent returns while safeguarding capital by investing in diversified portfolios, by participating in derivative and other advanced capital markets and by using various investment strategies and hedging techniques; maintaining sufficient liquidity to meet the expenses of the Fund and to meet redemption requests as they arise; and
- maintaining sufficient size to make the operation of the Fund cost-efficient; and
- maintaining sufficient liquidity to meet the expenses of the Fund and to meet redemption requests as they arise.

Refer to 'Financial risk management' (note 6 under 'Liquidity risk') for the policies and processes applied by the Fund in managing its capital and its obligation to repurchase the Redeemable Participating Shares.

11. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative at 31 December 2020:

US\$1 = ARS84.03361	US\$1 = €0.81726	US\$1 = KRW1111.11111	US\$1 = RON3.97772
US\$1 = AUD1.29584	US\$1 = £0.73153	US\$1 = MXN19.92032	US\$1 = RUB74.07407
US\$1 = BRL5.19481	US\$1 = HKD7.75194	US\$1 = MYR4.02253	US\$1 = SEK8.21018
US\$1 = CAD1.27405	US\$1 = HUF294.11765	US\$1 = NOK8.56164	US\$1 = SGD1.32170
US\$1 = CHF0.88394	US\$1 = IDR10000.00000	US\$1 = NZD1.38889	US\$1 = THB29.94012
US\$1 = CLP714.28571	US\$1 = ILS3.21130	US\$1 = PEN3.61795	US\$1 = TRY7.43494
US\$1 = CNY6.54022	US\$1 = INR72.99270	US\$1 = PHP48.07692	US\$1 = TWD28.08989
US\$1 = COP3333.33333	US\$1 = JPY103.09278	US\$1 = PLN3.72578	US\$1 = ZAR14.68429
US\$1 = DKK6.08273			

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE at 31 December 2020:

€1 = AED4.49519	€1 = DKK7.44269	€1 = MXN24.37241	€1 = TRY9.09753
€1 = AUD1.58559	€1 = £0.89509	€1 = NOK10.47559	€1 = TWD34.37607
€1 = BRL6.35647	€1 = HKD9.48497	€1 = PLN4.55892	€1 = US\$1.22360
€1 = CAD1.55892	€1 = HUF359.71223	€1 = SEK10.04621	€1 = ZAR17.96622
€1 = CHF1.08158	€1 = JPY126.10340	€1 = SGD1.61723	
€1 = CNY8.00256	€1 = KRW1351.35135	€1 = SAR4.58968	
€1 = CZK26.26050	€1 = MYR4.92199	€1 = THB36.63004	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative at 31 December 2020:

£1 = CHF1.20834	£1 = €1.11719	£1 = NOK11.70412	£1 = US\$1.36700
£1 = DKK8.31532	£1 = HKD10.59659	£1 = SEK11.22334	

11. Exchange rates (continued)

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG Japan Equity Alternative at 31 December 2020:

¥1 = AUD0.01257	¥1 = €0.00793	¥1 = JPY1.00000	¥1 = US\$0.0097
¥1 = CHF0.00857	¥1 = HKD0.07519	¥1 = NOK0.08305	¥1 = SEK0.07964

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man Numeric Market Neutral Alternative, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return and Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) at 31 December 2019:

US\$1 = AUD1.42248	US\$1 = €0.89087	US\$1 = KRW1,111.11111	US\$1 = SGD1.34463
US\$1 = BRL4.02253	US\$1 = £0.75483	US\$1 = MXN18.86792	US\$1 = TRY5.95238
US\$1 = CAD1.29668	US\$1 = HKD7.79423	US\$1 = NOK8.78735	US\$1 = TWD29.94012
US\$1 = CHF0.96834	US\$1 = HUF294.11765	US\$1 = PHP50.76142	US\$1 = ZAR13.98601
US\$1 = CNY6.96379	US\$1 = ILS3.45423	US\$1 = PLN3.78788	
US\$1 = COP3,287.31098	US\$1 = INR71.42857	US\$1 = RUB62.11180	
US\$1 = DKK6.65779	US\$1 = JPY108.69565	US\$1 = SEK9.36330	

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE at 31 December 2019:

€1 = AED4.12381	€1 = COP3,741.66666	€1 = JPY122.01087	€1 = SEK10.51030
€1 = ARS67.21557	€1 = CZK25.39592	€1 = KRW1,247.22222	€1 = SGD1.50935
€1 = AUD1.59673	€1 = DKK7.47337	€1 = MXN21.17924	€1 = TRY6.68155
€1 = BRL4.51529	€1 = £0.84730	€1 = MYR4.59100	€1 = TWD33.60778
€1 = CAD1.45552	€1 = HKD8.74902	€1 = NOK9.86380	€1 = UAH26.72619
€1 = CHF1.08696	€1 = HUF330.14706	€1 = NZD1.66370	€1 = US\$1.12250
€1 = CLP863.46154	€1 = ILS3.87737	€1 = PLN4.25190	€1 = ZAR15.69930
€1 = CNY7.81685	€1 = INR80.17857	€1 = RUB69.72050	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative at 31 December 2019:

£1 = AUD1.88450	£1 = €1.18022	£1 = JPY144.00000	£1 = US\$1.32480
£1 = CHF1.28286	£1 = HKD10.32580	£1 = NOK11.64148	£1 = SEK12.40449

12. Net asset valuation comparison

	Outstanding Shares as at	Net Asset Value per Share as at				Net Assets as at	
	31-Dec-2020	31-Dec-2020	31-Dec-2019	31-Dec-2018	31-Dec-2020	31-Dec-2019	31-Dec-2018
<i>Man GLG European Alpha Alternative</i>							
DN EUR	-	-	111.89	111.90	-	3,197,116	5,705,787
DN H GBP	-	-	118.36	117.15	-	413,738	177,031
DN H USD	-	-	122.61	119.09	-	1,293,812	1,363,688
IN EUR	-	-	119.70	118.93	-	57,242,862	45,139,357
IN H GBP	-	-	121.49	119.06	-	150,254	205,570
IN H USD	-	-	130.86	126.19	-	164,098	25,539,733
INF EUR	-	-	97.08	95.71	-	35,985,394	39,876,514
<i>Man GLG Alpha Select Alternative</i>							
DL GBP	14,430	147.04	140.58	132.17	2,121,732	1,662,766	1,081,876
DL H EUR	138,918	135.93	130.98	124.66	18,882,985	22,401,164	19,091,249
DL H USD	34,415	148.13	141.09	130.51	5,097,844	4,198,815	8,158,495
DNY H EUR	167,438	105.27	101.81	-	17,625,569	8,115,277	-
IL GBP	480,022	156.21	148.45	138.74	74,984,712	76,644,421	86,205,423
IL GBP Dist	1,341,916	114.00	110.01	102.81	152,979,408	160,590,514	139,936,157
IL H EUR	3,380,785	144.67	138.63	131.20	489,096,998	536,853,102	479,374,634
IL H EUR Dist	19,418	110.33	107.34	102.91	2,142,340	1,594,872	2,793,370
IL H SEK	640	130.73	124.77	117.52	83,672	6,239	5,876
IL H USD	1,026,137	158.49	150.05	138.02	162,633,524	172,181,432	127,041,384
IL H USD Dist	163,671	117.63	112.97	103.88	19,253,261	17,399,727	5,139,185
IL U GBP	112,483	135.44	128.67	120.26	15,234,347	20,695,136	14,045,913
IN H EUR	1,892,649	105.98	101.72	-	200,575,785	142,011,459	-

12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2020	Net Asset Value per Share as at			Net Assets as at		
		31-Dec-2020	31-Dec-2019	31-Dec-2018	31-Dec-2020	31-Dec-2019	31-Dec-2018
<i>Man GLG Alpha Select Alternative (continued)</i>							
IN H SEK	728,516	104.55	100.06	-	76,164,961	38,568,946	-
IN H USD	75,188	108.63	103.25	-	8,167,433	8,071,291	-
<i>Man GLG European Equity Alternative</i>							
DN EUR	97,567	111.62	107.02	109.70	10,890,531	39,728,609	74,525,979
DN H CHF	28,076	105.62	101.59	104.64	2,965,456	3,070,861	9,388,352
DN H GBP	2,280	116.14	110.42	111.70	264,745	313,292	705,469
DN H NOK	57,753	125.17	119.43	120.57	7,229,144	7,658,170	9,977,251
DN H SEK	2,199	113.64	109.16	111.84	249,890	300,037	846,720
DN H USD	55,869	125.08	118.20	117.59	6,987,944	8,736,127	19,934,020
DN U EUR	10	97.01	91.84	93.31	970	918	933
IN EUR	1,043,389	119.22	113.57	115.55	124,394,942	221,234,826	499,463,145
IN H GBP	2,306	125.63	118.54	118.87	289,677	335,227	26,629,724
IN H SEK	9,042	111.33	106.37	108.17	1,006,662	1,249,553	65,405,783
IN H USD	235,711	129.56	122.73	121.40	30,539,188	47,796,097	76,717,675
INU EUR	508,983	96.90	92.29	93.11	49,322,758	31,569,375	85,463,727
INU H USD	10	104.83	98.51	97.45	1,048	985	975
INZ EUR	18,399	106.39	100.73	101.66	1,957,434	15,443,392	17,004,325
INZ EUR Dist	8,600	89.09	90.34	96.64	766,204	1,111,124	937,449
INZ H CHF Dist	2,800	87.77	89.68	96.15	245,781	5,461,151	7,199,588
INZ H GBP Dist	2,386	92.32	93.56	98.62	220,279	1,927,934	1,591,622
INZ H USD	12,970	114.62	107.76	105.69	1,486,691	11,713,227	12,364,446
INZ H USD Dist	-	-	95.78	99.08	-	791,369	805,549
IXXN EUR	10	105.23	100.42	-	1,052	1,004	-
IXXN H USD	10	105.73	100.52	-	1,057	1,005	-
<i>Man AHL Multi Strategy Alternative</i>							
DN USD	9,872	101.84	119.50	110.30	1,005,405	11,221,103	12,868,377
DN H EUR	3,570	93.81	111.23	104.98	334,889	1,098,056	194,441
DN H GBP	2,307	93.11	109.89	102.90	214,832	419,518	324,266
IN USD	26,299	106.07	123.56	113.33	2,789,518	3,337,359	1,082
IN H CHF	-	-	106.06	99.82	-	5,845,485	5,501,748
IN H EUR	724,632	93.37	109.98	103.33	67,661,929	55,040,157	52,105,196
IN H GBP	15,379	99.08	116.04	108.13	1,523,658	2,984,471	1,511,399
IN H SEK	436,008	94.01	110.27	103.33	40,988,140	134,348,946	126,475,912
<i>Man AHL TargetRisk</i>							
D USD	1,120,789	147.85	140.93	110.56	165,707,545	33,608,933	9,736,774
D H CHF	199,016	129.08	125.32	101.55	25,689,393	15,055,584	3,667,294
D H EUR	958,734	135.02	130.69	105.48	129,448,852	51,247,598	6,065,356
D H SEK	14,731	135.05	130.62	105.16	1,989,396	1,490,339	5,258
D H SGD	15,279	106.80	102.20	-	1,631,872	613,812	-
I USD	2,876,513	178.49	168.86	131.48	513,438,229	139,683,015	13,122,808
I H (BRL) USD	295,592	82.28	99.67	-	24,320,442	3,837,125	-
I H AUD	7,192,892	107.70	-	-	774,686,478	-	-
I H CHF	486,475	135.43	130.50	104.99	65,883,872	40,011,193	1,108,845
I H EUR	5,985,692	144.55	138.86	111.34	865,236,789	342,097,010	153,671,101
I H GBP	2,099,816	145.64	139.28	110.34	305,825,089	270,124,700	7,399,851
I H JPY	2,067,335	12,567.67	12,028.28	9,638.10	25,981,591,136	22,990,932,340	14,852,049,156
I H SEK	50	138.62	133.33	106.62	6,931	6,666	5,331
I H SGD	75,753	106.40	101.06	-	8,060,245	239,033	-
INU USD	4,960,060	137.16	129.21	100.19	680,328,205	293,783,642	255,781,223
INU H EUR	720,660	102.86	-	-	74,128,724	-	-
INU H GBP	194,393	106.47	-	-	20,697,622	-	-
DV USD	119,477	109.70	-	-	13,106,872	-	-
IV USD	53,578	110.65	-	-	5,928,584	-	-
D H GBP	20,547	104.91	101.05	-	2,155,623	918,199	-
INU H CHF	162,714	106.29	-	-	17,295,371	-	-
<i>Man GLG European Mid-Cap Equity Alternative</i>							
DN EUR	34,692	100.87	104.80	105.28	3,499,316	12,567,572	16,773,465
DN H USD	1,814	117.87	120.77	117.77	213,835	2,000,104	6,874,280

12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2020	Net Asset Value per Share as at			Net Assets as at		
		31-Dec-2020	31-Dec-2019	31-Dec-2018	31-Dec-2020	31-Dec-2019	31-Dec-2018
<i>Man GLG European Mid-Cap Equity Alternative (continued)</i>							
DNY EUR	6,549	98.77	102.88	103.59	646,871	3,535,227	2,848,176
IN EUR	1,855,530	108.39	111.77	111.46	201,112,501	376,798,619	502,672,787
IN F EUR	467,667	109.91	113.32	112.97	51,399,524	69,044,040	80,300,029
IN H GBP	37,114	116.82	119.77	117.79	4,335,620	3,215,545	15,063,016
IN H SEK	50	102.94	105.83	104.78	5,147	5,291	5,239
IN H USD	81,098	122.60	124.55	120.80	9,942,497	11,993,409	12,085,160
INF H GBP	25,912	112.54	115.37	113.45	2,916,271	4,368,598	4,273,594
INF H USD	104	120.47	122.32	118.47	12,543	12,736	231,393
<i>Man GLG Global Emerging Markets Debt Total Return</i>							
D USD	74,351	106.06	103.22	106.97	7,885,669	10,179,664	13,689,090
D H CHF	6,585	89.51	88.44	94.29	589,422	22,110	724,154
D H EUR	22,368	95.89	94.46	100.88	2,144,790	2,342,968	4,339,933
D H NOK	50	99.70	96.70	101.35	4,985	4,835	5,068
DL USD	6,506	98.95	96.06	99.30	643,704	624,900	3,250,141
DL H EUR	3,182	95.38	93.80	99.89	303,473	722,227	835,567
DMF H EUR	505	92.36	90.78	96.65	46,658	45,858	48,824
DMF USD	107,760	102.54	99.54	102.90	11,049,546	16,591,189	24,945,326
DR USD Dist	128,366	99.69	96.30	99.06	12,796,655	44,311,177	63,029,853
DY H EUR	1,990	90.31	89.18	95.48	179,727	189,787	411,861
I USD	1,370,114	109.70	105.96	109.00	150,302,203	273,888,883	964,596,049
I USD Dist	311,453	100.32	96.90	99.68	31,245,122	27,109,053	26,431,891
I H AUD	2,253,031	101.25	97.75	101.54	228,119,331	220,241,997	137,053,351
I H CHF	1,500	94.26	92.47	98.29	141,394	138,706	2,339,682
I H EUR	699,731	99.41	97.19	103.02	69,557,516	75,821,479	229,660,150
I H EUR Dist	594,000	95.65	93.52	99.08	56,816,285	96,882,396	104,019,290
I H GBP	7,462	104.51	101.09	105.69	779,826	802,090	19,686,152
I H SEK	50	100.65	97.80	103.03	5,033	4,890	5,152
IL USD	10	109.91	105.87	108.62	1,099	1,549,948	307,168
IL H EUR	6,050	98.47	97.22	102.77	595,742	17,462,036	20,827,872
IMF USD	120,467	110.15	106.15	108.91	13,269,540	44,839,526	156,783,015
IMF USD Dist	527,515	101.12	97.43	99.97	53,341,020	61,449,822	148,868,702
IMF H EUR	3,692,815	97.31	94.86	100.28	359,341,014	488,874,382	924,537,114
IMF H EUR Dist	2,220,914	97.83	95.39	100.81	217,274,007	274,872,501	307,930,064
IMF H GBP Dist	1,770	99.73	96.48	100.66	176,487	585,124	5,604,640
DY USD	-	-	98.93	102.77	-	29,085	49,909
D H GBP	2,825	101.34	98.76	103.99	286,288	278,990	293,761
<i>Man GLG Innovation Equity Alternative</i>							
DN USD	345,070	131.22	112.41	107.34	45,280,566	19,090,799	38,641,637
DN H CHF	28,370	120.99	105.12	102.73	3,432,441	1,357,043	1,326,260
DN H EUR	102,259	121.68	105.51	103.30	12,442,786	142,013	1,033
DN H SEK	16,600	123.10	106.77	-	2,043,543	1,302,641	-
IN USD	1,018,634	134.92	114.89	109.12	137,429,374	67,663,101	11,695,613
IN H CHF	27,559	123.69	106.87	104.16	3,408,891	3,416,120	3,745,468
IN H EUR	2,291,515	124.38	107.23	104.26	285,020,295	209,924,740	166,701,801
IN H GBP	464,885	128.99	110.50	106.42	59,965,633	43,524,733	27,378,256
IN H SEK	408,986	125.06	107.79	104.67	51,148,015	5,390	5,233
INF USD	49,897	134.95	114.41	108.23	6,733,426	1,927,305	2,172,032
INF H EUR	273,869	127.00	109.03	105.58	34,781,313	50,672,646	59,149,211
INF H GBP	6,456	129.39	110.41	105.92	835,372	832,390	1,301,331
INU H EUR	10	116.90	100.65	97.88	1,169	25,690,166	514,869
INU H GBP	448	124.35	106.35	102.23	55,686	6,344,539	4,427,331
DNF H EUR	13,887	114.37	101.86	99.18	1,588,224	10,273	31,960
DNF USD	52,435	105.50	-	-	5,532,096	-	-
<i>Man Alternative Style Risk Premia</i>							
D USD	9,372	85.61	97.47	93.38	802,381	1,441,785	85,533
D H DKK	2,308,432	83.18	95.92	-	192,028,093	961,282,975	-
D H EUR	77	85.71	98.79	97.48	6,627	8,815	3,919
D H NOK	5,150	84.58	96.95	-	435,640	499,098	-
D H SEK	42,607	83.85	96.43	-	3,572,912	17,118,186	-

12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2020	Net Asset Value per Share as at			Net Assets as at		
		31-Dec-2020	31-Dec-2019	31-Dec-2018	31-Dec-2020	31-Dec-2019	31-Dec-2018
<i>Man Alternative Style Risk Premia (continued)</i>							
I USD	20,787	91.71	103.55	98.45	1,906,507	30,814,690	4,317,333
I H AUD	153,777	88.05	99.98	95.86	13,541,205	7,568,986	2,121,880
I H CHF	10,179	79.76	91.67	90.02	811,893	1,876,775	1,366,547
I H EUR	1,088,179	85.13	97.50	95.39	92,639,566	65,248,801	17,064,576
I H GBP	2,356,163	87.83	100.01	96.58	206,960,350	110,585,104	91,823,646
I H JPY	687,254	7,951.40	9,092.95	8,889.38	5,464,639,360	12,351,538,828	8,224,460,423
I H SEK	2,536	85.94	98.16	95.74	217,971	1,097,238	398,983
INU USD	1,228,656	89.01	100.35	95.33	109,374,175	53,261,439	44,489,540
INU H EUR	191,436	82.39	94.08	91.85	15,773,611	57,157,718	42,691,382
I H DKK	50	99.27	-	-	4,964	-	-
I H NZD	114,969	96.72	-	-	11,120,476	-	-
<i>Man AHL Active Balanced</i>							
I H EUR	10	131.86	124.58	100.50	1,319	1,246	1,005
I H GBP	10	134.98	126.41	100.67	1,350	1,264	1,007
I H JPY	12,282,868	13,218.50	12,463.50	10,050.73	162,361,144,806	62,863,187,005	1,676,289,791
I H USD	811,982	137.83	128.42	100.81	111,918,094	1,284	1,008
<i>Man GLG High Yield Opportunities</i>							
D EUR	29,559	123.99	111.93	-	3,664,927	272,989	-
I EUR	78,503	125.67	112.60	-	9,865,677	1,775,984	-
I H GBP	298,791	127.23	113.98	-	38,016,034	21,766,477	-
I H USD	65,376	131.43	115.85	-	8,592,558	103,682	-
I H USD Dist	6,231	131.28	-	-	817,998	-	-
IF EUR	21,688	118.89	106.21	-	2,578,498	3,891,597	-
IF H GBP	835,804	121.36	108.41	-	101,435,768	69,462,722	-
IF H GBP Dist	401,043	112.04	105.75	-	44,931,173	38,108,145	-
IF H GBP G-Dist	62,472	112.23	106.23	-	7,011,288	3,158,736	-
ILU H GBP G-Dist	181,060	116.99	110.04	-	21,182,683	15,177,560	-
DV H USD	10	135.79	-	-	1,358	-	-
IV H USD	6	135.97	-	-	801	-	-
<i>Man GLG Credit Multi-Strategy Alternative</i>							
DN H EUR	10	107.07	102.08	-	1,071	1,021	-
IN USD	51,373	110.89	104.22	-	5,696,819	4,084,782	-
IN H EUR	221,916	107.63	102.35	-	23,884,223	23,650,058	-
IN H SEK	50	109.31	103.07	-	5,466	5,153	-
INU H GBP	10	107.23	101.59	-	1,072	1,016	-
<i>Man GLG Event Driven Alternative</i>							
DN USD	4,304	111.36	-	-	479,334	-	-
DN H EUR	60,171	109.57	-	-	6,592,960	-	-
DNFY H EUR	13,700	111.93	101.60	-	1,533,387	1,366,509	-
DNFY USD	40,607	114.12	102.20	-	4,634,210	4,044,605	-
IN USD	70,435	115.47	103.37	-	8,132,970	2,572,255	-
IN H EUR	1,878,714	112.96	102.28	-	212,215,575	34,339,068	-
IN H GBP	46,146	113.29	102.71	-	5,228,051	1,301,257	-
IN H SEK	50	113.59	102.45	-	5,680	5,123	-
INF USD	55,514	115.03	102.25	-	6,385,603	889,546	-
INF H EUR	42,403	113.24	102.02	-	4,801,771	46,435,215	-
INU H EUR	481,669	107.46	-	-	51,758,976	-	-
IU USD	160,243	122.63	-	-	19,650,929	-	-
INXX H EUR	0.1	10,084.40	-	-	1,008	-	-
<i>Man GLG Global Debt Total Return</i>							
I C EUR	10	98.63	98.80	-	986	988	-
I C USD	118,165	109.44	100.72	-	12,932,191	10,071,778	-
I H CHF	12,814	100.99	-	-	1,294,140	-	-
I H EUR	101,998	101.03	-	-	10,304,602	-	-
<i>Man GLG High Yield Opportunities DE</i>							
I EUR	10	112.85	101.42	-	1,129	1,014	-
I EUR Dist	1,006,088	107.07	101.42	-	107,717,062	50,709,441	-

12. Net asset valuation comparison (continued)

	Outstanding Shares as at	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2020	31-Dec-2020	31-Dec-2019	31-Dec-2018	31-Dec-2020	31-Dec-2019	31-Dec-2018
<i>Man GLG High Yield Opportunities DE (continued)</i>							
ILU EUR Dist	1,100,000	105.00	-	-	115,505,423	-	-
<i>Man GLG Global Consumer Equity Alternative</i>							
DN H EUR	10	118.03	-	-	1,180	-	-
IN USD	128,987	119.82	-	-	15,455,491	20,000,000	-
IN H EUR	10	118.80	-	-	1,188	-	-
INF USD	10	119.80	-	-	1,198	-	-
<i>Man GLG Japan Equity Alternative</i>							
IN H EUR	49,914	100.09	-	-	4,995,897	-	-
IN H USD	150,000	101.11	-	-	15,165,963	-	-
INF H EUR	655	100.81	-	-	66,010	-	-
<i>Man GLG US Equity Extended</i>							
IM C EUR	10	105.34	-	-	1,053	-	-
IM USD	10	109.83	-	-	1,098	-	-
IMF C EUR	10	105.45	-	-	1,054	-	-
IU C GBP	518,369	102.65	-	-	53,211,214	-	-
IM C GBP	10	103.77	-	-	1,014	-	-
<i>Man AHL TargetRisk Moderate</i>							
D H EUR	26,764	101.25	-	-	2,710,068	-	-
I USD	200,000	101.61	-	-	20,323,777	-	-
I H EUR	37,208	101.40	-	-	3,772,994	-	-
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>							
IN USD	80,000	100.00	-	-	7,999,703	-	-
IN H EUR	10	100.01	-	-	1,000	-	-
IN H GBP	10	100.00	-	-	1,000	-	-
INF USD	10	100.00	-	-	1,000	-	-

13. Segregation of liabilities between portfolios

At an Extraordinary General Meeting held on 22 May 2007, the Fund availed of the provisions of the Investment Funds, Companies and Miscellaneous Provisions Act, 2005 to segregate liabilities between each Portfolio. The Fund will not be liable as a whole to third parties for the liability of each Portfolio.

14. Securities owned and securities sold, not yet purchased

Possession of securities owned is maintained by major multinational broker-dealers as at 31 December 2020 and 31 December 2019. Securities sold, not yet purchased represent obligations of the Fund to purchase the securities at prevailing market prices. The future satisfaction of such obligations may be for an amount greater than the amount recorded.

15. Taxation

The Fund qualifies as an investment undertaking as defined in Section 739 B of the Taxes (Consolidation) Acts 1997. It is not chargeable to Irish tax on its income or capital gains. Tax may arise on the happening of a chargeable event.

A chargeable event includes any distribution payments to Shareholders or any encashment, redemption or transfer of Shares. No tax will arise on the Fund in respect of chargeable events regarding:

- (i) a Shareholder who is not Irish resident and not ordinarily resident in Ireland at the time of the chargeable event, provided the necessary signed statutory declarations are held by the Fund; or
- (ii) certain exempted Irish resident investors who have provided the Fund with the necessary signed statutory declarations; or
- (iii) Shares held in a recognised clearing system as designated by the order of the Irish Revenue Commissioners.

Following legislative changes in the Finance Act 2006, the holding of Shares at the end of a relevant year will, in respect of Irish Resident investors, also constitute a chargeable event. To the extent that any tax issues arise on such a chargeable event, such tax will be allowed as a credit against any tax payable on the subsequent encashment, redemption, cancellation or transfer of the relevant Shares.

Relevant Year is defined as a period of 8 years beginning with the acquisition of a share by a shareholder and each subsequent period of 8 years beginning immediately after the preceding relevant year.

16. Soft commissions

In line with the introduction of revised rules in respect of the use of dealing commission as part of the implementation of the Directive 2014/65/EU on Markets in Financial Instruments and amending Directive 2004/39/EC ("MiFID II"), effective from 3 January 2018 the Investment Manager no longer pays for its investment research via dealing commission. The Investment Manager has established a research budget and the Portfolios have accrued a fee to pay for the research services independent of trade execution. The Investment Manager will share the research costs with the Portfolios based on an allocated usage basis. All transactions are placed and executed on the basis that best execution is achieved.

The Fund incurred transaction costs including equity swaps commissions which are included in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

17. Auditor's remuneration

For the year ended 31 December 2020, the Fund incurred audit fees as disclosed in the statement of comprehensive income; these amounts represent a provision. The actual audit fees are US\$215,088 (31 December 2019: US\$230,133).

During the year there were fees for tax advisory services, other assurance services or other non-audit services provided by the auditors of the Fund of US\$137,719 (31 December 2019: US\$110,520).

18. Efficient portfolio management

The Fund may employ investment techniques and instruments for efficient portfolio management of the assets of any Portfolio including hedging against market movements, currency exchange or interest rate risks under the conditions and within the limits stipulated by the Central Bank under the UCITS Regulations and described below.

Techniques and instruments which are used for the purpose of efficient portfolio management, including FDIs which are not used for direct investment purposes, shall be understood as a reference to techniques and instruments which fulfil the following criteria:

- i. they are economically appropriate in that they are realised in a cost effective way;
- ii. they are entered into for one or more of the following specific aims:
 - (a) reduction of risk;
 - (b) reduction of cost;
 - (c) generation of additional capital or income for a Portfolio with an appropriate level of risk taking into account the risk profile of the Portfolio as described in the Prospectus, the risk diversification rules set out in UCITS Notice 9 and the general provisions of the UCITS Regulations
- iii. their risks are adequately captured by the risk management procedures implemented by the Fund, and
- iv. they cannot result in a change to a Portfolio's declared investment objective or add substantial supplementary risks in comparison to the general risk policy as described in its sales documents.

While the use of such techniques and instruments will be in line with the best interests of the Fund, individual techniques may result in increased counterparty risk and potential conflicts of interest. Details of the proposed efficient portfolio management techniques and policies adopted by the Fund in relation to their use by the Portfolios and details of the relevant risks are set out in the Prospectus.

19. Transaction costs

For the year ended 31 December 2020 and 31 December 2019, the Fund incurred transaction costs, disclosed in the statement of comprehensive income as part of net gain/(loss) on financial assets and liabilities at fair value through profit or loss, as follows:

19. Transaction costs (continued)

	31 December 2020	31 December 2019
Man GLG European Alpha Alternative	€74,228	€220,258
Man GLG Alpha Select Alternative	£5,704,680	£5,441,618
Man GLG European Equity Alternative	€4,175,863	€6,945,872
Man AHL Multi Strategy Alternative	US\$382,911	US\$307,425
Man AHL TargetRisk	US\$373,171	US\$214,741
Man GLG European Mid-Cap Equity Alternative	€190,550	€282,680
Man GLG Global Emerging Markets Debt Total Return	US\$1,897	n/a
Man GLG Unconstrained Emerging Equity	n/a	US\$113,634
Man GLG Innovation Equity Alternative	US\$1,882,857	US\$608,533
Man NewSmith UK Equity Alternative	n/a	£41,210
Man Alternative Style Risk Premia	US\$155,833	US\$115,930
Man AHL Active Balanced	US\$263,166	US\$41,873
Man GLG High Yield Opportunities	€37	€543
Man GLG Credit Multi-Strategy Alternative	US\$12,858	US\$10,564
Man GLG Event Driven Alternative	US\$738,061	US\$73,771
Man GLG High Yield Opportunities DE	€66	n/a
Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha)	US\$ 94,121	n/a
Man GLG Japan Equity Alternative	¥1,300,825	n/a
Man GLG US Equity Extended	US\$10,218	n/a
Man AHL TargetRisk Moderate	US\$483	n/a

20. Securities Financing Transactions Regulation

The Securities Financing Transactions Regulation, as published by the European Securities and Markets Authority, aims to improve the transparency of the security financing markets. Disclosures regarding exposures to Securities Financing Transactions (SFTs) will be required on all reports and accounts published after 13 January 2017.

As at 31 December 2020, certain Portfolio's engaged in securities financing transactions, refer to the Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation section for details.

21. Significant events during the year

Prospectus

A revised prospectus was issued on 24 July 2020 which provides for an exclusion list to be applied in respect of Man AHL Multi Strategy Alternative, Man Alternative Style Risk Premia and Man GLG High Yield Opportunities DE. Included within the revised prospectus are updates which provide that Relative VaR will be utilised for Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE. The proposed update comprises an exclusion list of controversial stocks or industries typically applied to the relevant Portfolios which may be related to arms and munitions, nuclear weapons, tobacco and coal production.

A new Supplement for the GLG Partners LP was issued on 9 November 2020 to the Prospectus dated 24 July 2020. The amendments to the Prospectus reflected the Management fees for Man GLG European Alpha Alternative changed from 2% to 1.75%, 1.25% to 1.00% for share classes DN and IN respectively.

An Addendum issued on 4 September 2020 to the Prospectus dated 24 July 2020 and the main changes were: i) A contingent deferred sale charge ("CDSC") may be payable in respect of certain Share Classes where Shares are redeemed within a specified period as set out in this Prospectus. ii) On redemption, the CDSC per Share is calculated based on the Net Asset Value per Share at the time of redemption of such Share. On submitting a redemption request, investors are entitled to stipulate which Shares held are to be redeemed. In the absence of any stipulation, the Shares redeemed shall be deemed to be those first subscribed for by the Shareholder.

A new Supplement for the GLG LLC was issued on 15 September 2020 to the Prospectus dated 24 July 2020. The amendments to the Prospectus reflected the launch of new portfolio Man GLG US Equity Extended.

A revised Prospectus dated 27 November 2020 was issued. The amendments to the Prospectus reflected the launch of two new portfolios, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative.

New Supplements for Numeric Investors LLC, Man Solutions Limited and AHL Partners LLP were issued on 27 November 2020 to the Prospectus dated 27 November 2020.

An Addendum was issued on 2 December 2020 to the Prospectus and AHL Partners LLP Supplement dated 27 November 2020. The amendments reflected the inclusion of a HKD share class, Dist share class and information in relation to minimum initial subscription and minimum ongoing shareholding requirements. It also noted changes in management fees and performance fees for "DV" and "IV" share classes of Man AHL TargetRisk.

A new Supplement for the GLG LLC Portfolios was issued on 30 November 2020 to the Prospectus dated 27 November 2020. The amendments to the Prospectus reflected the exclusion of Man GLG US Absolute Alpha from GLG LLC Portfolios.

21. Significant events during the year (continued)

Prospectus (continued)

A new Supplement for the GLG Partners LP Portfolios was issued on 30 November 2020 to the Prospectus dated 27 November 2020. The amendments to the Prospectus reflected the inclusion of Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) to the GLG Partners LP Portfolios.

A revised Prospectus dated 31 December 2020 was issued.

Portfolios

Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative commenced their operations on 11 May 2020, 30 September 2020, 19 October 2020 and 31 December 2020 respectively.

Man GLG European Alpha Alternative ceased its operation on 15 July 2020.

Effective from 30 November 2020, Man GLG US Absolute Alpha changed its name to Man GLG Global Consumer Equity Alternative.

Share Classes

A new Supplement for the GLG Partners LP Portfolios was issued on 9 November 2020 to the Prospectus dated 24 July 2020 to reflect the inclusion of "DV" and "IV" share classes in Man GLG High Yield Opportunities, "IU" and "INXX" share classes in Man GLG Event Driven Alternative and "ILU" share class in Man GLG High Yield Opportunities DE.

A new Supplement for the GLG Partners LP Portfolios was issued on 27 October 2020 to the Prospectus dated 24 July 2020 to reflect the inclusion of "IU" and "IV" share classes in Man GLG US Equity Extended.

A new Supplement for the GLG Partners LLC Portfolios was issued on 27 November 2020 to the Prospectus dated 27 November 2020 to reflect the inclusion of "IF" share class in Man GLG Global Debt Total Return.

A new Supplement for the GLG Partners LP Portfolios was issued on 11 December 2020 to the Prospectus dated 27 November 2020 to reflect the inclusion of "IXN" and "IU" share class in Man GLG Innovation Equity Alternative and Man GLG Asia Pacific (ex-Japan) Equity Alternative respectively.

A new Supplement for the AHL Partners LLP Portfolios was issued on 27 November 2020 to the Prospectus dated 27 November 2020 to reflect the inclusion of "IF" share class in Man GLG Global Debt Total Return.

An Addendum issued on 2 December 2020 to the Prospectus and Man AHL Partners LLP Supplement dated 27 November 2020 to reflect the inclusion of "DV" and "IV" share classes in Man AHL TargetRisk.

A new Supplement for the AHL Partners LLP Portfolios was issued on 31 December 2020 to the Prospectus dated 31 December 2020 to reflect the inclusion of "INU" share class in Man AHL TargetRisk.

21. Significant events during the year (continued)

Share Classes

Below is the list of share classes which were launched during the year ended 31 December 2020:

Sub-Fund	Share Class	Launch Date
Man AHL TargetRisk	Class I H AUD	19 June 2020
Man AHL TargetRisk	Class INU H EUR	27 January 2020
Man AHL TargetRisk	Class INU H GBP	30 October 2020
Man AHL TargetRisk	Class IV USD	20 April 2020
Man AHL TargetRisk	Class DV USD	5 June 2020
Man AHL TargetRisk	Class INU H CHF	30 October 2020
Man GLG Innovation Equity Alternative	Class DNF USD	30 July 2020
Man Alternative Style Risk Premia	Class I H DKK	21 October 2020
Man Alternative Style Risk Premia	Class I H NZD	9 July 2020
Man GLG High Yield Opportunities	Class I H USD Dist	7 May 2020
Man GLG High Yield Opportunities	Class IV H USD	7 May 2020
Man GLG High Yield Opportunities	Class DV H USD	7 May 2020
Man GLG Event Driven Alternative	Class DN USD	10 February 2020
Man GLG Event Driven Alternative	Class DN H EUR	24 January 2020
Man GLG Event Driven Alternative	Class INU H EUR	12 October 2020
Man GLG Event Driven Alternative	Class IU USD	1 April 2020
Man GLG Event Driven Alternative	Class INXX H EUR	19 November 2020
Man GLG Global Debt Total Return	Class I H CHF	16 November 2020
Man GLG Global Debt Total Return	Class I H EUR	16 November 2020
Man GLG High Yield Opportunities DE	Class ILU EUR Dist	29 January 2020
Man GLG Global Consumer Equity Alternative	Class DN H EUR	2 January 2020
Man GLG Global Consumer Equity Alternative	Class IN H EUR	2 January 2020
Man GLG Global Consumer Equity Alternative	Class INF USD	2 January 2020
Man GLG Japan Equity Alternative	Class IN H EUR	12 May 2020
Man GLG Japan Equity Alternative	Class IN H USD	11 May 2020
Man GLG Japan Equity Alternative	Class INF H EUR	12 May 2020
Man GLG US Equity Extended	Class IM C EUR	30 September 2020
Man GLG US Equity Extended	Class IM USD	30 September 2020
Man GLG US Equity Extended	Class IMF C EUR	30 September 2020
Man GLG US Equity Extended	Class IU C GBP	9 November 2020
Man GLG US Equity Extended	Class IM C GBP	30 September 2020
Man AHL TargetRisk Moderate	Class D H EUR	19 October 2020
Man AHL TargetRisk Moderate	Class I USD	19 October 2020
Man AHL TargetRisk Moderate	Class I H EUR	19 October 2020
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class IN USD	30 December 2020
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class IN H EUR	30 December 2020
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class IN H GBP	30 December 2020
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class INF USD	30 December 2020

Covid-19

The Directors and the Investment Managers acknowledge the on-going outbreak of COVID-19 which has been causing economic disruption in most countries since the first quarter of 2020 and its potentially adverse economic impact on the issuers of the instruments in which the Fund invests. This is an additional risk factor which could impact the operations and valuation of the Fund's assets.

The Investment Managers are actively monitoring developments closely. Given the nature of the outbreak and the on-going developments, there is a high degree of uncertainty and it is not possible at this time to predict the extent and nature of the overall future impact on the Fund.

There were no other significant events during the year ended 31 December 2020.

22. Subsequent events since the year end

A new director, Samantha McConnell, was appointed on 1 January 2021 following resignation of Eric Fortier on 31 December 2020.

A new Portfolio, Man AHL Target Growth Alternative, commenced its operations on 15 January 2021.

22. Subsequent events since the year end (continued)

A revised prospectus was issued on 9 March 2021 which includes updates for Sustainable Finance Disclosure Regulations ("SFDR"), Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector.

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

23. Stock lending

The Fund may enter into stock lending programmes organised by generally recognised International Central Securities Depositories Systems provided that the programme is subject to a guarantee from the system operator. As at 31 December 2020 and 31 December 2019, the Fund has a stock lending programme in place with Bank of New York Mellon, (London Branch).

24. Dividends

On 31 December 2020 and 31 December 2019 the Directors propose the payment of dividends as per the table below:

31 December 2020

Portfolio	Share Class	Dividend per share
Man GLG Alpha Select Alternative	Class IL GBP Dist	£2.09
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€1.91
Man GLG Alpha Select Alternative	Class IL H USD Dist	US\$2.14
Man GLG European Equity Alternative	Class INZ EUR Dist	€4.74
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF4.48
Man GLG European Equity Alternative	Class INZ H GBP Dist	£4.81
Man GLG European Equity Alternative	Class INZ H USD Dist	US\$6.40
Man GLG High Yield Opportunities	Class I H USD Dist	US\$0.55
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.49
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.47
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£2.03
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.42
Man GLG High Yield Opportunities DE	Class ILU EUR Dist	€1.60

31 December 2019

Portfolio	Share Class	Dividend per share
Man GLG Alpha Select Alternative	Class IL GBP Dist	£1.66
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€1.73
Man GLG Alpha Select Alternative	Class IL H USD Dist	US\$1.63
Man GLG European Equity Alternative	Class INZ EUR Dist	€6.17
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF6.05
Man GLG European Equity Alternative	Class INZ H GBP Dist	£6.13
Man GLG European Equity Alternative	Class INZ H USD Dist	US\$6.40
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.30
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.33
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£1.34
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.27

Dividends proposed for the year ended 31 December 2020 were paid on 12 January 2021 for all the classes of Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG High Yield Opportunities and and Man GLG High Yield Opportunities DE except for Class INZ H USD Dist of Man GLG European Equity Alternative which was paid on 8 January 2021 and dividends proposed for the year ended 31 December 2019 were paid for Man GLG Alpha Select Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE on 9 January 2020 and were paid for Man GLG European Equity Alternative on 8 January 2020. The Directors do not propose the payment of a dividend for any of the other share classes in the other Portfolios.

25. Contingent liabilities and commitments

There were no contingent liabilities or commitments other than those already disclosed in these financial statements as at 31 December 2020 (31 December 2019: none).

26. Reclassification of prior year comparative figures

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

27. Approval of financial statements

The Directors approved these financial statements on 22 April 2021.

INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC

Report on the audit of the financial statements

Opinion

We have audited the financial statements of Man Funds VI plc ('the Fund') for the year ended 31 December 2020, which comprise the Statement of financial position, Statement of changes in net assets, Statement of comprehensive income, Statement of cash flows and notes to the financial statements, including the summary of significant accounting policies set out in note 2. The financial reporting framework that has been applied in their preparation is Irish Law and International Financial Reporting Standards ('IFRS') as adopted by the European Union.

In our opinion the financial statements:

- give a true and fair view of the assets, liabilities and financial position of the company as at 31 December 2020 and of its profit for the year then ended;
- have been properly prepared in accordance with IFRS as adopted by the European Union; and
- have been properly prepared in accordance with the requirements of the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011, and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) (ISAs (Ireland)) and applicable law. Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are independent of the Company in accordance with ethical requirements that are relevant to our audit of financial statements in Ireland, including the Ethical Standard issued by the Irish Auditing and Accounting Supervisory Authority (IAASA), and we have fulfilled our other ethical responsibilities in accordance with these requirements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Conclusions relating to going concern

In auditing the financial statements, we have concluded that the directors' use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's ability to continue as a going concern for a period of at least twelve months from the date when the financial statements are authorised for issue.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report. However, because not all future events or conditions can be predicted, this statement is not a guarantee as to the company's ability to continue as a going concern.

INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC

Other information

The directors are responsible for the other information. The other information comprises the information included in the annual report other than the financial statements and our auditor's report thereon. Our opinion on the financial statements does not cover the other information and, except to the extent otherwise explicitly stated in our report, we do not express any form of assurance conclusion thereon.

Our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If we identify such material inconsistencies or apparent material misstatements, we are required to determine whether there is a material misstatement in the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact.

We have nothing to report in this regard.

Opinions on other matters prescribed by the Companies Act 2014

In our opinion, based solely on the work undertaken in the course of the audit, we report that:

- the information given in the directors' report for the financial year ended for which the financial statements are prepared is consistent with the financial statements; and
- the directors' report has been prepared in accordance with applicable legal requirements.

We have obtained all the information and explanations which, to the best of our knowledge and belief, are necessary for the purposes of our audit.

In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited and the financial statements are in agreement with the accounting records.

Matters on which we are required to report by exception

Based on the knowledge and understanding of the company and its environment obtained in the course of the audit, we have not identified material misstatements in the directors' report.

The Companies Act 2014 requires us to report to you if, in our opinion, the disclosures of directors' remuneration and transactions required by sections 305 to 312 of the Act, which relate to disclosures of directors' remuneration and transactions are not complied with by the Company. We have nothing to report in this regard.

INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC

Respective responsibilities

Responsibilities of directors for the financial statements

As explained more fully in the directors' responsibilities statement set out on page 40, the directors are responsible for the preparation of the financial statements in accordance with the applicable financial reporting framework that give a true and fair view, and for such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the Company or to cease operations, or has no realistic alternative but to do so.

Auditor's responsibilities for the audit of the financial statements

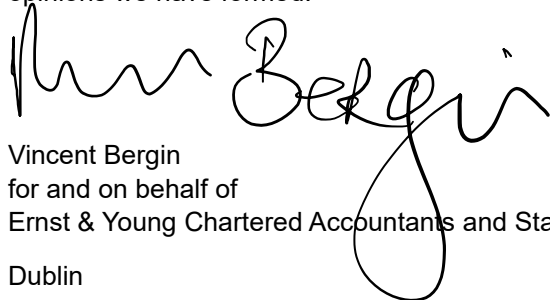
Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA's website at: http://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description_of_auditors_responsibilities_for_audit.pdf.

This description forms part of our auditor's report.

The purpose of our audit work and to whom we owe our responsibilities

Our report is made solely to the Company's members, as a body, in accordance with section 391 of the Companies Act 2014. Our audit work has been undertaken so that we might state to the Company's members those matters we are required to state to them in an auditor's report and for no other purpose. To the fullest extent permitted by law, we do not accept or assume responsibility to anyone other than the Company and the Company's members, as a body, for our audit work, for this report, or for the opinions we have formed.



Vincent Bergin
for and on behalf of
Ernst & Young Chartered Accountants and Statutory Audit Firm
Dublin

28 April 2021

Man Funds VI plc

Schedule of Investments as at 31 December 2020 Man GLG Alpha Select Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Netherlands				United Kingdom (continued)		
30,772	Just Eat Takeaway.Com NV	2,545,053	0.24	268,994	Intercontinental Hotels Group plc	1,420,282	0.14
				616,100	Intermediate Capital Group plc	1,127,970	0.11
	Total equities	2,545,053	0.24	2,729,346	JD Sports Fashion plc	2,195,859	0.21
	Equity swaps (b)			626,080	John Laing Group plc	256,267	0.02
	Australia			(314,875)	John Wood Group plc	444,055	0.04
3,294,778	Bhp Group plc	5,203,088	0.50	(109,561)	Johnson Matthey plc	53,507	0.01
				492,766	Jupiter Fund Management	158,883	0.01
	Bermuda			33,930	Keller Group plc	12,244	0.00
199,683	Hiscox Limited	439,361	0.04	(187,242)	Kier Group plc	295,042	0.03
				(105,603)	Kingfisher plc	10,317	0.00
	Germany			441,872	Lancashire Holdings Limited	204,925	0.03
(270,861)	TUI AG	79,381	0.01	15,802,462	Legal & General Group plc	926,177	0.09
				34,696,836	Lloyds Banking Group plc	430,562	0.04
	Ireland			332,321	London Stock Exchange plc	1,711,385	0.16
1,529,074	CRH plc	1,345,188	0.13	(2,260,467)	M&G plc	65,061	0.01
153,839	Dalata Hotel Group plc	157,361	0.01	(988,126)	Marstons plc	414,545	0.04
10,463	Flutter Entertainment plc	100,324	0.01	3,273,859	Meggitt plc	1,957,088	0.19
1,043,421	Glenveagh Properties plc	183,003	0.02	21,764,904	Melrose Industries	8,656,615	0.83
1,110,713	Grafton Group plc	2,469,881	0.24	1,944,785	Mondi plc	1,463,342	0.14
162,161	Paddy Power Betfair plc	2,920,116	0.28	596,857	Morgan Advanced Materials plc	331,068	0.03
760,878	Ryanair Holdings plc_JPM	1,872,140	0.17	85,670	Morgan Sindall Group plc	195,435	0.02
870,252	Smurfit Kappa Group plc	1,571,979	0.15	162,641	Next plc	738,920	0.07
		10,619,992	1.01	273,851	Norcross plc	44,863	0.00
	Isle of Man			116,937	On The Beach Group plc	137,774	0.01
268,585	Kape Technologies plc	119,953	0.01	700,658	OSB Group plc	838,950	0.08
				28,542	Oxford Instruments plc	201,692	0.02
	Jersey			651,535	Persimmon plc	1,759,245	0.17
1,377,320	Breedon Group plc	249,299	0.02	(637,166)	Phoenix Group Holdings plc	96,481	0.01
(86,271)	Sanne Group plc	5,204	0.00	3,189,224	Prudential plc	2,689,083	0.26
		254,503	0.02	1,283,998	QinetiQ Group plc	416,472	0.04
				717,637	Redrow plc	281,015	0.02
	Malta			2,628,206	RELX plc	1,372,623	0.13
68,602	GVC Holdings plc	78,858	0.01	10,346	Renishaw plc	213,340	0.02
				1,018,732	Rio Tinto plc	8,012,059	0.77
	Netherlands			(1,347,623)	Rolls-Royce Holdings plc	18,540	0.00
88,703	RHI Magnesita NV	552,973	0.05	7,977,144	Royal Bank of Scotland Group plc	620,213	0.06
3,104,310	Royal Dutch Shell plc	1,883,587	0.18	332,002	RWS Holdings plc	215,139	0.02
		2,436,560	0.23	694,177	S4 Capital plc	691,572	0.07
				(114,527)	Sage Group plc	147,412	0.01
	Switzerland			3,677,468	Segro plc	1,144,670	0.11
435,951	Coca-Cola HBC AG (CDI)	1,689,734	0.16	154,982	Serica Energy plc	10,123	0.00
3,720,033	Glencore International plc	369,051	0.04	575,195	Signature Aviation plc	775,499	0.07
		2,058,785	0.20	(14,140)	Smith & Nephew plc	11,364	0.00
				503,801	Spire Healthcare Group plc	99,571	0.01
	United Kingdom			1,906,051	Sse plc_JPM	3,018,464	0.29
2,132,052	3i Group plc	1,637,645	0.16	588,738	Sse plc_MSCIP	883,107	0.08
1,078,837	Alliance Pharma plc	179,086	0.02	275,801	St James's Place plc	50,230	0.01
1,552,649	Anglo American plc	5,039,994	0.48	863,958	St Modwen Properties plc	114,681	0.01
159,183	Antofagasta plc	269,395	0.03	220,416	Stagecoach Group plc	45,070	0.00
1,492,707	Ashmore Group plc	237,743	0.03	2,055,857	Standard Chartered plc	452,782	0.04
1,034,460	Ashtead Group plc	3,768,141	0.36	326,242	Stree plc	117,670	0.01
794,909	Associated British Foods plc	662,113	0.06	192,348	Sumo Group plc	127,330	0.01
4,892,825	Auto Trader Group plc	1,140,005	0.11	1,216,934	Tate and Lyle plc	160,583	0.02
170,211	AVEVA Group plc	229,729	0.02	1,492,103	Taylor Wimpey plc	216,879	0.02
2,602,145	Aviva plc	1,103,921	0.11	15,412,146	Tesco plc	1,446,863	0.14
(31,782)	Avon Rubber plc	25,299	0.00	1,266,964	TI Fluid Systems plc	901,650	0.09
(417,037)	Babcock International Group plc	874,358	0.08	(55,932)	Travis Perkins plc	29,571	0.00
(1,367,877)	BAE Systems plc	114,754	0.01	124,363	Unite Group plc	191,513	0.02
(596,820)	Bakkavor Group plc	314,092	0.03	474,481	Vesuvius plc	716,948	0.07
14,430,225	Barclays plc	344,516	0.03	799,199	Volusion Group plc	655,489	0.06
2,838,355	Barratt Developments plc	693,732	0.07	1,331,369	Watches Of Switzerland	3,310,983	0.32
78,553	Bellway plc_CSAGI	459,105	0.04	649,124	Weir Group plc	2,974,150	0.28
381,152	Berkeley Group Holdings plc	1,581,466	0.15	588,968	Whitbread plc	2,498,897	0.24
(1,311,623)	British Land Co plc	59,139	0.01	2,986,532	WPP plc_	1,588,990	0.15
17,486,128	BT Group plc	931,374	0.09			98,794,843	9.44
(162,695)	Bunzl plc	32,181	0.00				
979,407	Burberry Group plc	1,438,232	0.14				
516,017	Chemring Group plc	383,051	0.04				
91,275	Close Brothers Group plc	172,810	0.02		Total equity swaps	120,085,324	11.47
(145,366)	Coats Group plc	2,058	0.00				
(562,630)	Compass Group plc	286,599	0.02		Futures contracts (a)		
12,321	Derwent Valley Holdings plc	285	0.00		United Kingdom		
(470,688)	Devro plc	137,811	0.01	(15,681)	FTSE 100 Index Futures March 2021	6,068,225	0.58
1,534,354	Diageo plc_CSAGI	1,869,587	0.18				
(6,817)	Diageo plc_JPM	11,219	0.00		Total futures contracts	6,068,225	0.58
(373,275)	Dixons Carphone plc	18,026	0.00				
1,583,466	easyJet plc	1,218,387	0.12				
1,734,828	Electrocomponents plc	2,498,499	0.24		Government bonds		
1,693,038	Elementis plc	672,960	0.06		United Kingdom		
(196,647)	Energear Oil & Gas plc	121,800	0.01	50,000,000	United Kingdom Gilt 1.5% 22/01/2021	50,041,750	4.78
(178,067)	Equiniti Group plc	119,537	0.01	50,000,000	United Kingdom Gilt 8% 06/07/2021	51,727,500	4.94
424,479	Ferguson plc	3,871,695	0.37	51,748,000	United Kingdom Treasury Bill 0% 01/02/2021#	51,755,245	4.94
1,873,324	Foxtons Group plc	107,240	0.01	100,000,000	United Kingdom Treasury Bill 0% 01/06/2021#	100,039,500	9.56
22,677	Gamma Communications plc	146,201	0.01	37,800,000	United Kingdom Treasury Bill 0% 01/11/2021#	37,801,512	3.61
1,241,492	Hargreaves Lansdown plc	570,672	0.05	15,000,000	United Kingdom Treasury Bill 0% 04/01/2021#	15,000,000	1.43
(241,756)	Homeserve plc	168,260	0.01	21,000,000	United Kingdom Treasury Bill 0% 06/04/2021#	21,003,570	2.01
1,723,756	Howden Joinery Group plc	797,599	0.08	80,000,000	United Kingdom Treasury Bill 0% 07/06/2021#	80,032,800	7.65
559,480	Ibstock plc	133,924	0.01	15,500,000	United Kingdom Treasury Bill 0% 08/02/2021#	15,502,558	1.48
1,275,621	IMI plc	790,928	0.08	23,700,000	United Kingdom Treasury Bill 0% 15/03/2021#	23,702,962	2.26
1,282,659	Imperial Brands plc	935,488	0.09	75,000,000	United Kingdom Treasury Bill 0% 18/01/2021#	75,005,625	7.16
227,618	Inchcape plc	196,257	0.02	75,000,000	United Kingdom Treasury Bill 0% 24/05/2021#	75,018,000	7.17
(799,745)	Informa plc	58,831	0.01				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Alpha Select Alternative (continued)



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

Nominal	Description	Fair Value £	% of Net Assets
Government bonds (continued)			
United Kingdom (continued)			
50,000,000	United Kingdom Treasury Bill 0% 29/03/2021#	50,007,500	4.78
		646,638,522	61.77
Total government bonds		646,638,522	61.77
Option contracts (b)			
United Kingdom			
9,567	Call on 140 BARC LN 15 January 2021	908,865	0.09
916	Call on 1450 GSK LN 15 January 2021	13,740	0.00
5,844	Call on 230 TSCO LN 15 January 2021	379,860	0.04
697	Call on 6600 UKX Index 15 January 2021	334,560	0.03
411	Call on 6675 UKX Index 15 January 2021	115,080	0.01
1,108	Put on 6425 UKX Index 15 January 2021	1,074,760	0.10
		2,826,865	0.27
Total option contracts		2,826,865	0.27

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Alpha Select 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
£665,493,129	€725,856,063	8 January 2021	23	15,698,291	1.50
£37,279,808	€41,051,704	14 January 2021	3	526,391	0.06
£3,806,415	€4,185,448	15 January 2021	18	59,141	0.00
£6,832,418	SEK75,290,159	8 January 2021	3	125,411	0.01
£18,052	SEK200,981	15 January 2021	3	149	0.00
£145,382,536	US\$193,781,379	8 January 2021	7	3,631,997	0.35
£13,732	US\$18,298	15 January 2021	1	347	0.00
SEK58,996	£5,240	8 January 2021	2	15	0.00
Total unrealised gain on forward currency contracts				20,041,742	1.92
Total financial assets at fair value through profit or loss - trading				798,205,731	76.25

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Alpha Select Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
	Equity swaps				Futures contracts		
	Bermuda				Germany		
489,910	Hiscox Limited	(173,940)	(0.02)	(3,238)	Stoxx Europe 600 March 2021	(1,234,944)	(0.12)
	Guernsey				Total futures contracts	(1,234,944)	(0.12)
(523,424)	Sequoia Economic Infrastructure Income Fund Limited	(90,378)	(0.01)				
	Ireland						
1,186,009	Experian plc	(993,536)	(0.09)				
(17,017)	Kerry Group plc_CSAGI	(124,629)	(0.01)				
(121,172)	Kerry Group plc_JPM	(784,728)	(0.08)				
17,666	Kingspan Group plc	(375,508)	(0.04)				
		(2,278,401)	(0.22)				
	Isle of Man						
(64,115)	Strix Group plc	(47,080)	(0.01)				
	Malta						
(181,721)	GVC Holdings plc	(985,538)	(0.09)				
	Netherlands						
43,973	Just Eat Takeaway.Com NV	(247,247)	(0.02)				
	Switzerland						
(661,250)	International Workplace Group	(710,846)	(0.07)				
	United Kingdom						
(28,343)	4Imprint Group plc	(100,746)	(0.01)				
(83,628)	Aggreko plc	(42,789)	(0.01)				
(618,656)	AJ Bell plc	(783,649)	(0.08)				
(426,589)	Arrow Global Group plc	(265,491)	(0.03)				
(395,965)	Ascential plc	(193,159)	(0.02)				
1,290,427	AstraZeneca plc	(7,128,523)	(0.68)				
(170,624)	B&M European Value Retail SA	(228,862)	(0.02)				
854,965	Beazley plc	(747,603)	(0.08)				
10,197	Bellway plc_JPM	(1,360)	(0.00)				
10,632,878	BP plc	(190,169)	(0.02)				
292,338	British American Tobacco plc	(248,452)	(0.02)				
(81,451)	Clinigen Group plc	(25,337)	(0.00)				
(29,673)	Cranswick plc	(256,707)	(0.03)				
(287)	Croda International plc	(1,853)	(0.00)				
(291,316)	Daily Mail & General Trust plc	(36,817)	(0.00)				
(47,516)	Dechra Pharmaceuticals plc	(331,065)	(0.03)				
(588,410)	Direct Line Insurance Group plc	(131,708)	(0.01)				
(141,454)	DS Smith plc	(129,289)	(0.01)				
36,420	Dunelm Group plc	(2,212)	(0.00)				
(28,562)	Future plc	(220,826)	(0.02)				
2,718,677	GlaxoSmithKline plc	(1,303,504)	(0.13)				
1,508,143	Grainger plc	(166,343)	(0.02)				
(9,794)	Greggs plc	(718)	(0.00)				
(518,025)	Helios Towers plc	(33,217)	(0.00)				
(96,395)	Hilton Food Group plc	(269,561)	(0.03)				
3,653,323	HSBC Holdings plc	(182,301)	(0.02)				
706,581	Hunting plc	(2,345,599)	(0.22)				
(287,057)	Informa plc	(103,989)	(0.01)				
89,790	JD Wetherspoon plc	(8,093)	(0.00)				
(586,982)	Johnson Service Group plc	(85,443)	(0.01)				
(224,651)	Kingfisher plc	(272,944)	(0.03)				
876,647	Marks & Spencer Group plc	(37,878)	(0.00)				
(163,442)	Marshalls plc	(38,437)	(0.00)				
(79,145)	Mondi plc	(163,080)	(0.02)				
(1,315,825)	MSGLGHDG	(241,849)	(0.02)				
(3,992,018)	MSGLUKEW	(314,144)	(0.03)				
6,380,327	National Grid	(1,068,756)	(0.10)				
(88,856)	Pearson plc	(138,705)	(0.01)				
835,709	Pennon Group plc	(146,581)	(0.01)				
(171,093)	Polypipe Group plc	(267,056)	(0.03)				
743,302	Reckitt Benckiser Group plc	(2,459,847)	(0.24)				
1,877,078	Rentokil Initial plc	(219,419)	(0.02)				
1,569,111	Rightmove plc	(104,126)	(0.01)				
217,156	Rotork plc	(556)	(0.00)				
(145,562)	RSA Insurance Group plc	(187,392)	(0.02)				
(3,164)	Russell UK MID 150 Index	(1,692,484)	(0.16)				
(470,935)	Sabre Insurance Group plc	(20,123)	(0.00)				
(1,137,645)	Sainsbury (J) plc	(334,901)	(0.03)				
(423,393)	Schroders plc	(1,395,352)	(0.13)				
1,018,842	Senior plc	(419,879)	(0.04)				
9,059,679	Serco Group plc	(942,654)	(0.09)				
300,900	Severn Trent plc	(245,189)	(0.02)				
(404,187)	Shafesbury plc	(251,117)	(0.02)				
(146,839)	Smart Metering Systems plc	(236,723)	(0.02)				
1,865,283	Smiths Group plc	(255,228)	(0.03)				
(152,818)	Softcat plc	(453,284)	(0.04)				
(10,293)	Spirax-Sarco Engineering plc	(42,205)	(0.00)				
(2,451,678)	Standard Life Aberdeen plc	(480,624)	(0.05)				
(169,932)	Telecom Plus plc	(35,301)	(0.00)				
(519,577)	Tesco plc	(83,049)	(0.01)				
(214,000)	Tritax Big Box REIT plc	(35,508)	(0.00)				
1,460,759	Unilever plc	(460,875)	(0.04)				
2,191,249	United Utilities Group plc	(162,655)	(0.02)				
8,227,143	Vodafone Group plc	(19,147)	(0.00)				
7,005,581	Wm Morrison Supermarkets plc	(439,448)	(0.04)				
		(29,231,901)	(2.79)				
	Total equity swaps	(33,765,331)	(3.23)				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Alpha Select Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss £	% of Net Assets
€725,856,063	£661,029,654	8 January 2021	15	(11,234,815)	(1.07)
€22,402,432	£20,334,845	14 January 2021	1	(278,042)	(0.03)
€730,618,846	£669,938,208	15 January 2021	23	(15,808,003)	(1.50)
£8,887	SEK99,916	8 January 2021	2	(13)	(0.00)
SEK75,315,108	£6,723,283	8 January 2021	4	(14,055)	(0.00)
SEK76,260,387	£6,920,749	15 January 2021	4	(127,109)	(0.01)
US\$193,781,379	£145,456,385	8 January 2021	6	(3,705,845)	(0.36)
US\$195,357,637	£146,525,931	15 January 2021	8	(3,629,095)	(0.35)
Total unrealised loss on forward currency contracts				(34,796,977)	(3.32)
Total financial liabilities at fair value through profit or loss - trading				(69,797,252)	(6.67)
Total financial assets at fair value through profit or loss - trading				798,205,731	76.25
Total financial liabilities at fair value through profit or loss - trading				(69,797,252)	(6.67)
Other net assets				318,387,895	30.42
Net assets attributable to holders of redeemable participating shares				1,046,796,374	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	5.63
Exchange traded financial derivative instruments described in classification (a) above	0.46
OTC financial derivative instruments described in classification (b) above	10.83
Transferable Securities as described in # above	43.55
Other current assets	39.53
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities				Equities (continued)		
	Argentina				Italy (continued)		
33	Globant SA	5,869	0.00	184,475	Pirelli & C. SpA	817,778	0.37
7,531	Grupo Financiero Galicia SA	53,795	0.03	91,945	Poste Italiane SpA	764,982	0.34
2	Mercadolibre Inc	2,738	0.00	37,255	Prismian SpA	1,083,375	0.48
		62,402	0.03	1,950	Recordati SpA	88,394	0.04
	Belgium			33,741	Salvatore FerrAGamo SpA	535,132	0.24
125	Sofina SA	34,625	0.02	352,939	Snam SpA	1,623,872	0.73
	Bermuda			104,146	Telecom Italia SpA	39,305	0.02
240	Arch Capital Group Limited	7,075	0.00	2,024	Unicredit SpA	15,480	0.01
511	Assured Guaranty Limited	13,151	0.01			21,670,344	9.68
45	Helen Of Troy Limited	8,172	0.00		Japan		
334	Signet Jewelers Limited	7,444	0.00	18,945	CKD Corporation	331,133	0.15
47,069	Watford Holdings Limited	1,331,035	0.60	16	Kao Corporation	1,009	0.00
		1,366,877	0.61	819	Morinaga and Company Limited	25,155	0.01
	Brazil					357,297	0.16
27	Xp Inc	875	0.00		Luxembourg		
	Canada			1,870	ArdAGH Group SA	26,303	0.01
605	Arbutus Biopharma Corporation	1,755	0.00	23,132	Tenaris SA	153,226	0.07
22,394	Magna International Inc	1,295,816	0.58			179,529	0.08
		1,297,571	0.58		Netherlands		
	China			44	Aercap Holdings Nv	1,639	0.00
31,784	51Job Inc Adr	1,818,381	0.81	95	EXOR NV	6,291	0.00
1,531,101	Beijing Jingneng Clean Energy Company Limited	409,919	0.18			7,930	0.00
442,034	Car Inc	174,256	0.08		Norway		
329,375	China Feihe Limited	630,474	0.28	34,628	Aker Carbon Capture As	58,837	0.03
3,371	Daqo New Energy Corporation	158,032	0.07	241,041	Aker Offshore Wind AS	243,895	0.11
20,072	Douyu International Holdings Limited	181,436	0.08	425	Norsk Hydro Asa	1,617	0.00
59,000	Flat Glass Group Company Limited	203,047	0.09			304,349	0.14
42,700	Gds Holdings Limited-Cl A	406,646	0.18		Singapore		
10,000	Jiangxi Ganfeng Lithium Company Limited	97,605	0.05	1,686	Sea Limited Adr	274,282	0.12
116	Kandi Technologies Corporation	654	0.00		Spain		
53,481	Nongfu Spring Company Limited-H	309,480	0.14	8,015	Atlantica Sustainable Infrastructure plc	248,792	0.11
1,659,555	Ping An Insurance Group Company Of China Limited	16,617,900	7.42		Sweden		
48	Sunny Optical Technology Group Company Limited	859	0.00	130	Autoliv Inc	9,785	0.00
74,000	Weimob Inc	108,732	0.05	5,899	Loomis	132,792	0.06
64,000	Xinyi Solar Holdings Limited	136,605	0.06	85	Spotify Technology SA	21,859	0.01
		21,254,026	9.49			164,436	0.07
	Cyprus				Switzerland		
3,549	Ozon Holdings plc - Adr	120,113	0.05	665	Crispr Therapeutics AG	83,215	0.04
	Finland			3,815	ST Microelectronics NV	116,548	0.05
11,876	Nordea Bank ABP	79,237	0.04	133	Te Connectivity Limited	13,160	0.01
	Hong Kong					212,923	0.10
152,137	AIA Group Limited	1,523,419	0.68		United Kingdom		
122,500	China Evergrande New Energy Vehicle Group Limited	389,946	0.17	320	Aon plc	55,254	0.02
84,674	Ever Sunshine Lifestyle Services Group Limited	151,904	0.07	28	Activ plc	2,982	0.00
868,000	GCL-Poly Energy Holdings Limited	112,535	0.05	88	Atlasian Corporation plc	16,820	0.01
18,304	GuoCompanyGroup Limited	177,981	0.08	92	Capri Holdings Limited	3,158	0.00
20,428	Hong Kong Exchanges And Clearing Limited	915,115	0.41	19,657	Fiat Chrysler Automobiles NV	288,374	0.13
83,002	Man Wah Holdings Limited	147,155	0.07	65,667	Ihs Markit Limited	4,821,108	2.15
1,864,379	Tianhe Chemicals Group*	2	0.00	89	International Game Technology plc	1,232	0.00
		3,418,057	1.53	719	Linde plc	154,848	0.07
	Ireland			6	Livanova plc	325	0.00
15	Accenture plc	3,202	0.00	544	Nomad Foods Limited	11,302	0.01
93	Allegion plc	8,846	0.01	164	Nvent Electric plc	3,122	0.00
148	Endo International plc	868	0.00	176,360	P2P Global Investments plc	1,710,215	0.76
232	Medtronic plc	22,211	0.01	197	Willis Towers Watson plc	33,921	0.02
196	Perrigo Company plc	7,164	0.00			7,102,661	3.17
		42,291	0.02		United States		
	Israel			324	1-800-Flowers.Com Inc	6,885	0.00
87	Check Point Software Technologies Limited	9,451	0.01	2,444	22Nd Century Group Inc	4,394	0.00
28	Cyberark Software Limited	3,698	0.00	478	2U Inc	15,631	0.01
29	Fiverr International Limited	4,624	0.00	184	3M Company	26,285	0.01
		17,773	0.01	463	4D Molecular Therapeutics Inc	15,685	0.01
	Italy			3,347	9 Meters Biopharma Inc	2,350	0.00
209,120	A2A SpA	272,797	0.12	148	Abbott Laboratories	13,244	0.01
18,367	Assicurazioni Generali SpA	261,913	0.12	57	Accelaron Pharma Inc	5,960	0.00
8,354	Atlantia SpA	122,929	0.06	1,090	Aclaris Therapeutics Inc	5,764	0.00
282,893	Autogrill SpA	1,547,425	0.69	318	Actinium Pharmaceuticals Inc	2,027	0.00
33,995	Banca Generali SpA	926,024	0.41	3,027	Activision Blizzard Inc	229,706	0.10
2,901	BanCompanyBpm SpA	5,245	0.00	34	Aculity Brands Inc	3,365	0.00
31,229	Credito Valtellinese SpA	360,508	0.16	1,265	Adamas Pharmaceuticals Inc	4,477	0.00
4,454	Davide Campari Milano Nv	41,600	0.02	15	Adaptive Biotechnologies Corporation	725	0.00
452,925	Enel SpA	3,748,407	1.67	747	Adicet Bio Inc	8,578	0.00
41,889	Eni SpA	358,067	0.16	1,508	Adt Inc	9,675	0.01
4,531	Falck Renewables SpA	29,859	0.01	255	Adtalem Global Education Inc	7,076	0.00
10,894	Ferrari NV	2,055,153	0.92	11	Advanced Drainage Systems Inc	751	0.00
4,487	GVS SPA	68,427	0.03	774	AdvantAGE Solutions Inc	8,331	0.00
16,528	Hera SpA	49,253	0.02	173	Aecom	7,038	0.00
58,050	Infrastrutture Wireless Italiane SpA	576,437	0.26	341	Aflac Inc	12,394	0.01
1,124,196	Intesa Sanpaolo SpA	2,150,137	0.96	137	AG Company Corporation	11,543	0.01
169,643	Italgas SpA	882,144	0.39	201	AgeAGE Aerial Systems Inc	986	0.00
58,043	Leonardo SpA	343,034	0.15	479	Agios Pharmaceuticals Inc	16,963	0.01
8,157	Mediobanca SpA	61,504	0.03	1,625	Air Products & Chemicals Inc	362,864	0.16
29,204	Moncler SpA	1,464,289	0.65	538	Airbnb Inc-Class A	64,549	0.03
84,264	Next SpA	1,376,874	0.62	123	Akamai Technologies Inc	10,554	0.01

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)				Equities (continued)			
United States (continued)				United States (continued)			
284,824	Alder Biopharmaceuticals Inc*	320,079	0.14	814	Boston Beer Company Inc	661,479	0.30
883	Aldeyra Therapeutics Inc	4,951	0.00	22,993	Boston Scientific Corporation	675,574	0.30
129	Allegheny Technologies Inc	1,768	0.00	1,110	Box Inc	16,375	0.01
20	Allegiant Travel Co	3,093	0.00	65	Brady Corporation	2,806	0.00
313	Alliant Energy Corporation	13,182	0.01	133	BridgeBio Pharma Inc	7,730	0.00
112	Allison Transmission Holdings Inc	3,948	0.00	783	Bright Horizons Family Solutions Inc	110,703	0.05
681	Allstate Corporation	61,185	0.03	479	Brighthouse Financial Inc	14,174	0.01
130	Ally Financial Inc	3,789	0.00	178	Bristol-Myers Squibb Co	9,024	0.00
116	Alnylam Pharmaceuticals Inc	12,322	0.01	19	Broadcom Inc	6,799	0.00
1,024	Alphabet Inc	1,466,800	0.66	76	Broadridge Financial Solutions Inc	9,516	0.00
1,216	Alpine Immune Sciences Inc	12,522	0.01	81	Brunswick Corporation	5,047	0.00
88	Alteryx Inc	8,759	0.00	595	Buckle Inc	14,200	0.01
986	Altice Usa Inc	30,518	0.01	593	Bunge Limited	31,784	0.01
121	Altimmune Inc	1,116	0.00	260	C3.AI Inc	29,484	0.01
12	Altra Industrial Motion Corporation	544	0.00	386	Cabot Corporation	14,159	0.01
223	Altria Group Inc	7,473	0.00	1,726	Cabot Oil & Gas Corporation	22,965	0.01
26	Altus Midstream Co	1,009	0.00	74	Cactus Inc	1,577	0.00
110	Amazon.com Inc	292,806	0.13	140	Cadence Design Systems Inc	15,610	0.01
9,377	Amc Entertainment Holdings Inc	16,247	0.01	1,877	Caesars Entertainment Inc	113,935	0.05
13	Amdocs Limited	754	0.00	2,606	California Resources Corporation	50,244	0.02
5	Amerco	1,855	0.00	57	Calix Inc	1,386	0.00
1,552	Ameren Corporation	99,014	0.04	25	Callaway Golf Co	491	0.00
134	AmeresCompanyInc	5,721	0.00	845	Campbell Soup Co	33,391	0.02
2,588	American Electric Power Company Inc	176,129	0.08	1,131	Camping World Holdings Inc	24,080	0.01
97	American Express Co	9,585	0.01	322	Cardiovascular Systems Inc	11,516	0.01
183	American National Group Inc	14,376	0.01	66	Cardlytics Inc	7,701	0.00
21,301	American Renal Associates Holdings Inc	199,335	0.09	258	Cargurus Inc	6,691	0.00
1,700	American Virtual Cloud Techn	10,004	0.01	22	Carlisle Cos Inc	2,808	0.00
676	American Well Corporation	13,995	0.01	508	Carter'S Inc	39,056	0.02
110	Amerisourcebergen Corporation	8,789	0.00	53	CDW Corporation	5,709	0.00
367	Ammo Inc	990	0.00	354	Celldex Therapeutics Inc	5,069	0.00
2,724	Ampio Pharmaceuticals Inc	3,540	0.00	1,999	Centennial Resource Development Inc/De	2,451	0.00
32	Analog Devices Inc	3,864	0.00	400	Centerpoint Energy Inc	7,075	0.00
694	Anaplan Inc	40,753	0.02	297	Centrus Energy Corporation	5,614	0.00
182	Apache Corporation	2,109	0.00	25	Century Communities Inc	895	0.00
317	API Group Corporation	4,702	0.00	760	Cerevel Therapeutics Holdings Inc	10,299	0.01
335	Applan Corporation	44,379	0.02	518	Certara Inc	14,276	0.01
1,045	Apple Inc	113,327	0.05	139	Cf Industries Holdings Inc	4,398	0.00
3	Aptevo Therapeutics Inc	90	0.00	152	CH Robinson Worldwide Inc	11,661	0.01
165	AquaBounty Technologies Inc	1,181	0.00	536	Championx Corporation	6,702	0.00
111,918	Aramark	3,519,762	1.57	1,402	Charles River Laboratories International Inc	286,301	0.13
970	Archer-Daniels-Midland Company	39,964	0.02	798	Chegg Inc	58,913	0.03
80	Arcimoto Inc	865	0.00	231	Chevron Corporation	15,944	0.01
8	Arista Networks Inc	1,900	0.00	34	Chewy Inc	2,498	0.00
41	Arrow Electronics Inc	3,260	0.00	293	Children'S Place Inc	11,997	0.01
101	Asana Inc - Cl A	2,439	0.00	121	Choice Hotels International Inc	10,555	0.01
30	Asbury Automotive Group Inc	3,573	0.00	80,986	Churchill Capital Corporation IV	662,556	0.30
245	Ashland Global Holdings Inc	15,859	0.01	125,182	Cincinnati Bell Inc	1,563,304	0.70
985	Associated Bancorporation	13,726	0.01	568	Cinemark Holdings Inc	8,082	0.00
1,024	AT&T Inc	24,070	0.01	4	Cintas Corporation	1,156	0.00
94	Atkore International Group Inc	3,158	0.00	78	Cirrus Logic Inc	5,240	0.00
981	Atmos Energy Corporation	76,512	0.03	114	Citrix Systems Inc	12,122	0.01
2,084	Atricure Inc	94,819	0.04	47	Cleantek Inc	1,116	0.00
158	Audioeye Inc	3,335	0.00	13,121	Clear Channel Outdoor Holdings Inc	17,694	0.01
385	Automatic Data Processing Inc	55,443	0.03	586	Clearpoint Neuro Inc	7,610	0.00
56	Autonation Inc	3,194	0.00	206	Clorox Company	33,996	0.02
14,281	Avangrid Inc	530,482	0.24	1,059	Clovis Oncology Inc	4,154	0.00
163	Aviat Networks Inc	4,549	0.00	27	Cmc Materials Inc	3,339	0.00
82	Avista Corporation	2,690	0.00	88	CMS Energy Corporation	4,388	0.00
417	Axalta Coating Systems Limited	9,730	0.01	538	Coca-Cola Company	24,113	0.01
3	Axon Enterprise Inc	300	0.00	1,663	Cogent Biosciences Inc	15,263	0.01
51	Ayro Inc	253	0.00	268	Cognex Corporation	17,585	0.01
3,850	Babcock & Wilcox Enterprises Inc	11,045	0.01	209	Cognizant Technology Solutions Corporation	13,998	0.01
58,921	Baker Hughes Company	1,004,048	0.45	4	Coherent Inc	490	0.00
227	Bancorpsouth Bank	5,091	0.00	266	Colgate-Palmolive Company	18,590	0.01
46	Bandwidth Inc	5,777	0.00	20,091	Collectors Universe	1,238,087	0.55
163	Bank Of New York Mellon Corporation	5,654	0.00	30,978	Comerica Inc	1,414,271	0.63
2,024	Barnes & Noble Education Inc	7,692	0.00	110	Commerce Bancshares Inc/Mo	5,907	0.00
96	Barnes Group Inc	3,977	0.00	196	Commercial Metals Co	3,290	0.00
550	Bassett Furniture Industries Inc	9,026	0.00	1,188	Commercial Vehicle Group Inc	8,399	0.00
2,573	Baxter International Inc	168,737	0.08	1,223	Commscope Holding CompanyInc	13,394	0.01
33	Beam Global	1,990	0.00	408	ConAgra Foods Inc	12,091	0.01
48	Beam Therapeutics Inc	3,203	0.00	7,631	Conmed Corporation	698,518	0.31
1,256	Bed Bath & Beyond Inc	18,231	0.01	143	Conocophillips	4,674	0.00
39	Belden Inc	1,336	0.00	307	Consolidated Edison Inc	18,133	0.01
892	Bentley Systems Inc-Class B	29,533	0.01	56	Constellation Brands Inc	10,026	0.01
1,491	Berkshire Hathaway Inc	282,553	0.13	166	Continental Resources Inc/Ok	2,211	0.00
128	Big 5 Sporting Goods Corporation	1,068	0.00	917	Contura Energy Inc	8,521	0.00
286	Bill.Com Holdings Inc	31,906	0.01	417	Conversion Labs Inc	2,226	0.00
52	Biomarin Pharmaceutical Inc	3,727	0.00	380	Cooper Companies Inc	112,837	0.05
315	Bio-Techne Corporation	81,752	0.04	56,512	CoreLogic Inc/United States	3,571,172	1.60
71	Black Knight Inc	5,127	0.00	82	Cost Company Wholesale Corporation	25,251	0.01
59	Blackline Inc	6,432	0.00	2	Coupa Software Inc	554	0.00
55	Blackrock Inc	32,434	0.02	985	Cree Inc	85,253	0.04
373	Blackstone Group Inc	19,757	0.01	32	CrowdStrike Holdings Inc	5,540	0.00
9	Blink Charging Co	314	0.00	38	Crown Holdings Inc	3,112	0.00
22,823	Bloomin' Brands Inc	362,243	0.16	179	Cryoport Inc	6,419	0.00
380	Bluebird Bio Inc	13,438	0.01	498	CTI Biopharma Corporation	1,311	0.00
228	Bluebird Bio Inc	5,452	0.00	100	Cullen/Frost Bankers Inc	7,129	0.00
9	Booking Holdings Inc	16,383	0.01	1,715	Culp Inc	22,244	0.01
654	Boot Barn Holdings Inc	23,176	0.01	1,282	Cumulus Media Inc	9,137	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)				Equities (continued)		
	United States (continued)				United States (continued)		
688	Curiositystream Inc	7,844	0.00	1,277	Gentex Corporation	35,412	0.02
139	Curis Inc	930	0.00	804	Genuine Parts Co	65,993	0.03
303	Cytokinetics Inc	5,146	0.00	219	Gevo Inc	761	0.00
3,730	Darden Restaurants Inc	363,138	0.16	50	Gibraltar Industries Inc	2,940	0.00
68	Datadog Inc	5,471	0.00	398	Global Blood Therapeutics Inc	14,088	0.01
98	Deckers Outdoor Corporation	22,970	0.01	6,263	Global Payments Inc	1,102,673	0.49
33,627	Deerfield Healthcare Techn	428,737	0.19	11,401	Globus Medical Inc	607,718	0.27
203	Delta Air Lines Inc	6,671	0.00	785	Glu Mobile Inc	5,781	0.00
686	Delta Apparel Inc	11,253	0.01	1,840	Gohealth Inc-Class A	20,542	0.01
793	Denbury Inc	16,650	0.01	112	Goldman Sachs Group Inc	24,139	0.01
51	Dentsply Sirona Inc	2,182	0.00	408	Goodrx Holdings Inc-Class A	13,452	0.01
10,823	Designer Brands Inc	67,669	0.03	4,135	GraCompanyInc	244,508	0.11
157	Dexcom Inc	47,441	0.02	1,649	Graftech International Limited	14,367	0.01
19	Dicerna Pharmaceuticals Inc	342	0.00	35	Graham Holdings Co	15,257	0.01
1,295	Dick'S Sporting Goods Inc	59,492	0.03	150	Green Dot Corporation	6,841	0.00
647	Digital Media Solutions	6,367	0.00	9	Greenwich Lifesciences Inc	268	0.00
2	Digital Turbine Inc	92	0.00	304	Grocery Outlet Holding Corporation	9,752	0.01
346	Dillard'S Inc	17,830	0.01	1,428	Guardant Health Inc	150,415	0.07
57	Discover Financial Services	4,217	0.00	218	Guess Inc	4,030	0.00
233	Dollar General Corporation	40,047	0.02	87	Guidewire Software Inc	9,153	0.00
124	Dollar Tree Inc	10,949	0.01	262	Guild Holdings Company- Class A	3,627	0.00
6,925	Dominion Energy Inc	425,614	0.19	1,462	H&R Block Inc	18,951	0.01
32	Domo Inc	1,668	0.00	37	Haemonetics Corporation	3,591	0.00
183	DoorDash Inc - A	21,350	0.01	41	Hanover Insurance Group Inc	3,918	0.00
36,783	DraftKings Inc	1,399,711	0.63	220	Health Catalyst Inc	7,827	0.00
865	Drive Shack Inc	1,683	0.00	363	Heat Biologics Inc	1,590	0.00
3,206	Dte Energy Co	318,124	0.14	637	Helmerich & Payne Inc	12,057	0.01
5,955	Duke Energy Corporation	445,621	0.20	950	Herbalife Nutrition Limited	37,307	0.02
368	Dun & Bradstreet Holdings In	7,489	0.00	406	Heron Therapeutics Inc	7,023	0.00
20	Dynatrace Inc	707	0.00	13	Hershey Company	1,618	0.00
67	East West Bancorporation Inc	2,777	0.00	187	Hewlett Packard Enterprise Co	1,811	0.00
752	Echostar Corporation	13,023	0.01	36	Hexcel Corporation	1,427	0.00
22	Ecolab Inc	3,890	0.00	540	Hibbett Sports Inc	20,381	0.01
404	Educational Development Corporation	5,072	0.00	590	Highpeak Energy Inc	7,701	0.00
21	Edwards Lifesciences Corporation	1,566	0.00	31	Hillenbrand Inc	1,008	0.00
16,870	Eidos Therapeutics Inc	1,814,192	0.81	13	Hilton Grand Vacations Inc	333	0.00
605	Elastic NV	72,256	0.03	789	Hilton Worldwide Holdings Inc	71,745	0.03
254	Element Solutions Inc	3,681	0.00	155	Hms Holdings Corporation	4,656	0.00
445	Elf Beauty Inc	9,162	0.00	1,639	Hologic Inc	97,559	0.04
807	Eli Lilly & Co	111,359	0.05	511	Home Depot Inc	110,933	0.05
27,768	Endurance International Group Holdings Inc	214,464	0.10	37	Honeywell International Inc	6,432	0.00
1,315	Energizer Holdings Inc	45,333	0.02	3,284	Horizon Global Corporation	23,056	0.01
2,859	Entegris Inc	224,551	0.10	97	Horizon Therapeutics plc	5,799	0.00
100	Entergy Corporation	8,160	0.00	550	Hormel Foods Corporation	20,952	0.01
295	Eos Energy Enterprises Inc	5,025	0.00	11,706	Hostess Brands Inc	140,064	0.06
215	Equillium Inc	940	0.00	337	Houlihan Lokey Inc	18,517	0.01
21	Erie Indemnity Co	4,215	0.00	45	Hovnanian Enterprises Inc	1,209	0.00
422	Eventbrite Inc	6,243	0.00	23	Hubbell Inc	2,947	0.00
19	Everbridge Inc	2,315	0.00	2	Humana Inc	671	0.00
197	Evercore Inc	17,653	0.01	241	Humanigen Inc	3,447	0.00
6,049	Eversource Energy	427,689	0.19	23	Huntington Bancshares Inc	237	0.00
222	Evolut Health Inc	2,908	0.00	109	Hyatt Hotels Corporation	6,615	0.00
178	Evoqua Water Technologies Corporation	3,925	0.00	12	Hydrofarm Holdings Group Inc	516	0.00
14	Exact Sciences Corporation	1,516	0.00	1,051	Hyllion Holdings Corporation	14,156	0.01
60	Exp World Holdings Inc	3,095	0.00	38	ICU Medical Inc	6,661	0.00
94	Expeditors International Of Washington Inc	7,307	0.00	1,037	Idera Pharmaceuticals Inc	3,110	0.00
1,147	Extended Stay America Inc	13,883	0.01	48	Idex Corporation	7,815	0.00
141	F5 Networks Inc	20,275	0.01	20	Idexx Laboratories Inc	8,171	0.00
156	Fastenal Company	6,226	0.00	463	Incyte Corporation	32,914	0.02
1,312	Fastly Inc	93,686	0.04	332	Infinera Corporation	2,844	0.00
33,630	Fbl Financial Group Inc	1,443,269	0.65	120	Infrastructure And Energy Alternatives Inc	1,625	0.00
177	Federated Hermes Inc.	4,179	0.00	451	Ingredion Inc	28,998	0.01
1	First Citizens Bancshares Inc/Nc	469	0.00	946	Innodata Isogen Inc	4,098	0.00
701	First Solar Inc	56,674	0.03	1,715	Inspired Entertainment Inc	9,223	0.00
9,431	FirstEnergy Corporation	235,939	0.11	310	Insulet Corporation	64,767	0.03
23,591	Fiserv Inc	2,195,310	0.98	153	Integer Holdings Corporation	10,152	0.01
1,182	Fisker Inc	14,153	0.01	27	Integra Lifesciences Holdings Corporation	1,433	0.00
131	Five Below Inc	18,734	0.01	34	Intellia Therapeutics Inc	1,512	0.00
878	Five9 Inc	125,147	0.06	63	Intercept Pharmaceuticals Inc	1,272	0.00
30	Fleetcor Technologies Inc	6,689	0.00	7,995	Intercontinental Exchange Inc	753,335	0.34
387	Flexsteel Industries Inc	11,061	0.01	207	International Business Machines Corporation	21,296	0.01
20	Floor & Decor Holdings Inc	1,518	0.00	421	Intrusion Inc	6,063	0.00
3,907	Flotek Industries Inc	6,738	0.00	36	Intuit Inc	11,176	0.01
188	Flowserve Corporation	5,662	0.00	26	Intuitive Surgical Inc	17,384	0.01
45	Flux Power Holdings Inc	634	0.00	527	InvesCompanyLimited	7,507	0.00
228	Foot Locker Inc	7,536	0.00	277	Invitae Corporation	9,465	0.00
3,813	Ford Motor Co	27,393	0.01	6	ITT Inc	378	0.00
18	Formfactor Inc	633	0.00	267	J2 Global Inc	21,318	0.01
454	Forte Biosciences Inc	13,510	0.01	67	Jabil Inc	2,329	0.00
1	Fortinet Inc	121	0.00	551	Jack In The Box Inc	41,791	0.02
78,044	Fortress Value Acquisit-CI A	684,412	0.31	260	JB Hunt Transport Services Inc	29,038	0.01
377	Fox Corporation	8,972	0.00	592	Jefferies Financial Group Inc	11,902	0.01
462	Franklin Resources Inc	9,436	0.00	448	Jetblue Airways Corporation	5,324	0.00
339	Freeport-Mcmoran Inc	7,209	0.00	1,421	JM Smucker Company	134,255	0.06
223	Fts International Inc-CI A	3,499	0.00	30	John Bean Technologies Corporation	2,792	0.00
226	Gap Inc	3,729	0.00	371	John Wiley & Sons Inc	13,845	0.01
166	General Dynamics Corporation	20,191	0.01	452	Johnson & Johnson	58,139	0.03
1,181	General Electric Co	10,424	0.01	58	Johnson Controls International plc	2,209	0.00
542	General Mills Inc	26,047	0.01	49	Jones Lang Lasalle Inc	5,942	0.00
385	General Motors Company	13,102	0.01	3,527	JPMorgan Chase & Company	366,291	0.16
457	Genius Brands International	515	0.00	905	Juniper Networks Inc	16,650	0.01

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Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)				Equities (continued)		
	United States (continued)				United States (continued)		
95	Kansas City Southern	15,849	0.01	119	Neogenomics Inc	5,236	0.00
519	Kellogg Company	26,396	0.01	269	Netapp Inc	14,563	0.01
216	Kimberly-Clark Corporation	23,802	0.01	603	Neuronetics Inc	5,475	0.00
82	Kinder Morgan Inc	916	0.00	43	Nevro Corporation	6,083	0.00
53	Kinnate Biopharma Inc	1,723	0.00	746	New Fortress Energy Llc	32,674	0.02
39	Kirby Corporation	1,652	0.00	1,138	Newmont Corporation	55,703	0.03
59	Kirkland'S Inc	862	0.00	29,407	NextEra Energy Inc	1,854,236	0.83
738	Knowles Corporation	11,116	0.01	11,713	Nextera Energy Partners Lp	641,867	0.29
301	Kohl'S Corporation	10,010	0.01	2,327	Nikola Corporation	29,022	0.01
297	Korn Ferry	10,559	0.01	79	Nmi Holdings Inc	1,462	0.00
521	Kraft Heinz Company	14,759	0.01	1,260	Nordstrom Inc	32,140	0.02
107	Kratos Defense & Security Solutions Inc	2,399	0.00	2,297	Norfolk Southern Corporation	446,071	0.20
58	Kura Oncology Inc	1,548	0.00	352	Northern Oil And Gas Inc	2,520	0.00
2,105	L Brands Inc	63,982	0.03	6	Northwestern Corporation	286	0.00
22	Lam Research Corporation	8,492	0.00	2,993	Nuance Communications Inc	107,851	0.05
5	Landstar System Inc	550	0.00	1,861	Nuzee Inc	16,122	0.01
66	Laredo Petroleum Inc	1,063	0.00	30	Oak Street Health Inc	1,500	0.00
950	Larimar Therapeutics Inc	16,623	0.01	499	Oasis Petroleum Inc	15,114	0.01
63	LCl Industries	6,677	0.00	453	Ocwen Financial Corporation	10,703	0.01
480	Leggett & Platt Inc	17,379	0.01	45	Old Dominion Freight Line Inc	7,178	0.00
19	Lemonade Inc	1,902	0.00	88	Olema Pharmaceuticals Inc	3,458	0.00
3,493	Lennar Corporation	217,622	0.10	11	Omnicell Inc	1,079	0.00
1,057	Levi Strauss & Co	17,347	0.01	115	Omnicom Group Inc	5,862	0.00
46	LHC Group Inc	8,020	0.00	503	Oncosec Medical Inc	2,652	0.00
21	Liberty Broadband Corporation	2,718	0.00	124	Oncoternal Therapeutics Inc	497	0.00
172	Liberty Media Corp-Liberty Formula One	5,988	0.00	27	One Gas Inc	1,694	0.00
1,465	Lincoln Educational Services Corporation	7,783	0.00	988	Open Lending Corporation	28,230	0.01
50	Lincoln Electric Holdings Inc	4,751	0.00	2,344	Oracle Corporation	123,929	0.06
5,642	Lineage Cell Therapeutics In	8,116	0.00	22,364	Orasure Technologies Inc	193,472	0.09
1,698	Lions Gate Entertainment Corporation	15,779	0.01	1,102	Orion Marine Group Inc	4,467	0.00
167	Live Oak Bancshares Inc	6,478	0.00	49	Ormat Technologies Inc	3,615	0.00
66	Liveramp Holdings Inc	3,948	0.00	2,182	Otonomy Inc	11,538	0.01
71	Lmp Automotive Holdings Inc	1,449	0.00	2,363	Outlook Therapeutics Inc	2,511	0.00
606	Loews Corporation	22,298	0.01	140	Owens Corning	8,669	0.00
1,812	Lordstown Motors Corporation	29,708	0.01	11,681	Palantir Technologies Inc	224,827	0.10
1,381	Lumos Pharma Inc	40,305	0.02	960	Papa John'S International Inc	66,573	0.03
34	Lyondellbasell Industries Nv	2,547	0.00	2,229	Party City HoldCompanyInc	11,204	0.01
1,152	Macy'S Inc	10,592	0.01	1,604	Paya Holdings Inc	17,803	0.01
206	Madison Square Garden Entertainment Corporation	17,685	0.01	18	Paycom Software Inc	6,653	0.00
144	Magneite Inc	3,614	0.00	973	Paylocity Holding Corporation	163,745	0.07
664	Mammoth Energy Services Inc	2,415	0.00	128	Pdc Energy Inc	2,148	0.00
34	Marathon Patent Group Inc	290	0.00	1,754	Pegasystems Inc	191,033	0.09
91	Maravai Lifesciences Hldgs	2,086	0.00	2,299	Penn National Gaming Inc	162,286	0.07
77	Marinemax Inc	2,205	0.00	33	Pennymac Financial Services Inc	1,770	0.00
3,011	Marketaxess Holdings Inc	1,404,075	0.63	197	Penske Automotive Group Inc	9,562	0.01
831	Marriott International Inc/De	89,596	0.04	2,753	Penumbra Inc	393,752	0.18
49	Marriott Vacations Worldwide Corporation	5,495	0.00	1,556	PepsiCompanyInc	188,595	0.08
713	Marsh & McLennan Cos Inc	68,179	0.03	11	Petmed Express Inc	288	0.00
715	Mastercard Inc	208,583	0.09	7,992	Phenex Inc Cvr Line*	7,348	0.00
7,388	Matinas Biopharma Holdings Inc	8,212	0.00	423	Phenixfin Corporation	9,787	0.01
45	Mattel Inc	642	0.00	26	Phillips 66	1,486	0.00
43	Maxar Technologies Inc	1,356	0.00	107	Pinnacle West Capital Corporation	6,992	0.00
1,021	Mcafee Corporation	13,927	0.01	3,744	Planet Fitness Inc	237,544	0.11
135	Mccormick & Company Inc	10,548	0.01	3,955	Plug Power Inc	109,611	0.05
282	McDonald's Corporation	49,456	0.02	850	Pluralsight Inc	14,561	0.01
14,250	Mdc Partners Inc	29,233	0.01	145	PNC Financial Services Group Inc	17,658	0.01
483	Medallia Inc	13,114	0.01	56,021	Prim Resources Inc	2,221,976	0.99
619	Merck & Company Inc	41,383	0.02	4	Pool Corporation	1,218	0.00
345	Mercury General Corporation	14,721	0.01	7,252	Ppg Industries Inc	854,794	0.38
93	Meritage Homes Corporation	6,295	0.00	22,543	PPL Corporation	519,564	0.23
339	Meritor Inc	7,733	0.00	122	Pra Health Sciences Inc	12,508	0.01
4	Mettler-Toledo International Inc	3,726	0.00	26,598	Prevail Therapeutics Inc	501,505	0.22
5,321	Microchip Technology Inc	600,616	0.27	4,266	Prgrx Global Inc	26,603	0.01
628	Micron Technology Inc	38,587	0.02	34	Principal Financial Group Inc	1,379	0.00
3	Microsoft Corporation	545	0.00	238	Procter & Gamble Company	27,065	0.01
17	Microstrategy Inc	5,399	0.00	107	Pro-Dex Inc	2,708	0.00
1,460	Mict Inc	2,482	0.00	335	Progress Software Corporation	12,373	0.01
582	Mirati Therapeutics Inc	104,475	0.05	86	Proofpoint Inc	9,588	0.01
1,420	Mission Produce Inc	17,466	0.01	423	Prophase Labs Inc	3,174	0.00
102	Model N Inc	2,974	0.00	498	Public Service Enterprise Group Inc	23,729	0.01
359	Moelis & Co	13,720	0.01	90	Pure Storage Inc	1,663	0.00
232	Mohawk Group Holdings Inc	3,263	0.00	52	Q2 Holdings Inc	5,377	0.00
558	Mondelez International Inc	26,665	0.01	2,640	Qep Resources Inc	5,157	0.00
31	Monolithic Power Systems Inc	9,279	0.00	7	Qualys Inc	697	0.00
421	Monster Beverage Corporation	31,821	0.01	474	Quanta Services Inc	27,900	0.01
540	Moody's Corporation	128,094	0.06	1,543	Quantumscape Corporation	106,499	0.05
24	Morgan Stanley	1,344	0.00	3,573	Qurate Retail Inc	32,035	0.02
10	Morningstar Inc	1,893	0.00	501	Radian Group Inc	8,292	0.00
118	Mosaic Company	2,219	0.00	1,106	Radius Global Infrastructu	11,615	0.01
192	Motorola Solutions Inc	26,686	0.01	10	Raymond James Financial Inc	782	0.00
1,289	Mp Materials Corporation	33,891	0.02	40,230	Realpage Inc	2,868,428	1.28
22	Msc Industrial Direct CompanyInc	1,517	0.00	30	Regal Beloit Corporation	3,011	0.00
3,695	Multipan Corporation	24,129	0.01	246	Regeneron Pharmaceuticals Inc	97,131	0.04
1,279	Murphy Oil Corporation	12,648	0.01	758	Regions Financial Corporation	9,986	0.01
120	Murphy Usa Inc	12,835	0.01	51	Reinsurance Group Of America Inc	4,831	0.00
61	Nanostring Technologies Inc	3,334	0.00	602	Rekor Systems Inc	3,971	0.00
13,267	Nasdaq Inc	1,439,305	0.64	226	Repligen Corporation	35,396	0.02
387	National Instruments Corporation	13,898	0.01	35	Resmed Inc	6,080	0.00
169	National Vision Holdings Inc	6,256	0.00	1,754	Revolve Group Inc	44,683	0.02
50,562	Navistar International Corporation	1,816,604	0.81	42	Riot Blockchain Inc	583	0.00
963	Nektar Therapeutics	13,380	0.01	1,180	Rite Aid Corporation	15,267	0.01

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)				Equities (continued)		
	United States (continued)				United States (continued)		
964	Rocket Cos Inc-Class A	15,931	0.01	2,078	Titan International Inc	8,254	0.00
101	Rogers Corporation	12,819	0.01	620	TJX Companies Inc	34,604	0.02
42	Rollins Inc	1,341	0.00	15,325	T-Mobile Us Inc	1,689,000	0.76
156	Roper Technologies Inc	54,963	0.03	2,124	Toro Company	164,636	0.07
173	Ross Stores Inc	17,364	0.01	351	Tractor Supply Co	40,328	0.02
2,303	S&P Global Inc	618,745	0.28	9	Trane Technologies plc	1,068	0.00
11	Saia Inc	1,625	0.00	192	Translate Bio Inc	2,892	0.00
91	Sailpoint Technologies Holding Inc	3,960	0.00	234	Travelcenters Of America Inc	6,235	0.00
10	Sanmina Corporation	261	0.00	179	Travelers Companies Inc	20,536	0.01
768	Schneider National Inc	12,993	0.01	372	Treehouse Foods Inc	12,918	0.01
363	Scotts Miracle Group Company	59,080	0.03	1,495	Trevena Inc	2,615	0.00
1,563	Scynexis Inc	9,772	0.01	44	Trex CompanyInc	3,011	0.00
598	Seaworld Entertainment Inc	15,439	0.01	319	Trinet Group Inc	21,014	0.01
21	Seer Inc	964	0.00	39	Twilio Inc	10,790	0.01
121	Sei Investments Co	5,683	0.00	21	Twist Bioscience Corporation	2,425	0.00
3,458	Select Interior Concepts Inc	20,207	0.01	3	Tyler Technologies Inc	1,070	0.00
26	Selective Insurance Group Inc	1,423	0.00	117	Tyson Foods Inc	6,162	0.00
147	Sensata Technologies Holding plc	6,336	0.00	10,627	Uber Technologies Inc	442,955	0.20
121	Sensient Technologies Corporation	7,295	0.00	79	Ultragenyx Pharmaceutical Inc	8,938	0.00
131	Seres Therapeutics Inc	2,623	0.00	2,712	United Airlines Holdings Inc	95,864	0.04
11	Servicenow Inc	4,948	0.00	530	United States Cellular Corporation	13,294	0.01
3,022	Sesen Bio Inc	3,334	0.00	354	United States Steel Corporation	4,852	0.00
208	Shake Shack Inc	14,412	0.01	117	Unity Software Inc	14,675	0.01
702	Sharpspring Inc	9,341	0.00	583	Universal Display Corporation	109,496	0.05
451	Shift Technologies Inc	3,048	0.00	607	Unum Group	11,380	0.01
309	Shift4 Payments Inc-Class A	19,042	0.01	546	Upwork Inc	15,404	0.01
27	Shockwave Medical Inc	2,289	0.00	875	Utz Brands Inc	15,776	0.01
249	Shutterstock Inc	14,591	0.01	75	Vail Resorts Inc	17,099	0.01
8,423	Si-Bone Inc	205,834	0.09	25,859	Varian Medical Systems Inc	3,698,732	1.65
56	Sigilon Therapeutics Inc	2,198	0.00	1,615	Velodyne Lidar Inc	30,121	0.01
47	Silk Road Medical Inc	2,419	0.00	73	Verisign Inc	12,911	0.01
592	Silverback Therapeutics Inc	22,421	0.01	639	Verizon Communications Inc	30,682	0.01
398	Sinclair Broadcast Group Inc	10,360	0.01	234	Vertex Inc - Class A	6,665	0.00
10	Siteone Landscape Supply Inc	1,296	0.00	1,064	VF Corporation	74,273	0.03
228	Six Flags Entertainment Corporation	6,354	0.00	463	Viasat Inc	12,355	0.01
147	Skechers U.S.A. Inc	4,318	0.00	165	Viatris Inc	2,527	0.00
200,692	Slack Technologies Inc	6,928,389	3.10	80,437	Virtusa Corporation	3,361,321	1.50
10	Sleep Number Corporation	669	0.00	48	Visa Inc	8,581	0.00
237	SmileDirectClub Inc	2,313	0.00	108	Vista Outdoor Inc	2,097	0.00
398	Snowflake Inc-Class A	91,535	0.04	62	Vmware Inc	7,107	0.00
907	Soc Telmed Inc	5,812	0.00	1,277	VonAge Holdings Corporation	13,437	0.01
662	Solarwinds Corporation	8,089	0.00	4	Vroom Inc	134	0.00
267	Sonic Automotive Inc	8,417	0.00	1	Vulcan Materials Co	121	0.00
82	SonoCompanyProducts Co	3,971	0.00	212	Vuzix Corporation	1,573	0.00
1,254	Sotera Health Co	28,123	0.01	564	Wabtec Corporation	33,742	0.02
78	South Jersey Industries Inc	1,374	0.00	720	Walgreens Boots Alliance Inc	23,467	0.01
2,305	Southern Company	115,726	0.05	2,203	Walmart Inc	259,542	0.12
303	Southwest Gas Holdings Inc	15,044	0.01	991	Warner Music Group Corporation	30,770	0.01
145	Southwestern Energy Co	353	0.00	5	Wd-40 Co	1,086	0.00
317	Spectrum Brands Holdings Inc	20,462	0.01	2,227	Wec Energy Group Inc	167,505	0.08
819	Sprouts Farmers Market Inc	13,454	0.01	112	Welbilt Inc	1,208	0.00
103	Spx Corporation	4,591	0.00	5,888	Wells Fargo & Company	145,233	0.07
187	Stamps.Com Inc	29,984	0.01	2,532	Wendy'S Company	45,361	0.02
3,193	Stanley Black & Decker Inc	465,974	0.21	148	Werner Enterprises Inc	4,744	0.00
323	Starbucks Corporation	28,241	0.01	118	Western Alliance Bancorp	5,782	0.00
186	Steel Dynamics Inc	5,605	0.00	1	Wex Inc	166	0.00
112	Sterling Bancorp/De	1,646	0.00	822	Whole Earth Brands Inc	7,323	0.00
511	Steven Madden Limited	14,751	0.01	161	Widepoint Corporation	1,330	0.00
2,860	Stonemor Inc	6,148	0.00	19	Wintrust Financial Corporation	949	0.00
404	Strattec Security Corporation	16,298	0.01	145	Wolverine World Wide Inc	3,703	0.00
2	Stryker Corporation	401	0.00	55	Woodward Inc	5,463	0.00
100	Summit Materials Inc	1,641	0.00	21	Workday Inc	4,112	0.00
68	Sumo Logic Inc	1,588	0.00	6	Workiva Inc	449	0.00
100	Sunnova Energy International Inc	3,688	0.00	815	World Wrestling Entertainment Inc	32,006	0.02
30	Sunworks Inc	126	0.00	32	Ww Grainger Inc	10,679	0.01
266	Surface Oncology Inc	2,009	0.00	67	Wynn Resorts Limited	6,178	0.00
12	Svb Financial Group	3,804	0.00	7,502	Xcel Energy Inc	408,776	0.18
1,518	Svmk Inc	31,699	0.01	335	Xerox Holdings Corporation	6,349	0.00
1,033	Switch Inc	13,821	0.01	4,028	Xilinx Inc	466,715	0.21
244	Synchrony Financial	6,922	0.00	18	Yeti Holdings Inc	1,007	0.00
32	Synopsys Inc	6,780	0.00	814	Yrc Worldwide Inc	2,947	0.00
66	Take-Two Interactive Software Inc	11,208	0.01	282	Yum China Holdings Inc	13,158	0.01
15	Tapestry Inc	381	0.00	881	Yum! Brands Inc	78,167	0.04
64	Targa Resources Corporation	1,380	0.00	15	Zebra Technologies Corporation	4,712	0.00
1,371	Target Corporation	197,804	0.09	298	Zendesk Inc	34,857	0.02
41	Tattooed Chef Inc	767	0.00	4,874	Zimmer Biomet Holdings Inc	613,816	0.27
22	Teladoc Health Inc	3,595	0.00	6,267	Zoetis Inc	847,688	0.38
1	Teladoc Health Inc	320	0.00	469	Zoominfo Technologies Inc	18,487	0.01
4	Teleflex Inc	1,345	0.00	13	Zscaler Inc	2,122	0.00
1,110	Telephone & Data Systems Inc	16,847	0.01	822	Zuora Inc	9,358	0.00
48	Telos Corporation	1,294	0.00	11,816	Zynga Inc	95,316	0.04
9,004	Tempur Sealy International Inc	198,691	0.09			86,778,405	38.76
696	Teradata Corporation	12,782	0.01				
1	Tetra Tech Inc	95	0.00				
1,368	Texas Instruments Inc	183,507	0.08		Total equities	144,994,795	64.77
15,226	Texas Roadhouse Inc	972,632	0.44		Equity swaps (b)		
411	Tff Pharmaceuticals Inc	4,810	0.00		Australia		
52	The Kroger Company	1,350	0.00	336,563	Bhp Group plc_JPM	613,255	0.28
281	The Realreal Inc	4,488	0.00	39,712	Bhp Group plc_MSCIP	82,459	0.04
2,734	Thryv Holdings Inc	30,165	0.01	4,300,949	Cardinal Resources Limited	1,277,304	0.57
31,688	Tiffany & Co	3,404,346	1.52	(3,469)	CIMIC Group Limited	1,477	0.00

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Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Australia (continued)				Denmark (continued)		
(187,716)	Northern Star Resources Limited	363,732	0.16	1,581	Novozymes A/S	95	0.00
29,318	Reece Limited	3,856	0.00	8,099	Orsted A/S_Barcays	331,835	0.15
		2,342,083	1.05	2,901	Orsted A/S_GS	144,067	0.06
	Austria			391	Rockwool International A/S	5,807	0.00
83	AMS AG	13	0.00	2	Royal Unibrew A/S	10	0.00
610	Andritz AG	4,973	0.00	430	Topdanmark A/S	38	0.00
90	Bawag Group AG	697	0.00	34,561	Tryg_GS	76,930	0.03
11,527	Erste Group Bank AG	53,337	0.02	7,670	Tryg_MSCIP	5,699	0.00
45,306	Evn AG	166,971	0.08	16,181	Vestas Wind Systems A/S_Barcays	1,090,462	0.49
(50,142)	Oesterreichische Post AG	72,116	0.03	933	Vestas Wind Systems A/S_GS	34,182	0.02
11,409	OMV AG_Barcays	112,978	0.05	318	Vestas Wind Systems A/S_MSCIP	25,641	0.01
7,305	OMV AG_GS	64,546	0.03	7	William Demant Holding	46	0.00
2,030	OMV AG_MSCIP	22,093	0.01			1,845,561	0.82
337	Raiffeisen Bank International AG	1,342	0.00		European Union		
13,001	Schoeller-Bleckmann Oilfield	111,147	0.05	117	MDAX Performance Index	605,317	0.27
2,588	Verbund-Oesterreichische Elektrizitaetswirtschafts AG	42,229	0.02	1,488	MSSTHISI	10,654	0.01
		652,442	0.29			615,971	0.28
	Belgium				Finland		
217	Ackermans & Van Haaren	2,308	0.00	9,941	Fortum OYJ	19,125	0.01
13	AGeas_Barcays	121	0.00	(989)	Kesko OYJ	1,590	0.00
62,048	AGeas_HSBC	438,586	0.20	(3,193)	Kojamo Oyj_Barcays	3,369	0.00
15,531	AGeas_MSCIP	160,205	0.07	50,506	Kojamo Oyj_GS	27,291	0.01
4,120	Anheuser-Busch InBev SA_Barcays	73,257	0.03	2,873	Kojamo Oyj_MSCIP	1,419	0.00
12	Anheuser-Busch InBev SA_GS	122	0.00	(97)	Kone OYJ	737	0.00
(3,223)	Colruyt SA	9,795	0.00	17,445	Metso Outotec OYJ	10,976	0.01
543	Groupe Bruxelles Lambert SA	1,425	0.00	16,224	Nestle OYJ_Barcays	307,006	0.14
7	KBC Groep NV_Barcays	100	0.00	3,015	Nestle OYJ_GS	31,878	0.02
330	KBC Groep NV_GS	4,613	0.00	1,417	Nokian Renkaat OYJ	7,310	0.00
4,167	Solvay SA_GS	85,821	0.04	1,150	Nordea Bank ABP	68	0.00
566	Solvay SA_MSCIP	9,948	0.01	(23)	Orion OYJ_Barcays	151	0.00
(83)	UCB SA	1,143	0.00	(222)	Orion OYJ_GS	223	0.00
1,010	Umicore	1,055	0.00	2,661	UPM-Kymmene OYJ	2,893	0.00
43	Warehouses De Pauw SCA	35	0.00	10,524	Wartsila OYJ	215	0.00
		788,534	0.35			414,251	0.19
	Bermuda				France		
11	Everest Re Group Limited_GS	275	0.00	502	ADP Promesses_Barcays	11,039	0.01
6	Everest Re Group Limited_MSCIP	138	0.00	9	ADP Promesses_GS	189	0.00
403	Genpact Limited	1,071	0.00	512	Air Liquide SA	3,124	0.00
9,722	Hiscox Limited	15,073	0.01	2,059	Airbus SE_Barcays	45,385	0.02
		16,557	0.01	231	Airbus SE_GS	28	0.00
	Brazil			8	Alstom	15	0.00
1,004,318	Linx SA	328,099	0.15	22,543	Alten SA_GS	432,948	0.19
5,047	Rede Dor SAo Luiz SA	919	0.00	2,339	Alten SA_MSCIP	38,016	0.02
		329,018	0.15	(21)	Amundi SA	12	0.00
	Canada			28,908	Arkema SA_GS	229,378	0.10
(16)	Alpha Pro Tech Limited	18	0.00	3,170	Arkema SA_MSCIP	1,357	0.00
3,273	Ballard Power Systems Inc	10,633	0.01	(93,134)	AXA SA_GS	21,334	0.01
2,005	Brp Inc/Ca- Sub Voting	3,553	0.00	(61,330)	AXA SA_MSCIP	8,992	0.00
(4,849)	Ci Financial Corporation	3,106	0.00	(8)	BioMerieux_Barcays	177	0.00
130,342	Clearwater Seafoods Inc	3,315	0.00	(104)	BioMerieux_GS	671	0.00
60,736	Husky Energy Inc	60,350	0.03	59,952	BNP Paribas SA_GS	37,842	0.02
47,546	Ivanhoe Mines Limited	20,163	0.01	11,879	BNP Paribas SA_MSCIP	12,336	0.01
2,158	Lightspeed Pos Inc-Sub Vote	9,096	0.00	251	Bureau Veritas SA_Barcays	483	0.00
(444)	Lululemon Athletica Inc	3,141	0.00	22,647	Bureau Veritas SA_GS	48,478	0.02
263,905	Pan American Silver Corporation	177,943	0.08	3,913	Bureau Veritas SA_MSCIP	10,096	0.01
(689)	Tfi International Inc	304	0.00	17,626	Carrefour SA_Barcays	10,060	0.01
443	Tilray Inc-Class 2 Common	1,040	0.00	52,761	Carrefour SA_GS	4,337	0.00
		292,662	0.13	6,991	Carrefour SA_MSCIP	1,964	0.00
	China				Cie Generale D'Optique Essilor International		
(5,875)	China Life Insurance Co-H	838	0.00	1,668	SA_Barcays	16,603	0.01
135,707	Dalian Dayang Transds Company Limited	17,371	0.01	2,872	Cie Generale D'Optique Essilor International SA_GS	43,462	0.02
(14,651)	Huya Incdr	37,643	0.02	169	CNP Assurances	425	0.00
18,700	Jiangsu Changjiang Electro	7,308	0.00	158,940	Coface SA	165,849	0.07
(1,300)	Joinn Laboratories China	394	0.00	52,809	Credit Agricole SA	115,868	0.05
811	Kweichow Moutai Company Limited	81,055	0.04	2	Danone SA	3	0.00
7,100	Pharmaron Beijing Company Limited	5,401	0.00	693	Dassault Systemes SA	9,413	0.00
6,841	Proya Cosmetics Company Limited	11,960	0.01	86,442	EDF_Barcays	76,301	0.03
17,000	Riyue Heavy Industry Company	1,735	0.00	157,909	EDF_GS	380,090	0.17
61	Shenzhen International Group	390	0.00	20,116	EDF_MSCIP	18,560	0.01
4,387	Sichuan Teway Food Group	5,590	0.00	8,048	EiffAGE	47,060	0.02
500	Suzhou Maxwell Technologie	3,511	0.00	120,439	Engie_Barcays	150,614	0.07
(135,707)	YTO Express Group Company Limited	59,884	0.03	185,789	Engie_GS	105,777	0.05
156,997	Zhejiang China Commodities	5,963	0.00	18,587	Engie_MSCIP	12,078	0.01
9,400	Zhejiang Jiuzhou Pharmaceu	2,916	0.00	8,923	ESTX Bnk PR Index	39,871	0.02
27,800	Zhuzhou Kibing Group CompanyLt	4,161	0.00	151	Hermes International	7,794	0.00
		246,120	0.11	5,014	Imerys SA	62,655	0.03
	Denmark			(1,476)	Ipsen SA_Barcays	28,706	0.01
(142)	AP Moller - Maersk A/S	1,175	0.00	(58)	Ipsen SA_GS	529	0.00
5,260	Carlsberg A/S_GS	103,205	0.05	1,676	Kering_GS	64,140	0.03
1,435	Carlsberg A/S_HSBC	19,964	0.01	67	Kering_MSCIP	2,891	0.00
(9)	Danske Bank A/S_Barcays	3	0.00	1,919	Legrand SA	5,950	0.00
506	Danske Bank A/S_GS	1,177	0.00	6,831	L'Oreal SA	185,113	0.08
(1,763)	DSV Panalpina A/S	2,112	0.00	3,448	LVMH Moet Hennessy Louis Vuitton Se	228,405	0.10
5	Genmab	27	0.00	2,022	Natixis SA	1,684	0.00
(1)	ISS A/S	-	0.00	11,641	Nexans SA	184,307	0.08
29,286	Novo Nordisk A/S	3,086	0.00	74,129	Nexity SA_GS	130,567	0.06
				8,258	Nexity SA_MSCIP	15,954	0.01
				13,083	Orange SA	7,918	0.00
				4,047	Permod Ricard SA_GS	67,745	0.03

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	France (continued)				Germany (continued)		
206	Pernod Ricard SA_MSCIP	2,785	0.00	44,497	RWE AG_Barcays	83,375	0.04
17,779	Peugeot SA_GS	111,475	0.05	62,011	RWE AG_GS	67,134	0.03
2,692	Peugeot SA_MSCIP	8,333	0.00	6,881	RWE AG_MSCIP	17,539	0.01
19,026	Publicis Groupe_GS	172,489	0.08	7	SAP SE_Barcays	39	0.00
865	Publicis Groupe_MSCIP	9,884	0.00	22,135	SAP SE_GS	95,743	0.04
182	Renault SA	1,937	0.00	(763)	Sartorius AG	11,761	0.01
32,685	Rubis SCA_Barcays	244,723	0.11	(64)	Scout24 AG	543	0.00
7,884	Rubis SCA_GS	37,720	0.02	2,102	Siemens AG	21,826	0.01
5,883	Rubis SCA_MSCIP	43,039	0.02	24,595	Siemens Energy AG_Barcays	244,189	0.11
58	Safran SA	1,703	0.00	30,049	Siemens Energy AG_GS	237,779	0.11
29,243	Saint Gobain	58,045	0.03	2,739	Siemens Healthineers AG	3,606	0.00
(46)	Sartorius Stedim Biotech	1,128	0.00	32,011	Sitronic AG	118,938	0.05
1,927	Schneider Electric SA	23,627	0.01	(4,999)	Software AG	34,965	0.02
126,146	Societe Generale	26,540	0.01	73	Symrise AG	114	0.00
(570)	Sodexo SA	3,691	0.00	13	TAG Immobilien AG_Barcays	21	0.00
(185)	Sopra Steria Group	552	0.00	(720)	TAG Immobilien AG_GS	142	0.00
24,942	Spie SA	75,894	0.03	24,185	Teamviewer AG	79,010	0.04
(416)	Stoxx 600 Health Care (Price) Index	4,302	0.00	61,052	Telefonica Deutschland Holding AG	2,316	0.00
(12,719)	STXE 600 Bnk EUR Price	10,136	0.01	707	ThyssenKrupp AG	578	0.00
10,352	Suez_Barcays	13,387	0.01	104	Volkswagen AG	1,579	0.00
60,625	Suez_CSAGI	14,472	0.01	9,286	Zalando SE_GS	107,626	0.05
10,517	Teleperformance	26,407	0.01	1,475	Zalando SE_MSCIP	10,081	0.00
1,025	Thales SA	9,542	0.00			4,060,261	1.81
173,550	Total SA_Barcays	1,236,215	0.55				
7,078	Total SA_GS	47,650	0.02		Hong Kong		
247	Unibail-Rodamco-Westfield_GS	8,161	0.00	181,753	Tianhe Chemicals Group	-	0.00
20,300	Veolia Environnement SA_Barcays	33,365	0.02				
17,237	Veolia Environnement SA_GS	14,678	0.01		Ireland		
44,087	Verallia SA	223,985	0.10	325,437	AIB Group plc_GS	11,922	0.01
2,559	Vinci SA	22,205	0.01	50,127	AIB Group plc_MSCIP	3,016	0.00
7,198	Vivendi Universal SA_Barcays	1,909	0.00	(151)	Alkermes plc	31	0.00
7,339	Vivendi Universal SA_GS	17,087	0.01	671,145	Applegreen plc	118,953	0.05
6	Wendel Investissement_Barcays	116	0.00	1,564	Bank of Ireland Group plc_GS	2,618	0.00
117	Wendel Investissement_GS	1,091	0.00	4,283	CRH plc_Barcays	25,874	0.01
36,082	Worldline SA_GS	419,835	0.19	157,056	CRH plc_JPM	146,429	0.07
6,215	Worldline SA_MSCIP	47,502	0.02	18,878	CRH plc_MSCIP	40,541	0.02
		6,070,203	2.71	6,569	Experian plc_Barcays	6,366	0.00
				7,918	Experian plc_GS	4,395	0.00
				1,061	Flutter Entertainment plc	11,360	0.01
	Germany			4	Glanbia plc_Barcays	8	0.00
2,824	Adidas AG_GS	55,000	0.02	11,649	Glanbia plc_GS	24,282	0.01
573	Adidas AG_MSCIP	8,260	0.00	219,980	Grafton Group plc_GS	601,081	0.27
4,939	Bayer AG	4,179	0.00	72,099	Grafton Group plc_JPM	197,481	0.09
2,204	Beiersdorf AG	6,533	0.00	32,459	Grafton Group plc_MSCIP	65,130	0.03
2,342	Brenntag AG_Barcays	6,634	0.00	1,289	Kerry Group plc	12,490	0.01
(194)	Brenntag AG_GS	64	0.00	(1,440)	Kingspan Group plc_Barcays	5,930	0.00
42,625	Brenntag AG_HSBC	610,829	0.27	(189)	Kingspan Group plc_GS	3,754	0.00
6,496	Brenntag AG_MSCIP	104,040	0.05	1,685	Medtronic plc	5,049	0.00
(2)	Carl Zeiss Meditec AG_Barcays	3	0.00	4,174	Paddy Power Betfair plc_GS	49,313	0.02
(966)	Carl Zeiss Meditec AG_MSCIP	7,017	0.00	16,525	Paddy Power Betfair plc_JPM	335,531	0.15
153,753	Celesio AG	57,454	0.03	1,813	Paddy Power Betfair plc_MSCIP	24,302	0.01
1	Commerzbank AG_Barcays	-	0.00	121,083	Ryanair Holdings plc_GS	551,617	0.24
1,102	Commerzbank AG_GS	1,182	0.00	63,407	Ryanair Holdings plc_JPM	155,133	0.07
92	Continental AG	2,672	0.00	15,857	Ryanair Holdings plc_MSCIP	62,979	0.03
23,613	Delivery Hero AG	666,622	0.30	87,356	Smurfit Kappa Group plc_GS	691,319	0.31
20,862	Dermapharm Holding SE_GS	225,629	0.10	89,565	Smurfit Kappa Group plc_JPM	181,069	0.08
2,244	Dermapharm Holding SE_MSCIP	5,626	0.00	24,089	Smurfit Kappa Group plc_MSCIP	189,906	0.09
787	Deutsche Boerse AG_Barcays	2,437	0.00	288,823	UDG Healthcare plc_GS	177,231	0.08
39	Deutsche Lufthansa AG_Barcays	103	0.00	37,196	UDG Healthcare plc_MSCIP	2,884	0.00
349	Deutsche Lufthansa AG_GS	1,244	0.00			3,707,994	1.66
102,213	Deutsche Pfandbriefbank AG	16,646	0.01				
(22)	Deutsche Post AG	1	0.00		Israel		
16,663	Deutsche Telekom AG_Barcays	4,495	0.00	(619)	Compugen Limited	778	0.00
5,522	Deutsche Telekom AG_MSCIP	201	0.00	(139)	Jfrog Limited	435	0.00
(23,952)	E.ON SE_GS	97	0.00	(2,035)	Urogen Pharma Limited	7,515	0.00
(30,462)	E.ON SE_MSCIP	7,143	0.00			8,728	0.00
15,526	Encavis AG_Barcays	116,731	0.05				
2,061	Encavis AG_MSCIP	6,978	0.00		Italy		
7,683	Evonik Industries AG	33,525	0.02	312,971	Cerved Information Solutions	7,637	0.00
(105,173)	Freenet AG	87,705	0.04	23,801	Enel SpA	11,155	0.01
(81)	Fresenius Medical Care AG & Company KGaA	213	0.00	145	FincoBank Banca FineCompanySpA	109	0.00
(95)	GEA Group AG	86	0.00	4,062	Hera SpA	350	0.00
(1,470)	Gerresheimer AG_Barcays	14,804	0.01	(1,365)	Italgas SpA	331	0.00
(1,420)	Gerresheimer AG_MSCIP	10,364	0.01	8,919	Nexi SpA	9,020	0.00
95	Grenke AG	634	0.00	(5,696)	Pirelli and Company SpA	3,798	0.00
1	Hannover Rueck SE	1	0.00	38	Poste Italiane SpA	62	0.00
23,282	Hella GMBH & Company KGaA_GS	346,153	0.16	684	Prismys SpA	9,407	0.01
3,048	Hella GMBH & Company KGaA_MSCIP	32,879	0.02	21	Snam Rete Gas	3	0.00
1,209	Henkel AG & Company KGaA	3,875	0.00			41,872	0.02
4,315	Infineon Technologies AG	5,726	0.00				
(1,200)	Jungheinrich	1,208	0.00		Japan		
(4,990)	Kion Group AG	7,382	0.00	53,498	Adastria Company Limited	160,619	0.07
1,405	Knorr-Bremse AG_Barcays	17,951	0.01	10	Ajinomoto Company Inc_Barcays	8	0.00
3,050	Knorr-Bremse AG_HSBC	54,725	0.02	108,004	Ajinomoto Company Inc_CSAGI	398,604	0.18
536	Knorr-Bremse AG_MSCIP	4,903	0.00	24,541	Ajinomoto Company Inc_MSCIP	88,392	0.04
7,441	LEG Immobilien AG_GS	53,196	0.02	(2)	Alps Electric Company Limited	3	0.00
1,046	LEG Immobilien AG_MSCIP	11,201	0.01	156,220	Amada Company Limited_CSAGI	289,688	0.13
3	Muenchener Rueckversicherungs-Gesellschaft AG	23	0.00	32,823	Amada Company Limited_MSCIP	74,817	0.03
(7)	Nemetschek AG	8	0.00	5	Aozora Bank Limited	6	0.00
6,756	Nordex SE	9,698	0.00	108,829	Aruhi Corporation	139,830	0.06
39	Prosieben Sat 1 Media	109	0.00	(84)	AshikaGA Holdings Company Limited	-	0.00
21,067	Puma AG_GS	290,304	0.13	41,287	Asics Corporation	59,976	0.03
1,156	Puma AG_MSCIP	16,864	0.01	44,568	Askul Corporation_CSAGI	208,711	0.09

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Japan (continued)				Japan (continued)		
10,008	Askul Corporation_MSCIP	26,282	0.01	21,245	Nippon Yusen KK_CSAGI	74,635	0.03
1,600	Base Inc	8,950	0.00	4,881	Nippon Yusen KK_MSCIP	8,310	0.00
(63,720)	Bridgestone Corporation_CSAGI	14,332	0.01	310,538	Nissan Motor Company Limited_CSAGI	338,460	0.15
(16,686)	Bridgestone Corporation_MSCIP	5,413	0.00	14,302	Nissan Motor Company Limited_GS	16,792	0.01
(47,146)	Calbee Inc_CSAGI	118,092	0.05	63,064	Nissan Motor Company Limited_MSCIP	34,547	0.02
(10,665)	Calbee Inc_MSCIP	10,195	0.01	12,000	Nissin Foods Holdings Company Limited_CSAGI	21,284	0.01
6,536	Canon Inc	12,660	0.01	3,000	Nissin Foods Holdings Company Limited_MSCIP	4,286	0.00
92,718	CKD Corporation	300,632	0.13	3,846	Nomura Research Institute Limited	6,329	0.00
(97,480)	Coca-Cola Bottlers Japan Inc_CSAGI	215,677	0.10	86,685	NSK Limited_CSAGI	20,639	0.01
(1,994)	Coca-Cola Bottlers Japan Inc_GS	1,828	0.00	18,582	NSK Limited_MSCIP	1,870	0.00
(24,570)	Coca-Cola Bottlers Japan Inc_MSCIP	11,681	0.01	23,125	OJI Holdings Corporation	3,078	0.00
(6,915)	Cosmos Pharmaceutical Corporation_CSAGI	46,841	0.02	56,541	Panasonic Corporation	42,914	0.02
(1,180)	Cosmos Pharmaceutical Corporation_MSCIP	8,677	0.00	(6,936)	Park24 Company Limited_Barclays	1,346	0.00
(152,046)	Daiel Corporation	35,991	0.02	83,124	Park24 Company Limited_CSAGI	85,204	0.04
378	Daijin Industries Limited	2,603	0.00	15,291	Park24 Company Limited_MSCIP	11,374	0.01
681	Daito Trust Construction Company Limited_Barclays	1,450	0.00	25	Percol Holdings Company Limited	43	0.00
(14,004)	Daito Trust Construction Company Limited_CSAGI	1,877	0.00	500	Plaid Inc	8,371	0.00
(2,977)	Daito Trust Construction Company Limited_MSCIP	1,157	0.00	(19,386)	Rakuten Inc	10,782	0.01
32,227	Daiwa House Industry Company Limited_CSAGI	47,599	0.02	32	Recruit Holdings Company Limited_Barclays	45	0.00
9,233	Daiwa House Industry Company Limited_MSCIP	18,817	0.01	46,100	Recruit Holdings Company Limited_CSAGI	87,621	0.04
41,878	DIP Corporation_CSAGI	207,989	0.09	6,694	Recruit Holdings Company Limited_MSCIP	7,652	0.00
7,872	DIP Corporation_MSCIP	34,522	0.02	16,931	Renesas Electronics Corporation	24,427	0.01
2	Don Quijote Holdings Company Limited	2	0.00	7,086	Renova Inc	119,521	0.05
39	East Japan Railway Company	247	0.00	(36,764)	Ricoh Company Limited	3,821	0.00
2	Ebara Corporation	1	0.00	2,400	Rohm Company Limited	10,154	0.01
5,490	FANCL Corporation	2,750	0.00	96,640	Ryohin Keikaku Company Limited_CSAGI	517,528	0.23
4,235	Fanuc Limited_CSAGI	198,288	0.09	19,932	Ryohin Keikaku Company Limited_MSCIP	101,894	0.05
3,582	Fanuc Limited_MSCIP	123,132	0.06	7,064	Sekisui House Limited	5,697	0.00
3	Fujikura Limited	-	0.00	29,226	Seria Company Limited	11,272	0.01
10	Gs Yuasa Corporation	15	0.00	22,900	Seven and I Holdings Company Limited_CSAGI	13,524	0.01
182,163	Hitachi Capital Corporation	109,030	0.05	5,300	Seven and I Holdings Company Limited_MSCIP	1,680	0.00
(49,747)	Hitachi Construction Machine	8,202	0.00	186,398	Shimadzu Company Limited	1,400,871	0.63
11,800	Hitachi Limited	2,462	0.00	1,273	Shimamura Company Limited_Barclays	4,119	0.00
1,000	Hoya Corporation	2,039	0.00	(1,389)	Shimamura Company Limited_MSCIP	630	0.00
11,166	Ibiden Company Limited	32,347	0.02	18,579	Shimizu Corporation_Barclays	734	0.00
2	Idemitsu Kosan Company Limited	2	0.00	(149,918)	Shimizu Corporation_CSAGI	195,270	0.09
90,405	IHI Corporation_CSAGI	455,029	0.20	(34,318)	Shimizu Corporation_MSCIP	17,940	0.01
17,550	IHI Corporation_MSCIP	67,772	0.03	2,708	Shinsei Bank Limited	653	0.00
4,896	IR Japan Holdings Limited_CSAGI	191,899	0.09	17,609	Shiseido Company Limited_CSAGI	38,835	0.02
1,584	IR Japan Holdings Limited_MSCIP	52,520	0.02	4,001	Shiseido Company Limited_MSCIP	3,710	0.00
(9,730)	Isetan Mitsukoshi Holdings Limited_Barclays	317	0.00	90,997	Showa Denko KK_CSAGI	189,963	0.09
122,243	Isetan Mitsukoshi Holdings Limited_CSAGI	9,551	0.00	20,720	Showa Denko KK_MSCIP	32,292	0.01
28,188	Isetan Mitsukoshi Holdings Limited_MSCIP	6,216	0.00	(600)	SMC Corporation	14,384	0.01
86,302	Japan Airlines Company Limited	33,842	0.02	9,080	Sony Corporation	62,470	0.03
30	Japan Tobacco Company Inc	9	0.00	(78,997)	Subaru Corporation_CSAGI	76,301	0.03
(16)	Kakaku.com Inc_Barclays	9	0.00	(19,696)	Subaru Corporation_MSCIP	13,639	0.01
(11,200)	Kakaku.com Inc_MSCIP	9,842	0.00	99,173	Sumitomo Corporation_CSAGI	578,179	0.26
34,969	Kansai Paint Company Limited_CSAGI	145,126	0.07	20,354	Sumitomo Corporation_MSCIP	50,583	0.02
10,058	Kansai Paint Company Limited_MSCIP	51,971	0.02	6	Sumitomo Heavy Industries Limited	1	0.00
3,991	Kao Corporation	5,897	0.00	(101,013)	Sumitomo Rubber Industries Limited_CSAGI	41,656	0.02
1,891	Kawasaki Heavy Industries Limited	10,995	0.01	(15,241)	Sumitomo Rubber Industries Limited_MSCIP	6,452	0.00
4,660	KDDI Corporation	5,363	0.00	(4)	Suntory Beverage & Food Limited	3	0.00
48,049	Kewpie Corporation	19,410	0.01	(3,700)	Taiheyo Cement Corporation	5,384	0.00
253	Keyence Corporation	7,413	0.00	4,001	Taisei Corporation	2,959	0.00
157	Kirin Holdings Company Limited	570	0.00	6,044	Taiyo Yuden Company Limited	7,900	0.00
1,127	Kobayashi Pharmaceutical Company	19,441	0.01	5,670	Tdk Corporation	158,890	0.07
314	Kose Corporation	324	0.00	7,308	Teijin Limited	1,285	0.00
7,153	K's Holdings Corporation	3,755	0.00	67,737	The Japan Steel Works Limited_CSAGI	641,135	0.29
2,170	Kubota Corporation	1,633	0.00	13,444	The Japan Steel Works Limited_MSCIP	62,331	0.03
982	Kusuri No Aoki Holdings Company Limited_Barclays	693	0.00	48,586	THK Company Limited_CSAGI	213,523	0.10
(2,979)	Kusuri No Aoki Holdings Company Limited_MSCIP	18,619	0.01	10,461	THK Company Limited_MSCIP	44,792	0.02
8,522	Lasertec Corporation	146,735	0.07	38,094	TKP Corporation	118,888	0.05
(22,319)	Lawson Inc_CSAGI	113,098	0.05	5,410	Tokai Carbon Company Limited	1,539	0.00
(3,671)	Lawson Inc_MSCIP	5,270	0.00	1,900	Tokyo Electron Limited	23,344	0.01
5,312	Lion Corporation_Barclays	4,318	0.00	18	Tokyo Tatemono Company Limited	2	0.00
(14,428)	Lion Corporation_MSCIP	15,366	0.01	331,198	Tokyo Fudosan Holdings Corporation_CSAGI	205,570	0.09
14,324	M&A Capital Partners Company Limited_CSAGI	229,198	0.10	68,411	Tokyo Fudosan Holdings Corporation_MSCIP	28,525	0.01
3,647	M&A Capital Partners Company Limited_MSCIP	57,092	0.03	12,258	Toto Limited_CSAGI	139,591	0.06
(1,040)	Makino Milling Machine Company Limited	1,232	0.00	4,063	Toto Limited_MSCIP	41,021	0.02
(24,985)	Makita Corporation_CSAGI	42,838	0.02	2,080	Toyo Gosei Company Limited	62,631	0.03
(5,269)	Makita Corporation_MSCIP	6,982	0.00	(27,076)	Toyo Suisan Kaisha Limited_CSAGI	130,161	0.06
37,323	Matsumotokiyo Holdings Company_CSAGI	128,473	0.06	(5,577)	Toyo Suisan Kaisha Limited_MSCIP	20,267	0.01
8,419	Matsumotokiyo Holdings Company_MSCIP	28,515	0.01	(9)	Trend Micro Inc	17	0.00
103,282	Mazda Motor Corporation_CSAGI	56,950	0.03	2,822	West Japan Railway Company_Barclays	4,400	0.00
33,059	Mazda Motor Corporation_MSCIP	4,406	0.00	(14,900)	West Japan Railway Company_CSAGI	8,325	0.00
45	Mitsubishi Corporation	7	0.00	1,198	West Japan Railway Company_GS	4,808	0.00
87,100	Mitsubishi Electric Corporation	26,420	0.01	(2,649)	West Japan Railway Company_MSCIP	2,282	0.00
76,032	Mitsubishi Gas Chemical Company_CSAGI	282,760	0.13	64,317	Yamato Holdings Company Limited_CSAGI	116,289	0.05
16,694	Mitsubishi Gas Chemical Company_MSCIP	70,700	0.03	14,693	Yamato Holdings Company Limited_MSCIP	33,902	0.02
4,020	Mitsubishi Heavy Industries Limited_Barclays	6,243	0.00	(86,343)	Yamazaki Baking Company Limited_CSAGI	129,887	0.06
1,670	Mitsui Chemicals Inc	1,240	0.00	(17,946)	Yamazaki Baking Company Limited_MSCIP	9,053	0.00
(13,035)	Mitsui E&S Holdings Company Limited	4,454	0.00	5,732	Yaskawa Electric Corporation_MSCIP	20,447	0.01
15,835	Mitsui OSK Lines Limited_CSAGI	107,549	0.05	(125)	Z Holdings Corporation	18	0.00
2,989	Mitsui OSK Lines Limited_MSCIP	8,075	0.00	137,070	Zeon Corporation_CSAGI	452,264	0.20
53,241	Modac Inc	90,967	0.04	28,767	Zeon Corporation_MSCIP	41,431	0.02
2	Murata Manufacturing Company Limited_Barclays	40	0.00	31	Zozo Inc_Barclays	3	0.00
5,692	Murata Manufacturing Company Limited_MSCIP	88,203	0.04	(14,424)	Zozo Inc_MSCIP	42,893	0.02
313	Nihon M&A Center Inc	756	0.00				
88,045	Nippon Steel_CSAGI	207,063	0.09			13,072,343	5.84
18,934	Nippon Steel_MSCIP	55,823	0.03				
11,771	Nippon Telegraph & Telephone Corporation	31,376	0.01				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Jersey				Panama		
716,183	Breedon Group plc	63,598	0.03	72	Copa Holdings SA	1,517	0.00
2,351	Novocure Limited	102,216	0.04				
		165,814	0.07		Peru		
	Luxembourg			55,548	Hochschild Mining plc	3,433	0.00
6,847	ArcelorMittal_GS	43,371	0.02		Poland		
(916)	ArcelorMittal_MSCIP	76	0.00	116	Bank Pekao SA	283	0.00
2,375	Befesa SA	53,716	0.02	4	LPP SA	2,051	0.00
(518)	Eurofins Scientific Euro.10_Barclays	644	0.00	18,148	Polski Koncern Naftowy Orlen	30,927	0.01
(210)	Eurofins Scientific Euro.10_MSCIP	164	0.00	6,620	Powszechna Kasa Oszczednosci Bank Polski S.A.	9,825	0.01
		97,971	0.04	7	Powszechny Zaklad Ubezpieczen	3	0.00
						43,089	0.02
	Malaysia				Portugal		
342,519	Mr Diy Group M Bhd	9,545	0.00	31,956	Altri SGPS SA	32,123	0.01
	Malta			236,730	Edp-Energias De Portugal SA_Barclays	188,465	0.08
6,516	GVC Holdings plc	8,587	0.00	179,021	Edp-Energias De Portugal SA_GS	126,233	0.06
(12,978)	STXE pe 600 PCOGS EUR	33,694	0.02	32,996	Edp-Energias De Portugal SA_MSCIP	21,064	0.01
		42,281	0.02	47,115	Galp Energia SGPS SA_Barclays	37,756	0.02
				10,370	Galp Energia SGPS SA_MSCIP	452	0.00
	Mexico					406,093	0.18
(9,650)	Fresnillo plc	999	0.00		Puerto Rico		
989	Grupo Elektra SAB De Cv	685	0.00	92	Popular Inc	787	0.00
		1,684	0.00		Russia		
	Netherlands			(3,472)	Polymetal International plc	13,417	0.01
73,268	Aalberts Industries NV_HSBC	304,956	0.14	253	Yandex NV	981	0.00
9,534	Aalberts Industries NV_MSCIP	28,769	0.01			14,398	0.01
58	ABN AMRO Group NV	41	0.00		Saudi Arabia		
826	Adyen NV	242,403	0.11	3,832	Al Mouwasat Medical Services CompanyUsd Line New	5,729	0.00
205,349	Aegon NV_GS	38,222	0.02		Singapore		
23,895	Aegon NV_MSCIP	2,154	0.00	(101,900)	Suntec Reit	649	0.00
55,963	Altice NV	61,319	0.03		South Africa		
1,168	Asm International N.V.	63,725	0.03	1,545,698	African Oxygen Limited	61,393	0.03
444	ASML Holding NV_Barclays	8,309	0.00	182,503	Old Mutual Limited	5,172	0.00
4,903	ASML Holding NV_GS	370,200	0.17			66,565	0.03
7,618	ASR Nederland NV	26,114	0.01		South Korea		
5	Boskalis Westminster	25	0.00	1,728	Doosan Heavy Industries	4,744	0.00
16,802	Corbion NV_GS	135,604	0.06	372	Green Cross Corporation/South Korea	8,548	0.00
341	Corbion NV_MSCIP	502	0.00	2,729	Hynix Semiconductor Inc. Swap	13,392	0.01
1,790	Euronext NV	118	0.00	11,072	Hyundai Merchant Marine	11,628	0.01
2	EXOR NV	33	0.00	461	Lg Innotech Swap	354	0.00
83,096	Grandvision NV	95,721	0.04	8,799	Samsung Electronics CompanyLimited Swap	64,179	0.03
1,473	Heineken Holding NV_Barclays	13,068	0.01			102,845	0.05
89	Heineken Holding NV_GS	119	0.00		Spain		
1,275	Heineken NV_Barclays	16,026	0.01	14,884	Acciona SA_Barclays	93,390	0.04
2,310	ING Groep NV	3,668	0.00	2,492	Acciona SA_MSCIP	6,079	0.00
(4,624)	Intertrust NV	589	0.00	20,684	Acerinox SA	43,180	0.02
6,446	JDE Peets BV_Barclays	21,827	0.01	15	ACS Actividades Construction Y Servicios SA_Barclays	19	0.00
9,875	JDE Peets BV_GS	22,300	0.01	213	ACS Actividades Construction Y Servicios SA_GS	1,770	0.00
168,801	Kiadis Pharma NV	14,350	0.01	384	Aena Sme SA	4,127	0.00
10,645	Koninklijke Ahold Delhaize NV	6,595	0.00	7	Amadeus IT Group SA	109	0.00
13,633	Koninklijke KPN NV	4,874	0.00	16,565	Applus Services SA	53,322	0.02
5,298	Koninklijke Philips NV_Barclays	4,777	0.00	(251,393)	Banco De SAbadell SA	123	0.00
4,835	Koninklijke Philips NV_GS	11,076	0.00	6,471	Banco Santander SA	534	0.00
(286)	Koninklijke Vopak NV	1,334	0.00	(596,899)	CaixaBank SA_GS	63,611	0.03
(159)	Prosus NV	1,045	0.00	(218,117)	CaixaBank SA_MSCIP	16,634	0.01
294,341	Royal Dutch Shell plc_Barclays	683,344	0.31	9,895	Cie Automotive SA	81,690	0.04
308,428	Royal Dutch Shell plc_JPM	179,479	0.08	61,923	Edp Renovaveis SA_Barclays	479,482	0.22
33,529	SBM Offshore NV_Barclays	61,121	0.03	14,896	Edp Renovaveis SA_GS	49,389	0.02
9,790	SBM Offshore NV_GS	20,526	0.01	9,159	Edp Renovaveis SA_MSCIP	67,858	0.03
9,653	SBM Offshore NV_MSCIP	19,003	0.01	(388)	EnAGas SA	835	0.00
(2,494,984)	SNS Reaal AG	25	0.00	2,953	Gamesa Corporation Tecnologica SA_Barclays	11,237	0.01
22,867	Takeaway.com Holding BV -WL_GS	51,585	0.02	6,464	Gas Natural SDG SA_Barclays	14,752	0.01
2,641	Takeaway.com Holding BV -WL_JPM	8,855	0.00	10,762	Gas Natural SDG SA_GS	6,994	0.00
1,228	Takeaway.com Holding BV -WL_MSCIP	201	0.00	(1,485)	Gas Natural SDG SA_MSCIP	97	0.00
(1,099)	Uniqore NV	4,083	0.00	31,787	Gestamp Automocion SA	53,289	0.02
1,606	Wolters Kluwer NV_Barclays	554	0.00	323,560	Iberdrola SA_Barclays	320,559	0.14
(8,421)	Wolters Kluwer NV_GS	80	0.00	11,399	Iberdrola SA_MSCIP	11,321	0.01
		2,528,719	1.13	29	Inditex SA_Barclays	22	0.00
	Norway			(3,488)	Inditex SA_MSCIP	1,123	0.00
(93)	Adevinta ASA	233	0.00	12,585	Indra Sistemas SA	4,277	0.00
25,822	Aker BP ASA_Barclays	168,774	0.08	147,425	Mapfre SA	586	0.00
6,182	Aker BP ASA_GS	1,565	0.00	794	Merlin Properties Socimi SA_Barclays	66	0.00
6,014	Aker BP ASA_MSCIP	34,337	0.01	4,435	Merlin Properties Socimi SA_GS	1,289	0.00
87,051	Aker Carbon Capture AS	125,810	0.06	26,387	Prosegur Cia De Seguridad SA	2,832	0.00
69,630	Aker Offshore Wind AS	70,454	0.03	54,367	Red Electrica Corporation SA_Barclays	27,517	0.01
63,429	Aker Solutions Holding Asa	4,613	0.00	8,850	Red Electrica Corporation SA_MSCIP	3,920	0.00
79,662	DNB ASA_GS	246,343	0.11	5,295	Repsol SA	1,486	0.00
26,280	DNB ASA_MSCIP	68,319	0.03	(32,351)	Repsol YPF SA	8,869	0.00
94,145	Equinor ASA	70,019	0.03	3,900	Tecnicas Reunidas SA	16,316	0.01
8,478	Gjensidige Forsikring ASA	2,550	0.00	143,139	Telefonica SA_Barclays	22,650	0.01
20	Hexagon Purus Llc	95	0.00	1,555	Vidrala SA	37,709	0.02
180	Mowi ASA	300	0.00			1,509,063	0.67
545	Salmar ASA	2,429	0.00		Sweden		
(12)	Schibsted Asa-B Shs	68	0.00	(8,844)	Adltech Ab	3,856	0.00
6,213	Storebrand ASA	7,007	0.00	(1,529)	Af Poyry Ab	1,024	0.00
16,828	TGS NOPEC Geophysical Company ASA_Barclays	20,097	0.01	(1,766)	Assa Abloy AB	666	0.00
10,475	TGS NOPEC Geophysical Company ASA_MSCIP	14,870	0.01				
1	Yara International ASA	1	0.00				
		837,884	0.37				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Sweden (continued)				Switzerland (continued)		
4,480	Atlas Company AB	37,556	0.02	2,355	Swatch Group AG_GS	29,635	0.01
14,998	Autoliv Inc	116,914	0.06	196	Swatch Group AG_MSCIP	2,297	0.00
(75,381)	Axfood AB_GS	42,758	0.02	8,820	Swiss Life Holding_GS	478,492	0.21
(14,623)	Axfood AB_MSCIP	7,516	0.00	1,958	Swiss Life Holding_MSCIP	124,032	0.06
1,451	BillerudKorsnas AB	153	0.00	879	Swiss Prime Site	2,379	0.00
94,678	Bravida Holding AB	188,906	0.09	219	Swiss Re AG	2,572	0.00
14,706	Calliditas Therapeutics-B/WI	62,120	0.03	(4)	Tecan Group AG	67	0.00
(2)	Castellum AB	-	0.00	3	Temenos Group AG	20	0.00
2,545	Elekta AB_Barclays	1,076	0.00	1,332	Transocean Ltd	1,629	0.00
(12,651)	Elekta AB_MSCIP	2,667	0.00	163	Ubs Group Ag-Reg	363	0.00
58,123	Embracer Group Ab	92,087	0.04	2,306	VAT Group AG	125,919	0.06
10,213	Epiroc Ab A	46,626	0.02	254	Vifor Pharma AG	1,961	0.00
(12,539)	Eqst AB	5,157	0.00	2,447	Zur Rose AG_GS	58,212	0.03
2,595	Fabege Ab_Barclays	4,161	0.00	190	Zur Rose AG_MSCIP	5,008	0.00
(33,163)	Fabege Ab_GS	1,757	0.00	2,503	Zurich Insurance Group AG	69,354	0.03
(2,602)	Fastighets AB Balder_Barclays	7,640	0.00				
(2)	Fastighets AB Balder_GS	5	0.00			1,736,664	0.78
985	Gefinge AB	497	0.00		Taiwan		
8	Hennes and Mauritz AB_Barclays	3	0.00	308,731	Ase Industrial Holding CompanyLt	105,898	0.05
22,436	Hennes and Mauritz AB_GS	65,663	0.03	204	Asmedia Technology Inc	982	0.00
2,064	HexAGon AB	44,991	0.02	17,509	Delta Electronics Inc Swap	39,216	0.02
2,982	Holmen AB	43,063	0.02	9,000	Globalwafers CompanyLimited	29,850	0.01
(18,091)	ICA Gruppen AB_GS	46,419	0.02	16,000	Nan Ya Printed Circuit Board Corporation Swap	4,046	0.00
(22,937)	ICA Gruppen AB_MSCIP	25,576	0.01	144,806	Nanya Technology Copr	105,347	0.05
683	Investor AB	1,388	0.00	33,325	Realtek Semiconductor Corporation Swap	15,888	0.01
(11)	Latour Investment Ser'B'Npv_Barclays	27	0.00	35,000	Taiwan Semiconductor Manufacturing Company Limited	106,603	0.05
(67)	Latour Investment Ser'B'Npv_GS	72	0.00	45,183	Unimicron Technology Corporation Swap	14,563	0.00
1,012	LiCompanyAb-B Shs	616	0.00	19,000	Yageo Corporation	31,831	0.01
2,231	Loomis	1,365	0.00			454,224	0.20
69,252	Lundin Petroleum AB_Barclays	235,879	0.11		United Arab Emirates		
13,819	Lundin Petroleum AB_MSCIP	40,591	0.02	112	Network International Hol-Wi_Barclays	55	0.00
14,759	Oncopeptides AB	57,378	0.03	483	Network International Hol-Wi_GS	267	0.00
53,088	Recipharm Ab-B Shs-Wi	2,472	0.00			322	0.00
(1,906)	Securitas AB	725	0.00		United Kingdom		
2,193	Sinch Ab	49,190	0.02	223,201	3i Group plc_JPM	207,280	0.09
29,660	Skandinaviska Enskilda Ban	1,201	0.00	15,062	3i Group plc_MSCIP	10,259	0.00
3,022	Spotify Technology SA	119,773	0.05	51,005	Abcam plc	168,537	0.08
16,816	SSAB AB	6,082	0.00	30,143	Adaptimmune Therapeuticsdr	8,079	0.00
1,878	Svenska Handelsbanken AB	277	0.00	41,089	AGreko plc_GS	31,000	0.01
(5,972)	SweCompanyAb Npv	9,861	0.01	381	Amcpr plc	141	0.00
(21,938)	Swedbank AB_GS	4,291	0.00	34,461	Anglo American plc_GS	150,560	0.07
(14,369)	Swedbank AB_MSCIP	1,082	0.00	157,277	Anglo American plc_JPM	564,481	0.25
1,397	Swedish Match AB	603	0.00	11,091	Anglo American plc_MSCIP	21,199	0.01
363	Swedish Orphan Biovitrum AB	104	0.00	15,796	AntofAGasta plc	29,790	0.01
15,841	Tele2 AB	119	0.00	18	Aon plc	41	0.00
22,407	TelefonaktiebolAGet LM Ericsson	2,177	0.00	192	Ashmore Group plc_GS	157	0.00
29,281	Telia Company AB	969	0.00	74,637	Ashmore Group plc_JPM	17,686	0.01
19,443	Trelleborg AB_GS	33,573	0.02	107,052	Ashtead Group plc_JPM	437,841	0.20
1,286	Trelleborg AB_MSCIP	2,918	0.00	11,567	Ashtead Group plc_MSCIP	39,644	0.02
22,341	Volvo Ab Shs	4,728	0.00	(12,280)	Associated British Foods plc_GS	1,052	0.00
		1,426,318	0.64	81,776	Associated British Foods plc_JPM	71,431	0.03
	Switzerland			(21)	AstraZeneca plc	27	0.00
7,746	ABB Limited	4,892	0.00	(54,055)	Astrazeneca plc-Spons Adr	26,332	0.01
1	AdecCompanyGroup AG	1	0.00	501,859	Auto Trader Group plc_JPM	126,204	0.06
2,295	Alcon Inc	6,653	0.00	64,548	Auto Trader Group plc_MSCIP	19,631	0.01
28	Allreal Holding AG	594	0.00	(2,199)	Autolus Therapeutics plc	4,136	0.00
227	Banque Cantonale Vaudoise	566	0.00	(4,200)	AVEVA Group plc_GS	20	0.00
22	Barry Callebaut AG	1,286	0.00	17,110	AVEVA Group plc_JPM	24,299	0.01
9	Chocoladefabriken Lindt and Spruengli AG	2,632	0.00	125	Aviva plc_Barclays	115	0.00
350	Chubb Limited	9,991	0.01	1,298	Aviva plc_GS	472	0.00
8,786	Cie Financiere Richemo-Cw	1,868	0.00	261,579	Aviva plc_JPM	125,738	0.06
1,413	CIE Financiere Richemon	29,991	0.01	(34,114)	Babcock International Group plc	40,960	0.02
14	Clariant AG	37	0.00	(147,416)	BAE Systems plc_JPM	14,156	0.01
16,431	Coca-Cola HBC AG_GS	76,037	0.03	(146,182)	BAE Systems plc_MSCIP	21,010	0.01
45,779	Coca-Cola HBC AG_JPM	198,523	0.09	813,339	Barclays plc_GS	10,901	0.01
5,633	Coca-Cola HBC AG_MSCIP	28,869	0.01	1,460,066	Barclays plc_JPM	39,698	0.02
(95,706)	Credit Suisse Group AG_GS	22,948	0.01	27,679	Barratt Developments plc_GS	24,877	0.01
(36,302)	Credit Suisse Group AG_MSCIP	3,614	0.00	288,000	Barratt Developments plc_JPM	76,498	0.03
1,056	Dufry Group	992	0.00	12,732	Barratt Developments plc_MSCIP	1,482	0.00
72	EMS-Chemie Holding AG	1,713	0.00	7,788	Beazley plc_Barclays	1,758	0.00
2	Flughafen Zuerich_Barclays	71	0.00	298	Beazley plc_GS	156	0.00
5	Flughafen Zuerich_GS	124	0.00	159	Bellway plc	1,047	0.00
(4,479)	Galenica SAnte Limited	19,093	0.01	38,458	Berkeley Group Holdings plc_JPM	180,185	0.08
265	Givaudan	46,066	0.02	2,183	Berkeley Group Holdings plc_MSCIP	6,443	0.00
99,114	Glencore International plc_GS	57,563	0.03	144	Boohoo.com plc_MSCIP	120	0.00
368,965	Glencore International plc_JPM	46,834	0.02	8,523	BP plc_GS	1,829	0.00
310	International Workplace Group	285	0.00	(142,971)	BP plc_MSCIP	19,283	0.01
134	Julius Baer Group Limited	1,517	0.00	46,954	British Land Company plc_GS	23,903	0.01
3,195	LafargeHolcim Limited	32,413	0.02	(124,981)	British Land Company plc_JPM	5,657	0.00
1	Lonza Group AG	17	0.00	948	Briviv plc	345	0.00
2,680	Nestle SA	909	0.00	48,776	BT Group plc_Barclays	15,292	0.01
3,334	Novartis AG	8,789	0.00	176,779	BT Group plc_GS	3,767	0.00
1,084	Partners Group Holding AG	171,790	0.08	1,748,115	BT Group plc_JPM	108,528	0.05
424	Psp Swiss Property AG	2,950	0.00	119,804	BT Group plc_MSCIP	8,026	0.00
1,498	Roche Holding AG	3,570	0.00	3,488	Bunzl plc_Barclays	703	0.00
837	Schindler Holding_Barclays	13,459	0.01	(15,892)	Bunzl plc_JPM	4,359	0.00
(1,097)	Schindler Holding_GS	1,891	0.00	102,042	Burberry Group plc_JPM	168,056	0.08
42	SGS SA	12,755	0.01	7,353	Burberry Group plc_MSCIP	12,380	0.01
3,082	SIG Combibloc Group_Barclays	10,736	0.01	522,247	Capita Group plc	65,880	0.03
17,336	SIG Combibloc Group_GS	9,739	0.01	2,027,519	Centrica plc	79,122	0.04
346	Sonova Holding AG	2,946	0.00				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United Kingdom (continued)				United Kingdom (continued)		
157	Close Brothers Group plc	645	0.00	49,029	Micro Focus International plc	114,257	0.05
(17,722)	Compass Group plc_GS	9,391	0.00	198,877	Mondi plc_JPM	171,939	0.08
(27,892)	Compass Group plc_JPM	2,506	0.00	22,862	Mondi plc_MSCIP	15,181	0.01
(73,015)	Compass Group plc_MSCIP	56,513	0.03	428	Moneysupermarket.Com Group plc_Barclays	55	0.00
(18)	Convatec Group plc_Barclays	2	0.00	261,511	National Express Group plc_GS	242,358	0.11
227,579	Convatec Group plc_GS	19,368	0.01	(1,615)	Nemaure Medical Inc	802	0.00
26,596	Convatec Group plc_MSCIP	2,827	0.00	12,486	Next plc_GS	126,964	0.06
338	Cranswick plc	265	0.00	16,653	Next plc_JPM	85,978	0.04
9,135	Derwent Valley Holdings plc	6,476	0.00	1,591	Next plc_MSCIP	5,520	0.00
10	DiAGEo plc_Barclays	21	0.00	(10,798)	Orchard Therapeutics plc	1,095	0.00
155,313	DiAGEo plc_CSAGI	202,500	0.09	16,172	Oxford Immunotec Global plc	56,372	0.03
(6,088)	DiAGEo plc_GS	6,295	0.00	483,635	P2P Global Investments plc	129,208	0.06
(3,520)	DiAGEo plc_MSCIP	2,207	0.00	(14,889)	Pennon Group plc	2,124	0.00
12	Dialog Semiconductor plc	21	0.00	6,933	Persimmon plc_GS	1,024	0.00
(2,518)	Diploma plc	195	0.00	68,039	Persimmon plc_JPM	201,661	0.09
736	Direct Line Insurance Group plc_Barclays	125	0.00	3,729	Persimmon plc_MSCIP	10,427	0.00
(388,843)	Dominos Pizza UK and Ireland plc	84,527	0.04	(321)	Phoenix Group Holdings plc_GS	108	0.00
63,429	Drax Group plc	73,653	0.03	(66,328)	Phoenix Group Holdings plc_JPM	11,227	0.01
15	easyJet plc_Barclays	15	0.00	(50,296)	Phoenix Group Holdings plc_MSCIP	8,721	0.00
46,260	easyJet plc_GS	2,471	0.00	6,324	Primary Health Properties plc	434	0.00
131,577	easyJet plc_JPM	111,703	0.05	328,776	Prudential plc_JPM	305,893	0.14
31,796	easyJet plc_MSCIP	29,726	0.01	21,425	Prudential plc_MSCIP	22,369	0.01
172,605	Electrocomponents plc_JPM	270,134	0.12	9,862	Quilter plc	678	0.00
22,429	Electrocomponents plc_MSCIP	31,282	0.01	6,157	Reckitt Benckiser Group plc_MSCIP	2,552	0.00
337	Farfetch Limited	2,626	0.00	268,437	Relx plc_CSAGI	146,697	0.07
3,999	Ferguson plc_GS	59,464	0.03	17,887	Relx plc_GS	6,512	0.00
43,495	Ferguson plc_JPM	432,746	0.19	28,472	Relx plc_MSCIP	37,232	0.02
4,392	Ferguson plc_MSCIP	67,964	0.03	(44,156)	Rentokil Initial plc	10,925	0.01
(52)	FTSE 100 Index	6,959	0.00	86	Rightmove plc_Barclays	-	0.00
849,240	G4S plc_CSAGI	447,508	0.20	1	Rio Tinto plc_Barclays	19	0.00
(13,624)	G4S plc_GS	282	0.00	110,542	Rio Tinto plc_MSCIP	960,837	0.43
(13,399)	GlaxoSmithKline plc	7,690	0.00	10,487	Rolls-Royce Holdings plc_GS	9,285	0.00
95	Grainger plc	9	0.00	(140,285)	Rolls-Royce Holdings plc_JPM	2,156	0.00
4,167	Halma plc	1,347	0.00	192	Rotork plc_Barclays	18	0.00
1,321,998	Hammerson Ord Gbp0.25	79,059	0.04	141,546	Royal Bank of Scotland Group plc_GS	46,021	0.02
125,463	Hargreaves Lansdown plc_JPM	62,719	0.03	823,382	Royal Bank of Scotland Group plc_JPM	61,415	0.03
15,153	Hargreaves Lansdown plc_MSCIP	5,464	0.00	5	RSA Insurance Group plc_Barclays	-	0.00
(13,016)	Homeserve plc_JPM	4,231	0.00	284,952	RSA Insurance Group plc_CSAGI	47,190	0.02
(3,704)	Homeserve plc_MSCIP	30	0.00	9,364	RSA Insurance Group plc_GS	1,751	0.00
369,784	Howden Joinery Group plc_GS	510,623	0.23	17,004	SAGE Group plc_Barclays	547	0.00
173,537	Howden Joinery Group plc_JPM	90,630	0.04	94,602	Sainsbury (J) plc	21,229	0.01
79,011	Howden Joinery Group plc_MSCIP	97,150	0.04	5	Schroders plc_Barclays	6	0.00
142,391	Hunting plc	85,795	0.04	16,793	Schroders plc_GS	14,724	0.01
125,576	IMI plc_JPM	87,319	0.04	110	Segro plc_Barclays	48	0.00
23,361	IMI plc_MSCIP	12,959	0.01	144,429	Segro plc_GS	83,849	0.04
135,169	Imperial Brands plc_JPM	106,897	0.05	295,266	Segro plc_JPM	92,684	0.04
23,546	Inchcape plc_JPM	20,758	0.01	53,708	Segro plc_MSCIP	13,144	0.01
(5,302)	Inchcape plc_MSCIP	746	0.00	(3,944)	Seymour PLC	3,020	0.00
190,677	Informa plc_GS	233,397	0.10	159,943	Signature Aviation plc	31,172	0.01
(76,054)	Informa plc_JPM	5,646	0.00	60,173	Signature Aviation plc_JPM	91,342	0.04
(48,827)	Informa plc_MSCIP	14,316	0.01	6,581	Smith & Nephew plc	1,046	0.00
27,467	Intercontinental Hotels Group plc_JPM	173,688	0.08	1,437	Spectris plc	745	0.00
63,851	Intermediate Capital Group plc_JPM	126,630	0.06	144,770	Sse plc_Barclays	317,321	0.14
75,018	International Consolidated Airlines Group SA_Barclays	50,578	0.02	79,977	Sse plc_GS	126,263	0.06
48,214	International Consolidated Airlines Group SA_GS	910	0.00	194,491	Sse plc_JPM	345,999	0.15
(1)	Intu Properties plc_Barclays	-	0.00	123,424	Sse plc_MSCIP	222,926	0.10
(2,506,855)	Intu Properties plc_BNS	2,386,695	1.07	148,750	Ssp Group plc_GS	128,028	0.06
78,499	Investec plc	22,029	0.01	123	St James's Place plc_Barclays	15	0.00
49,199	ITV plc	4,921	0.00	27,674	St James's Place plc_JPM	5,295	0.00
732	Janus Henderson Group plc	1,253	0.00	34,226	Standard Chartered plc_Barclays	31,377	0.01
58,747	JD Sports Fashion plc_GS	71,596	0.03	467	Standard Chartered plc_GS	564	0.00
278,506	JD Sports Fashion plc_JPM	252,019	0.11	203,262	Standard Chartered plc_JPM	36,559	0.02
44,045	JD Sports Fashion plc_MSCIP	34,284	0.02	66	Standard Life Aberdeen plc_Barclays	4	0.00
168,280	John Wood Group plc_Barclays	195,731	0.09	1,850	Standard Life Aberdeen plc_GS	1,282	0.00
37,681	John Wood Group plc_MSCIP	37,375	0.02	33,656	Subsea 7 SA_Barclays	29,218	0.01
(11,393)	Johnson Matthey plc_JPM	6,246	0.00	10,071	Subsea 7 SA_GS	21,657	0.01
4,272	Jupiter Fund ManAgement	1,063	0.00	10,770	Subsea 7 SA_MSCIP	15,852	0.01
116,264	KAZ Minerals plc	43,524	0.02	175,819	TalkTalk Telecom Group plc	2,991	0.00
(190)	Kingfisher plc_JPM	20	0.00	111,213	Tate and Lyle plc_JPM	16,096	0.01
(74,713)	Kingfisher plc_MSCIP	6,871	0.00	15,619	Tate and Lyle plc_MSCIP	4,455	0.00
9,131	Lancashire Holdings Limited	2,397	0.00	8,921	Taylor Wimpey plc_GS	4,689	0.00
87,313	Legal and General Group plc_GS	54,658	0.02	148,510	Taylor Wimpey plc_JPM	47,213	0.02
1,626,305	Legal and General Group plc_JPM	109,046	0.05	414	Technipfmc plc_GS	1,072	0.00
178,671	Legal and General Group plc_MSCIP	7,987	0.00	31,238	Technipfmc plc_MSCIP	32,165	0.01
3,883	Linde AG - Tender NPV	48,829	0.02	98,794	TesCompanyplc_Barclays	8,865	0.00
1,161	Linde plc_MSCIP	11,510	0.01	1,727,903	TesCompanyplc_GS	236,688	0.11
3,382,992	Lloyds Banking Group plc	47,920	0.02	1,549,685	TesCompanyplc_JPM	159,544	0.07
(157)	London Stock Exchange Group plc_GS	115	0.00	378,056	TesCompanyplc_MSCIP	32,101	0.01
34,002	London Stock Exchange Group plc_JPM	197,476	0.09	183,392	Thg Holdings Limited-Wi	216,818	0.10
945	London Stock Exchange Group plc_MSCIP	3,824	0.00	16,508	Tp Icap plc_Barclays	4	0.00
493	Londonmetric Property plc	48	0.00	254	Trainline plc_GS	249	0.00
114,964	M&G plc_GS	39,213	0.02	478,802	Tullow Oil plc	50,997	0.02
(235,245)	M&G plc_JPM	7,559	0.00	13,008	Unite Group plc	22,444	0.01
(70,372)	M&G plc_MSCIP	1,152	0.00	132,975	Virgin Money UK plc	37,913	0.02
350,057	Marks & Spencer Group plc	7,361	0.00	184,733	Vodafone Group plc_Barclays	15,910	0.01
1,222	Meggitt plc_GS	2,793	0.00	9,138	Vodafone Group plc_GS	1,892	0.00
332,267	Meggitt plc_JPM	215,081	0.10	81,285	Watches Of Switzerland_GS	243,945	0.11
45,756	Meggitt plc_MSCIP	27,667	0.01	86,436	Watches Of Switzerland_JPM	259,404	0.12
116,892	Melrose Industries_GS	20,370	0.01	35,556	Weir Group plc_GS	75,253	0.03
2,245,867	Melrose Industries_JPM	988,622	0.44	65,979	Weir Group plc_JPM	333,993	0.15
312,030	Melrose Industries_MSCIP	148,409	0.07	11,924	Weir Group plc_MSCIP	41,347	0.02

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United Kingdom (continued)				United States (continued)		
60,791	Whitbread plc_JPM	281,685	0.13	2,500	Boston Beer Company Inc	79,411	0.04
3,163	Whitbread plc_MSCIP	536	0.00	382	Boston Scientific Corporation _GS	348	0.00
27,406	William Hill plc	388	0.00	(122)	Boston Scientific Corporation _MSCIP	101	0.00
2,349	Wm Morrison Supermarkets plc	154	0.00	183	Bottomline Technologies de Inc	1,252	0.00
298	WPP plc_GS	630	0.00	(76)	Brainstorm Cell Therapeutics	36	0.00
308,740	WPP plc_JPM	172,387	0.08	(172)	Bridgford Foods Corporation	40	0.00
26,101	WPP plc_MSCIP	4,140	0.00	214	Brighthouse Financial Inc	448	0.00
				(497)	Brooks Automation Inc	1,739	0.00
		18,525,954	8.28	(2)	Cable One Inc	54	0.00
	United States			(339)	California BanCorporation Inc	232	0.00
(6)	10X Genomics Inc	2	0.00	(404)	Calyxt Inc	102	0.00
772	3M Company	8,068	0.01	(968)	Camax Inc	2,957	0.00
154	8x8 Inc	2,042	0.00	529	Carnival plc	471	0.00
24	AbbVie Inc	405	0.00	(10)	Carvana Company	64	0.00
(550)	Abeona Therapeutics Inc	8	0.00	(187)	Caseys General Stores Inc	122	0.00
63	Abiomed Inc	2,981	0.00	(59)	Catabasis Pharmaceuticals In	3	0.00
(55,728)	Accuray Inc	2,146	0.00	(265)	Catalyst Biosciences Inc	56	0.00
16,331	Activision Blizzard Inc	135,531	0.06	(1,086)	Cb Financial Services Inc	442	0.00
(22)	Acushnet Holdings Corporation	2	0.00	87	CBOE Holdings Inc	87	0.00
(283)	Adams Resources & Energy Inc	806	0.00	75	Celanese Corporation	766	0.00
(239)	Adma Biologics Inc	52	0.00	420	Celsius Holdings Inc	9,448	0.01
3,836	Adobe Systems Inc	110,688	0.05	(337)	Centene Corporation	1,554	0.00
(224)	Advanced Emissions Solutions	60	0.00	(6,511)	CenterPoint Energy Inc_CSAGI	4,776	0.00
(63)	Adverum Biotechnologies Inc	66	0.00	13,700	CenterPoint Energy Inc_GS	3,530	0.00
53	Agilent Technologies Inc_GS	26	0.00	(14)	Cerence Inc	43	0.00
127	Agilent Technologies Inc_MSCIP	1,910	0.00	149	Cerner Corporation _GS	326	0.00
71	Agiros Pharmaceuticals Inc	256	0.00	421	Cerner Corporation _MSCIP	872	0.00
(4,535)	Agrofresh Solutions Inc	593	0.00	(489)	Champions Oncology Inc	143	0.00
(68)	Akerna Corporation	36	0.00	17	Charles Schwab Corporation	169	0.00
7,973	Albireo Pharma Inc	14,870	0.01	(613)	Checkpoint Therapeutics Inc	29	0.00
146	Alcoa Upstream Corporation	1,272	0.00	203	Chegg Inc	287	0.00
26	Align Technology Inc	879	0.00	(35)	Chembio Diagnostics Inc	23	0.00
(8)	Alliance Data Systems Corporation	7	0.00	(200)	Chemung Financial Corporation	1	0.00
(128)	Allogene Therapeutics Inc_GS	186	0.00	(170)	Cherry Hill Mortgage Investm	58	0.00
(1,658)	Allogene Therapeutics Inc_MSCIP	9,283	0.01	1,504	Chevron Corporation	3,026	0.00
(386)	Alnylam Pharmaceuticals Inc	1,041	0.00	(201)	Chipotle Mexican Grill Inc	288	0.00
12	Altria Group Inc	21	0.00	426	Church & Dwight Company Inc	98	0.00
858	Amazon.com Inc	31,323	0.02	(194)	Churchill Downs Inc	645	0.00
287	Amc Networks Inc	2,899	0.00	(2,315)	Cidara Therapeutics Inc	34	0.00
(99)	American Airlines Group Inc	13	0.00	(55)	Cimarex Energy Company	46	0.00
(1,641)	American Eagle Outfitters	193	0.00	77	Cisco Systems Inc_GS	434	0.00
(7)	American Electric Power Company Inc_GS	1	0.00	4,694	Cisco Systems Inc_MSCIP	23,975	0.01
943	American Electric Power Company Inc_MSCIP	286	0.00	291	Citigroup Inc	3,446	0.00
(131)	American International Group Inc	167	0.00	(877)	Clorox Company	6,385	0.00
(127)	AmerisourceBergen Corporation	641	0.00	(30)	Cloudflare Inc	32	0.00
4,309	Ansys Inc	130,593	0.06	2,270	Coca-Cola Company	10,270	0.01
(25)	Apache Corporation	35	0.00	(692)	Codorus Valley BanCorporation Inc	10	0.00
69,739	API Group Corporation	536,180	0.24	(223)	Cogent Communications Holdings Inc	1,581	0.00
(514)	Applied Genetic Technologies	196	0.00	(2,056)	Cohbar Inc	97	0.00
9,843	Aramark	80,570	0.04	(255)	Coherus Biosciences Inc	120	0.00
725,173	Aratana Therapeutics Inc	32,597	0.02	717	Colgate-Palmolive Company	2,706	0.00
(377)	Aravive Inc	212	0.00	(44)	Columbia Sportswear Company	3	0.00
(20)	Arcturus Therapeutics Holding_GS	178	0.00	5,521	Comcast Corporation	32,305	0.02
3,480	Arcturus Therapeutics Holding_MSCIP	16,330	0.01	287	CommScope Holding Company Inc	204	0.00
(77)	Arcus Biosciences Inc	321	0.00	(34)	Community Bank System Inc	70	0.00
(22)	Armstrong World Industries Inc	69	0.00	(879)	Community Bankers Trust Corporation	84	0.00
(105)	Assembly Biosciences Inc	20	0.00	(430)	Community Financial Corporation	115	0.00
(601)	Asure Software Inc	97	0.00	(215)	Community Health Systems Inc	145	0.00
(1,223)	At Home Group Inc	218	0.00	(262)	Compx International Inc	54	0.00
(21,157)	AT&T Inc_GS	4,911	0.00	68	Conmed Corporation	568	0.00
4,682	AT&T Inc_MSCIP	654	0.00	(719)	Contrafact Corporation	97	0.00
10,932	Atricare Inc	169,937	0.08	318	Cooper Tire & Rubber	179	0.00
(107)	Auburn Natl BanCorporation	113	0.00	82	Copart Inc	289	0.00
(4)	Avalara Inc	5	0.00	(335)	Corbus Pharmaceuticals Holdi	70	0.00
(2,080)	Avalon GloboCare Corporation	50	0.00	(137)	Corenergy Infrastructure Tru	32	0.00
(59)	Avenue Therapeutics Inc	25	0.00	(79)	Cornerstone OnDemand Inc	6	0.00
137	Avery Dennison Corporation	565	0.00	500	Corning Inc	463	0.00
13,792	Baker Hughes Company_GS	29,417	0.01	210	Cost Company Wholesale Corporation	3,259	0.00
(4,458)	Baker Hughes Company_MSCIP	1,001	0.00	(477)	County BanCorporation Inc	318	0.00
(2,162)	Ball Corporation_CSAGI	3,601	0.00	(134)	Cracker Barrel Old Country Store Inc	322	0.00
(5,814)	Ball Corporation_GS	6,344	0.00	139	Crane Company	2,435	0.00
50,436	Bally'S Corp	836,414	0.38	16	CVR Energy Inc	30	0.00
9,938	Bank of America Corporation	26,563	0.01	(39)	Cyberoptics Corporation	123	0.00
(174)	Bank of Hawaii Corporation	129	0.00	(504)	Cyclerion Therapeutics Inc	57	0.00
7,265	Bank of New York Mellon Corporation	7,534	0.00	(29)	Danaher Corporation	26	0.00
(7)	Baxter International Inc	30	0.00	18,585	Darden Restaurants Inc	197,607	0.09
(503)	Bellerophon Therapeutics Inc	520	0.00	(110)	Deckers Outdoor Corporation	675	0.00
(937)	Best Buy CompanyInc	1,334	0.00	23	Dell Technologies -C W/I	157	0.00
(259)	Bg Staffing Inc	74	0.00	14	Dentsply Sirona Inc	87	0.00
(666)	Big Lots Inc	1,487	0.00	1,884	Dexcom Inc	41,162	0.02
(98)	Biogen Inc	150	0.00	(531)	Dineequity Inc	2,281	0.00
(277)	Biosig Technologies Inc	128	0.00	153	Dolby Laboratories Inc	528	0.00
(2,274)	BJ's Wholesale Club Holdings Inc	2,280	0.00	(101)	Dominion Energy Inc	386	0.00
18	BlackRock Inc_GS	848	0.00	(297)	Domino's Pizza Inc	406	0.00
226	BlackRock Inc_MSCIP	12,053	0.01	78	Donaldson Company Inc	64	0.00
130,622	Bloomin Brands Inc	337,300	0.15	(227)	Dorman Products Inc	1,109	0.00
(157)	Bluebird Bio Inc	106	0.00	139	Dover Corporation	558	0.00
(288)	Blueprint Medicines Corporation	215	0.00	(456)	Dyadic International Inc	128	0.00
(1,645)	Bogota Financial Corporation	427	0.00	(354)	Eagle BanCorporation Montana Inc	72	0.00
(33)	Bok Financial Corporation	6	0.00	(411)	Eastern Company	258	0.00
(131)	Booz Allen Hamilton Holding Corporation	107	0.00	212	Eastman Chemical Company_GS	514	0.00
(23)	BorgWarner Inc	39	0.00				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(21)	Eastman Chemical Company_MSCIP	38	0.00	169	Ingevity Corporation	1,912	0.00
121	Eaton Corporation plc	1,509	0.00	(2,176)	Inovio Pharmaceuticals Inc	3,702	0.00
(416)	eBay Inc_GS	134	0.00	(288)	Insmad Inc_GS	317	0.00
(5,345)	eBay Inc_MSCIP	23,525	0.01	8,093	Insmad Inc_MSCIP	27,356	0.01
12,586	Edwards Lifesciences Coporation	100,183	0.05	43	Insperty Inc	421	0.00
(19)	Ehealth Inc	153	0.00	(158)	Inspire Medical Systems Inc_CSAGI	551	0.00
279	ElanCompanyAnimal Health Inc	214	0.00	(165)	Inspire Medical Systems Inc_GS	931	0.00
(221)	Electromed Inc	36	0.00	2,020	Inspire Medical Systems Inc_MSCIP	36,453	0.02
(539)	Eloxx Pharmaceuticals Inc	52	0.00	(22)	Installed Building Products	174	0.00
(73)	Emergent BioSolutions Inc	179	0.00	3,083	Insolet Corporation	60,977	0.03
297	Emerson Electric Company	284	0.00	(11,512)	Intel Corporation	5,025	0.00
(1,113)	Enanta Pharmaceuticals Inc	686	0.00	14,378	Intercontinental Exchange Inc	106,242	0.05
(2,496)	Enochian Biosciences Inc	189	0.00	(567)	Invitae Corporation	6,935	0.00
195	Ervestnet Inc	920	0.00	(82)	Iovance Biotherapeutics Inc	52	0.00
25	EOG Resources Inc_GS	332	0.00	(258)	Irobot Corporation	697	0.00
2,473	EOG Resources Inc_MSCIP	16,904	0.01	8,241	Iteos Therapeutics Inc	61,493	0.03
45	EPAM Systems Inc	1,189	0.00	185	J&J Snack Foods Corporation	2,149	0.00
(173)	EQT Corporation	244	0.00	(89)	JB Hunt Transport Services Inc	163	0.00
(76)	Equifax Inc	46	0.00	(2,539)	JM Smucker Company_CSAGI	1,246	0.00
116	Equity Residential	433	0.00	(9,217)	JM Smucker Company_GS	188	0.00
(312)	Esquire Financial Holdings I	146	0.00	1,963	Johnson and Johnson	8,903	0.01
147	Estee Lauder Companies Inc	5,297	0.00	919	JP Morgan Chase & Company_GS	11,815	0.01
253	Etsy Inc	2,380	0.00	11,314	JP Morgan Chase & Company_MSCIP	151,668	0.07
(188)	Evolus Inc	150	0.00	1,674	Juniper Networks Inc_GS	665	0.00
(172)	Exelixis Inc_GS	57	0.00	39	Juniper Networks Inc_MSCIP	37	0.00
(2,278)	Exelixis Inc_MSCIP	2,505	0.00	53	Karyopharm Therapeutics Inc	31	0.00
120	Exelon Corporation_GS	70	0.00	(988)	Kellogg Company	2,390	0.00
6,670	Exelon Corporation_MSCIP	5,203	0.00	86	Kennametal Inc	120	0.00
(2,495)	Exicure Inc	321	0.00	1,746	Keurig Dr Pepper Inc	3,040	0.00
75	Expeditors International of Washington Inc	336	0.00	130	Keycorp	384	0.00
(293)	Express Inc	47	0.00	21,701	Kinder Morgan Inc	8,367	0.01
3,168	Exxon Mobil Corporation	21,015	0.01	(404)	Kontoor Brands Inc	145	0.00
(58)	Facebook Inc	180	0.00	420	Kraft Heinz Company	235	0.00
(388)	Fate Therapeutics Inc	1,054	0.00	4,996	Kura Oncology Inc	37,510	0.02
13	Federal Signal Corporation	32	0.00	(3,062)	L Brands Inc	2,892	0.00
(384)	FedEx Corporation	5,616	0.00	115	L3Harris Technologies Inc	1,330	0.00
(46)	FibroGen Inc	260	0.00	(439)	La Jolla Pharmaceutical Company	178	0.00
(126)	Fidelity National Informatio	460	0.00	215	Lamb Weston Holdings	1,381	0.00
(538)	First Business Financial Ser	38	0.00	190	Lancaster Colony Corporation	1,691	0.00
(596)	First Community Corporation	259	0.00	(707)	Landmark Bancorporation Inc	555	0.00
213	First Hawaiian Inc	766	0.00	(518)	La-Z-Boy Inc	141	0.00
(913)	First United Corporation	453	0.00	(579)	Lennar Corporation_CSAGI	1,843	0.00
(259)	Fiserv Inc	530	0.00	(23)	Lennar Corporation_MSCIP	121	0.00
539	Flex Limited	1,096	0.00	(24)	Lennox International Inc	12	0.00
843	Flowers Foods Inc	-	0.00	(409)	Lensar Inc	6	0.00
86	Fluor Corporation	351	0.00	(43)	LGI Homes Inc	80	0.00
(187)	Fncb Bancorporation Inc	128	0.00	(504)	Lifavantage Corporation	308	0.00
(572)	Fonar Corporation	203	0.00	(1,434)	Limestone Bancorporation Inc	1,292	0.00
(2)	Fortune Brands Home and Security Inc	5	0.00	555	Lincoln National Corporation	5,652	0.00
(11)	Fox Factory Holding Corporation	5	0.00	(209)	Liquidia Corporation	29	0.00
(632)	Franklin Financial Services	1,385	0.00	(157)	LKQ Corporation	45	0.00
(1,172)	Galectin Therapeutics Inc	295	0.00	(500)	Lumber Liquidators Holdings	233	0.00
(181)	General Mills Inc	158	0.00	(201)	Luminex Corporation	68	0.00
(249)	Genprex Inc	71	0.00	(145)	M/I Homes Inc	186	0.00
1,165,797	Genworth Financial Inc	783,197	0.35	(1,137)	Mackinac Financial Corporation	233	0.00
211	G-ii Apparel Group Limited	288	0.00	(372)	Madrigal Pharmaceuticals Inc	4,837	0.00
750	Global Payments Inc	10,464	0.01	164	ManpowerGroup Inc	1,923	0.00
(761)	Goodrich Petroleum Corporation	73	0.00	50	Marathon Oil Corporation	100	0.00
714	Goodyear Tire and Rubber Company	434	0.00	(2,983)	Marker Therapeutics Inc	122	0.00
(1,961)	Gopro Inc-Class A	77	0.00	4	Marktaxess Holdings Inc	198	0.00
306	GraCompanyInc	1,426	0.00	5	Masimo Corporation	95	0.00
(75)	Grand Canyon Education Inc	46	0.00	(200)	Mastech Digital Inc	150	0.00
(293)	Greenlane Holdings Inc - A	112	0.00	234	Mastercard Inc_GS	6,095	0.00
(54)	Groupon Inc	25	0.00	2,378	Mastercard Inc_MSCIP	95,466	0.04
146	Halliburton Company	417	0.00	52	Medpace Holdings Inc	667	0.00
82	Hancock Holding Company	923	0.00	3,656	Merck and Company Inc	8,926	0.01
(17,538)	Hanesbrands Inc	23,885	0.01	73	Mercury Systems Inc	963	0.00
108	Hartford Financial Services Group Inc	375	0.00	(300)	Meridian Corporation	124	0.00
(909)	Harvard Bioscience Inc	20	0.00	3,966	Mettlife Inc	10,037	0.01
(162)	Hawaiian Electric Industries Inc	159	0.00	(6)	Mettler-Toledo International	57	0.00
351	Hawaiian Holdings Inc	1,267	0.00	9,736	Microsoft Corporation	98,863	0.05
(654)	Hawthorn Bancshares Inc	726	0.00	(722)	Minerva Neurosciences Inc	146	0.00
182	Helmerich & Payne_GS	1,302	0.00	(47)	MKS Instruments Inc	6	0.00
9,997	Helmerich & Payne_MSCIP	18,443	0.01	(418)	Mma Capital Holdings Inc	276	0.00
66	Henry Schein Inc	384	0.00	3	Mohawk Industries Inc	94	0.00
135	Hill-Rom Holdings Inc	80	0.00	5,171	Mondelez International Inc	4,350	0.00
67	Hollyfrontier Corporation	301	0.00	3,282	Moody's Corporation	30,556	0.02
151	Hologic Inc_GS	83	0.00	6,390	Most Short	130,670	0.06
7,696	Hologic Inc_MSCIP	52,514	0.02	(143)	NacCompanyIndustries-CI A	148	0.00
(1,946)	Home Depot Inc_CSAGI	10,749	0.01	183	National BeverAGe Corporation	16	0.00
(4,062)	Home Depot Inc_GS	25,597	0.01	(48)	National Fuel Gas Company	92	0.00
974	Honeywell International Inc	5,131	0.00	12,289	National Oilwell VarCompany Inc	16,640	0.01
200	Howmet Aerospace Inc	1,181	0.00	(480)	Navistar International Corporation	21	0.00
53	HubSpot Inc	2,043	0.00	(103)	Ncino Inc	317	0.00
16,731	Huntington Bancshares Inc_GS	7,410	0.00	(292)	Nektar Therapeutics_GS	522	0.00
1,476	Huntington Ingalls Industries Inc_MSCIP	29,309	0.01	(2,872)	Nektar Therapeutics_MSCIP	123	0.00
482	Huntsman Corp	47	0.00	(220)	Neubase Therapeutics Inc	170	0.00
1,887	Idexx Laboratories Inc	371,204	0.17	(4,981)	Neurobo Pharmaceuticals Inc	4,599	0.00
88	Illinois Tool Works	122	0.00	(438)	Nevro Corporation_CSAGI	3,869	0.00
968	Illumina Inc	79,612	0.04	(1,381)	Nevro Corporation_MSCIP	7,167	0.00
(239)	Immunome Inc	65	0.00	232	New Relic Inc	1,060	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(392)	Newpark Resources Inc	16	0.00	133	RLI Corporation	1,927	0.00
(181)	News Corporation	7	0.00	34	Rockwell Automation Inc	50	0.00
16,582	NIKE Inc_	284,744	0.13	(148)	Roku Inc	1,694	0.00
768	NiSource Inc	508	0.00	42	Russ 2000 TR	86,775	0.04
17	Nordson Corporation	10	0.00	(13,446)	S&P Global Inc	48,240	0.02
11,922	Norfolk Southern Corporation	112,792	0.05	196	SAGE Therapeutics Inc	1,990	0.00
(302)	Nortonlifeflock Inc	127	0.00	(1,049)	salesforce.com Inc_CSAGI	937	0.00
(1,649)	Norwegian Cruise Line Holdings	781	0.00	(15,590)	salesforce.com Inc_MSCIP	5,870	0.00
(37)	Novavax Inc	108	0.00	(416)	Salisbury Bancorporation Inc	340	0.00
190	Nucor Corporation_GS	493	0.00	(139)	Satsuma Pharmaceuticals Inc	50	0.00
136	Nucor Corporation_MSCIP	657	0.00	(4,586)	Savara Inc	853	0.00
93	Nuvasive Inc	318	0.00	(227)	Schneider National Inc	964	0.00
(3)	NVR Inc	92	0.00	(474)	Scopharmaceuticals Inc	57	0.00
(424)	Oak Valley Bancorporation	290	0.00	(72)	Secureworks Corporation- A	31	0.00
3	Occidental Petroleum Corporation	20	0.00	(775)	Security Natl Finl Corp-CI A	56	0.00
(3)	Oconee Federal Financial Cor	2	0.00	533	Sempra Energy	36	0.00
(67)	OGE Energy Corporation	60	0.00	123	Semtech Corporation	630	0.00
230	O-I Glass Inc	87	0.00	(500)	ServiceNow Inc	99	0.00
(158)	Ollie's Bargain Outlet Holdings Inc	37	0.00	(2,379)	Shake Shack Inc	1,842	0.00
(333)	Olympic Steel Inc	70	0.00	(978)	Siebert Financial Corporation	138	0.00
(261)	Oncocyte Corporation	27	0.00	(3,092)	Sirius XM Holdings Inc	90	0.00
(155)	ONEOK Inc	84	0.00	213	SmartSheet Inc	2,934	0.00
(313)	Optinose Inc	4	0.00	(26,028)	SmileDirectClub Inc	12,165	0.01
(878)	Orasure Technologies Inc	1,499	0.00	224	Snap Inc	790	0.00
(383)	Oreilly Automotive Inc_CSAGI	599	0.00	(76)	Snap-on Inc	258	0.00
(1)	Oreilly Automotive Inc_MSCIP	16	0.00	(1,311)	Soleno Therapeutics Inc	10	0.00
(3,152)	Orgenesis Inc	904	0.00	(111)	Soliton Inc	66	0.00
12	Oshkosh Corporation	69	0.00	(397)	South State Corporation	622	0.00
101	Otis Worldwide Corporation	57	0.00	92	Spirit Aerosystems Holdings	1,513	0.00
(671)	Overstock.Com Inc	5,797	0.00	337	Spirit Airlines Inc	2,236	0.00
(353)	Ovid Therapeutics Inc	80	0.00	(21)	Splunk Inc	554	0.00
46	Palo Alto Networks Inc	790	0.00	(346)	Sprouts Farmers Market Inc	43	0.00
(2,157)	Park City Group Inc	358	0.00	(730)	Stanley Black & Decker Inc	886	0.00
50	Parker-Hannifin Corporation	670	0.00	(124)	Stericycle Inc	130	0.00
(2,752)	Partners Bancorporation	433	0.00	(81)	Stitch Fix Inc	93	0.00
(234)	Patterson Companies Inc	402	0.00	(964)	Strongbridge Biopharma plc	163	0.00
(138)	Paychex Inc	40	0.00	200	Syneos Health Inc	526	0.00
36	Paylocity Holding Corporation	141	0.00	(196)	Synovus Financial Corporation	21	0.00
331	Pbf Energy Inc-Class A	362	0.00	151	Sysco Corporation	287	0.00
(1,256)	PCB Bancorporation	197	0.00	(1,373)	Target Hospitality Corporation	30	0.00
(705)	Pc-Tel Inc	131	0.00	60,374	Tempur Sealy International Inc	161,159	0.07
146	Penn National Gaming Inc	1,761	0.00	189	Tenet Healthcare Corporation	337	0.00
(41)	Penn Virginia Corporation	23	0.00	82	Terex Corporation	750	0.00
(23)	Penumbra Inc	84	0.00	54	Texas Capital Bancshares Inc	1,083	0.00
(597)	Peoples BancorporationOf NC	1,496	0.00	296	Texas Pacific Land Trust_CSAGI	56,668	0.03
(63)	Pfizer Inc_GS	224	0.00	696	Texas Pacific Land Trust_MSCIP	115,829	0.05
7,305	Pfizer Inc_MSCIP	12,579	0.01	(736)	The Bank Of Princeton	188	0.00
(617)	Pfsweb Inc	422	0.00	8	The Cooper Companies Inc	120	0.00
(916)	Phasebio Pharmaceuticals Inc	395	0.00	(1,121)	Tiptree Inc	61	0.00
815	Philip Morris International Inc_GS	1,843	0.00	10	T-Mobile US Inc	139	0.00
1,064	Philip Morris International Inc_MSCIP	6,661	0.00	167	Tradeweb Markets Inc	608	0.00
149	Phreesia Inc	1,460	0.00	74	TransUnion	536	0.00
(1,202)	Pieris Pharmaceuticals Inc	273	0.00	428	Trimble Inc	3,186	0.00
43	Pilgrim's Pride Corporation	131	0.00	6,553	Truist Financial Corporation	13,573	0.01
346	Ping Identity Holding Corporation	1,649	0.00	272	Tupperware Brands Corporation	1,881	0.00
13	Pioneer Natural Resources Company	380	0.00	(219)	Twist Bioscience Corporation	1,130	0.00
(729)	Pixelworks Inc	58	0.00	(57)	Twitter Inc	3	0.00
259	Plains Gp Holdings Lp-CI A	424	0.00	(72)	Tyler Technologies Inc	372	0.00
23,953	Planet Fitness Inc	162,132	0.07	360	Tyson Foods Inc	1,026	0.00
(727)	Plumas Bancorporation	302	0.00	34,274	Uber Technologies Inc	48,104	0.02
7	Portland General Electric Company	6	0.00	59	Ubiquiti Inc	2,669	0.00
(1)	PPD Inc	1	0.00	(117)	Ugi Corporation	67	0.00
(390)	PPL Corporation	273	0.00	21	UniFirst Corporation	371	0.00
(5)	Prestige Consumer Healthcare Inc	1	0.00	68	Union Pacific Corporation	660	0.00
(225)	Primeenergy Resources Corporation	930	0.00	618	United Health Group Inc	19,320	0.01
6,140	Principal Financial Group Inc	15,447	0.01	(98)	United Natural Foods Inc	82	0.00
2,187	Procter and Gamble Company	201	0.00	100	United Parcel Service	69	0.00
833	Progressive Corporation	1,822	0.00	40	United Therapeutics Corporation	560	0.00
(661)	Protective Insurance Corp- B	209	0.00	(1,434)	Urban Outfitters Inc	1,243	0.00
46	Proto Labs Inc	508	0.00	(1)	Valmont Industries	-	0.00
69	Public Service Enterprise Group Inc	128	0.00	48	Varian Medical Systems Inc	18	0.00
227	Public Storage	431	0.00	40,522	VBI Vaccines Inc	994	0.00
(107)	PulteGroup Inc_GS	62	0.00	(2,920)	Venus Concept Inc	358	0.00
(1)	PulteGroup Inc_MSCIP	4	0.00	(801)	Vericity Inc	362	0.00
(2,665)	PVH Corporation	249	0.00	184	Viacom Inc	539	0.00
(1,311)	Pzena Investment Managm-CI A	83	0.00	(80)	Viasat Inc	7	0.00
(661)	Quad Graphics Inc	42	0.00	829	Viatris Inc	2,281	0.00
(19)	Quidel Corporation	290	0.00	(7,801)	Viking Therapeutics Inc	1,522	0.00
(46)	Qurate Retail Inc 8.0 Pfd	198	0.00	(174)	Vir Biotechnology Inc	1,828	0.00
(360)	Range Resources Corporation	548	0.00	10,442	Visa Inc	123,247	0.06
20	Rapid7 Inc	289	0.00	137	Visteon Corporation	504	0.00
(79)	Raytheon Technologies Corporation	92	0.00	(64)	Vtv Therapeutics Inc- CI A	8	0.00
(16)	RBC Bearings Inc	4	0.00	31	Walgreens Boots Alliance Inc	90	0.00
42	Reata Pharmaceuticals Inc	266	0.00	67	Walker & Dunlop Inc	1,849	0.00
(291)	Reco Pharma Inc	9	0.00	(204)	Wal-Mart Stores Inc	36	0.00
(48)	Renewable Energy Group Inc	95	0.00	128	Waste ManAgement Inc	321	0.00
(88)	Replimune Group Inc	246	0.00	(6,519)	Wave Life Sciences Limited	796	0.00
18	Republic Services Inc	12	0.00	(241)	Wayfair Inc	4,990	0.00
(129)	Resideo Tech Inc	9	0.00	(151)	WEC Energy Group Inc	166	0.00
(987)	Reynolds Consumer Products	198	0.00	(300)	WeyCompanyGroup Inc	171	0.00
7	Ringcentral Inc	570	0.00	(54)	Whirlpool Corporation	249	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
(73)	Williams Cos Inc	3	0.00
(85)	Wingstop Inc	48	0.00
(8)	Winnebago Industries	9	0.00
(111)	Wrap Technologies Inc	100	0.00
(2,467)	WW International Inc	2,107	0.00
(917)	X4 Pharmaceuticals Inc	148	0.00
(458)	Yeti Holdings Inc	598	0.00
(549)	Yext Inc	707	0.00
(21)	Zillow Group Inc - C	1	0.00
1,146	Zoetis Inc	23,000	0.01
(356)	Zogenix Inc	56	0.00
(6)	Zoom Video Communications	389	0.00
		7,043,511	3.15
	Total equity swaps	69,529,659	31.06
	Futures contracts (a)		
	France		
(14)	CAC40 10 EURO Future January 2021	1,785	0.00
	United Kingdom		
(1,726)	FTSE 100 Index Futures March 2020	788,754	0.35
	Total futures contracts	790,539	0.35
	Government bonds		
	France		
5,000,000	French Discount T-Bill 0% 05/05/2021	5,011,575	2.24
	Total government bonds	5,011,575	2.24
	Option contracts (b)		
	Germany		
51	Call on 3600 SX5E Index 15 January 2021	17,850	0.01
29	Put on 3350 SX5E Index 15 January 2021	4,292	0.00
		22,142	0.01
	Hong Kong		
2,016,167	Put on 90.5 2318 HK 29 June 2021	812,705	0.36
2,016,167	Put on 90.5 2318 HK 30 March 2021	499,127	0.22
		1,311,832	0.58
	Netherlands		
99	Call on 94 TKWY NA 15 January 2021	26,928	0.01
1,158	Put on 0.9 SR NA 31 December 2020	103,062	0.05
		129,990	0.06
	United Kingdom		
998	Call on 140 BARC LN 15 January 2021	105,922	0.05
95	Call on 1450 GSK LN 15 January 2021	1,592	0.00
608	Call on 230 TSCO LN 15 January 2021	44,152	0.02
74	Call on 6600 UKX Index 15 January 2021	39,683	0.02
41	Call on 6675 UKX Index 15 January 2021	12,825	0.01
115	Put on 6425 UKX Index 15 January 2021	124,624	0.05
		328,798	0.15
	Total option contracts	1,792,762	0.80
	Real estate investment trust		
	United States		
175	Alexandria Real Estate Equities Inc	25,490	0.01
657	American Tower Corporation	120,527	0.05
939	Braemar Hotels & Resorts Inc	3,538	0.00
1,408	Brandywine Realty Trust	13,705	0.01
559	Crown Castle International Corporation	72,729	0.03
396	Digital Realty Trust Inc	45,152	0.02
563	Duke Realty Corporation	18,392	0.01
1,654	Empire State Realty Trust Inc	12,599	0.00
492	EPR Properties	13,069	0.01
171	Midmerica Apartment Communities Inc	17,706	0.01
1,757	Paramount Group Inc	12,981	0.01
1,117	Prologis Inc	90,981	0.04
522	Realty Income Corporation	26,523	0.01
		473,392	0.21
	Total real estate investment trusts	473,392	0.21
	Warrants (a)		
	United States		
17,068	Churchill Capital Corporation	21,203	0.01
6,890	Deerfield Healthcare	23,088	0.01
11,447	Egalet Corporation*	9	0.00
11,725	Gores Holdings IV Inc	39,769	0.02
28,130	Gores Holdings V Inc	46,211	0.02
		130,280	0.06
	Total warrants	130,280	0.06

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European 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
AUD711,574	€443,217	14 January 2021	1	5,463	0.00
BRL5,059,385	US\$939,184	5 January 2021	1	28,586	0.01
CHF3,199,570	€2,953,288	15 January 2021	3	5,326	0.00
€34,405	DKK256,071	14 January 2021	1	4	0.00
€22,008,303	HKD207,223,070	14 January 2021	4	172,309	0.08
€5,983,616	JPY754,656,561	14 January 2021	3	10,724	0.01
€37,307,063	US\$45,546,929	8 January 2021	7	89,664	0.03
€109,623,474	US\$132,933,535	14 January 2021	18	1,015,140	0.46
£1,033,093	€1,134,401	8 January 2021	3	19,621	0.01
£10,340,986	€11,408,603	14 January 2021	3	141,753	0.07
£777,461	€847,916	15 January 2021	6	20,455	0.00
JPY76,662,930	€605,402	14 January 2021	1	1,364	0.00
NOK7,193,753	€678,103	8 January 2021	1	8,441	0.01
NOK7,193,753	€678,167	15 January 2021	1	8,265	0.00
SEK1,251,824	€122,696	8 January 2021	2	1,873	0.00
SEK4,734,239	€462,929	14 January 2021	1	8,141	0.00
SEK1,251,824	€123,837	15 January 2021	2	721	0.00
US\$982,786	BRL5,059,385	5 January 2021	1	7,045	0.00
US\$3,050,000	€2,482,460	14 January 2021	1	9,427	0.01
US\$330,867	€269,174	15 January 2021	2	1,143	0.00
Total unrealised gain on forward currency contracts				1,555,465	0.69
Total financial assets at fair value through profit or loss - trading				224,278,467	100.18

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Australia				European Union (continued)		
705,440	Link Administration Holdings Limited	(26,294)	(0.01)	(26,054)	EU Momentum Long	(258,865)	(0.12)
498,853	Saracen Mineral Holdings Limited	(373,898)	(0.17)	(141)	FTSE MIB Index	(425,025)	(0.19)
		(400,192)	(0.18)	(18)	MDAX Performance Index	(88,848)	(0.04)
	Austria			(1,791)	Stoxx Europe 600 Travel & Leisure (Price) EUR	(38,839)	(0.02)
11,668	AMS AG	(21,273)	(0.01)	(85,233)	STXE 600 EUR Price Index	(2,847,594)	(1.27)
(4,489)	Erste Group Bank AG	(5,478)	(0.00)	(798)	Stx 600 MDA	(16,948)	(0.01)
(314)	Verbund-Oesterreichische Elektrizitaetswirtschafts AG_GS	(6,611)	(0.00)	(7,065)	STXE 600 Rees EUR Price	(73,896)	(0.03)
(926)	Verbund-Oesterreichische Elektrizitaetswirtschafts AG_MSCIP	(19,617)	(0.01)			(3,998,806)	(1.79)
(3,799)	Wienerberger AG_Barcays	(7,654)	(0.01)		Finland		
(1,783)	Wienerberger AG_MSCIP	(3,581)	(0.00)	2,689	Elisa OYJ	(14,129)	(0.01)
		(64,214)	(0.03)	(77,631)	Fortum OYJ_Barcays	(227,335)	(0.10)
	Belgium			(35,134)	Fortum OYJ_MSCIP	(95,874)	(0.04)
67,951	Arseus NV	(63,849)	(0.03)	4,073	Kone OYJ_Barcays	(12,200)	(0.01)
2,247	Colruyt SA	(7,882)	(0.00)	646	Kone OYJ_MSCIP	(4,965)	(0.00)
874	GalapAGos NV	(36,953)	(0.02)	(44,220)	Metso Outotec OYJ_Barcays	(104,840)	(0.05)
(1,138)	Mithra Pharmaceuticals	(2,204)	(0.00)	(11,952)	Metso Outotec OYJ_MSCIP	(24,345)	(0.01)
99,081	Orange Belgium	(4,200)	(0.00)	(4,066)	Neste OYJ_MSCIP	(52,438)	(0.02)
14,070	Proximus_Barcays	(3,990)	(0.00)	17,462	Nordea Bank ABP_GS	(7,923)	(0.01)
3,277	Proximus_GS	(874)	(0.00)	(11,876)	Nordea Bank ABP_HSBC	(1,259)	(0.00)
3,635	Retail Estates	(33,763)	(0.02)	32,911	Sampo OYJ_GS	(43,987)	(0.02)
95	UCB SA	(110)	(0.00)	(3,290)	Sampo OYJ_HSBC	(3,942)	(0.00)
		(153,825)	(0.07)	4,782	Sampo OYJ_MSCIP	(6,606)	(0.00)
	Bermuda			(8,230)	Stora Enso OYJ	(13,279)	(0.01)
(289)	Axis Capital Holdings Limited	(39)	(0.00)	(779)	Valmet Corporation	(1,995)	(0.00)
44,735	Hiscox Limited_JPM	(18,274)	(0.01)			(615,117)	(0.28)
2,919	Hiscox Limited_MSCIP	(75)	(0.00)		France		
(286)	Marvell Technology Group Limited	(1,230)	(0.00)	(4,083)	Accor SA	(6,932)	(0.00)
(201)	Myovant Sciences Limited_GS	(1,921)	(0.00)	6,392	Air Liquide SA	(5,156)	(0.00)
(2,074)	Myovant Sciences Limited_MSCIP	(19,864)	(0.01)	(550)	Alten SA	(1,029)	(0.00)
		(41,403)	(0.02)	(72)	AXA SA	(38)	(0.00)
	Brazil			(2,643)	BNP Paribas SA	(4,086)	(0.00)
(12,731)	StoneCompanyLimited	(324,427)	(0.15)	(231)	Bollere SA	(61)	(0.00)
	Canada			(3)	Bouygues SA_Barcays	(12)	(0.00)
53,427	Aptose Biosciences Inc	(10,469)	(0.01)	(407)	Bouygues SA_GS	(296)	(0.00)
(16,817)	Canadian Tire Corporation	(336,895)	(0.15)	(1,209)	Capgemini SA	(21,605)	(0.01)
(36,806)	Cenovus Energy Inc	(50,838)	(0.02)	(2,849)	Collectis - Adr	(21,406)	(0.01)
(29)	Domtar Corporation	(2)	(0.00)	(178)	CNP Assurances	(654)	(0.00)
(3,512)	Element Fleet ManAGement Corporation	(884)	(0.00)	(11,057)	Credit Agricole SA	(10,477)	(0.01)
184,973	Genworth Mi Canada Inc	(68,931)	(0.03)	(6)	Dassault Systemes SA	(70)	(0.00)
(3,936)	Nymox Pharmaceutical Corporation	(12)	(0.00)	(567)	Dow Jones Europe Stoxx Personal And Household Index	(13,296)	(0.01)
(8,834)	Restaurant Brands International Inc	(24,608)	(0.01)	(5)	Edenred	(24)	(0.00)
		(492,639)	(0.22)	(1,445)	Eiffage	(5,470)	(0.00)
	China			(4,645)	Elis SA	(6,326)	(0.00)
(1,300)	Beijing United Information	(3,531)	(0.00)	(497)	ESTX Utilities EUR Price	(6,106)	(0.00)
(202,198)	China Pacific Insurance Group Company Limited_GS	(101,541)	(0.05)	(1,002)	Euro Stoxx 50 Price	(195,808)	(0.09)
(99,420)	China Pacific Insurance Group Company Limited_MSCIP	(45,018)	(0.02)	(5,838)	Euro Stoxx 600 Industrial Goods & Services (Price) Index_GS	(437,932)	(0.20)
35,000	Ming Yang Smart Energy Gro	(1,000)	(0.00)	(2,043)	Euro Stoxx 600 Industrial Goods & Services (Price) Index_MSCIP	(213,446)	(0.10)
(120)	Nanjing Hanrui Cobalt Company	(101)	(0.00)	(1,278)	Faurecia_Barcays	(12,254)	(0.01)
(2,213)	Shenzhen Everwin Precision	(281)	(0.00)	(1,727)	Faurecia_MSCIP	(9,259)	(0.00)
(866)	Sunny Optical Technology Group Company Limited	(2,051)	(0.00)	(6)	Gecina SA	(33)	(0.00)
(24)	Xiaomi Corporation	(23)	(0.00)	(1,717)	loade_Barcays	(2,457)	(0.00)
		(153,546)	(0.07)	3,890	loade_GS	(3,630)	(0.00)
	Denmark			(11)	liad SA	(14)	(0.00)
(7)	Ambu AS_Barcays	(40)	(0.00)	(300)	Klepierre_Barcays	(407)	(0.00)
(116)	Ambu AS_GS	(1,075)	(0.00)	(58,718)	Klepierre_GS	(103,689)	(0.05)
(164)	AP Moller - Maersk A/S_Barcays	(70,561)	(0.03)	(12,252)	Klepierre_MSCIP	(23,146)	(0.01)
(32)	AP Moller - Maersk A/S_GS	(14,893)	(0.01)	(1,096)	La Francaise Des Jeux SAem	(8,330)	(0.00)
(43)	AP Moller - Maersk A/S_MSCIP	(12,598)	(0.01)	(2)	L'Oreal SA	(29)	(0.00)
(4)	Carlsberg A/S	(16)	(0.00)	(397)	LVMH Moet Hennessy Louis Vuitton Se	(2,150)	(0.00)
19,016	CHR Hansen Holding A/S	(148,041)	(0.07)	(10)	Orpea	(6)	(0.00)
(46)	DSV Panalpina A/S	(610)	(0.00)	(8)	Pernod Ricard SA	(18)	(0.00)
(2,561)	FLSmidth & Company A/S_Barcays	(26,959)	(0.01)	(2,600)	Publicis Groupe	(1,752)	(0.00)
(1,509)	FLSmidth & Company A/S_MSCIP	(11,104)	(0.01)	(3,843)	Rexel SA_Barcays	(8,880)	(0.00)
(2,812)	GN Store Nord A/S_Barcays	(56,802)	(0.03)	(6,794)	Rexel SA_MSCIP	(14,039)	(0.01)
(4,924)	GN Store Nord A/S_GS	(10,082)	(0.00)	(60)	Safran SA	(1,778)	(0.00)
(2,284)	GN Store Nord A/S_MSCIP	(29,079)	(0.01)	420	Saint Gobain	(1,064)	(0.00)
1,823	H Lundbeck A/S_Barcays	(731)	(0.00)	3,161	Sanofi_Barcays	(22,833)	(0.01)
(1,596)	H Lundbeck A/S_GS	(3,584)	(0.00)	2,737	Sanofi_GS	(7,206)	(0.00)
(2,882)	Netcompany Group AS_Barcays	(43,990)	(0.02)	(626)	Sartorius Stedim Biotech	(10,491)	(0.01)
(436)	Netcompany Group AS_GS	(5,062)	(0.00)	(3,997)	Scor Regroupe_Barcays	(2,179)	(0.00)
67	Novo Nordisk A/S	(148)	(0.00)	23,938	Scor Regroupe_GS	(19,054)	(0.01)
(577)	Orsted A/S	(21,732)	(0.01)	2,908	Scor Regroupe_MSCIP	(610)	(0.00)
(2,377)	Pandora A/S_Barcays	(11,086)	(0.01)	(6,707)	Societe Generale_Barcays	(6,390)	(0.00)
(240)	Pandora A/S_GS	(5,544)	(0.00)	31,346	Societe Generale_MSCIP	(1,653)	(0.00)
(913)	SimcorpA/S_Barcays	(9,018)	(0.00)	(1,974)	Sodexo SA	(12,420)	(0.01)
(2,169)	SimcorpA/S_GS	(27,354)	(0.01)	(428)	Soitec	(12,696)	(0.01)
(64,898)	William Demant Holding_GS	(438,954)	(0.20)	(4,014)	Spie SA	(4,512)	(0.00)
(12,995)	William Demant Holding_MSCIP	(55,190)	(0.02)	(2,488)	Stoxx 600 Automobiles & Parts EUR Price	(19,053)	(0.01)
6,772	Zealand Pharma A/S	(10,100)	(0.00)	(166)	Stoxx Europe 600 Chemicals Price EUR	(4,830)	(0.00)
		(1,014,353)	(0.45)	(1,532)	Stoxx Europe 600 Food & Beverage Price EUR	(54,574)	(0.02)
	European Union			(20,783)	Stoxx Europe 600 Insurance Price	(207,855)	(0.09)
(3,269)	Dow Jones Europe Telecom Index	(19,903)	(0.01)	(2,374)	Stoxx Europe 600 Oil & Gas Price_GS	(75,211)	(0.03)
(6,488)	ESTX SML EUR Price	(228,888)	(0.10)	(99,250)	Stoxx Europe 600 Oil & Gas Price_MSCIP	(3,646,412)	(1.63)
				(9,389)	Stoxx Europe 600 Utilities EUR Price_GS	(258,053)	(0.12)
				(45,957)	Stoxx Europe 600 Utilities EUR Price_MSCIP	(1,526,908)	(0.68)
				(5,181)	Stoxx Europe Small 200	(192,210)	(0.09)
				(3,892)	STXE 600 Retail EUR Price	(176,869)	(0.08)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	France (continued)				Germany (continued)		
(4,929)	STXE 600 Tec EUR Price Index	(161,285)	(0.07)	(118)	ThyssenKrupp AG	(457)	(0.00)
(6,990)	Suez	(3,021)	(0.00)	(6,392)	Traton SE	(65,330)	(0.03)
(1,641)	Sxop Index _GS	(45,272)	(0.02)	(123)	TUI AG_Barcays	(79)	(0.00)
(381)	Sxop Index _MSCIP	(15,947)	(0.01)	(67,318)	TUI AG_GS	(7,277)	(0.00)
(405)	Teleperformance_Barcays	(27,793)	(0.01)	(58,231)	Uniper SE_Barcays	(79,856)	(0.04)
738	Teleperformance_MSCIP	(22)	(0.00)	(19,756)	Uniper SE_MSCIP	(10,140)	(0.01)
(16)	Ubisoft Entertainment_Barcays	(126)	(0.00)	(114)	United Internet AG	(184)	(0.00)
(3,083)	Ubisoft Entertainment_GS	(3,829)	(0.00)	(1,787)	Varta AG _Barcays	(7,644)	(0.00)
(201)	Unibail-Rodamco-Westfield _Barcays	(1,292)	(0.00)	(562)	Varta AG _GS	(6,180)	(0.00)
(2,166)	Valeo SA_Barcays	(12,749)	(0.01)	(1)	Volkswagen AG	(18)	(0.00)
(6,449)	Valeo SA_GS	(9,058)	(0.00)	(155)	Vonovia	(414)	(0.00)
(3,878)	Valeo SA_MSCIP	(10,051)	(0.00)	(1,205)	Zalando SE	(44,974)	(0.02)
1,984	Vinci SA	(12,353)	(0.01)			(3,340,773)	(1.49)
(1,406)	Worldline SA	(22,764)	(0.01)				
		(7,730,746)	(3.45)				
	Germany				Hong Kong		
(72)	Adler Group SA	(334)	(0.00)	(10,400)	Asm Pacific Technology	(4,777)	(0.00)
(1)	Alstria Office	(1)	(0.00)	169,336	Global Cord Blood Corporation	(101,257)	(0.05)
(533)	Aroundtown SA_Barcays	(168)	(0.00)	(135,000)	Pccw Limited	(157)	(0.00)
(266)	Aroundtown SA_GS	(145)	(0.00)			(106,191)	(0.05)
(162)	Axel Springer SE	(329)	(0.00)		Hungary		
(1)	BASF SE	(2)	(0.00)	2,029	Wizz Air Holdings plc	(4,194)	(0.00)
(46)	Bayerische Motoren Werke AG	(541)	(0.00)				
(701)	Bechtle AG	(17,460)	(0.01)		Ireland		
7,525	Beiersdorf AG_GS	(2,974)	(0.00)	(1,061)	Accenture plc_CSAGI	(26,637)	(0.01)
2,330	Beiersdorf AG_MSCIP	(10,840)	(0.01)	(1,366)	Accenture plc_GS	(13,325)	(0.01)
(5,498)	Carl Zeiss Meditec AG	(35,184)	(0.02)	(9,522)	Amarin Corporation plc dr	(4,913)	(0.00)
(2,990)	Covestro AG_Barcays	(20,369)	(0.01)	(908)	Ardmore Shipping Corporation	(165)	(0.00)
(2,301)	Covestro AG_GS	(9,511)	(0.00)	(1,858)	Bank of Ireland Group plc	(288)	(0.00)
(1,176)	CTS Eventim AG & Company KGaA_Barcays	(16,440)	(0.01)	(5,212)	CRH plc	(10,151)	(0.01)
(23,695)	CTS Eventim AG & Company KGaA_GS	(318,966)	(0.14)	358,043	Dalata Hotel Group plc	(155,356)	(0.07)
(4,795)	CTS Eventim AG & Company KGaA_MSCIP	(61,916)	(0.03)	1,023	DCO plc_Barcays	(1,422)	(0.00)
(4,353)	Daimler AG_Barcays	(10,013)	(0.00)	4,118	DCO plc_GS	(32,370)	(0.01)
(1,141)	Daimler AG_GS	(14,919)	(0.01)	122,385	Experian plc_JPM	(109,891)	(0.05)
(81)	Dax Index	(87,588)	(0.04)	9,863	Experian plc_MSCIP	(2,371)	(0.00)
(879)	Delivery Hero AG	(39,154)	(0.02)	97	ICON plc	(34)	(0.00)
(1,553)	Deutsche Bank AG	(2,359)	(0.00)	(25)	Jazz Pharmaceuticals plc	(75)	(0.00)
(133)	Deutsche Bank AG-Registered	(120)	(0.00)	(12,180)	Kerry Group plc _JPM	(89,836)	(0.04)
(9,070)	Deutsche Boerse AG_GS	(21,815)	(0.01)	(5,122)	Kerry Group plc _MSCIP	(46,451)	(0.02)
(2,874)	Deutsche Boerse AG_MSCIP	(7,858)	(0.00)	(6,437)	Keywords Studios plc	(92,777)	(0.04)
(51,883)	Deutsche Euroshop AG_GS	(215,466)	(0.10)	12,586	Kingspan Group plc _GS	(137,899)	(0.06)
(7,365)	Deutsche Euroshop AG_MSCIP	(3,315)	(0.00)	1,943	Kingspan Group plc _JPM	(46,146)	(0.02)
23,992	Deutsche Pfandbriefbank AG _MSCIP	(4,362)	(0.00)	(609)	Paddy Power Betfair plc	(22,417)	(0.01)
19,841	Deutsche Telekom AG_GS	(2,022)	(0.00)	(239)	Ryanair Holdings plc_Barcays	(138)	(0.00)
(18,229)	Deutsche Wohnen AG_GS	(14,391)	(0.01)	(4,342)	Smurfit Kappa Group plc_Barcays	(31,399)	(0.02)
(7,120)	Deutsche Wohnen AG_MSCIP	(10,922)	(0.01)	(342)	Smurfit Kappa Group plc_GS	(448)	(0.00)
(5,178)	E.ON SE	(1,001)	(0.00)			(824,509)	(0.37)
(60,575)	Eiringsklinger AG	(610,824)	(0.27)		Israel		
(18)	Evotec AG_Barcays	(111)	(0.00)	(509)	Beyond Air Inc	(22)	(0.00)
(307)	Evotec AG_GS	(2,484)	(0.00)	(27)	SolarEdge Technologies Inc	(1,027)	(0.00)
(34,815)	Fielmann AG_CSAGI	(139,420)	(0.06)	51	Wix.com Limited	(749)	(0.00)
(6,813)	Fielmann AG_MSCIP	(28,948)	(0.01)			(1,798)	(0.00)
	Fraport AG Frankfurt Airport Services Worldwide_Barcays	(24,550)	(0.01)		Italy		
(28,218)	Fraport AG Frankfurt Airport Services Worldwide_GS	(328,137)	(0.15)	(7,515)	Amplifon SPA	(5,086)	(0.00)
(5,660)	Fraport AG Frankfurt Airport Services Worldwide_MSCIP	(52,965)	(0.02)	(97)	Enel SpA	(39)	(0.00)
(17,994)	Freenet AG	(1,612)	(0.00)	(54,280)	Eni SpA_Barcays	(135,252)	(0.06)
1,276	Fresenius Medical Care AG & Company KGaA	(5,639)	(0.00)	(69,047)	Eni SpA_MSCIP	(157,008)	(0.07)
2,678	Fresenius Se & Company KGaA_Barcays	(6,974)	(0.00)	(824)	Ferrari NV_GS	(13,698)	(0.01)
(233)	Fresenius Se & Company KGaA_GS	(453)	(0.00)	(7)	Interpump Group SpA_CSAGI	(99)	(0.00)
(6,990)	Gerresheimer AG	(13,590)	(0.01)	(6,143)	Interpump Group SpA_GS	(35,275)	(0.02)
(635)	HeidelbergCement AG	(2,846)	(0.00)	(59,770)	Intesa Sanpaolo SpA	(3,008)	(0.00)
(3,292)	Hellomfresh AG	(64,027)	(0.03)	(1,299)	Italgas SpA	(1,148)	(0.00)
(7,765)	Henkel AG & Company KGaA_GS	(22,448)	(0.01)	(14,946)	Mediobanca SpA_Barcays	(5,146)	(0.00)
(2,708)	Henkel AG & Company KGaA_MSCIP	(7,003)	(0.00)	(8,157)	Mediobanca SpA_GS	(6,970)	(0.00)
(858)	Hochtief AG	(1,368)	(0.00)	(1,050)	Moncler SpA	(2,659)	(0.00)
(1)	Infinion Technologies AG	(5)	(0.00)	(6,284)	Nexi SpA	(15,946)	(0.01)
(1,979)	Jungheinrich	(5,504)	(0.00)	(4,510)	Pirelli and Company SpA	(2,798)	(0.00)
37,941	Kabel Deutschland Holding AG	(103,658)	(0.05)	(3,849)	Prisma SpA_Barcays	(26,478)	(0.01)
2,825	Kion Group AG	(1,040)	(0.00)	(2,083)	Prisma SpA_GS	(12,345)	(0.01)
(134)	Knorr-Bremse AG	(1,516)	(0.00)	(5,521)	Recordati SpA	(7,271)	(0.01)
(5)	Merck KGaA_Barcays	(53)	(0.00)	(258,770)	Saipem SpA_Barcays	(202,772)	(0.09)
(719)	Merck KGaA_GS	(8,528)	(0.00)	(22,101)	Saipem SpA_MSCIP	(2,789)	(0.00)
(16)	MTU Aero Engines AG	(907)	(0.00)	(4,507)	Snam Rete Gas_GS	(560)	(0.00)
(1,985)	Porsche AG_Barcays	(7,988)	(0.00)	(5)	Terna SpA	(1)	(0.00)
958	Porsche AG_GS	(126)	(0.00)	(10)	UniCredit SpA	(2)	(0.00)
(1,242)	Puma AG	(43,224)	(0.02)			(636,350)	(0.29)
(192)	Rational AG _Barcays	(14,292)	(0.01)		Japan		
(893)	Rational AG _GS	(24,179)	(0.01)	(2,094)	Advantest Corporation	(37,503)	(0.02)
(394)	Rational AG _MSCIP	(56,391)	(0.03)	(371)	Aeon Fantasy Company Limited	(910)	(0.00)
(314)	Sartorius AG	(7,585)	(0.00)	2	ANA Holdings Inc_Barcays	(3)	(0.00)
(17,113)	Schaeffler AG_Barcays	(21,786)	(0.01)	10,900	ANA Holdings Inc_CSAGI	(777)	(0.00)
(111,058)	Schaeffler AG_GS	(64,051)	(0.03)	4,700	ANA Holdings Inc_MSCIP	(238)	(0.00)
(3,610)	Scout24 AG	(517)	(0.00)	(1,029)	Aruhi Corporation	(362)	(0.00)
(5,955)	Siemens Healthineers AG	(17,903)	(0.01)	(5,308)	Asics Corporation_Barcays	(18,459)	(0.01)
(43,346)	Software AG	(94,510)	(0.04)	10,100	Asics Corporation_MSCIP	(1,543)	(0.00)
(16,637)	Stroer SE & Company_GS	(349,439)	(0.16)	64	Askul Corporation	(346)	(0.00)
(3,079)	Stroer SE & Company_MSCIP	(40,687)	(0.02)	4,112	Bridgestone Corporation	(2,691)	(0.00)
(65)	Symrise AG	(318)	(0.00)	3,365	Calbee Inc	(8,218)	(0.00)
(2,309)	Teamviewer AG	(8,537)	(0.00)	(6,660)	Canon Inc	(14,241)	(0.01)
63,520	Telefonica Deutschland Holding AG	(1,592)	(0.00)	9,712	Chubu Electric Power Company Inc	(2,071)	(0.00)

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

Financial liabilities at fair value through profit or loss (continued)				Financial liabilities at fair value through profit or loss (continued)			
Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Japan (continued)				Japan (continued)		
(3,450)	CKD Corporation	(2,694)	(0.00)	(1,977)	Mitsui Mining and Smelting Company Limited	(20,074)	(0.01)
13	Coca-Cola Bottlers Japan Inc	(4)	(0.00)	(1,863)	Mitsui OSK Lines Limited_Barclays	(1,487)	(0.00)
(30,225)	Daicel Corporation	(1,625)	(0.00)	(968)	Modac Inc	(1,094)	(0.00)
(8,771)	Daikin Industries Limited_CSAGI	(291,080)	(0.13)	1,052	Morinaga and Company Limited	(3,123)	(0.00)
(2,190)	Daikin Industries Limited_MSCIP	(42,232)	(0.02)	(11,772)	Nabtes Company Corporation	(48,300)	(0.02)
(6,900)	Dainippon Screen Manufacturing Company Limited	(28,236)	(0.01)	(6)	Nichirei Corporation	(8)	(0.00)
26	DeNA Company Limited	(5)	(0.00)	(43,033)	Nihon M&A Center Inc_CSAGI	(887,057)	(0.40)
556	Dentsu Inc	(679)	(0.00)	(12,497)	Nihon M&A Center Inc_MSCIP	(160,855)	(0.07)
(68,592)	Dic Corporation_CSAGI	(39,052)	(0.02)	(162)	Nintendo CompanyLimited	(17,999)	(0.01)
(17,103)	Dic Corporation_MSCIP	(4,016)	(0.00)	(22,829)	Nippon Paint Holdings Company Limited_CSAGI	(845,409)	(0.38)
(4,466)	DIP Coporation	(16,760)	(0.01)	(7,029)	Nippon Paint Holdings Company Limited_MSCIP	(203,531)	(0.09)
(7,625)	DMG Mori Company Limited	(4,156)	(0.00)	(34,659)	Nippon Sheet Glass CompanyLimited	(19,680)	(0.01)
72,345	Don Quijote Holdings Company Limited_CSAGI	(38,156)	(0.02)	(10,374)	Nippon Steel	(589)	(0.00)
16,665	Don Quijote Holdings Company Limited_MSCIP	(6,575)	(0.00)	(2,850)	Nissin Seifun Group Inc_Barclays	(276)	(0.00)
1,500	En-Japan Inc	(5,103)	(0.00)	103,501	Nissin Seifun Group Inc_CSAGI	(66,027)	(0.03)
28	Ezaki GiiCompanyCompany Limited	(20)	(0.00)	25,559	Nissin Seifun Group Inc_MSCIP	(2,519)	(0.00)
(923)	Fast Retailing Company Limited_CSAGI	(90,894)	(0.04)	(3,290)	Nomura Research Institute Limited	(8,530)	(0.00)
(73)	Fast Retailing Company Limited_MSCIP	(3,245)	(0.00)	(95,013)	NTN Corporation_Barclays	(40,207)	(0.02)
(5,171)	Fujitsu Limited	(85,411)	(0.04)	(674,681)	NTN Corporation_CSAGI	(259,473)	(0.12)
(1,120)	H2O Retailing Corporation_Barclays	(29)	(0.00)	(150,056)	NTN Corporation_MSCIP	(80,140)	(0.04)
69,458	H2O Retailing Corporation_CSAGI	(30,838)	(0.01)	(310,086)	OJI Holdings Corporation_CSAGI	(160,553)	(0.07)
(18,496)	Harmonic Drive Systems Inc_CSAGI	(348,612)	(0.16)	(75,881)	OJI Holdings Corporation_MSCIP	(46,501)	(0.02)
(4,279)	Harmonic Drive Systems Inc_MSCIP	(49,001)	(0.02)	(2,742)	Open House CompanyLimited_Barclays	(1,415)	(0.00)
(16,820)	Hino Motors Limited_Barclays	(14,558)	(0.01)	29,554	Open House CompanyLimited_CSAGI	(31,986)	(0.01)
26,800	Hino Motors Limited_CSAGI	(11,715)	(0.01)	6,149	Open House CompanyLimited_MSCIP	(2,872)	(0.00)
4,100	Hino Motors Limited_MSCIP	(4,613)	(0.00)	(5,166)	Pacific Metals CompanyLimited	(24,117)	(0.01)
(11,280)	Hitachi Construction Machine	(1,283)	(0.00)	(7,109)	Panasonic Corporation	(1,153)	(0.00)
(3,100)	Hoya Corporation	(33,619)	(0.02)	(14)	Perseol Holdings Company Limited	(24)	(0.00)
(2,760)	Ibiden Company Limited	(23,259)	(0.01)	(12,359)	Pensas Electronics Corporation	(4,036)	(0.00)
(6,730)	IHI Corporation	(31,148)	(0.01)	(3,758)	Renova Inc	(22,663)	(0.01)
(246)	IR Japan Holdings Limited	(7,224)	(0.00)	(1,394)	Rohm Company Limited	(23,382)	(0.01)
(19)	Isuzu Motors Limited	(18)	(0.00)	(2,705)	Seibu Holdings Inc_Barclays	(216)	(0.00)
(5,654)	Japan Airlines Company Limited_Barclays	(5,258)	(0.00)	(4,342)	Seibu Holdings Inc_GS	(311)	(0.00)
17,234	Japan Airlines Company Limited_MSCIP	(387)	(0.00)	(82,891)	Sekisui House Limited_CSAGI	(137,143)	(0.06)
(62,065)	Japan Tobacco Company Inc_CSAGI	(35,526)	(0.02)	(19,094)	Sekisui House Limited_MSCIP	(36,055)	(0.02)
(11,655)	Japan Tobacco Company Inc_MSCIP	(9,269)	(0.00)	7,055	Seria Company Limited	(813)	(0.00)
(114)	JGC Corporation	(15)	(0.00)	(8,835)	Shimamura CompanyLimited	(19,171)	(0.01)
(63,162)	JSR Corporation_CSAGI	(231,106)	(0.10)	563	Shimano Inc_Barclays	(436)	(0.00)
(15,031)	JSR Corporation_MSCIP	(38,875)	(0.02)	(7,286)	Shimano Inc_CSAGI	(283,984)	(0.13)
2	JTEKT Corporation	-	(0.00)	(1,732)	Shimano Inc_MSCIP	(26,451)	(0.01)
1,816	Kao Coporation	(6,825)	(0.00)	(3,092)	Shin-Etsu Chemical Company Limited	(98,805)	(0.04)
(1,797)	Kawasaki Heavy Industries Limited	(12,514)	(0.01)	(14,655)	Shinsei Bank Limited	(3,289)	(0.00)
(8,174)	Kawasaki Kisen Kaisha Limited	(56,401)	(0.03)	222	SMC Corporation	(11)	(0.00)
(30,300)	KDDI Corporation	(16,814)	(0.01)	39,100	Stanley Electric Company Limited_CSAGI	(35,158)	(0.02)
3,338	Kewpie Corporation	(453)	(0.00)	8,100	Stanley Electric Company Limited_MSCIP	(7,763)	(0.00)
(3,102)	Keyence Corporation_CSAGI	(346,434)	(0.16)	(6,315)	SumCompanyCorporation	(31,455)	(0.01)
(1,184)	Keyence Corporation_MSCIP	(84,356)	(0.04)	(49,958)	Sumitomo Realty & Developmen_CSAGI	(110,864)	(0.05)
(982)	Kikkoman Corporation_Barclays	(4,745)	(0.00)	(12,018)	Sumitomo Realty & Developmen_MSCIP	(23,467)	(0.01)
(27,773)	Kikkoman Corporation_CSAGI	(527,436)	(0.24)	39,763	Sumitomo BeverAGe & Food Limited_CSAGI	(136,527)	(0.06)
(6,899)	Kikkoman Corporation_MSCIP	(93,855)	(0.04)	30,068	Sumitomo BeverAGe & Food Limited_MSCIP	(39,659)	(0.02)
(16,249)	Kobayashi Pharmaceutical Company_CSAGI	(489,378)	(0.22)	(14)	Suzuki Motor Corporation	(12)	(0.00)
(3,904)	Kobayashi Pharmaceutical Company_MSCIP	(75,423)	(0.03)	(46)	T&D Holdings Inc	(55)	(0.00)
(78,054)	Komatsu Limited_CSAGI	(370,481)	(0.17)	(35,749)	Taisei Corporation_CSAGI	(6,230)	(0.00)
(22,508)	Komatsu Limited_MSCIP	(102,778)	(0.05)	(7,786)	Taisei Corporation_MSCIP	(1,942)	(0.00)
(4,800)	Kose Corporation_CSAGI	(26,368)	(0.01)	(2,864)	Taiyo Yuden CompanyLimited	(6,292)	(0.00)
(500)	Kose Corporation_MSCIP	(197)	(0.00)	(965)	Tdk Corporation	(29,995)	(0.01)
(84,975)	K's Holdings Corporation_CSAGI	(112,058)	(0.05)	(108,214)	Teijin Limited_CSAGI	(179,381)	(0.08)
(16,856)	K's Holdings Corporation_MSCIP	(18,397)	(0.01)	(28,197)	Teijin Limited_MSCIP	(45,872)	(0.02)
(61,973)	Kubota Corporation_CSAGI	(49,323)	(0.02)	(3,498)	The Japan Steel Works Limited	(17,745)	(0.01)
(12,139)	Kubota Corporation_MSCIP	(6,449)	(0.00)	7,604	TKP Coporation	(5,395)	(0.00)
(14,778)	Kusuri No Aoki Holdings Company Limited	(145,937)	(0.07)	(615)	Toho Zinc CompanyLimited	(1,778)	(0.00)
(1,167)	Lasertec Corporation	(27,120)	(0.01)	(148,377)	Tokai Carbon Company Limited_CSAGI	(420,860)	(0.19)
1,084	Lawson Inc	(2,094)	(0.00)	(42,450)	Tokai Carbon Company Limited_MSCIP	(100,494)	(0.05)
(2,141)	Link And Motivation Inc_Barclays	(2,638)	(0.00)	(388)	Tokyo Electron Limited	(6,504)	(0.00)
(160,623)	Link And Motivation Inc_CSAGI	(214,295)	(0.10)	(7,482)	Tokyu Fudosan Holdings Corporation	(1,146)	(0.00)
(66,566)	Lion Corporation	(84,352)	(0.04)	174,900	Toray Industries Inc_CSAGI	(22,083)	(0.01)
(2,053)	M&A Capital Partners Company Limited	(13,689)	(0.01)	37,700	Toray Industries Inc_MSCIP	(3,773)	(0.00)
(1,072)	Mabuchi Motor Company Limited_Barclays	(780)	(0.00)	109,158	Tosoh Corporation_CSAGI	(88,119)	(0.04)
17,600	Mabuchi Motor Company Limited_CSAGI	(13,185)	(0.01)	24,093	Tosoh Corporation_MSCIP	(1,274)	(0.00)
4,900	Mabuchi Motor Company Limited_MSCIP	(2,715)	(0.00)	130	Toyo Suisan Kaisha Limited	(446)	(0.00)
16,100	Makino Milling Machine Company Limited	(39,379)	(0.02)	(3,188)	Unitika Limited	(551)	(0.00)
(63,252)	Marui Group Company Limited_CSAGI	(75,905)	(0.03)	(9,370)	Workman CompanyLimited_CSAGI	(13,202)	(0.01)
(16,127)	Marui Group Company Limited_MSCIP	(24,896)	(0.01)	(853)	Workman CompanyLimited_MSCIP	(1,465)	(0.00)
(1)	Matsumotokiyoishi Holdings Company	-	(0.00)	(35)	Yamaha Motor Company Limited	(158)	(0.00)
(10,871)	Mazda Motor Corporation	(5,775)	(0.00)	5,377	Yamazaki Baking Company Limited	(4,275)	(0.00)
(4,900)	Mercari Inc	(5,570)	(0.00)	(2,963)	Yaskawa Electric Corporation	(22,406)	(0.01)
(6,688)	Minebea Mitsumi Inc_Barclays	(4,172)	(0.00)	(54,312)	Yokogawa Electric Corporation_CSAGI	(33,525)	(0.02)
82,000	Minebea Mitsumi Inc_CSAGI	(129,186)	(0.06)	(10,267)	Yokogawa Electric Corporation_MSCIP	(7,939)	(0.00)
16,900	Minebea Mitsumi Inc_MSCIP	(22,683)	(0.01)	10	Yokohama Rubber Company Limited	(2)	(0.00)
(50,804)	Misumi Group Inc_CSAGI	(174,681)	(0.08)	(5)	Yukult Honsha Company Limited	(1)	(0.00)
(12,633)	Misumi Group Inc_MSCIP	(29,012)	(0.01)	(1,114)	Zeon Coporation	(277)	(0.00)
22,144	Mitsubishi Chemical Holdings Corporation_Barclays	(797)	(0.00)	(59,987)	Zozo Inc	(37,872)	(0.02)
(275,677)	Mitsubishi Chemical Holdings Corporation_CSAGI	(17,557)	(0.01)			(10,895,322)	(4.87)
(69,461)	Mitsubishi Chemical Holdings Corporation_MSCIP	(5,238)	(0.00)				
(23,484)	Mitsubishi Electric Corporation_MSCIP	(32,216)	(0.01)		Jersey		
(71,625)	Mitsubishi Heavy Industries Limited_CSAGI	(417,318)	(0.19)	26,114	Centamin plc	(46)	(0.00)
(19,572)	Mitsubishi Heavy Industries Limited_MSCIP	(89,694)	(0.04)	(221)	Clarivate Analytics plc	(213)	(0.00)
(99)	Mitsubishi Motors Corporation	(15)	(0.00)	(27)	Novocure Limited	(1,127)	(0.00)
(928,965)	Mitsubishi UFJ Lease & Finance Company Limited	(92,606)	(0.04)			(1,386)	(0.00)
(50,437)	Mitsui Chemicals Inc_CSAGI	(138,169)	(0.06)				
(11,583)	Mitsui Chemicals Inc_MSCIP	(21,578)	(0.01)				

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

		Fair Value	% of Net Assets			Fair Value	% of Net Assets
Nominal	Description	€		Nominal	Description	€	
	Equity swaps (continued)				Equity swaps (continued)		
	Luxembourg				South Korea (continued)		
(5,779)	ArcelorMittal	(50,833)	(0.02)	(3,826,802)	Kospi2 Inx Futures Sep 12 Usd	(78,940)	(0.04)
(208)	Eurofins Scientific Euro.10	(213)	(0.00)			(87,135)	(0.04)
(1,056)	Tenaris SA	(2,549)	(0.00)				
		(53,595)	(0.02)		Spain		
	Malta			(1,169)	Aena Sme SA	(28,139)	(0.01)
(14,969)	GVC Holdings plc_Barclays	(71,396)	(0.03)	2,941	Amadeus IT Group SA	(710)	(0.00)
(23,113)	GVC Holdings plc_MSCIP	(38,528)	(0.02)	(27,643)	Banco Bilbao Vizcaya Argentaria SA_Barclays	(4,535)	(0.00)
		(109,924)	(0.05)	359,796	Banco Bilbao Vizcaya Argentaria SA_GS	(30,819)	(0.01)
	Mexico			66,413	Banco Bilbao Vizcaya Argentaria SA_MSCIP	(8,761)	(0.00)
150	Fresnillo plc	(31)	(0.00)	(980,905)	Banco De SAbadell SA_GS	(7,629)	(0.00)
	Netherlands			(3,362)	Banco Santander SA_Barclays	(297)	(0.00)
(1,368)	Aalberts Industries NV	(2,233)	(0.00)	(21)	Cellnex Telecom SAu _Barclays	(41)	(0.00)
(57)	Adyen NV	(56,767)	(0.03)	61,821	Cellnex Telecom SAu _GS	(230,992)	(0.10)
(34,318)	Aegon NV	(9,244)	(0.01)	5,279	Cellnex Telecom SAu _MSCIP	(10,730)	(0.01)
(152)	Akzo Nobel NV	(295)	(0.00)	7,057	Cia De Distribucion Integral	(9,238)	(0.00)
(9)	Argenx SE_Barclays	(360)	(0.00)	32,352	EnAGas SA_Barclays	(85,895)	(0.04)
(1,031)	Argenx SE_GS	(16,348)	(0.01)	6,035	EnAGas SA_MSCIP	(19,382)	(0.01)
(635)	Asm International N.V.	(31,420)	(0.01)	25,881	Endesa SA_Barclays	(16,088)	(0.01)
(2,113)	ASR Nederland NV	(7,010)	(0.00)	748	Endesa SA_MSCIP	(1,248)	(0.00)
(277)	BE Semiconductor Industries	(3,547)	(0.00)	(5)	Ferrovial SA_Barclays	(3)	(0.00)
(132)	Core Laboratories N.V.	(946)	(0.00)	(6,223)	Ferrovial SA_MSCIP	(1,281)	(0.00)
(1,156)	Euronext NV_Barclays	(13,846)	(0.01)	(8,521)	Gamesa Corporation Tecnologica SA_GS	(60,605)	(0.03)
11,481	Euronext NV_GS	(21,747)	(0.01)	(3,751)	Gamesa Corporation Tecnologica SA_MSCIP	(34,990)	(0.02)
(1,492)	Heineken NV	(2,872)	(0.00)	9,363	Grifols SA_Barclays	(9,644)	(0.00)
(2,058)	IMCD Group NV_Barclays	(13,648)	(0.01)	44,275	Grifols SA_GS	(43,505)	(0.02)
(23)	IMCD Group NV_GS	(33)	(0.00)	18,507	Inditex SA	(16,041)	(0.01)
(2,374)	ING Groep NV	(3,209)	(0.00)	16,607	Indra Sistemas SA	(15,737)	(0.01)
29,334	Intertrust NV	(33,314)	(0.02)	(59)	Inmobiliaria Colonial Socimi	(19)	(0.00)
975	Koninklijke Ahold Delhaize NV_GS	(580)	(0.00)	(774)	Red Electrica Corporation SA	(471)	(0.00)
(4)	Koninklijke DSM NV_CSAGI	(13)	(0.00)	(25,474)	Repsol YPF SA	(14,080)	(0.01)
(1,818)	Koninklijke DSM NV_GS	(11,237)	(0.01)	(48,498)	Solaria Energia Y Medio Ambi _Barclays	(366,243)	(0.16)
8,149	Koninklijke Vopak NV_Barclays	(31,146)	(0.01)	(21,373)	Solaria Energia Y Medio Ambi _MSCIP	(175,315)	(0.08)
1,985	Koninklijke Vopak NV_MSCIP	(7,261)	(0.00)	757	Viscofan SA	(896)	(0.00)
(134)	NXP Semiconductors NV	(139)	(0.00)			(1,193,334)	(0.53)
28	Prosus NV	(48)	(0.00)		Sweden		
(836)	Randstad Holding NV_Barclays	(6,482)	(0.00)	1,894	AAK AB	(219)	(0.00)
(31,724)	Randstad Holding NV_GS	(519,954)	(0.23)	(2,755)	Alfa Laval AB_Barclays	(13,125)	(0.01)
(7,414)	Randstad Holding NV_MSCIP	(75,083)	(0.03)	(756)	Alfa Laval AB_MSCIP	(2,246)	(0.00)
(72,338)	Royal Dutch Shell plc	(128,923)	(0.06)	(90,221)	ARJO AB	(121,626)	(0.06)
(8,604)	Signify NV_Barclays	(25,258)	(0.01)	(3,195)	Assa Abloy AB_Barclays	(4,450)	(0.00)
4,490	Signify NV_GS	(4,663)	(0.00)	14,114	Assa Abloy AB_GS	(10,815)	(0.01)
(2,410)	Signify NV_MSCIP	(13,373)	(0.01)	272	Atlas Company AB	(72)	(0.00)
4,244	Takeaway.com Holding BV -WI	(23,921)	(0.01)	5,882	Axfood AB	(4,946)	(0.00)
(1,021)	Wolters Kluwer NV	(282)	(0.00)	(3,534)	Beijer Ref AB_Barclays	(31,020)	(0.01)
		(1,065,202)	(0.48)	(122)	Beijer Ref AB_GS	(1,062)	(0.00)
	Norway			(2,885)	Castellum AB	(5,837)	(0.00)
(822)	DNB ASA	(806)	(0.00)	(37,752)	Elekta AB	(48,362)	(0.02)
(9)	Equinor ASA_GS	(5)	(0.00)	(17,497)	Epiroc Ab A	(13,716)	(0.01)
5,316	Equinor ASA_MSCIP	(1,011)	(0.00)	(1,446)	Eqst AB_Barclays	(73,011)	(0.03)
(6,825)	Gjensidige Forsikring ASA_GS	(537)	(0.00)	(40,993)	Eqst AB_GS	(143,937)	(0.06)
33,765	Gjensidige Forsikring ASA_HSBC	(2,471)	(0.00)	9,308	Essity AktiebolAG	(3,265)	(0.00)
8,270	Kahoot! AS	(2,281)	(0.00)	(2,752)	Evolution Gaming Group _Barclays	(60,347)	(0.03)
(171)	Mowi ASA	(515)	(0.00)	(189)	Evolution Gaming Group _GS	(3,394)	(0.00)
(29,004)	NEL ASA_Barclays	(27,626)	(0.01)	(2,854)	Fabegge Ab	(1,196)	(0.00)
(395)	NEL ASA_GS	(411)	(0.00)	(866)	Getinge AB	(1,154)	(0.00)
(52,387)	NEL ASA_MSCIP	(56,728)	(0.03)	4,508	Hennes and Mauritz AB	(1,845)	(0.00)
14,699	Orkla ASA	(3,089)	(0.00)	(4,352)	HexAGon AB	(19,914)	(0.01)
(517,785)	PGS ASA	(96,411)	(0.04)	(657)	Hexpol Ab	(106)	(0.00)
15,977	Schibsted ASA	(9,251)	(0.01)	(1,762)	Holmen AB_GS	(4,888)	(0.00)
581	Schibsted ASA-B Shs	(414)	(0.00)	(2,982)	Holmen AB_MSCIP	(35,094)	(0.02)
(18,796)	Storebrand ASA	(7,604)	(0.00)	(3)	Husqvarna AB	-	(0.00)
4,268	Telenor ASA_Barclays	-	(0.00)	2,686	ICA Gruppen AB_Barclays	(5,617)	(0.00)
469	Telenor ASA_GS	(301)	(0.00)	(76,160)	ICA Gruppen AB_CSAGI	(144,563)	(0.07)
(15)	Tomra Systems Asa	(44)	(0.00)	(10,260)	Industrivarden Ab Shs	(8,183)	(0.00)
		(209,505)	(0.09)	(11,336)	Indutrade AB_Barclays	(17,063)	(0.01)
	Poland			4,662	Indutrade AB_GS	(8,202)	(0.00)
(300)	CD Projekt SA	(1,341)	(0.00)	(229)	Investor AB	(2,286)	(0.00)
(230)	Dino Polska SA	(3,175)	(0.00)	(5,694)	Kinnevik Ab	(48,192)	(0.02)
(21)	LPP SA_Barclays	(4,687)	(0.00)	(559)	LifCompanyAb-B Shs	(6,052)	(0.00)
(61)	LPP SA_MSCIP	(4,926)	(0.01)	(5,633)	Lundbergs Ab-B SHS	(24,132)	(0.01)
(1,654)	Powszechna Kasa Oszczednosci Bank Polski S.A.	(471)	(0.00)	(152)	Lundin Petroleum AB	(551)	(0.00)
		(14,600)	(0.01)	(7,708)	Nibe Industrier AB_Barclays	(30,802)	(0.01)
	Portugal			(1,739)	Nibe Industrier AB_GS	(9,263)	(0.00)
(2,167)	Galp Energia SGPS SA	(1,555)	(0.00)	(35,661)	SamhallsbyggnadsbolAGet_Barclays	(3,616)	(0.00)
7,870	Jeronimo Martins _Barclays	(6,853)	(0.00)	(2,269)	SamhallsbyggnadsbolAGet_GS	(167)	(0.00)
(16,414)	Jeronimo Martins _GS	(13)	(0.00)	(12,570)	Sandvik AB	(29,159)	(0.01)
		(8,421)	(0.00)	(5,113)	Securitas AB_Barclays	(2,964)	(0.00)
	Puerto Rico			(44)	Securitas AB_GS	(17)	(0.00)
(847)	Evertec Inc	(2,335)	(0.00)	(801)	Sinch Ab _Barclays	(12,300)	(0.01)
	Saudi Arabia			(333)	Sinch Ab _MSCIP	(7,183)	(0.00)
6,967	National Petrochemical Company	(1,186)	(0.00)	(5,840)	Skandinaviska Enskilda Ban	(624)	(0.00)
	South Korea			(117)	Skanska AB	(245)	(0.00)
667	Big Hit Entertainment CompanyLimited	(3,909)	(0.00)	(3,442)	SKF AB_Barclays	(18,081)	(0.01)
1,326	Daewoong Company Limited	(1,984)	(0.00)	(2,171)	SKF AB_MSCIP	(4,057)	(0.00)
2,379	Kakao Games Corporation	(2,302)	(0.00)	(22,731)	SSAB AB	(9,863)	(0.01)
				(4,473)	Svenska Cellulosa Ab _Barclays	(10,742)	(0.01)
				(3,914)	Svenska Cellulosa Ab _MSCIP	(9,736)	(0.01)
				35	Svenska Handelsbanken AB_HSBC	(22)	(0.00)
				(1,255)	SweCompanyAb Npv	(201)	(0.00)
				(316)	Swedish Orphan Biovitrum AB	(283)	(0.00)
				70,989	Telia Company AB	(17,316)	(0.01)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Sweden (continued)				United Kingdom (continued)		
(1)	Thule Group AB	(1)	(0.00)	14,117	Ashmore Group plc_MSCIP	(66)	(0.00)
(6,239)	Trelleborg AB	(5,309)	(0.00)	(2,972)	Ashtead Group plc_Barclays	(39,088)	(0.02)
28,975	Vitrolife Ab	(18,455)	(0.01)	(229)	Ashtead Group plc_GS	(1,611)	(0.00)
(12,915)	Volvo AB	(29,357)	(0.01)	(12)	Associated British Foods plc_Barclays	(48)	(0.00)
(807)	Wihlborgs Fastigheter AB_Barclays	(1,351)	(0.00)	4,263	Associated British Foods plc_MSCIP	(1,638)	(0.00)
(41,428)	Wihlborgs Fastigheter AB_GS	(107,261)	(0.05)	131,297	AstraZeneca plc_CSAGI	(1,260,014)	(0.56)
(10,786)	Wihlborgs Fastigheter AB_MSCIP	(41,298)	(0.02)	31,283	AstraZeneca plc_GS	(282,322)	(0.13)
		(1,240,161)	(0.55)	11,066	AstraZeneca plc_MSCIP	(68,286)	(0.03)
	Switzerland			(15,904)	Auto Trader Group plc_Barclays	(4,548)	(0.00)
(893)	Basilea Pharmaceutica-Reg	(4,106)	(0.00)	(39,312)	Auto Trader Group plc_GS	(9,608)	(0.00)
218	Bucher Industries AG	(919)	(0.00)	(921)	Avast plc	(172)	(0.00)
(28)	Chubb Limited	(452)	(0.00)	142	AVEVA Group plc_Barclays	(9)	(0.00)
(4,135)	CIE Financiere Richemont_GS	(17,498)	(0.01)	(1,101)	AVEVA Group plc_MSCIP	(5,699)	(0.00)
(2,814)	CIE Financiere Richemont_MSCIP	(13,592)	(0.01)	(54,387)	Aviva plc	(1,867)	(0.00)
(23)	Credit Suisse Group AG	(41)	(0.00)	(40,426)	B&M European Value Retail SA_Barclays	(12,997)	(0.01)
(23)	CRISPR Therapeutics AG_GS	(1,059)	(0.00)	(43,124)	B&M European Value Retail SA_GS	(7,700)	(0.00)
(371)	CRISPR Therapeutics AG_MSCIP	(15,529)	(0.01)	(1,128)	B&M European Value Retail SA_JPM	(368)	(0.00)
(29,815)	DKSH Holding AG_GS	(378,497)	(0.17)	(46,871)	B&M European Value Retail SA_MSCIP	(8,807)	(0.00)
(6,659)	DKSH Holding AG_MSCIP	(39,160)	(0.02)	(13,123)	Babcock International Group plc	(7,869)	(0.00)
(92)	Dormakaba Holding AG_Barclays	(7,021)	(0.00)	179,005	Barclays plc	(5,149)	(0.00)
(10)	Dormakaba Holding AG_MSCIP	(318)	(0.00)	(15,986)	Barratt Developments plc	(8,909)	(0.00)
(311)	EMS-Chemie Holding AG	(51,919)	(0.02)	26,591	Beazley plc	(6,486)	(0.00)
2,050	Galenica SAnTe Limited	(12,880)	(0.01)	(34)	Bellway plc	(187)	(0.00)
(251)	Garmin Limited	(46)	(0.00)	(2,199)	Berkeley Group Holdings plc_Barclays	(7,504)	(0.00)
(736)	Gebert AG_GS	(7,995)	(0.00)	(58)	Berkeley Group Holdings plc_GS	(292)	(0.00)
(34)	Gebert AG_MSCIP	(232)	(0.00)	102,486	Boohoo.com plc	(6,301)	(0.00)
(147,779)	Glencore International plc	(46,751)	(0.02)	1,099,353	BP plc_Barclays	(89,696)	(0.04)
(321)	International Workplace Group	(365)	(0.00)	1,072,110	BP plc_JPM	(16,908)	(0.01)
(135)	Julius Baer Group Limited	(1,568)	(0.00)	3,616	British American TobaccoCompanyplc_Barclays	(11,007)	(0.01)
(217)	Kuehne + NAGel International AG_Barclays	(1,739)	(0.00)	26,873	British American TobaccoCompanyplc_JPM	(31,127)	(0.01)
(314)	Kuehne + NAGel International AG_MSCIP	(2,968)	(0.00)	(48,416)	British American TobaccoCompanyplc_MSCIP	(59,893)	(0.03)
(1,912)	Landis+Gyr Group AG_Barclays	(19,060)	(0.01)	(9,539)	British Land Company plc_Barclays	(2,501)	(0.00)
(755)	Landis+Gyr Group AG_MSCIP	(13,394)	(0.01)	(116,229)	British Land Company plc_MSCIP	(16,056)	(0.01)
(23)	Logitech International SA	(175)	(0.00)	(802)	Britvic plc	(120)	(0.00)
(187)	Lonza Group AG	(3,072)	(0.00)	(20,345)	Bunzl plc	(22,300)	(0.01)
(995)	MSGLSXP	(20,216)	(0.01)	(5,226)	Burberry Group plc_Barclays	(27,207)	(0.01)
20,318	Nestle SA	(58,022)	(0.03)	(11)	Burberry Group plc_GS	-	(0.00)
868	Roche Holding AG_Barclays	(8,360)	(0.00)	(454,241)	Centrica plc	(32,561)	(0.02)
10,377	Roche Holding AG_GS	(58,306)	(0.03)	(11,650)	Ceres Power Holdings plc_Barclays	(103,393)	(0.05)
251	Schindler Holding	(3,112)	(0.00)	(16,691)	Ceres Power Holdings plc_MSCIP	(95,998)	(0.04)
(100)	SGS SA	(23,245)	(0.01)	(7,619)	Clintel Group plc	(3,041)	(0.00)
(4,600)	SIG Combibloc Group	(1,675)	(0.00)	(2)	Close Brothers Group plc	(3)	(0.00)
(1)	Sika AG	(8)	(0.00)	(219)	Cnh Industrial Nv	(173)	(0.00)
(2,292)	Softwareone Holding Ag	(323)	(0.00)	(52)	Compass Group plc	(148)	(0.00)
(10,888)	Sonova Holding AG_GS	(213,011)	(0.10)	(60)	Croda International plc_GS	(166)	(0.00)
(2,300)	Sonova Holding AG_MSCIP	(61,188)	(0.03)	(26)	Croda International plc_JPM	(176)	(0.00)
(1,207)	Stadler Rail AG_Barclays	(1,807)	(0.00)	(3,676)	Croda International plc_MSCIP	(28,424)	(0.01)
(14,405)	Stadler Rail AG_GS	(27,256)	(0.01)	(101,049)	DAILY MAIL & GEN TST NPV	(5,233)	(0.00)
(4,142)	Stadler Rail AG_MSCIP	(8,738)	(0.00)	(1,019)	Dechra Pharmaceuticals plc_Barclays	(5,288)	(0.00)
(629)	STMicroelectronics NV_Barclays	(5,197)	(0.00)	(7,127)	Dechra Pharmaceuticals plc_GS	(1,412)	(0.00)
(704)	STMicroelectronics NV_CSAGI	(11,193)	(0.01)	(46)	Dialog Semiconductor plc	(287)	(0.00)
(69)	Straumann Holding AG	(5,407)	(0.00)	(635)	Direct Line Insurance Group plc	(147)	(0.00)
(245)	Swiss Life Holding	(4,757)	(0.00)	(10,241)	DS Smith plc_Barclays	(7,966)	(0.00)
(644)	Swiss Market Index	(354,608)	(0.16)	(22,452)	DS Smith plc_MSCIP	(15,172)	(0.01)
(9,827)	UBS Group AG_Barclays	(3,553)	(0.00)	(11,557)	Electrocomponents plc_Barclays	(18,964)	(0.01)
93,189	UBS Group AG_GS	(29,172)	(0.01)	(404)	Electrocomponents plc_GS	(33)	(0.00)
17,571	UBS Group AG_MSCIP	(5,723)	(0.00)	(7,741)	Energean Oil & Gas plc	(1,123)	(0.00)
(273)	VAT Group AG	(1,579)	(0.00)	(14,000)	Evraz plc	(14,277)	(0.01)
		(1,546,812)	(0.69)	(1,158)	Ferguson plc	(38,716)	(0.02)
	Taiwan			(119)	FTSE 250 Index	(264,581)	(0.12)
(7,888)	Advantech Company Limited	(15,451)	(0.01)	(719)	FTSE 350 General Retail Index	(126,115)	(0.06)
(102,796)	Asustek Computer Inc Swap	(36,429)	(0.01)	33,861	Future plc	(21,969)	(0.01)
(528,925)	Inventec Corporation	(41,780)	(0.02)	(1,817)	Games Workshop Group plc_Barclays	(28,530)	(0.01)
(16,374)	Mediatek Incorporation Swap	(27,856)	(0.01)	(1,663)	Games Workshop Group plc_GS	(1,774)	(0.00)
(4,821)	Pegatron Corporation S_CSAGI	(400)	(0.00)	(4,933)	Genus plc_Barclays	(9,912)	(0.00)
(70,506)	Pegatron Corporation S_GS	(16,575)	(0.01)	(16,653)	Genus plc_GS	(2,555)	(0.00)
(90,577)	Pegatron Corporation S_MSCIP	(5,710)	(0.00)	268	GlaxoSmithKline plc_Barclays	(40,685)	(0.02)
164,390	Powerchip Semiconductor Manu	(4,415)	(0.00)	280,075	GlaxoSmithKline plc_GS	(249)	(0.00)
(55,000)	Powertech Technology Inc Swap	(17,075)	(0.01)	(416)	GlaxoSmithKline plc_JPM	(136,406)	(0.06)
(190,199)	Taiwan Mobile Company Limited	(14,365)	(0.01)	(3,672)	Gw Pharmaceuticals dr	(3,513)	(0.00)
(1,794)	Twse Index	(27,775)	(0.01)	(298)	Halma plc	(367)	(0.00)
		(207,831)	(0.09)	(8,754)	Hang Seng Index	(94,199)	(0.04)
	Thailand			(3,404)	Hikma Pharmaceuticals plc	(922)	(0.00)
(139)	Fabrinet	(1,018)	(0.00)	(9,141)	HIS Markit Limited	(33,228)	(0.02)
130,000	Scg Packaging Pol-Nvdr	(1,478)	(0.00)	9,141	Homeserve plc	(3,707)	(0.00)
		(2,496)	(0.00)	(14,017)	Howden Joinery Group plc	(20,374)	(0.01)
	Turkey			55,055	HSBC Holdings plc_Barclays	(99)	(0.00)
6,856	Turkiye Kalkinma Ve Yatirim	(2,233)	(0.00)	4,130	HSBC Holdings plc_GS	(1,196)	(0.00)
	United Kingdom			350,790	HSBC Holdings plc_JPM	(14,696)	(0.01)
(8,822)	3i Group plc	(35,260)	(0.02)	(328,512)	HSBC Holdings plc_MSCIP	(11,314)	(0.01)
1,559	Admiral Group plc_Barclays	(1,029)	(0.00)	(96)	IG Group Holdings plc	(62)	(0.00)
164	Admiral Group plc_GS	(113)	(0.00)	(6,787)	IMI plc_Barclays	(2,913)	(0.00)
(12,383)	AGreko plc	(33,500)	(0.02)	4,736	IMI plc_GS	(1,365)	(0.00)
(4,234)	Anglo American plc	(1,080)	(0.00)	(37)	Imperial Brands plc_Barclays	(4)	(0.00)
(1,714)	Antofagasta plc_Barclays	(691)	(0.00)	4,566	Imperial Brands plc_MSCIP	(1,514)	(0.00)
(14,817)	Antofagasta plc_MSCIP	(17,745)	(0.01)	(14,797)	Inchcape plc	(24,389)	(0.01)
(208,513)	Ascential plc	(184,811)	(0.08)	(229)	Informa plc	(89)	(0.00)
(227)	Ashmore Group plc_Barclays	(106)	(0.00)	(1,065)	Intercontinental Hotels Group plc_Barclays	(7,231)	(0.00)
				241	Intercontinental Hotels Group plc_MSCIP	(415)	(0.00)
				(5,806)	Intermediate Capital Group plc_Barclays	(30,441)	(0.01)
				(7,783)	Intermediate Capital Group plc_MSCIP	(4,603)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United Kingdom (continued)				United Kingdom (continued)		
(11,993)	International Game Technology_CSAGI	(53,262)	(0.02)	(37,275)	Standard Chartered plc_MSCIP	(32,523)	(0.01)
(27,739)	International Game Technology_GS	(129,046)	(0.06)	(245,013)	Standard Life Aberdeen plc_JPM	(55,409)	(0.03)
2	Intertek Group plc	(3)	(0.00)	(187,312)	Standard Life Aberdeen plc_MSCIP	(104,081)	(0.05)
579,567	Intu Properties plc_CSAGI	(190,712)	(0.09)	(7)	Tate and Lyle plc_Barclays	(2)	(0.00)
1,927,289	Intu Properties plc_JPM	(3,072,234)	(1.37)	(1,700)	Tate and Lyle plc_GS	(3)	(0.00)
(59,610)	ITV plc	(3,355)	(0.00)	(5,302)	Taylor Wimpey plc_Barclays	(3,189)	(0.00)
(11,122)	JD Sports Fashion plc	(42,568)	(0.02)	(137,288)	Taylor Wimpey plc_MSCIP	(70,721)	(0.03)
37,157	John Wood Group plc	(5,942)	(0.00)	(53,317)	Technipfmc plc_Barclays	(74,792)	(0.03)
103	Johnson Matthey plc_Barclays	(22)	(0.00)	(12,425)	Technipfmc plc_CSAGI	(1,018)	(0.00)
(14,433)	Johnson Matthey plc_MSCIP	(21,092)	(0.01)	187	Tp Icap plc	(82)	(0.00)
(72,327)	Kingfisher plc_Barclays	(36,898)	(0.02)	(268)	Trainline plc	(226)	(0.00)
100,222	Kingfisher plc_GS	(15,644)	(0.01)	(20,822)	Travis Perkins plc_Barclays	(51,218)	(0.02)
112,740	Lancashire Holdings Limited	(23,841)	(0.01)	(5,137)	Travis Perkins plc_MSCIP	(12,620)	(0.01)
(484)	Land Securities Group plc_Barclays	(200)	(0.00)	(10,513)	Tritax Big Box REIT plc	(897)	(0.00)
(39,589)	Land Securities Group plc_GS	(80)	(0.00)	(228)	Tronox Holdings plc-Class A	(64)	(0.00)
(18,875)	Land Securities Group plc_MSCIP	(5,807)	(0.00)	4,158	Unilever N Euro.16_GS	(10,790)	(0.01)
(40,464)	Legal and General Group plc	(11,290)	(0.01)	(1,732)	Unilever N Euro.16_MSCIP	(3,292)	(0.00)
(14)	Linde plc	(53)	(0.00)	5,284	Unilever plc_Barclays	(3,273)	(0.00)
(1,451)	Livanova plc_CSAGI	(16,942)	(0.01)	11,127	Unilever plc_GS	(12,920)	(0.01)
(5,411)	Livanova plc_MSCIP	(60,919)	(0.03)	140,991	Unilever plc_JPM	(72,613)	(0.03)
(1,244)	Lloyds Banking Group plc_Barclays	(45)	(0.00)	(9,338)	Unite Group plc_Barclays	(15,526)	(0.01)
(2,271,027)	Lloyds Banking Group plc_GS	(20,928)	(0.01)	(1,595)	Unite Group plc_MSCIP	(200)	(0.00)
(1,792,938)	Lloyds Banking Group plc_MSCIP	(10,916)	(0.01)	(156)	United Utilities Group plc_Barclays	(5)	(0.00)
(6)	London Stock Exchange Group plc	(18)	(0.00)	173,422	United Utilities Group plc_JPM	(21,987)	(0.01)
(5,850)	M&G plc	(3,818)	(0.00)	4,779	United Utilities Group plc_MSCIP	(1,609)	(0.00)
(69,495)	Marks & Spencer Group plc_Barclays	(24,217)	(0.01)	(81,645)	Victrex plc_GS	(248,092)	(0.11)
64,231	Marks & Spencer Group plc_JPM	(3,335)	(0.00)	(20,199)	Victrex plc_MSCIP	(84,799)	(0.04)
(22,431)	Meggitt plc	(16,203)	(0.01)	812,926	Vodafone Group plc_JPM	(5,571)	(0.00)
(55,550)	Melrose Industries	(31,133)	(0.01)	(212,476)	Vodafone Group plc_MSCIP	(1,346)	(0.00)
(48)	Mimecast Limited	(596)	(0.00)	(9,040)	Weir Group plc	(51,209)	(0.02)
(3,057)	Mondi plc_Barclays	(867)	(0.00)	2,960	WH Smith plc	(4,009)	(0.00)
(289)	Mondi plc_GS	(388)	(0.00)	(241)	Whitbread plc_Barclays	(2,329)	(0.00)
(33,023)	Moneysupermarket.Com Group plc	(5,602)	(0.00)	224	Whitbread plc_GS	(143)	(0.00)
(133,610)	Mslghdgc	(27,436)	(0.01)	605,755	William Hill plc	(30,794)	(0.01)
(56,741)	MSGLGSXR	(312,395)	(0.14)	82	Wm Morrison Supermarkets plc_Barclays	(14)	(0.00)
(8,949)	MSGLSLUX	(59,219)	(0.03)	684,773	Wm Morrison Supermarkets plc_JPM	(50,932)	(0.02)
(398,669)	Msglukew	(37,636)	(0.02)	45,298	Wm Morrison Supermarkets plc_MSCIP	(584)	(0.00)
9,715	National Express Group plc	(591)	(0.00)	(12,681)	WPP plc	(2,039)	(0.00)
242,822	National Grid plc_Barclays	(124,531)	(0.06)			(10,899,000)	(4.87)
556,521	National Grid plc_CSAGI	(78,235)	(0.04)		United States		
65,963	National Grid plc_GS	(4,627)	(0.00)	(101)	1Life Healthcare Inc	(850)	(0.00)
74,029	National Grid plc_MSCIP	(8,194)	(0.00)	(271)	2U Inc	(681)	(0.00)
(1,473)	Next plc	(38,354)	(0.02)	(991)	3D Systems Corporation	(2,731)	(0.00)
(252)	Ocado Group plc_Barclays	(900)	(0.00)	(1,731)	3M Company_CSAGI	(10,162)	(0.01)
37,237	Ocado Group plc_GS	(53,552)	(0.02)	(5,693)	3M Company_GS	(32,330)	(0.02)
(6,453)	Ocado Group plc_MSCIP	(3,362)	(0.00)	(213)	Aaon Inc	(516)	(0.00)
(169)	Pearson plc	(32)	(0.00)	(98)	Abbott Laboratories	(136)	(0.00)
7,589	Pennon Group plc_Barclays	(404)	(0.00)	(26)	AbbVie Inc	(514)	(0.00)
41,291	Pennon Group plc_JPM	(94)	(0.00)	(373)	Abercrombie & Fitch Co-CI A	(77)	(0.00)
(76)	Pentair plc	(263)	(0.00)	(776)	Abiomed Inc_CSAGI	(33,883)	(0.02)
(3,814)	Persimmon plc	(23,255)	(0.01)	(3,260)	Abiomed Inc_MSCIP	(137,770)	(0.06)
17,682	Petrofac Limited	(4,326)	(0.00)	(91)	ABM Industries Inc	(163)	(0.00)
(7,647)	Prudential plc	(13,637)	(0.01)	(136)	Acadia Healthcare Company Inc	(1,892)	(0.00)
3,487	Reckitt Benckiser Group plc_Barclays	(13,379)	(0.01)	(45)	Acadia Pharmaceuticals Inc	(391)	(0.00)
2,756	Reckitt Benckiser Group plc_GS	(12,347)	(0.01)	(1,294)	Acelrx Pharmaceuticals Inc	(3)	(0.00)
76,213	Reckitt Benckiser Group plc_JPM	(277,586)	(0.12)	(335)	ACI Worldwide Inc	(2,182)	(0.00)
(16)	Relx plc	(29)	(0.00)	(1,438)	Activision Blizzard Inc	(5,217)	(0.00)
20,797	Rentokil Initial plc_Barclays	(129)	(0.00)	(23)	Adient plc	(18)	(0.00)
190,325	Rentokil Initial plc_JPM	(25,295)	(0.01)	(18)	Adobe Systems Inc	(241)	(0.00)
(12,948)	Rentokil Initial plc_MSCIP	(1,591)	(0.00)	(197)	Advance Auto Parts Inc_GS	(91)	(0.00)
(245)	Rightmove plc_GS	(115)	(0.00)	(7)	Advance Auto Parts Inc_MSCIP	(8)	(0.00)
155,508	Rightmove plc_JPM	(10,740)	(0.01)	(408)	Advanced DrainAge Systems Inc	(2,822)	(0.00)
(2,700)	Rightmove plc_MSCIP	(406)	(0.00)	(15)	Advanced Micro Devices_GS	(3)	(0.00)
4,022	Rio Tinto plc	(5,626)	(0.00)	(9,583)	Advanced Micro Devices_MSCIP	(90,212)	(0.04)
(120,652)	Rolls-Royce Holdings plc	(183)	(0.00)	(3,742)	Aerie Pharmaceuticals Inc	(8,852)	(0.01)
23,040	Rotork plc	(66)	(0.00)	(414)	AES Corporation_GS	(68)	(0.00)
(6,974)	Royal Bank of Scotland Group plc	(834)	(0.00)	(309)	AES Corporation_MSCIP	(267)	(0.00)
(57,196)	Royal Mail plc	(11,135)	(0.01)	(141)	Affiliated Managers Group Inc_GS	(419)	(0.00)
(1,041)	Russell UK MID 150 Index_GS	(193,487)	(0.09)	(39)	Affiliated Managers Group Inc_MSCIP	(131)	(0.00)
(353)	Russell UK MID 150 Index_JPM	(208,952)	(0.09)	(10)	Air Products and Chemicals Inc	(27)	(0.00)
14,496	S4 Capital plc	(168)	(0.00)	(17)	Alarm.com Holdings Inc	(368)	(0.00)
1,271	SAGe Group plc	(91)	(0.00)	(35)	Alaska Air Group Inc	(379)	(0.00)
(52,720)	Schroders plc_GS	(326,513)	(0.15)	(46)	Albany International Corporation-CI A	(374)	(0.00)
(43,095)	Schroders plc_JPM	(155,838)	(0.07)	(29)	Albemarle Corporation_GS	(271)	(0.00)
(31,120)	Schroders plc_MSCIP	(152,451)	(0.07)	(1,900)	Albemarle Corporation_MSCIP	(13,759)	(0.01)
914,352	SerCompanyGroup plc_GS	(39,936)	(0.02)	25,446	Alexion Pharmaceuticals Inc	(28,300)	(0.01)
853,949	SerCompanyGroup plc_JPM	(106,125)	(0.05)	(1,040)	Align Technology Inc	(92,020)	(0.04)
2,167	Severn Trent plc_Barclays	(901)	(0.00)	(302)	Allakos Inc_GS	(5,215)	(0.00)
16,715	Severn Trent plc_JPM	(16,250)	(0.01)	(422)	Allakos Inc_MSCIP	(17,237)	(0.01)
(24,246)	Signature Aviation plc	(32,251)	(0.01)	(6)	Alleghany Corporation	(12)	(0.00)
(7,701)	Smith & Nephew plc_GS	(9,693)	(0.00)	(29)	Allete Inc	(16)	(0.00)
(6,906)	Smith & Nephew plc_MSCIP	(10,960)	(0.01)	(196)	Allscripts Healthcare Solution	(22)	(0.00)
(6,391)	Smiths Group plc_Barclays	(7,074)	(0.00)	(185)	Alistate Corporation	(1,404)	(0.00)
(97)	Smiths Group plc_GS	(176)	(0.00)	(3)	Alphabet Inc_GS	(494)	(0.00)
190,116	Smiths Group plc_JPM	(37,535)	(0.02)	(79)	Alphabet Inc_MSCIP	(2,697)	(0.00)
22,965	Smiths Group plc_MSCIP	(7,157)	(0.00)	(343)	Alpine Income Property Trust	(151)	(0.00)
(2,336)	Spectris plc	(9,048)	(0.00)	(175)	Altimmune Inc	(52)	(0.00)
(1,105)	Spirax-SarCompanyEngineering plc_JPM	(4,600)	(0.00)	(1,201)	Altria Group Inc	(1,398)	(0.00)
(2,544)	Spirax-SarCompanyEngineering plc_MSCIP	(13,927)	(0.01)	(41)	Amazon.com Inc	(25,985)	(0.01)
20,209	Ssp Group plc	(323)	(0.00)	(65)	Ambarella Inc	(84)	(0.00)
(15,540)	St James's Place plc	(15,330)	(0.01)	(10)	Amedisys Inc	(382)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(22)	American Financial Group Inc	(301)	(0.00)	(679)	Brookfield Renewable Corporation_MSCIP	(6,053)	(0.00)
(27)	American States Water Company	(40)	(0.00)	(112)	Brown & Brown Inc	(80)	(0.00)
(66)	American Water Works Company Inc	(504)	(0.00)	90	Brown-Forman Corporation_GS	(145)	(0.00)
(38)	Ameriprise Financial Inc	(86)	(0.00)	(74)	Brown-Forman Corporation_MSCIP	(147)	(0.00)
(20)	AMETEK Inc	(213)	(0.00)	(165)	Bruker Corporation	(18)	(0.00)
(27)	Amgen Inc_GS	(22)	(0.00)	(3,445)	Brunswick Corporation_CSAGI	(38,424)	(0.02)
76	Amgen Inc_MSCIP	(220)	(0.00)	(9,161)	Brunswick Corporation_GS	(98,409)	(0.05)
(1,617)	Amicus Therapeutics Inc	(1,734)	(0.00)	(105)	Builders FirstSource Inc	(717)	(0.00)
(272)	Amkor Technology Inc	(701)	(0.00)	(33)	Burlington Stores Inc	(778)	(0.00)
(3)	AMN Healthcare Services Inc	(8)	(0.00)	(147)	BWX Technologies Inc	(263)	(0.00)
(119)	Amphenol Corporation	(659)	(0.00)	(300)	C & F Financial Corporation	(346)	(0.00)
(54)	Analog Devices Inc	(173)	(0.00)	117	C.H. Robinson Worldwide Inc	(642)	(0.00)
(1,004)	Angi Homeservices Inc- A	(949)	(0.00)	(42)	Cabot Corporation	(47)	(0.00)
(28)	Ansys Inc	(881)	(0.00)	(117)	Cabot Oil and Gas Corporation	(4)	(0.00)
(557)	Antero Resources Corporation	(108)	(0.00)	(59)	CACI International Inc	(256)	(0.00)
(16)	Anthem Inc	(33)	(0.00)	(279)	Cadence Design Systems Inc_GS	(4,958)	(0.00)
119	AO Smith Corporation	(39)	(0.00)	(2,229)	Cadence Design Systems Inc_MSCIP	(60,980)	(0.03)
(39)	Apellis Pharmaceuticals Inc	(80)	(0.00)	(149)	Caesars Entertainment Inc	(164)	(0.00)
(69,739)	API Group Corporation	(494,079)	(0.22)	592	Cal-Maine Foods Inc	(728)	(0.00)
(41)	Appfolio Inc	(50)	(0.00)	(432)	Campbell Soup Company	(400)	(0.00)
(203)	Apple Inc	(2,596)	(0.00)	(93)	Cannae Holdings Inc	(431)	(0.00)
(27)	Applied Industrial Tech Inc	(21)	(0.00)	(131)	Cantel Medical Corporation	(282)	(0.00)
(71)	Applied Materials Inc_GS	(29)	(0.00)	(143)	Capital One Financial Corporation_GS	(1,495)	(0.00)
(21)	Applied Materials Inc_MSCIP	(415)	(0.00)	(3,054)	Capital One Financial Corporation_MSCIP	(54,206)	(0.03)
(35)	Apur Group Inc	(349)	(0.00)	(28)	Cardinal Health Inc	(3)	(0.00)
(159)	Arconic Corporation	(1,142)	(0.00)	(2,018)	Cardiovascular Systems Inc_CSAGI	(12,291)	(0.01)
(26)	Arcosa Inc	(171)	(0.00)	(8,576)	Cardiovascular Systems Inc_MSCIP	(49,546)	(0.02)
(26)	Arena Pharmaceuticals Inc	(111)	(0.00)	(66)	Carlyle Group Inc	(80)	(0.00)
(955)	Arlington Asset Investment	(49)	(0.00)	(468)	Carmax Inc	(461)	(0.00)
(443)	Arrowhead Pharmaceuticals Inc	(1,361)	(0.00)	(58)	Carpenter Technology	(138)	(0.00)
(81)	Arthur J Gallagher & Company	(113)	(0.00)	(521)	Carrier Global Corporation_GS	(47)	(0.00)
(43)	ASGN Inc	(489)	(0.00)	(188)	Carrier Global Corporation_MSCIP	(883)	(0.00)
(159)	Associated Capital	(95)	(0.00)	(478)	Cars.Com Inc	(7)	(0.00)
(44)	Aspen Technology Inc	(34)	(0.00)	(192)	Casella Waste Systems Inc	(4)	(0.00)
(112)	Associated Banc-Corporation	(70)	(0.00)	(1,175)	Catalent Inc_GS	(1,867)	(0.00)
(37)	Assurant Inc	(133)	(0.00)	(2,648)	Catalent Inc_MSCIP	(34,048)	(0.02)
(8,664)	AT&T Inc	(2,887)	(0.00)	(267)	Caterpillar Inc	(796)	(0.00)
(65)	Athene Holding Limited	(19)	(0.00)	(170)	Cato Corp-Class A	(160)	(0.00)
(119)	Atlas Air Worldwide Holdings	(59)	(0.00)	66	CBRE Group Inc	(13)	(0.00)
(126)	Atricle Inc	(1,239)	(0.00)	(111)	CDK Global Inc	(271)	(0.00)
(147)	Autodesk Inc_GS	(3,268)	(0.00)	(27,184)	CenterPoint Energy Inc	(5,442)	(0.00)
(16)	Autodesk Inc_MSCIP	(862)	(0.00)	(518)	CenturyLink Inc_GS	(408)	(0.00)
(60)	Automatic Data Processing Inc	(92)	(0.00)	571	CenturyLink Inc_MSCIP	(103)	(0.00)
(144)	Autozone Inc_CSAGI	(6,148)	(0.00)	(41)	Ceridian HCM Holding Inc	(278)	(0.00)
(344)	Autozone Inc_GS	(13,264)	(0.01)	(88)	Charles Schwab Corporation	(359)	(0.00)
(2,073)	Avalonbay Communities Inc_CSAGI	(17,171)	(0.01)	(99)	Chart Industries Inc	(740)	(0.00)
(6,772)	Avalonbay Communities Inc_GS	(2,895)	(0.00)	(11)	Charter Communications Inc_GS	(27)	(0.00)
(67)	Avanos Medical Inc	(514)	(0.00)	(460)	Charter Communications Inc_MSCIP	(34,730)	(0.02)
(155)	Avaya Holdings Corporation	(24)	(0.00)	(5,165)	Cheesecake Factory Inc_CSAGI	(10,121)	(0.01)
(404)	Aveo Pharmaceuticals Inc	(73)	(0.00)	(10,302)	Cheesecake Factory Inc_GS	(354)	(0.00)
(205)	Avient Corporation	(678)	(0.00)	(188)	Chefs Warehouse Inc	(849)	(0.00)
(155)	Avis Budget Group Inc	(224)	(0.00)	(31)	Chemed Corporation	(1,088)	(0.00)
(213)	Avnet Inc	(1,592)	(0.00)	(96)	Chemocentryx Inc	(530)	(0.00)
(28,069)	Axogen Inc	(131,194)	(0.06)	(10,356)	Chevron Corporation_Barcays	(121,820)	(0.06)
(3,244)	Axonics Modulation Technolog_CSAGI	(9,151)	(0.01)	(4,447)	Chevron Corporation_CSAGI	(50,989)	(0.02)
(10,132)	Axonics Modulation Technolog_MSCIP	(40,164)	(0.02)	(774)	Chicos Fas Inc	(71)	(0.00)
(51)	Aziyo Biologics Inc-Class A	(37)	(0.00)	(50)	Chippotle Mexican Grill Inc	(1,507)	(0.00)
(12,359)	B&G Foods Inc	(9,544)	(0.01)	(354)	Church & Dwight Company Inc	(398)	(0.00)
(67)	Badger Meter Inc	(50)	(0.00)	(115)	Ciena Corporation	(889)	(0.00)
(286)	Bank Ozk	(78)	(0.00)	(177)	Cigna Corporation	(2,452)	(0.00)
(384)	Bank7 Corporation	(64)	(0.00)	(555)	Cim Commercial Trust Corporation	(995)	(0.00)
(1,090)	Bankfinancial Corporation	(47)	(0.00)	(31)	Cincinnati Financial Corporation	(208)	(0.00)
(38)	BankUnited Inc	(473)	(0.00)	(5,811)	Citigroup Inc_CSAGI	(21,793)	(0.01)
(491)	Bankwell Financial Group Inc	(326)	(0.00)	(18,899)	Citigroup Inc_MSCIP	(51,206)	(0.02)
8,035	Baxter International Inc	(3,471)	(0.00)	(203)	Citizens Financial Group	(711)	(0.00)
(288)	Beacon Roofing Supply Inc	(1,332)	(0.00)	(100)	Citizens Holding Company	(24)	(0.00)
(130)	Becton Dickinson and Company_GS	(1,293)	(0.00)	(42)	Clean Harbors Inc	(670)	(0.00)
(919)	Becton Dickinson and Company_MSCIP	(3,397)	(0.00)	(2,721)	Cleveland-Cliffs Inc	(3,009)	(0.00)
(178)	Berry Global Group Inc	(1,031)	(0.00)	(928)	Clipper Realty Inc	(639)	(0.00)
244	Beyond Meat Inc	(1,281)	(0.00)	(1,767)	Clorox Company_GS	(51)	(0.00)
(84)	Biocryst Pharmaceuticals Inc	(190)	(0.00)	659	Clorox Company_MSCIP	(3,721)	(0.00)
276	Biogen Inc	(8,567)	(0.01)	(396)	Cloudera Inc	(226)	(0.00)
(636)	BioMarin Pharmaceutical Inc	(5,646)	(0.00)	(2,687)	CME Group Inc_CSAGI	(1,815)	(0.00)
(59)	Bio-Rad Laboratories Inc	(1,885)	(0.00)	(83)	CME Group Inc_GS	(735)	(0.00)
(604)	Bjs Restaurants Inc	(2,038)	(0.00)	(7,181)	CME Group Inc_MSCIP	(464)	(0.00)
(68)	Black Hills Corporation	(123)	(0.00)	(1)	CNO Financial Group Inc	(2)	(0.00)
(34)	Blackbaud Inc	(2)	(0.00)	(150)	Coeur Mining Inc	(368)	(0.00)
(254)	Blackline Inc	(1,371)	(0.00)	(83)	Colfax Corporation	(607)	(0.00)
(24)	Bloom Energy Corp- A	(82)	(0.00)	(284)	Colgate-Palmolive Company	(83)	(0.00)
(56)	Boeing Company_GS	(40)	(0.00)	(100)	Colony Bankcorp	(23)	(0.00)
(1,151)	Boeing Company_MSCIP	(41,485)	(0.02)	(94)	Comcast Corporation	(43)	(0.00)
(208)	Boise Cascade Company	(644)	(0.00)	(2,497)	Comerica Inc	(4,548)	(0.00)
(132)	Booking Holdings Inc	(58,625)	(0.03)	(21)	Comfort Systems USA Inc	(25)	(0.00)
344	BorgWarner Inc	(79)	(0.00)	(201)	Compass Minerals International Inc	(492)	(0.00)
(157)	Boyd Gaming Corporation	(346)	(0.00)	(2,066)	Comscore Inc	(528)	(0.00)
(556)	Bridgebio Pharma Inc_GS	(6,081)	(0.00)	(129)	ConAgra Foods Inc	(32)	(0.00)
(31,210)	Bridgebio Pharma Inc_MSCIP	(693,745)	(0.31)	1,760	Consolidated Edison Inc	(10,839)	(0.01)
(52)	Bright Horizons Family Solutions Inc	(382)	(0.00)	(103)	Corteva Inc	(255)	(0.00)
(377)	Brinker International Inc	(1,082)	(0.00)	(28)	CoStar Group Inc	(668)	(0.00)
(66)	Brinks Company	(1,522)	(0.00)	(565)	Costco Wholesale Corporation_CSAGI	(578)	(0.00)
(1,406)	Brookfield Renewable Corporation_GS	(14,268)	(0.01)	(1,080)	Costco Wholesale Corporation_GS	(3,896)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(4,283)	Coty Inc	(10,097)	(0.01)	6,567	Exxon Mobil Corporation_GS	(794)	(0.00)
(414)	Covetrus Inc	(697)	(0.00)	(11)	Fair Isaac Corporation	(858)	(0.00)
(12)	Credit Acceptance Corporation	(546)	(0.00)	(1,090)	Falcon Minerals Corporation	(118)	(0.00)
(9)	Cree Inc	(244)	(0.00)	(1,080)	Farmer Bros Company	(647)	(0.00)
(3,656)	Crinetics Pharmaceuticals	(1,509)	(0.00)	(247)	Fastenal Company	(273)	(0.00)
577	Crocs Inc	(499)	(0.00)	(10)	Fastly Inc	(48)	(0.00)
(201)	CSX Corporation	(1,225)	(0.00)	(449)	FedEx Corporation	(89)	(0.00)
(120)	Cubic Corporation	(335)	(0.00)	(1,199)	Fednat Holding Company	(453)	(0.00)
55	Cummins Inc	(85)	(0.00)	(202)	Fifth Third Bancorp	(35)	(0.00)
(2)	Curtiss-Wright Corporation	(34)	(0.00)	(246)	FireEye Inc	(1,903)	(0.00)
(7)	CVS Health Corporation_GS	(1)	(0.00)	(11)	First American Financial Corporation	(17)	(0.00)
1,850	CVS Health Corporation_MSCIP	(277)	(0.00)	(46)	First Cash Finl Svcs Inc	(408)	(0.00)
106	D.R. Horton Inc	(290)	(0.00)	(330)	First Financial Bankshares Inc	(681)	(0.00)
(89)	Dana Inc	(404)	(0.00)	(159)	First Horizon National Corporation	(32)	(0.00)
(1,300)	Danaher Corporation	(8,058)	(0.00)	(541)	First Northwest BanCorporation	(23)	(0.00)
(1,081)	Darden Restaurants Inc	(13,746)	(0.01)	(126)	First SAVings Financial Grp	(497)	(0.00)
(789)	Darling Ingredients Inc	(4,014)	(0.00)	(3)	First Solar Inc	(5)	(0.00)
(181)	Dave & Busters Entertainmen	(682)	(0.00)	(451)	First Western Financial Inc	(188)	(0.00)
(40)	Davita Inc_GS	(56)	(0.00)	(44)	FirstEnergy Corporation	(11)	(0.00)
(1,651)	Davita Inc_MSCIP	(19,582)	(0.01)	(2,572)	Fiserv Inc	(5,283)	(0.00)
(89)	Delek HoldCompanyInc	(22)	(0.00)	(321)	FIAGstar BanCorporation Inc	(347)	(0.00)
(967)	Delta Air Lines Inc	(6,655)	(0.00)	(479)	Flir Systems Inc	(637)	(0.00)
(413)	Denali Therapeutics Inc	(1,894)	(0.00)	1	FMC Corporation	(3)	(0.00)
(1,266)	Dennys Corporation	(906)	(0.00)	(970)	FNB Corporation	(134)	(0.00)
(71)	Devon Energy Corporation	(341)	(0.00)	(188)	Fnf Group	(622)	(0.00)
(22)	Dexcom Inc	(388)	(0.00)	(19,740)	Ford Motor Company	(28,746)	(0.01)
(4,793)	Dhi Group Inc	(676)	(0.00)	(99)	Fortinet Inc	(2,460)	(0.00)
(161)	Diamondback Energy Inc_GS	(594)	(0.00)	(311)	Fortive Corporation	(544)	(0.00)
(2,623)	Diamondback Energy Inc_MSCIP	(24,031)	(0.01)	(211)	Fortune Brands Home and Security Inc	(116)	(0.00)
(758)	Digital Turbine Inc	(8,734)	(0.01)	(339)	Foster (Lb) Co	(89)	(0.00)
(189)	Diodes Inc	(670)	(0.00)	(1,853)	Franklin Resources Inc_CSAGI	(6,939)	(0.00)
(5)	Discover Financial Services	(100)	(0.00)	(2,714)	Franklin Resources Inc_MSCIP	(3,119)	(0.00)
(352)	Discovery Communications	(1,036)	(0.00)	(3,949)	Freeport-McMoRan Inc	(31,228)	(0.02)
(315)	DISH Network Corporation	(1,171)	(0.00)	(1,714)	Frequency Therapeutics Inc	(17,319)	(0.01)
6	DocuSign Inc	(20)	(0.00)	(89)	Freshpet Inc	(573)	(0.00)
(35)	Dollar Tree Inc	(5)	(0.00)	(251)	Frontdoor Inc	(39)	(0.00)
(13)	Dow Inc	(14)	(0.00)	(3)	FTI Consulting Inc	(3)	(0.00)
274	Draftkings Inc	(455)	(0.00)	(3,369)	FTSE France SMID Cap Tradable Plus Index	(420,456)	(0.19)
(616)	Dropbox Inc	(1,528)	(0.00)	(2,180)	Ftse Italsmidcaptrad+	(312,708)	(0.14)
(23)	Dte Energy Company	(35)	(0.00)	(58)	Fulgent Genetics Inc	(772)	(0.00)
(48)	Duck Creek Technologies Inc	(138)	(0.00)	(2,697)	G1 Therapeutics Inc	(11,656)	(0.01)
(46)	Dupont De Nemours Inc	(263)	(0.00)	(796)	Gaia Inc	(208)	(0.00)
(195)	DXC Technology Company_GS	(953)	(0.00)	(159)	GanCompanyInvestors Inc	(132)	(0.00)
(10,724)	DXC Technology Company_MSCIP	(61,856)	(0.03)	(1,666)	Gap Inc	(1,725)	(0.00)
(33)	Dycor Industries Inc	(273)	(0.00)	(46)	Garther Inc_GS	(160)	(0.00)
(39)	Dynavax Technologies Corporation_GS	(7)	(0.00)	(1,880)	Garther Inc_MSCIP	(11,656)	(0.01)
(10,884)	Dynavax Technologies Corporation_MSCIP	(2,025)	(0.00)	(31)	GATX Corporation	(14)	(0.00)
(419)	Earthstone Energy Inc - A	(11)	(0.00)	(926)	Gencor Industries Inc	(383)	(0.00)
(19)	Ecolab Inc	(282)	(0.00)	(53)	Generac Holdings Inc	(884)	(0.00)
(873)	Edgewell Personal Care Company	(4,594)	(0.00)	(32)	General Dynamics Corporation_GS	(232)	(0.00)
2	Edison International	(1)	(0.00)	188	General Dynamics Corporation_MSCIP	(42)	(0.00)
(61)	Editas Medicine Inc_GS	(2,014)	(0.00)	314	General Mills Inc	(12)	(0.00)
(850)	Editas Medicine Inc_MSCIP	(28,373)	(0.01)	1,492	Genworth Financial Inc	(870)	(0.00)
(1,098)	Edwards Lifesciences Coporation	(3,764)	(0.00)	(135)	Gilead Sciences Inc_GS	(97)	(0.00)
(8)	Elastic NV	(244)	(0.00)	142	Gilead Sciences Inc_MSCIP	(454)	(0.00)
(491)	Electronic Arts Inc	(3,004)	(0.00)	(104)	Glacier BanCorporation Inc	(328)	(0.00)
(1,178)	Eli Lilly & Company	(4,682)	(0.00)	(3,774)	Glaukos Corporation_CSAGI	(73,133)	(0.03)
(293)	Ellington Residential Mortga	(139)	(0.00)	(130)	Glaukos Corporation_GS	(625)	(0.00)
(18)	Emcor Group Inc	(4)	(0.00)	(6,690)	Glaukos Corporation_MSCIP	(165,252)	(0.08)
(41)	Encompass Health Corp	(531)	(0.00)	(100)	Global Payments Inc	(1,211)	(0.00)
(47)	Encore Capital Group Inc	(102)	(0.00)	(20)	Globe Life Inc	(26)	(0.00)
(59)	EnerSys	(7)	(0.00)	4	GoDaddy Inc	(11)	(0.00)
(45)	Enphase Energy Inc	(2,635)	(0.00)	(4,835)	Gossamer Bio Inc	(1,615)	(0.00)
(141)	Ensign Group Inc	(823)	(0.00)	(480)	GrafTech International Limited	(594)	(0.00)
(580)	Envela Corporation	(252)	(0.00)	(566)	Graham Corporation	(135)	(0.00)
(6,176)	Envista Holdings Coporation_CSAGI	(44,711)	(0.02)	(26)	Graham Holdings Company	(447)	(0.00)
(13,727)	Envista Holdings Coporation_MSCIP	(128,846)	(0.06)	(501)	Graphic PackAGING Holding Company	(358)	(0.00)
(1,804)	Enzo Biochem Inc	(328)	(0.00)	(267)	Gray Television Inc	(130)	(0.00)
(329)	Equitrans Midstream Company	(76)	(0.00)	(18)	Greenbrier Companies Inc	(124)	(0.00)
(39)	ESCO Technologies Inc	(37)	(0.00)	(860)	Gritstone Oncology Inc	(381)	(0.00)
10,688	Esperion Therapeutics Inc	(5,058)	(0.00)	(34)	Group 1 Automotive Inc	(226)	(0.00)
(615)	Essa BanCorporation Inc	(24)	(0.00)	(758)	Gsi Technology Inc	(88)	(0.00)
(77)	Essential Utilities Inc	(249)	(0.00)	(769)	Hain Celestial Group Inc	(2,031)	(0.00)
(1,464)	Essex Property Trust Inc_CSAGI	(19,982)	(0.01)	(36,191)	Halliburton Company_Barcays	(175,297)	(0.08)
(4,522)	Essex Property Trust Inc_GS	(19,922)	(0.01)	(14,495)	Halliburton Company_CSAGI	(82,111)	(0.04)
(238)	Estee Lauder Companies Inc	(1,001)	(0.00)	(13,512)	Halliburton Company_MSCIP	(79,937)	(0.04)
(167)	Etsy Inc	(5,920)	(0.00)	(953)	Halozyne Therapeutics Inc	(3,092)	(0.00)
(58)	Euronet Worldwide Inc	(383)	(0.00)	(73)	Hamilton Lane Inc-Class A	(534)	(0.00)
(220)	Evans BanCorporation Inc	(12)	(0.00)	(2,393)	Hanesbrands Inc	(623)	(0.00)
(10)	Evergy Inc	(12)	(0.00)	271	Harley-Davidson Inc	(304)	(0.00)
(94)	Everi Holdings Inc	(364)	(0.00)	(2,886)	Harpoon Therapeutics Inc	(2,609)	(0.00)
(312)	Evofem Biosciences Inc	(82)	(0.00)	(985)	Harrow Health Inc	(1,298)	(0.00)
(2,781)	Evolution Petroleum Corporation	(343)	(0.00)	(216)	Hasbro Inc	(415)	(0.00)
(987)	Exagen Inc	(820)	(0.00)	(83)	HB Fuller Company	(345)	(0.00)
(533)	Exp World Holdings Inc	(1,276)	(0.00)	(22)	HCA Holdings Inc	(437)	(0.00)
(278)	Expedia Group Inc_GS	(1,301)	(0.00)	(350)	Healthcare Services Group	(1,333)	(0.00)
(2,024)	Expedia Group Inc_MSCIP	(73,145)	(0.03)	(26)	Healthequity Inc	(10)	(0.00)
(162)	Exponent Inc	(200)	(0.00)	(49)	HEICompanyCorporation	(794)	(0.00)
(607)	Exterran Corp	(6)	(0.00)	381	Herman Miller Inc	(555)	(0.00)
(17,387)	Exxon Mobil Corporation_Barcays	(119,744)	(0.05)	(2,796)	Heron Therapeutics Inc	(11,403)	(0.01)
(7,195)	Exxon Mobil Corporation_CSAGI	(36,249)	(0.02)	(694)	Hershey Company	(1,008)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(73)	Hess Corporation	(133)	(0.00)	(168)	Liveperson Inc	(1,033)	(0.00)
(88)	Hilltop Holdings Inc	(50)	(0.00)	(365)	Loews Corporation	(196)	(0.00)
(233)	Hilton Worldwide Holdings Inc_GS	(955)	(0.00)	(69)	Louisiana-Pacific Corporation	(328)	(0.00)
(112)	Hilton Worldwide Holdings Inc_MSCIP	(2,013)	(0.00)	(434)	Lowes Cos Inc	(45)	(0.00)
364	Hormel Foods Corporation_GS	(81)	(0.00)	(12)	LPL Financial Holdings Inc	(3)	(0.00)
6,209	Hormel Foods Corporation_MSCIP	(11,171)	(0.01)	(187)	Lumentum Holdings	(832)	(0.00)
(4,320)	Hostess Brands Inc	(4,132)	(0.00)	(276)	Lyft Inc	(2,636)	(0.00)
(175)	Howard Hughes Corporation	(2,362)	(0.00)	(185)	Lyra Therapeutics Inc	(179)	(0.00)
(201)	Howmet Aerospace Inc	(1,525)	(0.00)	(27)	M&T Bank Corporation	(246)	(0.00)
(1,032)	HP Inc	(402)	(0.00)	(45)	Macom Technology Solutions Holdings	(634)	(0.00)
(144)	Hub Group Inc	(380)	(0.00)	(2,179)	Macrogenics Inc	(1,693)	(0.00)
(3,048)	Huntington Bancshares Inc_MSCIP	(600)	(0.00)	(428)	Mainstreet Bancshares Inc	(36)	(0.00)
(12)	Huntington Ingalls Industries Inc_GS	(63)	(0.00)	(29)	Manhattan Associates Inc	(46)	(0.00)
(47)	Iac/Interactivetec	(2,015)	(0.00)	(51)	Mantech International Corporation	(291)	(0.00)
(156)	IDACorporationInc	(444)	(0.00)	(23)	Marathon Oil Corporation	(47)	(0.00)
(70)	Idexx Laboratories Inc	(2,825)	(0.00)	(62)	Marathon Petroleum Corporation_GS	(21)	(0.00)
(565)	II-VI Inc	(3,178)	(0.00)	(3,810)	Marathon Petroleum Corporation_MSCIP	(38,546)	(0.02)
(101)	II0011267213	(43)	(0.00)	(220)	Markataxess Holdings Inc	(2,550)	(0.00)
1,756	Illumina Inc	(42,093)	(0.02)	(321)	Marlin Business Services Inc	(64)	(0.00)
(2,098)	Information Services Group	(452)	(0.00)	(114)	Mariott International	(3,320)	(0.00)
(23)	Insulet Corporation	(151)	(0.00)	(238)	Mariott Vacations Worldwide Corporation	(320)	(0.00)
(2,258)	Integra Lifesciences Holding_CSAGI	(28,093)	(0.01)	(155)	Marsh & McLennan Cos	(102)	(0.00)
(6,913)	Integra Lifesciences Holding_MSCIP	(98,879)	(0.05)	(606)	Martin Marietta Materials Inc_CSAGI	(11,531)	(0.01)
(4,799)	Intel Corporation_CSAGI	(5,021)	(0.00)	(1,163)	Martin Marietta Materials Inc_GS	(24,344)	(0.01)
2,674	Intel Corporation_MSCIP	(2,441)	(0.00)	(39)	MasCompanyCorporation	(50)	(0.00)
(256)	Interactive Brokers Group Inc	(498)	(0.00)	(27)	MasTec Inc	(249)	(0.00)
(276)	International Business Machines Corporation	(676)	(0.00)	(31)	Match Group Inc	(140)	(0.00)
(31)	International Paper Company	(25)	(0.00)	(406)	Maximus Inc	(485)	(0.00)
(6,177)	Interpublic Group of Companies Inc_CSAGI	(26,079)	(0.01)	(83)	Maxlinear Inc	(942)	(0.00)
(20,980)	Interpublic Group of Companies Inc_GS	(64,214)	(0.03)	(26)	McKesson Corporation	(68)	(0.00)
(1,882)	Intra-Cellular Therapies Inc	(9,358)	(0.01)	71	Mdc Holdings Inc	(7)	(0.00)
(353)	Intricon Corporation	(442)	(0.00)	(163)	MDU Resources Group Inc	(55)	(0.00)
(257)	Intuitive Surgical Inc_CSAGI	(47,798)	(0.02)	110,126	Media General Inc	(13,199)	(0.01)
(981)	Intuitive Surgical Inc_MSCIP	(87,379)	(0.04)	(98)	Mediast Inc	(191)	(0.00)
(140)	InvesCompanyLimited	(637)	(0.00)	(201)	Mednax Inc	(1,188)	(0.00)
(288)	Investors BancCorporation Inc	(656)	(0.00)	(4,883)	Merit Medical Systems Inc_CSAGI	(46,367)	(0.02)
(58)	Ionis Pharmaceuticals Inc_GS	(305)	(0.00)	(43)	Merit Medical Systems Inc_GS	(252)	(0.00)
(964)	Ionis Pharmaceuticals Inc_MSCIP	(6,404)	(0.00)	(9,148)	Merit Medical Systems Inc_MSCIP	(89,478)	(0.04)
(1,164)	Iovance Biotherapeutics Inc	(8,194)	(0.00)	(39)	MetLife Inc	(11)	(0.00)
(38)	IPG Photonics Corporation	(1,629)	(0.00)	(263)	Mettler-Toledo International	(9,838)	(0.01)
(15)	Iqvia Holdings Inc_GS	(52)	(0.00)	(404)	MGIC Investment Corporation	(93)	(0.00)
(17)	Iqvia Holdings Inc_MSCIP	(477)	(0.00)	(11,496)	MGM Resorts International_CSAGI	(85,360)	(0.04)
(220)	Irhythm Technologies Inc	(7,957)	(0.00)	(25,173)	MGM Resorts International_GS	(65,534)	(0.03)
(113)	Iridium Communications Inc	(128)	(0.00)	(8,754)	MGM Resorts International_MSCIP	(70,670)	(0.03)
295	Ironwood Pharmaceuticals Inc	(68)	(0.00)	(4,502)	Michaels Companies Inc	(4,146)	(0.00)
(59)	Itron Inc	(1,032)	(0.00)	(953)	Microchip Technology Inc	(873)	(0.00)
34,503	J Alexander'S Holdings	(87,885)	(0.04)	(13)	Micon Technology Inc	(58)	(0.00)
(49)	Jack Henry & Associates Inc	(122)	(0.00)	(757)	Middlefield Banc Corporation	(496)	(0.00)
(19)	Jacobs Engineering Group Inc	(159)	(0.00)	(1,909)	Milestone Scientific Inc	(81)	(0.00)
(126)	Jeld-Wen Holding Inc	(150)	(0.00)	(56)	Moderna Inc_GS	(697)	(0.00)
(51)	Johnson Controls International plc	(54)	(0.00)	(536)	Moderna Inc_MSCIP	(11,975)	(0.01)
(976)	KAR Auction Services Inc	(998)	(0.00)	29,839	Molecular Templates Inc	(15,005)	(0.01)
(18)	Karuna Therapeutics Inc	(7)	(0.00)	(34)	Molina Healthcare Inc	(177)	(0.00)
(3,099)	Karyopharm Therapeutics Inc	(1,046)	(0.00)	(554)	Molson Coors Brewing Compsny_CSAGI	(5,491)	(0.00)
229	Kb Home	(199)	(0.00)	(6,533)	Molson Coors Brewing Compsny_GS	(60,107)	(0.03)
(147)	KBR Inc	(891)	(0.00)	(179)	Mondelez International Inc	(42)	(0.00)
(6,590)	Kbw Banks Tr	(215,103)	(0.10)	(129)	Monro Muffler Brake Inc	(1,103)	(0.00)
373	Kellogg Company	(44)	(0.00)	(65)	Motorola Solutions Inc	(262)	(0.00)
(68)	Kemper Corporation	(350)	(0.00)	(84)	Mr Cooper Group Inc	(605)	(0.00)
(32)	Keysight Technologies In	(29)	(0.00)	(1)	MSA Safety Inc	(5)	(0.00)
426	Kimberly-Clark Corporation	(4,369)	(0.00)	(169)	Mueller Water Products Inc	(301)	(0.00)
(7,871)	KimCompanyRealty Corporation	(4,054)	(0.00)	(170)	Nasdaq 100 Stock Indx	(41,134)	(0.02)
(956)	Kindred Biosciences Inc	(244)	(0.00)	(153)	Nasdaq Biotech Index	(45,115)	(0.02)
(2,563)	Kiniksa Pharmaceuticals	(3,531)	(0.00)	(22)	Nasdaq Inc	(109)	(0.00)
(106)	KKR & Company Inc	(71)	(0.00)	(329)	Natera Inc	(341)	(0.00)
(17)	Kla Corporation	(734)	(0.00)	(242)	National General Hldgs	(31)	(0.00)
(165)	Knight Swift Transportation	(85)	(0.00)	(5,422)	National Oilwell VarCompanyInc	(21,219)	(0.01)
(252)	Kodiak Sciences Inc	(3,997)	(0.00)	478	Nautilus Inc	(1,517)	(0.00)
(311)	Kraft Heinz Company	(51)	(0.00)	(536)	Navigent Corporation	(118)	(0.00)
(108)	Kura Sushi Usa Inc-Class A	(215)	(0.00)	(152)	NCR Corporation	(1,266)	(0.00)
(2,432)	L Brands Inc	(8,750)	(0.01)	(78)	Neogen Corporation	(99)	(0.00)
(21)	L3Harris Technologies Inc	(313)	(0.00)	(640)	Neogenomics Inc	(1,819)	(0.00)
(19)	Laboratory Corporation of America Holdings	(19)	(0.00)	(167)	Netflix Inc	(1,835)	(0.00)
(14)	Lakeland Industries Inc	(28)	(0.00)	(101)	Neurocrine Biosciences Inc	(378)	(0.00)
(277)	Lam Research Corporation	(27,866)	(0.01)	(198)	Nevro Corporation	(1,608)	(0.00)
(4)	Lamb Weston Holdings	(35)	(0.00)	72	New Jersey Resources Corporation	(47)	(0.00)
(154)	Las Vegas SAnds Corporation_GS	(233)	(0.00)	(375)	New York Community BancCorporation Inc	(340)	(0.00)
(4,757)	Las Vegas SAnds Corporation_MSCIP	(54,646)	(0.03)	(387)	New York Times Company	(265)	(0.00)
(843)	Lattice Semiconductor Corporation	(2,428)	(0.00)	(100)	Newell Brands Inc	(59)	(0.00)
(78)	Lear Corporation	(751)	(0.00)	(37)	NewMarket Corporation	(618)	(0.00)
(1)	Leggett & Platt Inc	(2)	(0.00)	(68)	Nexstar Media Group Inc	(119)	(0.00)
(62)	Leidos Holdings Inc	(618)	(0.00)	(448)	NextEra Energy Inc	(837)	(0.00)
(5)	Lendingtree Inc	(81)	(0.00)	(105)	Nielsen Holdings plc	(112)	(0.00)
(314)	Lennar Corporation	(595)	(0.00)	(852)	NIKE Inc	(273)	(0.00)
(352)	Level One BanCorporation Inc	(98)	(0.00)	(193)	NiSource Inc	(77)	(0.00)
(161)	LHC Group Inc	(1,758)	(0.00)	(588)	Norfolk Southern Corporation	(3,957)	(0.00)
(1,897)	Lincoln National Corporation	(3,681)	(0.00)	(150)	Northwest Natural Holding Company	(55)	(0.00)
(154)	Lithia Motors Inc	(2,173)	(0.00)	(367)	NortonlifeLOCK Inc	(734)	(0.00)
(119)	Live Nation Entertainment Inc_GS	(308)	(0.00)	(9,510)	Norwegian Cruise Line Holdings	(65,921)	(0.03)
(7,517)	Live Nation Entertainment Inc_MSCIP	(94,821)	(0.04)	(143)	NRG Energy Inc	(654)	(0.00)
(229)	Livent Corporation	(295)	(0.00)	(24)	Nu Skin Enterprises Inc	(30)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(1,022)	Nuance Communications Inc	(7,546)	(0.00)	(1,769)	Research Frontiers Inc	(322)	(0.00)
(69)	Nutanix Inc	(511)	(0.00)	(541)	Resonant Inc	(94)	(0.00)
(1,306)	Nuvasive Inc_CSAGI	(2,767)	(0.00)	(9)	Revance Therapeutics Inc_GS	(19)	(0.00)
(4,837)	Nuvasive Inc_MSCIP	(17,317)	(0.01)	(1,880)	Revance Therapeutics Inc_MSCIP	(3,824)	(0.00)
12	Nvidia Corporation_GS	(114)	(0.00)	(24)	Rexnord Corporation	(88)	(0.00)
(7)	Nvidia Corporation_MSCIP	(427)	(0.00)	(93)	RH Inc	(103)	(0.00)
(3,857)	ODP Corporation	(3,552)	(0.00)	(14,725)	Rigel Pharmaceuticals Inc	(9,988)	(0.01)
(820)	Ohio Valley Banc Corporation	(156)	(0.00)	(2,538)	Riverview BancCorporation Inc	(379)	(0.00)
(15)	Okta Inc	(195)	(0.00)	(24)	Robert Half International Inc	(108)	(0.00)
(64)	Olin Corporation	(416)	(0.00)	(1,423)	Rockwell Medical Inc	(3)	(0.00)
(1,306)	Omnicom Group Inc_CSAGI	(17,082)	(0.01)	(147)	Ross Stores Inc	(1,102)	(0.00)
(5,761)	Omnicom Group Inc_GS	(43,601)	(0.02)	(795)	Royal Caribbean Cruises Limited_GS	(180)	(0.00)
(615)	ON Semiconductor Corporation	(743)	(0.00)	(3,464)	Royal Caribbean Cruises Limited_MSCIP	(45,896)	(0.02)
(228)	Onemain Holdings Inc	(320)	(0.00)	(45)	RPM International Inc	(129)	(0.00)
(3,193)	ONEOK Inc	(28,538)	(0.01)	(5,113)	Rubius Therapeutics Inc	(12,227)	(0.01)
(219)	Onto Innovation Inc	(105)	(0.00)	(660)	Russell 2000 Index	(14,954)	(0.01)
(1,859)	OP Bancorporation	(337)	(0.00)	(42)	Russell 2000 TR IDX	(89,027)	(0.04)
(57)	Opko Health Inc	(6)	(0.00)	(41)	Ryder System Inc	(586)	(0.00)
(1,304)	Oreilly Automotive Inc	(740)	(0.00)	(6,990)	S&P 500 Energy Index	(307,288)	(0.14)
(10,603)	Orthofix Medical Inc	(99,967)	(0.05)	(7,030)	S&P 500 Index	(1,271,508)	(0.57)
(143)	Ovintiv Inc	(98)	(0.00)	(15,529)	S&P 500 Utilities Index	(170,805)	(0.08)
(167)	P G & E Corporation	(296)	(0.00)	(865)	Sabre Corporation	(3,969)	(0.00)
143	PACCAR Inc	(219)	(0.00)	(1,135)	Safeguard Scientifics Inc	(308)	(0.00)
(1,545)	Pacific Biosciences Of Calif	(5,321)	(0.00)	(2,853)	Saga Communications Inc-CI A	(3,590)	(0.00)
(162)	Pacira Pharmaceuticals Inc	(171)	(0.00)	(1,805)	salesforce.com Inc_GS	(721)	(0.00)
(43)	PackAGing Corporation of America	(131)	(0.00)	(1,918)	Sally Beauty Holdings Inc	(1,863)	(0.00)
(19)	PAGerduty Inc	(184)	(0.00)	(50)	Sangamo Therapeutics Inc_GS	(176)	(0.00)
(1,926)	Pangaea Logistics Solutions	(161)	(0.00)	(3,846)	Sangamo Therapeutics Inc_MSCIP	(14,367)	(0.01)
166,554	Paramount Group Inc	(76,828)	(0.04)	(98)	Sarepta Therapeutics Inc_GS	(611)	(0.00)
(47)	Parker-Hannifin Corporation	(238)	(0.00)	(314)	Sarepta Therapeutics Inc_MSCIP	(9,179)	(0.01)
(28)	Parsons Corporation	(23)	(0.00)	(200)	SB Financial Group Inc	(36)	(0.00)
(5,760)	Patterson Companies Inc_CSAGI	(19,224)	(0.01)	(1,161)	Scholar Rock Holding Corporation	(19,087)	(0.01)
(13,828)	Patterson Companies Inc_MSCIP	(70,406)	(0.03)	(82)	Science Applications International Corporation	(1,029)	(0.00)
(1,054)	Pavmed Inc	(269)	(0.00)	(106)	Scientific Games Corp	(93)	(0.00)
(76)	Paycom Software Inc_GS	(2,003)	(0.00)	(52)	Scorpio Bulkers Inc	(82)	(0.00)
(598)	Paycom Software Inc_MSCIP	(81,457)	(0.04)	(13)	Scotts Miracle	(522)	(0.00)
(15)	Paypal Holdings Inc_GS	(80)	(0.00)	(16)	SeAGate Technology plc	(187)	(0.00)
(1,197)	Paypal Holdings Inc_MSCIP	(83,902)	(0.04)	(149)	Sealed Air Corporation	(229)	(0.00)
(163)	Peabody Energy Corporation	(60)	(0.00)	(880)	Select Bancorporation Inc	(31)	(0.00)
(80)	Pegasystems Inc	(400)	(0.00)	(171)	Select Medical Holdings Corporation	(99)	(0.00)
(244)	Peloton Interactive Inc	(5,182)	(0.00)	84,127	Selecta Biosciences Inc	(18,564)	(0.01)
(407)	Peoples United Financial	(456)	(0.00)	(20)	Sempra Energy	(15)	(0.00)
(943)	Performance Food Group Company	(1,667)	(0.00)	378	Service Corporation International	(81)	(0.00)
(32)	PerkinElmer Inc_GS	(328)	(0.00)	(61)	ServiceNow Inc	(1,193)	(0.00)
(2,077)	PerkinElmer Inc_MSCIP	(13,613)	(0.01)	(4,116)	Servicesource International	(574)	(0.00)
(465)	Perspecta Inc	(1,270)	(0.00)	(3,660)	Shake Shack Inc	(3,070)	(0.00)
(847)	PiCompanyHoldings Inc	(530)	(0.00)	(174)	Sharps Compliance Corporation	(22)	(0.00)
(24)	Pinterest Inc	(11)	(0.00)	(13)	Sherwin-Williams Company	(56)	(0.00)
(179)	Pitney Bowes Inc	(126)	(0.00)	(38)	Shift4 Payments Inc-Class A	(583)	(0.00)
(508)	Plantronics Inc	(1,432)	(0.00)	(44)	Signature Bank	(2,081)	(0.00)
(57)	Plug Power Inc	(764)	(0.00)	(107)	Silgan Holdings Inc	(87)	(0.00)
(34)	PNC Financial Services Group Inc	(121)	(0.00)	(48)	Silicon Laboratories Inc	(176)	(0.00)
(2,631)	Polaris Industries Inc_CSAGI	(3,641)	(0.00)	(568)	Silvercrest Asset Manageme	(15)	(0.00)
(7,523)	Polaris Industries Inc_GS	(12,149)	(0.01)	(689)	Simply Good Foods Company	(4,774)	(0.00)
(21)	Post Holdings Inc	(47)	(0.00)	(39)	Simpson Manufacturing Company Inc	(41)	(0.00)
(109)	Power Integrations Inc	(1,206)	(0.00)	(56)	Simulations Plus Inc	(114)	(0.00)
(40)	Premier Inc	(110)	(0.00)	(228)	Siteone Landscape Supply Inc	(3,072)	(0.00)
(3)	Primerica Inc	(2)	(0.00)	(32)	Skyline Champion Corporation	(75)	(0.00)
(630)	Principal Financial Group Inc	(1,125)	(0.00)	3	SkyWest Inc	(9)	(0.00)
(10)	Progressive Corporation	(10)	(0.00)	(51)	Skyworks Solutions Inc	(92)	(0.00)
(131)	Progyne Inc	(116)	(0.00)	(1,041)	SLM Corporation	(1,536)	(0.00)
(72)	Prosperity Bancshares Inc	(959)	(0.00)	(9,266)	SmileDirectclub Inc	(7,568)	(0.00)
(894)	Provident Financial Hldgs	(228)	(0.00)	(288)	Sonos Inc	(85)	(0.00)
(1,004)	Prudential Bancorporation Inc	(224)	(0.00)	(4,006)	Southern Company_CSAGI	(25,667)	(0.01)
(249)	Prudential Financial Inc	(544)	(0.00)	(28)	Southern Company_GS	(18)	(0.00)
(85)	PTC Inc	(74)	(0.00)	(5,176)	Southern Company_MSCIP	(29,672)	(0.01)
(182)	PTC Therapeutics Inc_GS	(471)	(0.00)	(219)	Southwest Airlines Company	(45)	(0.00)
(816)	PTC Therapeutics Inc_MSCIP	(3,724)	(0.00)	(224)	Spark Energy Inc-Class A	(44)	(0.00)
(4,672)	Puma Biotechnology Inc	(4,919)	(0.00)	(75)	Sprout Social Inc - Class A	(82)	(0.00)
(126)	Purple Innovation Inc	(347)	(0.00)	(23)	Sps Commerce Inc	(320)	(0.00)
(61)	PVH Corporation	(35)	(0.00)	(30)	SPX Flow Inc	(433)	(0.00)
(281)	Q2 Holdings Inc	(2,582)	(0.00)	(110)	Square Inc	(24)	(0.00)
(18)	Qorvo Inc	(40)	(0.00)	(29)	SS&C Technologies Holdings	(22)	(0.00)
(10)	Quaker Chemical Corporation	(463)	(0.00)	(45)	Staar Surgical Company	(7)	(0.00)
(16)	Qualcomm Inc	(308)	(0.00)	15,628	Stanley Black & Decker Inc	(45,853)	(0.02)
(900)	Qualys Inc_CSAGI	(20,453)	(0.01)	(59)	State Street Corporation	(477)	(0.00)
(1,615)	Qualys Inc_GS	(37,025)	(0.02)	(84)	Stapan Company	(114)	(0.00)
(562)	Quanta Services Inc	(1,607)	(0.00)	(21)	Steris plc_GS	(1)	(0.00)
129	Quest Diagnostics Inc	(592)	(0.00)	(1,621)	Steris plc_MSCIP	(35,820)	(0.02)
(744)	R1 Rcm Inc	(1,346)	(0.00)	(17)	Stifel Financial Corporation	(5)	(0.00)
(25)	Ralph Lauren Corporation	(68)	(0.00)	(71)	Strategic Education Inc	(136)	(0.00)
(137)	Realogy Holdings Corporation	(17)	(0.00)	(188)	Sturm Ruger & CompanyInc	(134)	(0.00)
(63)	Red Rock Resorts Inc-Class A	(153)	(0.00)	(1,633)	Sunpower Corporation	(6,410)	(0.00)
(608)	Redfin Corporation	(5,528)	(0.00)	(609)	Sunrun Inc	(5,787)	(0.00)
(131)	Regenxbio Inc_GS	(1,595)	(0.00)	(594)	Svb Financial Group	(91,657)	(0.04)
(1,164)	Regenxbio Inc_MSCIP	(14,191)	(0.01)	(500)	Switch Inc - A	(278)	(0.00)
(41)	Reliance Steel & Aluminum	(43)	(0.00)	(52)	Synaptics Inc	(778)	(0.00)
(186)	Rent-Center Inc	(256)	(0.00)	(360)	Synchronoss Technologies Inc	(183)	(0.00)
(303)	Repay Holdings Corporation	(569)	(0.00)	(8,454)	Synchrony Financial	(45,058)	(0.02)
(26)	Repligen Corporation	(28)	(0.00)	(2,181)	Syndax Pharmaceuticals Inc	(7,770)	(0.00)
(113)	Republic Services Inc	(128)	(0.00)	(218)	Synnex Corporation	(563)	(0.00)

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

Fair Value				Fair Value			
Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(83)	Sysco Corporation	(254)	(0.00)	(26)	Watts Water Technologies Inc	(79)	(0.00)
(21)	T Rowe Price Group Inc	(49)	(0.00)	(227)	Webster Financial Corporation	(557)	(0.00)
(2,559)	Tactile Systems Technology_CSAGI	(10,136)	(0.01)	(397)	Wells Fargo and Company	(586)	(0.00)
(10,282)	Tactile Systems Technology_MSCIP	(38,586)	(0.02)	(10)	WesCompanyInternational Inc	(262)	(0.00)
(175)	Take-Two Interactive Software_GS	(3,552)	(0.00)	(467)	West Pharmaceutical Services_GS	(2,751)	(0.00)
(1,341)	Take-Two Interactive Software_MSCIP	(49,811)	(0.02)	(235)	West Pharmaceutical Services_MSCIP	(294)	(0.00)
(119)	Tandem Diabetes Care Inc	(246)	(0.00)	(436)	Western Digital Corporation	(3,291)	(0.00)
(1,511)	Tapestry Inc	(5,281)	(0.00)	(1,013)	Western New England BanCorporation	(491)	(0.00)
470	Taylor Morrison Home Corporation	(41)	(0.00)	(1,344)	Western Union Company	(231)	(0.00)
(1,871)	Tcr2 Therapeutics Inc	(14,920)	(0.01)	(66)	WestRock Company	(284)	(0.00)
(325)	Tegna Inc	(135)	(0.00)	(638)	Westwood Holdings Group Inc	(1,039)	(0.00)
(199)	Tenable Holdings Inc	(2,352)	(0.00)	22	Whirlpool Corporation	(130)	(0.00)
(91)	Teradata Corporation	(75)	(0.00)	88	Williams-Sonoma Inc	(581)	(0.00)
(11)	Teradyne Inc	(45)	(0.00)	(463)	Willscot Mobile Mini Holdings Corp	(362)	(0.00)
(110)	Terminix Global Holdings Inc	(504)	(0.00)	(1,138)	Workday Inc_CSAGI	(18,474)	(0.01)
(281)	Tetra Tech Inc	(246)	(0.00)	(1,509)	Workday Inc_GS	(25,741)	(0.01)
(1,384)	Texas Roadhouse Inc	(1,242)	(0.00)	(69)	World Fuel Services Corporation	(103)	(0.00)
(3)	The Walt Disney Company	-	(0.00)	(37)	Worthington Industries	(10)	(0.00)
(6)	Thermo Fisher Scientific Inc_GS	(16)	(0.00)	(70)	WR Berkley Corporation	(112)	(0.00)
(342)	Thermo Fisher Scientific Inc_MSCIP	(3,368)	(0.00)	(91)	Wyndham Hotels & Resorts Inc	(73)	(0.00)
39	Thor Industries Inc	(39)	(0.00)	(239)	Wyndham Worldwide Corporation	(458)	(0.00)
(589)	TJX Companies Inc	(2,250)	(0.00)	(290)	Wynn Resorts Limited_GS	(633)	(0.00)
358	Toll Brothers Inc	(404)	(0.00)	(2,274)	Wynn Resorts Limited_MSCIP	(2,783)	(0.00)
(203)	TopBuild Corporation	(2,857)	(0.00)	(282)	Xcel Energy Inc	(115)	(0.00)
(9)	Trade Desk Inc	(1,492)	(0.00)	(8)	XPO Logistics Inc	(5)	(0.00)
(19)	Transdigm Group Inc_GS	(2,061)	(0.00)	(49)	Xylem Inc	(115)	(0.00)
(186)	Transdigm Group Inc_MSCIP	(19,416)	(0.01)	(353)	Yelp Inc	(492)	(0.00)
(663)	Trecora Resources	(180)	(0.00)	(1,019)	Yum! Brands Inc	(155)	(0.00)
(1,303)	Treehouse Foods Inc	(2,094)	(0.00)	(43)	Zimmer Biomet Holdings Inc_GS	(278)	(0.00)
(116)	TRI Pointe Group Inc	(6)	(0.00)	(5)	Zimmer Biomet Holdings Inc_MSCIP	(76)	(0.00)
(516)	Trinity Industries Inc	(306)	(0.00)	(95)	Zions Bancorporation	(109)	(0.00)
(28)	Trinseo SA	(577)	(0.00)	(43)	Zoetis Inc	(32)	(0.00)
(58)	TripAdvisor Inc	(88)	(0.00)			(10,304,429)	(4.60)
(1,099)	Truist Financial Corporation	(1,586)	(0.00)				
(20)	Trupanion Inc	(151)	(0.00)				
(314)	TTM Technologies Inc	(500)	(0.00)			(57,748,021)	(25.80)
(306)	Turning Point Therapeutics	(2,237)	(0.00)				
(82)	Twitter Inc	(511)	(0.00)				
(3,442)	Tyco Technologies Inc	(183)	(0.00)				
15,905	Uber Technologies Inc	(28,887)	(0.01)	(378)	Stoxx Europe 600 March 2021	(161,059)	(0.07)
(47)	UFP Industries Inc	(92)	(0.00)	(480)	Euro Stoxx 50 March 2021	(204,000)	(0.09)
(978)	Ultra Beauty_CSAGI	(11,969)	(0.01)				
(2,854)	Ultra Beauty_GS	(30,629)	(0.01)			(365,059)	(0.16)
(241)	UltraGenyx Pharmaceutical Inc	(973)	(0.00)				
(833)	Ultralife Corporation	(83)	(0.00)	(28)	Mini HSI Index Futures January 2021	(25,951)	(0.01)
(145)	UMB Financial Corporation	(47)	(0.00)				
(80)	Umpqua Holdings Corporation	(168)	(0.00)				
(2,653)	Under Armour Inc_GS	(625)	(0.00)				
(31,847)	Under Armour Inc_MSCIP	(67,452)	(0.03)				
(69)	Union Pacific Corporation	(683)	(0.00)	(87)	S&P500 EMINI Future March 2021	(371,948)	(0.17)
(2,009)	United Airlines Holdings Inc	(12,182)	(0.01)	(5)	E-MINI RUSS 2000 March 2021	(5,026)	(0.00)
(25)	United Bankshares Inc	(30)	(0.00)			(376,974)	(0.17)
(16)	United Health Group Inc	(349)	(0.00)				
(376)	United Rentals Inc	(1,785)	(0.00)				
(2,346)	United Security Bancshare/Ca	(465)	(0.00)			(791,377)	(0.35)
(347)	United Therapeutics Corporation	(6,900)	(0.00)				
(236)	Univar Inc	(101)	(0.00)				
(11)	Universal Display Corporation	(285)	(0.00)	(404)	Call on 3.15 NOKIA FH 15 January 2021	(3,636)	(0.00)
(17)	Universal Health Services Inc	(343)	(0.00)				
(602)	Unum Group	(833)	(0.00)				
(940)	Upwork Inc	(176)	(0.00)	(59)	Put on 21.5 NDX1 GR 15 January 2021	(2,655)	(0.00)
(165)	US Bancorp	(88)	(0.00)	(36)	Put on 30.5 IFX GR 15 January 2021	(2,232)	(0.00)
(123)	US Foods Holding Corporation	(31)	(0.00)	(86)	Put on 31 IFX GR 15 January 2021	(6,880)	(0.01)
(38)	Valero Energy Corporation	(6)	(0.00)	(143)	Put on 57 PH43 GR 15 January 2021	(26,598)	(0.01)
(465)	Valley National Bancorp	(474)	(0.00)			(38,365)	(0.02)
(412)	Valvoline Inc	(48)	(0.00)				
(246)	Vapotherm Inc	(124)	(0.00)				
(24)	Varonis Systems Inc	(887)	(0.00)	(2,839,672)	Put on 56 2318 HK 29 June 2021	(46,390)	(0.02)
(21)	Veeva Systems Inc	(24)	(0.00)	(2,839,672)	Put on 56 2318 HK 30 March 2021	(12,982)	(0.01)
(5,151)	Ventas Inc	(20,903)	(0.01)			(59,372)	(0.03)
(101)	Veracyte Inc	(725)	(0.00)				
(99)	Verint Systems Inc	(956)	(0.00)	(12)	Put on 172.5 CRSP US 15 January 2021	(22,410)	(0.01)
(21)	Verisk Analytics Inc	(160)	(0.00)				
5,032	Verizon Communications Inc	(3,293)	(0.00)				
(30)	Vertex Pharmaceuticals Inc	(374)	(0.00)	(12)	Call on 800 EZJ LN 15 January 2021	(7,910)	(0.00)
(309)	Vertiv Holdings Company	(84)	(0.00)	(12)	Put on 800 EZJ LN 15 January 2021	(3,888)	(0.00)
(112)	VF Corporation	(149)	(0.00)			(11,798)	(0.00)
(890)	Viatis Inc	(1,465)	(0.00)				
(819)	Viavi Solutions Inc	(744)	(0.00)				
(235)	Virtu Financial Inc	(301)	(0.00)	(119)	Put on 10 ZNGA US 15 January 2021	(3,793)	(0.00)
(352)	Vishay Intertechnology Inc	(503)	(0.00)	(14)	Put on 103 FSLY US 15 January 2021	(18,994)	(0.01)
(58)	Vistra Corporation	(31)	(0.00)	(12)	Put on 135 GH US 15 January 2021	(8,189)	(0.00)
(53)	Voya Financial Inc	(344)	(0.00)	(12)	Put on 140 PEGA US 15 January 2021	(8,238)	(0.00)
(1,114)	Vulcan Materials Company_CSAGI	(9,905)	(0.01)	(7)	Put on 155 APPN US 15 January 2021	(3,776)	(0.00)
(2,221)	Vulcan Materials Company_GS	(20,143)	(0.01)	(4)	Put on 165 BFAM US 15 January 2021	(687)	(0.00)
(144)	Wabtec Corporation	(174)	(0.00)	(7)	Put on 230 MRTX US 15 January 2021	(10,527)	(0.01)
(416)	Warrior Met Coal Inc	(199)	(0.00)	(7)	Put on 237.5 QLED US 15 January 2021	(6,350)	(0.00)
(201)	Waste Management Inc	(128)	(0.00)	(47)	Put on 26.5 PLTR US 15 January 2021	(14,674)	(0.01)
(629)	Waters Corporation_CSAGI	(19,421)	(0.01)	(48)	Put on 39 LB US 15 January 2021	(10,984)	(0.01)
(1,498)	Waters Corporation_MSCIP	(30,005)	(0.01)	(36)	Put on 55 NFE US 15 January 2021	(12,210)	(0.01)
(70)	WatsCompanyInc	(309)	(0.00)	(24)	Put on 74 CZR US 15 January 2021	(6,022)	(0.00)
				(24)	Put on 75.5 CZR US 15 January 2021	(7,748)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(19)	Put on 85 TREX US 15 January 2021	(4,860)	(0.00)
		(117,052)	(0.05)
	Total option contracts	(252,633)	(0.11)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Equity Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
BRL5,059,385	US\$981,490	2 March 2021	1	(7,023)	(0.00)
CHF3,455,928	€3,207,513	8 January 2021	2	(12,006)	(0.01)
€1,738,774	AUD2,798,000	14 January 2021	1	(25,494)	(0.01)
€3,189,595	CHF3,455,928	8 January 2021	3	(5,913)	(0.00)
€15,868	CHF17,179	14 January 2021	1	(17)	(0.00)
€1,131,756	£1,033,094	8 January 2021	5	(22,266)	(0.00)
€36,743,135	£33,341,188	14 January 2021	15	(497,282)	(0.23)
€1,176,893	HKD11,201,687	14 January 2021	6	(3,476)	(0.00)
€788	JPY100,000	14 January 2021	1	(4)	(0.00)
€678,251	NOK7,193,753	8 January 2021	1	(8,292)	(0.01)
€1,893,033	NOK20,267,000	14 January 2021	1	(40,899)	(0.02)
€123,837	SEK1,251,824	8 January 2021	2	(732)	(0.00)
€424,668	SEK4,324,576	14 January 2021	1	(5,639)	(0.00)
€849,321	US\$1,040,964	8 January 2021	1	(1,273)	(0.00)
€2,022,921	US\$2,481,154	14 January 2021	4	(4,212)	(0.00)
€449,830	US\$552,963	15 January 2021	2	(1,936)	(0.00)
HKD4,704,929	€498,390	14 January 2021	1	(2,612)	(0.00)
JPY270,643,380	€2,142,661	14 January 2021	1	(596)	(0.00)
US\$46,587,894	€38,391,476	8 January 2021	7	(323,482)	(0.15)
US\$16,941,533	€13,925,958	14 January 2021	3	(84,516)	(0.04)
US\$39,284,922	€32,132,874	15 January 2021	5	(37,328)	(0.01)
Total unrealised loss on forward currency contracts				(1,084,998)	(0.48)
Total financial liabilities at fair value through profit or loss - trading				(59,877,029)	(26.74)
Total financial assets at fair value through profit or loss - trading				224,278,467	100.18
Total financial liabilities at fair value through profit or loss - trading				(59,877,029)	(26.74)
Other net assets				59,469,628	26.56
Net assets attributable to holders of redeemable participating shares				223,871,066	100.00

**The forward currency contracts are held with Morgan Stanley & Co. International Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	46.46
Exchange traded financial derivative instruments described in classification (a) above	0.28
OTC financial derivative instruments described in classification (b) above	22.53
Transferable securities dealt on another regulated market described in * above	0.10
Other current assets	30.63
	100.00

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

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b)				Equity swaps (b) (continued)		
	Argentina				Finland (continued)		
14	Globant SA	529	0.00	216	UPM-Kymmene OYJ	556	0.00
157	MercadoLibre Inc_CSAGI	16,196	0.02	48	Valmet Corporation	82	0.00
3	MercadoLibre Inc_JPM	302	0.00			8,492	0.01
		17,027	0.02		France		
	Austria			104	Accor SA	398	0.00
6	Andritz AG	6	0.00	(13)	Air Liquide SA	41	0.00
79	Verbund-Oesterreichische Elektrizitaetswirtschafts AG	2,244	0.00	146	Alstom	555	0.00
39	Voestalpine AG	104	0.00	(468)	AXA SA	119	0.00
		2,354	0.00	(98)	BioMerieux	262	0.00
	Belgium			3	Capgemini SA	4	0.00
(532)	Colruyt SA	199	0.00	4,249	Carrefour SA	1,856	0.00
(898)	Euronav SA	545	0.00	(74)	Dassault Aviation SA	452	0.00
81	Groupe Bruxelles Lambert SA	430	0.00	7	Dassault Systemes	3	0.00
60	Solvay SA	795	0.00	669	EDF	2,452	0.01
(560)	Telenet Group Holding NV	617	0.00	5,969	Eutelsat Communications	145	0.00
		2,586	0.00	1,025	Faurecia	623	0.00
	Bermuda			47	Hermes International	1,136	0.00
43	Arch Capital Group Limited	182	0.00	10	Iliad SA	12	0.00
4	Enstar Group Limited	78	0.00	7	Kering	220	0.00
28	Essent Group Limited	51	0.00	33	La Francaise Des Jeux Saem	240	0.00
4,985	Genpact Limited	1,956	0.01	253	Lagardere SCA	121	0.00
15	Helen of Troy Limited	345	0.00	7	Legrand SA	8	0.00
816	Hiscox Limited	1,066	0.00	1,614	Natixis SA	740	0.00
71	Marvell Technology Group Limited	186	0.00	33	Orpea	511	0.00
		3,864	0.01	44	Remy Cointreau	667	0.00
	Brazil			37	Renault SA	4	0.00
96	Pagseguro Digital Limited	1,283	0.00	379	Rexel SA	889	0.00
82	Stonoco Limited	2,314	0.00	54	Rubis SCA	175	0.00
		3,597	0.00	333	Sanofi	837	0.00
	Canada			16	Sartorius Stedim Biotech	50	0.00
226	Algonquin Power & Utilities	498	0.00	5	SEB SA	54	0.00
413	Ballard Power Systems Inc	2,122	0.00	45	Soitec	2,317	0.01
(736)	BCE Inc	531	0.00	(91)	Teleperformance	769	0.00
(7,031)	BlackBerry Limited	3,029	0.01	39	Ubisoft Entertainment	78	0.00
(1,423)	Brookfield Asset Management Inc	347	0.00	73	Valeo SA	44	0.00
7	Canadian National Railway Company	36	0.00	(890)	Veolia Environnement SA	171	0.00
2	Canadian Pacific Railway Limited	105	0.00	(306)	Vinci SA	1,056	0.00
74	Canadian Solar Inc	634	0.00	60	Worldline SA	183	0.00
17	CGI Inc	146	0.00			17,192	0.02
257	First Majestic Silver Corporation	609	0.00		Germany		
185	GFL Environmental Inc	1,728	0.00	(2,514)	Aareal Bank AG	1,417	0.00
18	Gildan Activewear Inc	21	0.00	544	Aixtron AG	2,079	0.00
63	Methanex Corp	999	0.00	1,033	Arroundtown SA	2,072	0.00
413	Osisko Gold Royalties Limited	806	0.00	13	Aurubis AG	22	0.00
510	Primo Water Corporation	1,020	0.00	(161)	Bayer AG	53	0.00
3,964	Restaurant Brands International Inc	3,749	0.01	13	Bechtle AG	21	0.00
305	Ritchie Bros Auctioneers Inc_CSAGI	680	0.00	60	Brenntag AG	630	0.00
60	Ritchie Bros Auctioneers Inc_JPM	842	0.00	61	Carl Zeiss Meditec AG	1,098	0.00
5	Shopify Inc	183	0.00	56	Commerzbank AG	7	0.00
129	Silver Standard Resources Inc	112	0.00	96	CompuGroup Medical Se & Co K	364	0.00
(92)	TC Energy Corporation	149	0.00	6	CTS Eventim AG & Company KGaA	-	0.00
154	Teck Resources Limited	1,026	0.00	45	Curevac Nv	141	0.00
66	Telus Corporation	72	0.00	45	Delivery Hero AG	1,857	0.00
1,011	Thomson Reuters Corporation_CSAGI	1,721	0.00	22	Deutsche Boerse AG	8	0.00
59	Thomson Reuters Corporation_JPM	361	0.00	(1,434)	Deutsche Telekom AG	239	0.00
(16)	Toronto-Dominion Bank	-	0.00	32	Duerr AG	148	0.00
		21,526	0.02	(631)	E.ON SE	4	0.00
	Denmark			113	Evonik Industries AG	483	0.00
349	Ambu As	3,788	0.01	331	Evotec AG	2,320	0.01
19	Carlsberg A/S	50	0.00	80	Fraport AG Frankfurt Airport Services Worldwide	551	0.00
244	DSV Panalpina A/S	764	0.00	(99)	Fresenius Medical Care AG & Company KGaA	65	0.00
168	FLSmidth & Company A/S	963	0.00	186	GEA Group AG	246	0.00
115	GN Store Nord A/S	1,339	0.00	33	HeidelbergCement AG	37	0.00
186	H Lundbeck A/S	48	0.00	75	Hellmuth Obata Kassabaum AG	1,969	0.00
(2,657)	Jyske Bank A/S	1,327	0.00	25	Henkel AG & Company KGaA	16	0.00
42	Orsted A/S	2,084	0.00	11	Hugo Boss AG	13	0.00
23	Pandora A/S	686	0.00	165	Infineon Technologies AG	554	0.00
27	Rockwool International A/S	93	0.00	5,657	K+S AG	3,123	0.01
1,222	Royal Unibrew A/S	11,509	0.01	71	Kion Group AG	144	0.00
461	SimCorp A/S	3,630	0.01	26	Knorr-Bremse AG	352	0.00
114	TRYG	15	0.00	79	Lanxess AG	876	0.00
14	Vestas Wind Systems A/S	628	0.00	23	LEG Immobilien AG	96	0.00
4,947	William Demant Holding	18,603	0.02	(8)	MTU Aero Engines AG	24	0.00
		45,527	0.05	479	Nemetschek AG	1,571	0.00
	Faro Islands			1,671	ProSieben Sat 1 Media	2,597	0.01
201	Bakkafrost P/F	968	0.00	22	Puma AG	193	0.00
	Finland			7	Rational AG	1,668	0.00
98	Fortum OYJ	156	0.00	47	Rheinmetall AG	712	0.00
96	Huhtamaki OYJ	275	0.00	195	Siemens Energy Ag	1,397	0.00
(198)	Kesko OYJ	29	0.00	125	Siemens Healthineers AG	638	0.00
272	Kojamo Oyj	55	0.00	115	TAG Immobilien AG	31	0.00
1,257	Metso Outotec Oyj	2,805	0.01	29	Teamviewer AG	70	0.00
3,508	Nordea Bank ABP	75	0.00	1,577	ThyssenKrupp AG	6,447	0.01
(957)	Orion OYJ	1,876	0.00	914	Tui AG	390	0.00
1,897	Outokumpu OYJ	1,950	0.00	52	Varta AG	304	0.00
282	Stora Enso OYJ	633	0.00	4	Vonovia	17	0.00
				53	Wacker Chemie AG	1,690	0.00
				17	Zalando SE	133	0.00
						38,887	0.04

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Hungary				Japan (continued)		
94	Wizz Air Holdings plc	441	0.00	100	Kikkoman Corporation	446	0.00
	Ireland			800	Kirin Holdings Company Limited	846	0.00
9	Accenture plc	336	0.00	200	Kobayashi Pharmaceutical Company	618	0.00
2,896	Alkermes plc	4,429	0.01	200	Komatsu Limited	142	0.00
23	Allegion plc	292	0.00	100	Kubota Corp	51	0.00
21	CRH plc	24	0.00	100	Kurita Water Industries Ltd	131	0.00
604	Grafton Group plc	1,548	0.00	100	Kyowa Exeo Corp	150	0.00
120	Greencore Group plc	4	0.00	200	Kyudenko Corporation	571	0.00
123	ICON plc_CSAGI	254	0.00	300	Kyushu Electric Power Company Inc	55	0.00
13	ICON plc_JPM	81	0.00	(700)	Life Corp	411	0.00
268	Keywords Studios plc	2,515	0.00	700	Lion Corporation	103	0.00
16	Medtronic plc	168	0.00	200	Marubeni Corporation	22	0.00
(184)	Perrigo Company	221	0.00	(200)	Marui Group Company Limited	169	0.00
470	UDG Healthcare plc	712	0.00	100	Maruichi Steel Tube Limited	2	0.00
		10,584	0.01	700	Mazda Motor Corporation	138	0.00
	Israel			(1,200)	Megmilk Snow Brand Company Limited	868	0.00
16	Check Point Software Technologies Limited	98	0.00	(300)	MEIJI Holdings Company Limited	279	0.00
2	Cyberark Software Limited	97	0.00	100	Mercari Inc	92	0.00
(281)	Jfrog Limited	1,388	0.00	100	Mitsubishi Electric Corporation	7	0.00
22	Kornit Digital Ltd	207	0.00	200	Mitsui OSK Lines Limited	718	0.00
22	Solar Edge Technologies Inc	1,169	0.00	500	Mizuho Financial Group Inc	5	0.00
		2,959	0.00	200	MS&D Insurance Group Holdings Inc	53	0.00
	Italy			(100)	Namco Bandai Ltd	602	0.00
75	Amplifon SPA	613	0.00	(400)	NGK Insulators Limited	96	0.00
88	Azimut Holding SpA	159	0.00	900	Nichirei Corporation	489	0.00
138	Banca Generali SpA	251	0.00	500	Nihon Kohden Corp	2,193	0.01
563	Banca Mediolanum	393	0.00	(400)	Nippon Kayaku Company Limited	3	0.00
168	Davide Campari Milano Nv	2	0.00	(200)	Nippon Suisan Kaisha Limited	6	0.00
96	DiaSorin SpA	363	0.00	100	Nippon Yusen KK	7	0.00
(2,249)	Eni SpA	74	0.00	200	Nomura Holdings Inc	3	0.00
4	Ferrari NV	64	0.00	(200)	NS Solutions Corporation	10	0.00
4,531	FinecoBank Banca Fineco SpA	2,129	0.01	(800)	Obayashi Corporation	324	0.00
(2,129)	Infrastrutture Wireless Ital	2,389	0.00	(100)	Olympus Corporation	6	0.00
(16,064)	Intesa Sanpaolo SpA	301	0.00	(100)	Oriental Land Company Limited	788	0.00
47	Recordati SpA	22	0.00	(200)	Otsuka Holdings Company Limited	106	0.00
156	Salvatore Ferragamo SpA	687	0.00	400	Park24 Company Limited	622	0.00
		7,447	0.01	1,900	Penta-Ocean Construction Company Limited	1,933	0.01
	Japan			500	Pola Orbis Holdings Inc	159	0.00
(200)	Ain Holdings Inc	686	0.00	1,000	Renesas Electronics Corporation	1,068	0.00
200	Air Water Inc	207	0.00	300	Rengo Co Ltd	163	0.00
1,000	Ajinomoto Company Inc	868	0.00	(3,600)	Ricoh Company Limited	1,499	0.00
200	Amada Company Limited	200	0.00	100	Rohm Company Limited	154	0.00
(1,200)	Anges MG Inc	628	0.00	(300)	Rohto Pharmaceutical Company Limited	1,195	0.00
300	Ariake Japan Company Limited	997	0.00	100	Sankyo Company Limited	169	0.00
400	Asahi Glass Company Limited	260	0.00	100	Sansan Inc	455	0.00
100	Asahi Holdings Inc	145	0.00	(300)	Santen Pharmaceutical Company Limited	56	0.00
(2,100)	Ashikaga Holdings Company Limited	412	0.00	(400)	Seibu Holdings Inc	338	0.00
(200)	Benesse Holdings Inc	471	0.00	200	Sharp Corporation	213	0.00
100	Brother Industries Limited	44	0.00	(700)	Shikoku Electric Power Company Inc	454	0.00
(200)	Chiba Bank Limited	103	0.00	400	Shimadzu Corp	1,075	0.00
300	Chubu Electric Power Co Inc	-	0.00	100	Shimamura Co Ltd	193	0.00
300	COLOPL Inc	285	0.00	(700)	Shimizu Corporation	371	0.00
(600)	Concordia Financial Group Limited	51	0.00	(600)	Shinsei Bank Limited	18	0.00
200	Cyberagent Inc	57	0.00	(100)	Shiseido Company Limited	271	0.00
300	Daiichi Sankyo Co Ltd	203	0.00	(200)	Sho-Bond Holdings Company Limited	377	0.00
(200)	Daiichikoshio Company Limited	188	0.00	(100)	Skylark Company Limited	9	0.00
200	Dainippon Screen Manufacturing Company Limited	1,492	0.00	(300)	Sugi Holdings Company Limited	183	0.00
(300)	Daiwa Securities Group Inc	1	0.00	100	Sumitomo Dainippon Pharma Company Limited	210	0.00
(500)	Demae-Can Co Ltd	129	0.00	400	Sumitomo Forestry Company Limited	879	0.00
100	DeNA Company Limited	31	0.00	300	Sumitomo Heavy Industries Limited	657	0.00
100	Digital Garage Inc	145	0.00	100	Sumitomo Metal Mining Co Ltd	266	0.00
(400)	Don Quijote Holdings Company Limited	410	0.00	200	Sumitomo Mitsui Financial Group Inc	69	0.00
(100)	East Japan Railway Company	132	0.00	300	Systema Corporation	48	0.00
(100)	Gmo Cloud K.K.	940	0.00	100	Taisho Pharmaceutical Holdin	310	0.00
(100)	Goldwin Inc	183	0.00	100	Taiyo Yuden Co Ltd	242	0.00
(400)	H.I.S. Company Limited	120	0.00	800	Takara Holdings Inc	601	0.00
(100)	Hankyu Hanshin Holdings Inc	257	0.00	(200)	Tobu Railway Co Ltd	130	0.00
600	Haseko Corporation	17	0.00	(200)	Toho Gas Company Limited	416	0.00
(100)	Hino Motors Limited	16	0.00	(100)	Tohoku Electric Power Company Inc	20	0.00
(100)	Hoshizaki Corp	1,211	0.00	(600)	Tokyo Electric Power Company Holdings Inc	81	0.00
500	House Foods Group Inc	867	0.00	200	Tokyo Ohka Kogyo Co Ltd	793	0.00
(100)	Ibiden Company Limited	102	0.00	300	Tokyo Seimitsu Co Ltd	1,017	0.00
100	Idemitsu Kosan Company Limited	30	0.00	(100)	Tokyu Corporation	69	0.00
800	IHI Corporation	1,247	0.00	700	Tokyu Fudosan Holdings Corporation	224	0.00
(1,200)	Infomart Corporation	1,090	0.00	(100)	Tosoh Corporation	44	0.00
(600)	Inpex Corporation	354	0.00	200	Toyobo Co Ltd	33	0.00
(400)	ITO EN Limited	4,289	0.01	100	Toyota Industries Corp	454	0.00
100	Itochu Corporation	62	0.00	200	Unicharm Corporation	25	0.00
(300)	Izumi Company Limited	-	0.00	400	Ushio Inc	103	0.00
500	Japan Post Bank Company Limited	25	0.00	(1,400)	Wacom Co Ltd/Japan	936	0.00
(300)	JSR Corporation	39	0.00	(700)	Welcia Holdings Company Limited	1,859	0.01
(600)	JTEKT Corporation	137	0.00	4,400	Yamada Denki Company Limited	1,879	0.01
500	Kajima Corporation	48	0.00	(400)	Yoshinoya Holdings Company Limited	27	0.00
(500)	Kakaku.com Inc	348	0.00	700	Zozo Inc	63	0.00
700	Kawasaki Heavy Industries Limited	4,947	0.01		Jersey	61,167	0.07
700	Kawasaki Kisen Kaisha Limited	2,457	0.01	11,125	Centamin plc	1,641	0.00
(600)	Keikyu Corporation	540	0.00	186	Clarivate Analytics plc	119	0.00
(200)	Keisei Electric Railway Co	431	0.00	26	Novocure Limited	1,393	0.00
(2,800)	Kenedix Inc	325	0.00			3,153	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Luxembourg				Sweden (continued)		
41	Aperam SA	24	0.00	280	Nibe Industrier AB	1,013	0.00
417	ArcelorMittal	2,185	0.00	931	Samhallsbyggnadsbolaget	78	0.00
66	Eurofins Scientific Eur0.10	182	0.00	1,427	Sandvik AB	603	0.00
		2,391	0.00	156	Sinch Ab	6,375	0.01
				1,097	Skandinaviska Enskilda Ban	153	0.00
				209	SKF AB	373	0.00
				2	Spotify Technology SA	8	0.00
42	GVC Holdings plc	23	0.00	2,724	SSAB AB	280	0.00
				538	Svenska Cellulosa Ab	1,389	0.00
	Netherlands			2,887	Svenska Handelsbanken AB	603	0.00
137	Aalberts Industries NV	475	0.00	(1,683)	Telia Company AB	228	0.00
211	Aegon NV	29	0.00	205	Trelleborg AB	146	0.00
685	Akzo Nobel NV	653	0.00	100	Volvo AB	1	0.00
19	Alfen NV	272	0.00			24,642	0.03
52	Argenx SE	1,911	0.00		Switzerland		
29	Asm International N.V.	1,116	0.00	80	Adecco Group AG	449	0.00
10	ASR Nederland NV	8	0.00	101	Alcon Inc	343	0.00
(581)	Basic-Fit Nv	1,749	0.00	11	Barry Callebaut AG	1,332	0.00
117	BE Semiconductor Industries	1,218	0.00	1	Chocoladefabriken Lindt and Spruengli AG	959	0.00
67	EXOR NV	1,372	0.00	1,059	Chubb Limited_CSAGI	1,425	0.00
168	Flow Traders	60	0.00	3	Chubb Limited_JPM	83	0.00
11	Heineken NV	8	0.00	85	Coca-Cola HBC AG	143	0.00
74	IMCD Group NV	1,185	0.00	27	CRISPR Therapeutics AG	847	0.00
(794)	Koninklijke Ahold Delhaize NV	921	0.00	211	Dufry Group	4,308	0.01
(77)	Koninklijke Vopak NV	345	0.00	6	EMS-Chemie Holding AG	261	0.00
409	OCI NV	2,179	0.01	7	Flughafen Zuerich	53	0.00
(24)	Prosus NV	92	0.00	31	Garmin Limited	534	0.00
2,694	Qiagen N.V._CSAGI	14,497	0.02	2	Geberit AG	16	0.00
26	Qiagen N.V._JPM	132	0.00	5	Georg Fischer Limited	1,392	0.00
22	Randstad Holding NV	64	0.00	885	Glencore International plc	67	0.00
170	Takeaway.com Holding BV -WI	372	0.00	40	Helvetia Holding AG	322	0.00
		28,658	0.03	413	Idorsia Limited	52	0.00
	Norway			3,255	International Workplace Group	2,953	0.00
654	Adevinta ASA	668	0.00	416	Logitech International SA	1,315	0.00
55	Aker Asa	875	0.00	2	Partners Group Holding AG	200	0.00
109	Gjensidige Forsikring ASA	53	0.00	44	Psp Swiss Property AG	530	0.00
89	Leroy Seafood Group ASA	37	0.00	1	SGS SA	328	0.00
328	Mowi ASA	628	0.00	289	SIG Combibloc Group	991	0.00
5,535	NEL ASA	6,627	0.01	15	Sonova Holding AG	191	0.00
1,106	Norsk Hydro ASA	490	0.00	502	Stadler Rail AG	538	0.00
456	Scatec Solar ASA	7,090	0.01	(1,340)	STMicroelectronics NV	3,095	0.00
554	Storebrand ASA	393	0.00	7	Straumann Holding AG	484	0.00
(487)	Telenor ASA	195	0.00	7	Swatch Group AG	69	0.00
107	Tomra Systems Asa	241	0.00	41	Swiss Prime Site	96	0.00
376	Yara International ASA	148	0.00	1,048	TE Connectivity Limited	4,005	0.01
		17,445	0.02	188	Tecan Group AG-REG	4,720	0.01
	Panama			28	VAT Group AG	1,193	0.00
(18)	Copa Holdings SA	57	0.00	31	Vifor Pharma AG	139	0.00
				71	Zur Rose AG	3,404	0.01
	Portugal					36,837	0.04
1,345	EDP - Energias de Portugal SA	1,303	0.00		Thailand		
42	Jeronimo Martins	3	0.00	17	Fabrinet	96	0.00
		1,306	0.00		United Arab Emirates		
				6,003	Network International Hol-Wi	2,842	0.00
	Puerto Rico				United Kingdom		
3,327	Popular Inc	18,727	0.02	338	Abcam plc	1,157	0.00
				35	Admiral Group plc	77	0.00
	Russia			3,982	Aggreko plc	2,994	0.01
79	Yandex NV	208	0.00	285	Amcor plc	262	0.00
				235	Anglo American plc	1,232	0.00
	Spain			407	Antofagasta plc	1,419	0.00
440	Acciona SA	5,785	0.01	28	Activ plc	836	0.00
526	Acerinox SA	951	0.00	1,103	Ashmore Group plc	292	0.00
(746)	Amadeus IT Group SA	854	0.00	1,688	Ashtead Group plc	2,885	0.00
165	Gamesa Corporation Tecnologica SA	1,005	0.00	142	Asos plc	79	0.00
(340)	Gas Natural SDG SA	48	0.00	198	Associated British Foods plc	370	0.00
(172)	Grifols SA	24	0.00	(56)	AstraZeneca plc	474	0.00
(1,506)	Industria de Diseno Textil SA	1,777	0.00	24	Atlassian Corporation plc	617	0.00
(72)	Pharma Mar Sa Eur0.05	1,080	0.00	1,493	Auto Trader Group plc	689	0.00
(29)	Red Electrica Corporation SA	7	0.00	480	Avast plc	1	0.00
395	Solaria Energia Y Medio Ambi	2,958	0.01	1,165	Aviva plc	34	0.00
		14,489	0.02	57	Balfour Beatty plc	7	0.00
	Sweden			253	Barratt Developments plc	108	0.00
791	Alfa Laval AB	692	0.00	3,572	Beazley plc	188	0.00
382	BillerudKorsnas AB	63	0.00	80	Bellway plc	136	0.00
141	Boliden AB	268	0.00	412	Blue Prism Group plc	1,500	0.00
228	Castellum AB	472	0.00	1,896	Boohoo.com plc	1,272	0.00
(26)	Electrolux AB	15	0.00	627	Bovis Homes Group plc	2,597	0.00
6,279	Elekta AB	1,599	0.00	(9,681)	Briviv plc	1,456	0.00
213	Epiroc Ab A	390	0.00	169	Bunzl plc	196	0.00
642	Eqt AB	2,521	0.01	125	Burberry Group plc	82	0.00
432	Fabege Ab	935	0.00	(1,080)	Capri Holdings Limited_CSAGI	490	0.00
121	Fastighets AB Balder	595	0.00	56	Capri Holdings Limited_JPM	229	0.00
1,662	Hennes and Mauritz AB	72	0.00	6,047	CNH Industrial NV	8,204	0.01
43	Hexagon AB	250	0.00	2,710	Coca-Cola European Partners plc_CSAGI	8,339	0.01
267	Holmen AB	2,043	0.01	138	Coca-Cola European Partners plc_JPM	1,166	0.00
(22)	ICA Gruppen AB	11	0.00	50	Computacenter plc	120	0.00
304	Industrivarden Ab-C Shs	1,087	0.00	936	Countryside Properties	1,514	0.00
(101)	Intrum Justitia AB	311	0.00	138	Cranswick plc	17	0.00
69	Investor AB	160	0.00				
163	JM AB	522	0.00				
146	Kinnevik Ab	1,386	0.00				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United Kingdom (continued)				United States (continued)		
71	Croda International plc	517	0.00	30	Aerovironment Inc	286	0.00
226	Dechra Pharmaceuticals plc	747	0.00	11	Affiliated Managers Group Inc	18	0.00
136	Dialog Semiconductor plc	994	0.00	6	AGCO Corporation	68	0.00
382	Direct Line Insurance Group plc	111	0.00	26	Agilent Technologies Inc	411	0.00
649	DS Smith plc	662	0.00	147	Agios Pharmaceuticals Inc	549	0.00
611	easyJet plc	499	0.00	26	Air Lease Corporation	144	0.00
813	Electrocomponents plc	1,912	0.00	43	Alarm.com Holdings Inc	1,638	0.00
145	Farfetch Limited	4,373	0.01	(3,072)	Alaska Air Group Inc	1,351	0.00
38	Ferguson plc	632	0.00	35	Albany International Corporation-CI A	111	0.00
5,488	Fevertree Drinks plc	12,467	0.01	27	Albermarle Corporation	1,317	0.00
1,450	Future plc	345	0.00	5,307	Albertsons Cos Inc - Class A	12,091	0.01
31	Games Workshop Group plc	794	0.00	163	Alcoa Upstream Corporation	1,634	0.00
(713)	GlaxoSmithKline plc	518	0.00	292	Align Technology Inc_CSAGI	5,137	0.01
86	Greggs plc	677	0.00	13	Align Technology Inc_JPM	2,658	0.00
105	Halma plc	231	0.00	151	Allegro Microsystems Inc	192	0.00
3,800	Hays plc	1,341	0.00	34	Allete Inc	255	0.00
972	Howden Joinery Group plc	1,736	0.00	10	Alliance Data Systems Corporation	4	0.00
2,161	IG Group Holdings plc	2,125	0.00	(548)	Amylin Pharmaceuticals Inc	716	0.00
278	IMI plc	364	0.00	(100)	Alphabet Inc	2,290	0.00
(594)	Inchcape plc	97	0.00	994	Alteryx Inc_CSAGI	1,605	0.00
1,262	Informa plc	1,340	0.00	21	Alteryx Inc_JPM	72	0.00
39	Intercontinental Hotels Group plc	98	0.00	215	Altice USA Inc	248	0.00
290	Intermediate Capital Group plc	1,127	0.00	69	Ambarella Inc	1,754	0.00
2,204	International Game Technology	4,684	0.01	20	Amdocs Limited	97	0.00
2,264	ITM Power plc	7,677	0.01	617	Amedisys Inc_CSAGI	16,453	0.02
1,862	Jupiter Fund Management	1,507	0.00	4	Amedisys Inc_JPM	137	0.00
(1,673)	Kingfisher plc	291	0.00	209	Amerco_CSAGI	6,283	0.01
2	Linde plc	62	0.00	8	Amerco_JPM	941	0.00
106	Livanova plc	1,677	0.00	204	American Airlines Group Inc_JPM	114	0.00
47	London Stock Exchange Group plc	77	0.00	152	American Eagle Outfitters	899	0.00
1,642	M&G plc	95	0.00	(11)	American Express Company	5	0.00
204	Meggitt plc	100	0.00	(1,395)	American International Group Inc	2,871	0.01
1,711	Melrose Industries	379	0.00	13	American States Water Company_JPM	48	0.00
30	Mimecast Limited	302	0.00	6	American Water Works Company Inc	4	0.00
206	Mondi plc	492	0.00	14	Ameriprise Financial Inc	442	0.00
1,005	Moneysupermarket.Com Group plc	96	0.00	17	Ameris Bancorp	48	0.00
2,470	National Express Group plc	2,722	0.01	28	AMETEK Inc	545	0.00
(488)	National Grid plc	107	0.00	176	Amicus Therapeutics Inc	1,421	0.00
1,342	Nomad Foods Limited_CSAGI	2,711	0.01	209	Amkor Technology Inc	13	0.00
123	Nomad Foods Limited_JPM	120	0.00	694	AMN Healthcare Services Inc	1,281	0.00
30	Pentair plc	204	0.00	17	Amphenol Corporation-CI A	257	0.00
80	Prudential plc	29	0.00	23	Analog Devices Inc	420	0.00
563	Reckitt Benckiser Group plc	959	0.00	104	Anaplan Inc	876	0.00
10,145	Redrow plc	6,655	0.01	10	Ansys Inc	212	0.00
1,210	Rightmove plc	458	0.00	63	AO Smith Corporation	246	0.00
6,389	Rolls-Royce Holdings plc	1,273	0.00	373	Apellis Pharmaceuticals Inc_CSAGI	2,386	0.00
1,641	Rotork plc	427	0.00	165	Apellis Pharmaceuticals Inc_JPM	4,049	0.01
27,501	Royal Bank of Scotland Group plc	2,714	0.01	218	API Group Corporation	93	0.00
674	Royal Mail plc	182	0.00	14	Appfolio Inc	307	0.00
217	Smiths Group plc	171	0.00	53	Applian Corp	3,083	0.01
90	Spectris plc	234	0.00	31	Applied Materials Inc	422	0.00
42	Spirax-Sarco Engineering plc	341	0.00	36	Apur Group Inc	717	0.00
55	Sse plc	109	0.00	115	Archer-Daniels-Midland Company	642	0.00
950	Ssp Group plc	1,229	0.00	48	Arconic Corporation	294	0.00
498	St James's Place plc	841	0.00	29	Arena Pharmaceuticals Inc	300	0.00
526	Standard Life Aberdeen plc	33	0.00	9	Ares Management Corporation	15	0.00
2,279	Taylor Wimpey plc	1,075	0.00	4	Arista Networks Inc	46	0.00
15,659	Tesco plc	1,098	0.00	69	Array Technologies Inc	526	0.00
1,692	Trainline plc	2,972	0.01	23	Arrowhead Pharmaceuticals Inc	390	0.00
376	Travis Perkins plc	506	0.00	10	Arthur J Gallagher & Company	183	0.00
(124)	Unilever N Eur0.16	179	0.00	24	Artisan Partners Asset Management	20	0.00
280	Victrex plc	1,459	0.00	37	ASGN Inc	363	0.00
49,759	Virgin Money Uk plc	5,220	0.01	16	Ashland Global Holdings Inc	13	0.00
226	Weir Group plc	966	0.00	10	Aspen Technology Inc	-	0.00
473	WH Smith plc	2,860	0.01	17	Associated Banc-Corporation	11	0.00
203	Whitbread plc	1,641	0.00	194	Atmos Energy Corporation	432	0.00
27,611	Wm Morrison Supermarkets plc	1,301	0.00	200	Attricare Inc	2,524	0.00
6,980	WPP plc	4,065	0.01	11	Autodesk Inc	505	0.00
		137,046	0.15	21	Automatic Data Processing Inc	543	0.00
	United States			356	Autozone Inc_CSAGI	18,320	0.02
53	10X Genomics Inc	2,281	0.00	4	Autozone Inc_JPM	113	0.00
144	1Life Healthcare Inc	1,867	0.00	31	Avalara Inc	260	0.00
4,364	8x8 Inc_CSAGI	63,801	0.07	87	Avanos Medical Inc	1,245	0.00
244	8x8 Inc_JPM	4,640	0.01	23	Avery Dennison Corporation	811	0.00
82	Aaon Inc	731	0.00	66	Avient Corporation	590	0.00
404	Abbott Laboratories	891	0.00	73	Avis Budget Group Inc	228	0.00
173	Abiomed Inc_CSAGI	8,463	0.01	23	Avista Corporation	125	0.00
16	Abiomed Inc_JPM	413	0.00	27	Axon Enterprise Inc	119	0.00
132	Acadia Healthcare Company Inc	196	0.00	8	Axos Financial Inc	17	0.00
41	Acadia Pharmaceuticals Inc	364	0.00	56	Axsome Therapeutics Inc	381	0.00
17	Accelaron Pharma Inc	178	0.00	107	Azek Co Inc/The	384	0.00
69	ACI Worldwide Inc	625	0.00	34	Ball Corporation	406	0.00
18	Acuity Brands Inc	99	0.00	5,534	BancorpSouth Bank_CSAGI	2,390	0.00
169	Adaptive Biotechnologies	2,737	0.00	17	BancorpSouth Bank_JPM	8	0.00
51	Adient plc	104	0.00	46	Bank of New York Mellon Corporation_JPM	222	0.00
519	Adobe Systems Inc_CSAGI	12,677	0.02	38	Barnes Group Inc	392	0.00
1	Adobe Systems Inc_JPM	25	0.00	490	Bausch Health Companies Inc_CSAGI	799	0.00
569	Advance Auto Parts Inc_CSAGI	4,782	0.01	18	Beam Therapeutics Inc	335	0.00
10	Advance Auto Parts Inc_JPM	14	0.00	1,037	Becton Dickinson and Company	17,429	0.02
74	Advanced Drainage Systems Inc	2,413	0.00	30	Belden Inc	5	0.00
41	Advanced Micro Devices	147	0.00	80	Berkeley Lights Inc	2,036	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
24	Berry Global Group Inc	60	0.00	21	CME Group Inc_JPM	160	0.00
(21)	Best Buy Co Inc	97	0.00	45	Coca-Cola Company	224	0.00
52	Bill.Com Holdings Inc	1,119	0.00	55	Cognex Corporation	467	0.00
(34)	Biogen Inc	374	0.00	38	Cognizant Technology Solutions Corporation	318	0.00
5	Bio-Rad Laboratories Inc	261	0.00	349	Cohen & Steers Inc_CSAGI	587	0.00
436	Bio-Techne Corporation_CSAGI	5,855	0.01	47	Cohen & Steers Inc_JPM	398	0.00
14	Bio-Techne Corporation_JPM	468	0.00	810	Coherent Inc_CSAGI	23,468	0.03
40	Black Hills Corporation	105	0.00	22	Coherent Inc_JPM	482	0.00
36	Black Knight Inc	227	0.00	10	Colfax Corporation	3	0.00
27	Blackline Inc	934	0.00	12	Colgate-Palmolive Company_JPM	89	0.00
4	BlackRock Inc	454	0.00	5,615	Columbia Banking System Inc_CSAGI	10,392	0.01
2,409	Blackstone Group Inc/The	5,569	0.01	13	Columbia Banking System Inc_JPM	23	0.00
385	Bloom Energy Corp- A	1,349	0.00	8	Columbia Sportswear Company	67	0.00
38	Blueprint Medicines Corporation	1,100	0.00	8	Comerica Inc	20	0.00
1	Booking Holdings Inc_JPM	553	0.00	2,648	Commerce Bancshares Inc_CSAGI	1,266	0.00
46	BorgWarner Inc	107	0.00	7	Commerce Bancshares Inc_JPM	24	0.00
8	Boston Beer Company Inc	850	0.00	(62)	Commercial Metals Company	53	0.00
6,677	Boston Scientific Corporation_CSAGI	7,616	0.01	22	Community Bank System Inc_JPM	88	0.00
1,692	Bottomline Technologies de Inc_CSAGI	10,795	0.01	6	CommVault Systems Inc	-	0.00
10	Bottomline Technologies de Inc_JPM	18	0.00	198	Constellation Brands Inc_CSAGI	311	0.00
37	Brady Corporation	205	0.00	35	Constellation Brands Inc_JPM	1,210	0.00
2,232	Bridgebio Pharma Inc_CSAGI	44,473	0.05	31	Copart Inc	722	0.00
115	Bridgebio Pharma Inc_JPM	3,953	0.01	136	Cornerstone OnDemand Inc	27	0.00
18	Bright Horizons Family Solutions Inc_JPM	791	0.00	40	Corteva Inc	399	0.00
2,325	Brighthouse Financial Inc	1,409	0.00	7	CoStar Group Inc	484	0.00
11	Broadridge Financial Solutions Inc	164	0.00	13	Coupa Software Inc	294	0.00
36	Brookfield Renewable Corporation	526	0.00	127	Covetrus Inc_JPM	300	0.00
56	Brooks Automation Inc	238	0.00	2,011	Crane Company_CSAGI	9,463	0.01
35	Brown & Brown Inc_JPM	37	0.00	7	Credit Acceptance Corporation_CSAGI	335	0.00
93	Brown-Forman Corporation_JPM	564	0.00	74	Cree Inc	2,432	0.00
1,508	Bruker Corporation_CSAGI	2,953	0.01	26	Crocs Inc	24	0.00
66	Bruker Corporation_JPM	486	0.00	25	CrowdStrike Holdings Inc	1,021	0.00
926	Brunswick Corporation_CSAGI	696	0.00	305	Crown Holdings Inc_CSAGI	765	0.00
63	Builders FirstSource Inc_JPM	301	0.00	17	Crown Holdings Inc_JPM	170	0.00
925	Bunge Limited_CSAGI	5,351	0.01	6	CSX Corporation	81	0.00
99	Bunge Limited_JPM	1,029	0.00	2,007	Cullen/Frost Bankers Inc_CSAGI	1,041	0.00
8	Burlington Stores Inc_JPM	114	0.00	4	Cullen/Frost Bankers Inc_JPM	5	0.00
7	C.H. Robinson Worldwide Inc	1	0.00	4	Cummins Inc	73	0.00
2	Cable One Inc_JPM	816	0.00	4	Curtiss-Wright Corporation	8	0.00
181	Cabot Corporation	233	0.00	168	Darling Ingredients Inc_JPM	3,620	0.01
(1,750)	Cabot Oil and Gas Corporation_CSAGI	33	0.00	88	Deciphera Pharmaceuticals Inc	35	0.00
(222)	Cabot Oil and Gas Corporation_JPM	307	0.00	12	Deckers Outdoor Corporation	133	0.00
16	Cadence Design Systems Inc	330	0.00	(281)	Delta Air Lines Inc_CSAGI	69	0.00
(768)	Caesars Entertainment Inc_CSAGI	295	0.00	(52)	Delta Air Lines Inc_JPM	39	0.00
34	Caesars Entertainment Inc_JPM	199	0.00	66	Denali Therapeutics Inc	3,013	0.01
(6,315)	Campbell Soup Company_CSAGI	1,424	0.00	20	Dexcom Inc_JPM	48	0.00
9	Campbell Soup Company_JPM	15	0.00	70	Digital Turbine Inc	866	0.00
142	Cannae Holdings Inc_JPM	855	0.00	54	Diodes Inc	156	0.00
1,308	Cantel Medical Corporation	26,078	0.03	4,127	Discovery Communications_CSAGI	9,725	0.01
3,325	Capital One Financial Corporation_CSAGI	30,116	0.03	338	Dolby Laboratories Inc_CSAGI	2,322	0.00
56	Cardlytics Inc_JPM	673	0.00	24	Dolby Laboratories Inc_JPM	177	0.00
12	Caredx Inc	158	0.00	(13)	Dollar General Corporation_JPM	44	0.00
115	Cargurus Inc	341	0.00	(5)	Domino's Pizza Inc_JPM	9	0.00
500	Carnival plc	2,131	0.00	22	Donaldson Company Inc_JPM	66	0.00
(1,597)	Carrier Global Corporation_CSAGI	203	0.00	16	Dover Corporation	242	0.00
144	Carrier Global Corporation_JPM	460	0.00	17	Dow Inc	46	0.00
3,691	Carters Inc_CSAGI	8,325	0.01	632	Duke Energy Corporation_CSAGI	73	0.00
(1,756)	Carvana Company_CSAGI	5,385	0.01	23	Dupont De Nemours Inc	261	0.00
22	Carvana Company_JPM	330	0.00	110	DXC Technology Company	309	0.00
26	Casella Waste Systems Inc-A	153	0.00	133	Dynatrace Inc	622	0.00
(1,321)	Caseys General Stores Inc_CSAGI	384	0.00	1,086	Eastern Bankshares Inc	367	0.00
22	Caseys General Stores Inc_JPM	382	0.00	785	Eaton Corporation plc_CSAGI	742	0.00
1,179	CBOE Holdings Inc_CSAGI	3,437	0.01	23	Eaton Corporation plc_JPM	474	0.00
34	CBOE Holdings Inc_JPM	115	0.00	12	Ecolab Inc_JPM	213	0.00
680	CBRE Group Inc_CSAGI	120	0.00	(19,103)	Edgewell Personal Care Company_CSAGI	15,141	0.02
81	CDK Global Inc_JPM	269	0.00	44	Edwards Lifesciences Corporation	473	0.00
6	Celanese Corporation	101	0.00	23	Ehealth Inc	118	0.00
(3,989)	Centene Corporation_CSAGI	9,555	0.01	(73)	Elanco Animal Health Inc	45	0.00
(15,958)	CenturyLink Inc_CSAGI	10,938	0.01	43	Elastic NV	1,512	0.00
(83)	CenturyLink Inc_JPM	15	0.00	96	Element Solutions Inc	335	0.00
4	Ceridian HCM Holding Inc_JPM	40	0.00	(45)	Emergent BioSolutions Inc_JPM	480	0.00
39	CF Industries Holdings Inc_JPM	144	0.00	4,391	Emerson Electric Company_CSAGI	13,632	0.02
10	Charles River Laboratories	153	0.00	34	Emerson Electric Company_JPM	385	0.00
81	Charles Schwab Corporation	1,167	0.00	19	Energizer Holdings Inc_JPM	5	0.00
27	Chart Industries Inc	1,045	0.00	15	EnerSys	38	0.00
3	Charter Communications Inc_JPM	101	0.00	36	Enphase Energy Inc	1,324	0.00
(215)	Chegg Inc	51	0.00	(38)	Ensign Group Inc_CSAGI	6	0.00
105	Chemocentryx Inc	916	0.00	45	Entegris Inc	567	0.00
(133)	Cheniere Energy Inc_CSAGI	26	0.00	124	EPAM Systems Inc_CSAGI	3,890	0.01
19	Chewy Inc_JPM	244	0.00	12	EPAM Systems Inc_JPM	549	0.00
8	Choice Hotels International Inc_JPM	92	0.00	(543)	EQT Corporation_CSAGI	463	0.00
6	Ciena Corporation_JPM	17	0.00	(113)	EQT Corporation_JPM	175	0.00
(345)	Cigna Corporation_CSAGI	1,847	0.00	28	Equifax Inc	831	0.00
21	Cincinnati Financial Corporation	126	0.00	(6,237)	Equitable Holdings Inc_CSAGI	3,241	0.01
10	Cintas Corporation	286	0.00	(39)	Equitable Holdings Inc_JPM	11	0.00
6,929	Cisco Systems Inc_CSAGI	8,646	0.01	(660)	Equitrans Midstream Com NPV WI	764	0.00
3,119	Citigroup Inc_CSAGI	15,270	0.02	9	Erie Indemnity Company	275	0.00
38	Clean Harbors Inc	595	0.00	20	Esco Technologies Inc	324	0.00
1,852	Clorox Company_CSAGI	1,694	0.00	74	Essential Utilities Inc_JPM	311	0.00
85	Cloudflare Inc	1,057	0.00	1,840	Etsy Inc_CSAGI	5,152	0.01
(22)	Cmc Materials Inc_CSAGI	3	0.00	8	Etsy Inc_JPM	138	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
34	Everbridge Inc	599	0.00	14,134	HP Inc_CSAGI	34,001	0.04
23	Evercore Partners Inc	1,112	0.00	11	Hub Group Inc	9	0.00
121	Evoqua Water Technologies Co	388	0.00	10	Hubbell Inc	94	0.00
16	Exact Sciences Corporation	438	0.00	11	HubSpot Inc	577	0.00
(97)	Exelixis Inc	129	0.00	11,219	Huntington Bancshares Inc	744	0.00
(26)	Exelon Corporation	6	0.00	110	Huntsman Corp	94	0.00
43	ExService Holdings Inc	968	0.00	27	Hyatt Hotels Corporation	397	0.00
50	Expedia Group Inc_JPM	1,665	0.00	84	IAA Inc	1,132	0.00
899	Expeditors International of Washington Inc_CSAGI	3,946	0.01	37	Iac/Interactivecor_JPM	1,574	0.00
17	Expeditors International of Washington Inc_JPM	104	0.00	17	ICU Medical Inc	446	0.00
67	Exponent Inc	580	0.00	9	IDACORP Inc_JPM	52	0.00
2	Fair Isaac Corporation	20	0.00	19	IDEX Corporation_CSAGI	54	0.00
33	Fastenal Company	20	0.00	15	IDEX Corporation_JPM	365	0.00
109	Fastly Inc	684	0.00	10	II-VI Inc_JPM	41	0.00
59	Fate Therapeutics Inc_JPM	2,657	0.00	184	Illinois Tool Works_CSAGI	189	0.00
94	Federated Investors Inc	394	0.00	2	Illinois Tool Works_JPM	8	0.00
(1,188)	Fidelity National Information_CSAGI	7,894	0.01	13	Illumina Inc	885	0.00
12	Fifth Third Bancorp	11	0.00	(1,434)	Immunovant Inc_CSAGI	3,938	0.01
389	First American Financial Corporation	864	0.00	73	Immunovant Inc_JPM	92	0.00
4,307	First Financial Bankshares Inc_CSAGI	6,877	0.01	114	Inari Medical Inc	2,449	0.00
36	First Financial Bankshares Inc_JPM	240	0.00	(32)	Incyte Corporation	56	0.00
9,591	First Hawaiian Inc_CSAGI	4,220	0.01	13	Independent Bank Group Inc_JPM	126	0.00
110	First Horizon National Corporation	269	0.00	40	Ingersoll Rand Inc	494	0.00
2	First Republic Bank/Ca	37	0.00	358	Ingevity Corporation_CSAGI	2,527	0.00
58	First Solar Inc	630	0.00	8	Innospec Inc	133	0.00
12	Fiserv Inc	183	0.00	147	Insmid Inc	52	0.00
30	Five Below Inc	1,485	0.00	53	Insperty Inc_JPM	729	0.00
181	Five9 Inc_CSAGI	5,432	0.01	(603)	Inspire Medical Systems Inc_CSAGI	562	0.00
20	Five9 Inc_JPM	426	0.00	38	Inspire Medical Systems Inc_JPM	2,061	0.00
13	FleetCor Technologies Inc	234	0.00	23	Installed Building Products_JPM	275	0.00
2,169	Flex Limited_CSAGI	2,644	0.00	43	Integer Holdings Corp	323	0.00
217	Flex Limited_JPM	455	0.00	815	Integra Lifesciences Holding_CSAGI	8,574	0.01
46	Flir Systems Inc_JPM	183	0.00	331	Intel Corporation	1,279	0.00
56	Floor & Decor Holdings Inc	703	0.00	27	Intercontinental Exchange Inc	271	0.00
55	Flowserve Corporation	362	0.00	41	International Paper Company_JPM	355	0.00
13	FMC Corporation_JPM	93	0.00	1,360	Interpublic Group of Companies Inc_CSAGI	41	0.00
2,551	FNB Corporation_CSAGI	485	0.00	42	Interpublic Group of Companies Inc_JPM	24	0.00
41	FNB Corporation_JPM	8	0.00	(310)	Intl Flavors & Fragrances_CSAGI	1,172	0.00
10	Fnf Group	57	0.00	6	Intuit Inc	209	0.00
4,361	Foot Locker Inc	785	0.00	6	Intuitive Surgical Inc	698	0.00
108	Formfactor Inc	310	0.00	171	Invesco Limited	756	0.00
763	Fortinet Inc_CSAGI	15,659	0.02	13	IPG Photonics Corporation	678	0.00
24	Fortinet Inc_JPM	475	0.00	47	Irhythm Technologies Inc	3,528	0.01
34	Fortune Brands Home and Security Inc	94	0.00	159	Iridium Communications Inc	2,111	0.00
8	Forward Air Corporation	37	0.00	34	Irobot Corporation_JPM	42	0.00
6,625	Fox Corporation_CSAGI	3,473	0.01	15	Itron Inc	135	0.00
23	Fox Factory Holding Corporation	252	0.00	26	ITT Inc	360	0.00
82	Franklin Resources Inc	244	0.00	3,009	J&J Snack Foods Corporation_CSAGI	20,479	0.02
62	Freshpet Inc	2,635	0.00	46	J&J Snack Foods Corporation_JPM	1,113	0.00
81	Frontdoor Inc	500	0.00	7,519	Jefferies Financial Group Inc_CSAGI	6,934	0.01
112	FTI Consulting Inc_CSAGI	896	0.00	70	Jefferies Financial Group Inc_JPM	492	0.00
812	Fuelcell Energy Inc	1,957	0.00	23	Jeld-Wen Holding Inc	31	0.00
169	Gap Inc_JPM	31	0.00	(4,125)	JM Smucker Company_CSAGI	3,400	0.01
17	Gartner Inc	503	0.00	21	John Bean Technologies Corporation	12	0.00
15	Generac Holdings Inc	350	0.00	8,296	John Wiley & Sons Inc_CSAGI	63,189	0.07
446	General Electric Company_JPM	1,303	0.00	2,624	Johnson Controls International plc_CSAGI	1,839	0.00
26	Gentex Corporation	4	0.00	6	Johnson Controls International plc_JPM	32	0.00
16	Glacier Bancorp Inc	132	0.00	42	Karuna Therapeutics Inc	383	0.00
124	Glaukos Corporation_JPM	4,079	0.01	(11,259)	Kellogg Company_CSAGI	10,005	0.01
11	Global Payments Inc	513	0.00	37	Kennametal Inc	206	0.00
15	Globe Life Inc	176	0.00	7,031	Kennedy-Wilson Holdings Inc_CSAGI	6,639	0.01
60	Globus Medical Inc	467	0.00	16,520	Keurig Dr Pepper Inc_CSAGI	25,991	0.03
1,297	GoDaddy Inc_CSAGI	3,105	0.01	184	Keurig Dr Pepper Inc_JPM	405	0.00
18	GoDaddy Inc_JPM	100	0.00	16	Keysight Technologies Inc	251	0.00
6	Goldman Sachs Group Inc	386	0.00	14	Kinsale Capital Group Inc	282	0.00
11,904	Goodyear Tire and Rubber Company_CSAGI	959	0.00	6,847	KKR & Company Inc_CSAGI	14,189	0.02
171	Goodyear Tire and Rubber Company_JPM	69	0.00	44	KKR & Company Inc_JPM	173	0.00
370	Graco Inc_CSAGI	1,602	0.00	10	Kla Corporation	91	0.00
35	Graco Inc_JPM	534	0.00	2,610	Knight Swift Transportation_CSAGI	1,616	0.00
334	GrafTech International Limited	1,271	0.00	20	Knight Swift Transportation_JPM	16	0.00
51	Graham Holdings Company_CSAGI	3,642	0.01	39	Kodiak Sciences Inc_JPM	3,174	0.01
42	Graphic Packaging Holding Company	105	0.00	2,324	Kohl's Corporation_CSAGI	17,614	0.02
49	Guardant Health Inc	1,098	0.00	2,514	Korn Ferry International_CSAGI	5,235	0.01
20	Guidewire Software Inc	259	0.00	43	Korn Ferry International_JPM	256	0.00
(179)	H&R Block Inc_JPM	168	0.00	93	Kratos Defense & Security	762	0.00
36	Haemonetics Corporation	1,143	0.00	671	Kroger Company_CSAGI	649	0.00
104	Hain Celestial Group Inc_JPM	599	0.00	86	L Brands Inc_JPM	203	0.00
862	Hamilton Lane Inc-Class A_CSAGI	5,439	0.01	7	Lam Research Corporation	418	0.00
57	Hamilton Lane Inc-Class A_JPM	359	0.00	5,806	Lamb Weston Holdings_CSAGI	32,728	0.04
4,632	Hancock Holding Company	16,999	0.02	40	Lamb Weston Holdings_JPM	191	0.00
12	Hartford Financial Services Group Inc	26	0.00	476	Lancaster Colony Corporation_CSAGI	5,765	0.01
22	Hasbro Inc	294	0.00	39	Lancaster Colony Corporation_JPM	794	0.00
17	HCA Holdings Inc	524	0.00	750	Landstar System Inc	843	0.00
84	Healthcare Services Group_JPM	306	0.00	102	Lattice Semiconductor Corporation	542	0.00
22	HEICO Corporation_JPM	446	0.00	69	Leggett & Platt Inc	112	0.00
12	Henry Schein Inc	40	0.00	46	Lemonade Inc	2,759	0.01
541	Hill-Rom Holdings Inc_CSAGI	1,176	0.00	17	Lennar Corporation	12	0.00
7	Hill-Rom Holdings Inc_JPM	20	0.00	187	Leslies Inc	1,295	0.00
5	Hologic Inc	8	0.00	2	LHC Group Inc_JPM	25	0.00
55	Houlihan Lokey Inc_JPM	608	0.00	13	Liberty Broadband Corporation	22	0.00
135	Howmet Aerospace Inc_JPM	1,468	0.00	61	Liberty Siriusxm Gourp	115	0.00

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
216	Lincoln Electric Holdings_CSAGI	445	0.00	173	Norwegian Cruise Line Holdings_JPM	693	0.00
7	Lincoln Electric Holdings_JPM	51	0.00	336	Novanta Inc_CSAGI	24	0.00
15	Lincoln National Corporation	3	0.00	21	Novanta Inc_JPM	152	0.00
2	Lithia Motors Inc_JPM	4	0.00	(629)	Novavax Inc_CSAGI	5,906	0.01
10	Littelfuse Inc	304	0.00	121	Oak Street Health Inc	1,237	0.00
71	Live Nation Entertainment Inc_JPM	801	0.00	26	Okta Inc	523	0.00
90	Liveperson Inc_JPM	768	0.00	108	Olin Corporation	711	0.00
1,860	Liveramp Holdings Inc_CSAGI	30,578	0.03	202	Omnicon Group Inc_CSAGI	449	0.00
60	Liveramp Holdings Inc_JPM	1,319	0.00	154	ON Semiconductor Corporation_JPM	858	0.00
100	LKQ Corporation	379	0.00	160	Open Lending Corp - Cl A	1,357	0.00
41	Loews Corporation	344	0.00	970	Oreilly Automotive Inc_CSAGI	8,563	0.01
1,143	Lowes Companies Inc_CSAGI	8,479	0.01	(3)	Oreilly Automotive Inc_JPM	23	0.00
32	LPL Financial Holdings Inc	759	0.00	53	Ormat Technologies Inc	997	0.00
142	Lyft Inc	2,793	0.01	20	Oshkosh Corporation	180	0.00
4	Lyondellbasell Industries_JPM	4	0.00	50	Otis Worldwide Corporation	309	0.00
29	Macom Technology Solutions Holdings	224	0.00	(1,790)	Overstock.Com Inc_CSAGI	10,705	0.01
24	Madison Square Garden Company	377	0.00	22	Owens Corning	40	0.00
26	Manhattan Associates Inc	230	0.00	76	PACCAR Inc_CSAGI	65	0.00
19	Mantech International Corporation-A	211	0.00	472	Pacific Biosciences Of Calif	3,766	0.01
(1,066)	Marathon Petroleum Corporation_CSAGI	692	0.00	4,723	Pacific Premier Bancorp Inc_CSAGI	3,846	0.01
16	Marketaxess Holdings Inc	1,203	0.00	66	Pacific Premier Bancorp Inc_JPM	433	0.00
10	Martin Marietta Materials Inc	635	0.00	27	Packaging Corporation of America_JPM	843	0.00
908	Masimo Corporation_CSAGI	16,661	0.02	178	Pagerduty Inc_JPM	2,165	0.00
21	Masimo Corporation_JPM	798	0.00	140	Palantir Technologies Inc-A	1,040	0.00
7	Mastercard Inc	447	0.00	449	Palo Alto Networks Inc_CSAGI	27,251	0.03
107	Mcafee Corp - Class A	108	0.00	4	Palo Alto Networks Inc_JPM	248	0.00
6,472	McCormick & Company Inc_CSAGI	18,761	0.02	13	Parker-Hannifin Corporation_CSAGI	61	0.00
277	McDonalds Corporation	247	0.00	8	Parker-Hannifin Corporation_JPM	539	0.00
50	Mdc Holdings Inc_JPM	127	0.00	90	Patterson Companies Inc_JPM	24	0.00
52	MDU Resources Group Inc	119	0.00	(388)	Paychex Inc_CSAGI	237	0.00
272	Medallia Inc_CSAGI	61	0.00	43	Paychex Inc_JPM	485	0.00
225	Medallia Inc_JPM	655	0.00	11	Paycom Software Inc	773	0.00
554	Medpace Holdings Inc_CSAGI	9,695	0.01	21	Paylocity Holding Corporation	949	0.00
34	Medpace Holdings Inc_JPM	708	0.00	13	Paypal Holdings Inc	265	0.00
32	Mercury Systems Inc	325	0.00	28	Pegsystems Inc	696	0.00
17	Merit Medical Systems Inc_JPM	11	0.00	9	Penn National Gaming Inc	139	0.00
73	MGM Resorts International	300	0.00	12	Pepsico Inc	172	0.00
21	Microchip Technology Inc	299	0.00	135	Performance Food Group Company_JPM	2,725	0.00
32	Micron Technology Inc	540	0.00	13	PerkinElmer Inc	232	0.00
232	Microsoft Corporation_CSAGI	333	0.00	(2,461)	Pfizer Inc_CSAGI	6,221	0.01
3	Microsoft Corporation_JPM	3	0.00	972	Pilgrim's Pride Corporation_CSAGI	321	0.00
2	Microstrategy Inc-Cl A_JPM	83	0.00	192	Pilgrim's Pride Corporation_JPM	730	0.00
22	Middleby Corporation	648	0.00	2,038	Ping Identity Holding Corporation_CSAGI	11,556	0.01
20	Mirati Therapeutics Inc	539	0.00	(3,778)	Pinterest Inc_CSAGI	9,522	0.01
24	MKS Instruments Inc	156	0.00	123	Pinterest Inc_JPM	17	0.00
(2,117)	Moderna Inc_CSAGI	41,565	0.05	290	Plug Power Inc	2,268	0.00
9	Moderna Inc_JPM	179	0.00	308	PNC Financial Services Group Inc_CSAGI	2,812	0.01
2,962	Moelis & Co_CSAGI	18,198	0.02	(2,368)	Polaris Industries Inc_CSAGI	1,998	0.00
94	Moelis & Co_JPM	1,272	0.00	5	Pool Corporation	130	0.00
27	Mohawk Industries Inc_JPM	1,052	0.00	57	Power Integrations Inc_JPM	770	0.00
2	Molina Healthcare Inc_JPM	18	0.00	61	PPD Inc	145	0.00
(14,058)	Molson Coors Brewing Compsny_CSAGI	15,277	0.02	11	PPG Industries Inc	261	0.00
111	Molson Coors Brewing Compsny_JPM	333	0.00	(3,284)	PPL Corporation_CSAGI	1,968	0.00
76	Mondelez International Inc	35	0.00	53	PRA Health Sciences Inc_CSAGI	816	0.00
19	MongoDB Inc	1,785	0.00	19	PRA Health Sciences Inc_JPM	194	0.00
13	Monolithic Power Systems Inc	616	0.00	(156)	Prestige Brands Holdings Inc_JPM	435	0.00
103	Monster Beverage Corporation_JPM	689	0.00	51	PriceSmart Inc_JPM	1,392	0.00
660	Moodys Corporation	8,556	0.01	3	Primerica Inc	27	0.00
47	Morgan Stanley_JPM	759	0.00	375	Progress Software Corporation_CSAGI	1,702	0.00
728	Morningstar Inc_CSAGI	24,592	0.03	892	Prognity Inc_CSAGI	4,140	0.01
22	Morningstar Inc_JPM	1,555	0.00	77	Prognity Inc_JPM	1,113	0.00
132	Mosaic Company	615	0.00	1,817	Proofpoint Inc_CSAGI	61,210	0.07
12	Motorola Solutions Inc_JPM	42	0.00	23	Proofpoint Inc_JPM	564	0.00
(1,305)	MSA Safety Inc_CSAGI	1,514	0.00	2,314	Prosperity Bancshares Inc_CSAGI	11,605	0.01
28	MSA Safety Inc_JPM	833	0.00	30	Prosperity Bancshares Inc_JPM	404	0.00
153	Mueller Water Products Inc	179	0.00	28	Proto Labs Inc	435	0.00
2,114	Nasdaq Inc_CSAGI	10,400	0.01	12	PTC Inc	209	0.00
24	Nasdaq Inc_JPM	47	0.00	(114)	Ptc Therapeutics Inc_CSAGI	285	0.00
54	Natera Inc	1,486	0.00	70	Ptc Therapeutics Inc_JPM	722	0.00
107	National Beverage Corporation	1,202	0.00	1,225	Public Service Enterprise Group Inc_CSAGI	1,855	0.00
83	National Instruments Corporation_JPM	561	0.00	132	Pure Storage Inc	385	0.00
28	National Vision Holdings Inc_JPM	214	0.00	20	Pvh Corporation	132	0.00
(388)	Ncino Inc_CSAGI	1,443	0.00	42	Q2 Holdings Inc	1,137	0.00
59	Neogen Corporation	211	0.00	20	Qorvo Inc	214	0.00
56	Neogenomics Inc	349	0.00	6	Quaker Chemical Corporation	333	0.00
(26)	Neurocrine Biosciences Inc_JPM	90	0.00	16	Qualcomm Inc	88	0.00
305	Nevro Corporation_CSAGI	2,581	0.00	28	Qualys Inc	334	0.00
51	Nevro Corporation_JPM	2,126	0.00	(3)	Quest Diagnostics Inc_JPM	10	0.00
335	New Relic Inc_CSAGI	556	0.00	9,744	Qurate Retail Inc_CSAGI	5,933	0.01
68	New Relic Inc_JPM	508	0.00	178	Rackspace Technology Inc	259	0.00
7,632	New York Times Company_CSAGI	40,527	0.05	3,650	Ralph Lauren Corporation	46,325	0.05
121	New York Times Company_JPM	1,019	0.00	77	Rapid7 Inc	2,593	0.00
386	NextEra Energy Inc_CSAGI	1,411	0.00	46	Raymond James Financial Inc	911	0.00
2,289	Nielsen Holdings plc_CSAGI	10,378	0.01	30	RBC Bearings Inc	1,596	0.00
2,410	NIKE Inc_CSAGI	14,754	0.02	21	Redfin Corporation	401	0.00
11	NIKE Inc_JPM	48	0.00	641	Regal Beloit Corporation_CSAGI	558	0.00
13	Nordson Corporation	138	0.00	17	Regal Beloit Corporation_JPM	174	0.00
34	Nordstrom Inc_JPM	105	0.00	(8)	Regeneron Pharmaceuticals	370	0.00
5	Norfolk Southern Corporation	117	0.00	9	Reinsurance Group of America Inc	110	0.00
30	Northern Trust Corporation_JPM	364	0.00	28	Repligen Corporation_JPM	913	0.00
(2,594)	Northwest Natural Holding Company_CSAGI	8,346	0.01	25	Republic Services Inc	105	0.00

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
37	Resideo Tech Inc	102	0.00	145	Tenable Holdings Inc	2,674	0.00
17	Resmed Inc	364	0.00	175	Tenet Healthcare Corporation	19	0.00
82	Rexnord Corporation	773	0.00	43	Teradyne Inc	692	0.00
(876)	RH Inc_CSAGI	2,645	0.00	9	Terminix Global Holdings Inc_JPM	102	0.00
5	RH Inc_JPM	253	0.00	38	Tetra Tech Inc	1,075	0.00
11	RingoCentral Inc	964	0.00	24	Texas Capital Bancshares Inc_JPM	373	0.00
21	RLI Corporation	236	0.00	8	Texas Instruments Inc	15	0.00
64	Robert Half International Inc	260	0.00	184	TG Therapeutics Inc	4,536	0.01
(86)	Rocket Cos Inc-Class A	37	0.00	8	The Cooper Companies Inc	503	0.00
7	Rockwell Automation Inc	117	0.00	(1,945)	Thor Industries Inc	4,054	0.01
37	Rogers Corporation_CSAGI	130	0.00	21	Timken Company_JPM	105	0.00
448	Roku Inc_CSAGI	18,991	0.02	16	TJX Companies Inc	126	0.00
7	Roku Inc_JPM	218	0.00	5,316	T-Mobile US Inc_CSAGI	24,559	0.03
4	Roper Technologies Inc	7	0.00	25	T-Mobile US Inc_JPM	449	0.00
12	Ross Stores Inc_JPM	329	0.00	23	TopBuild Corporation_JPM	545	0.00
(4,104)	Royal Caribbean Cruises Limited_CSAGI	20,543	0.02	24	Toro Company	515	0.00
13	RPM International Inc	69	0.00	5	Tractor Supply Company	7	0.00
723	Sabre Corporation	3,290	0.01	(165)	Trade Desk Inc_CSAGI	10,110	0.01
65	Sage Therapeutics Inc_JPM	1,783	0.00	348	Tradeweb Markets Inc_CSAGI	1,280	0.00
16	Saia Inc_JPM	1,062	0.00	88	Tradeweb Markets Inc_JPM	185	0.00
18	Sarepta Therapeutics Inc	503	0.00	24	Trane Technology plc	653	0.00
(82)	Schneider National Inc_JPM	263	0.00	40	TransUnion	519	0.00
51	Schrodinger Inc	908	0.00	6	Travelers Companies Inc_JPM	117	0.00
(61)	Scientific Games Corp-A_CSAGI	58	0.00	59	Trex Company Inc	565	0.00
53	Scientific Games Corp-A_JPM	266	0.00	1,018	Trimble Inc_CSAGI	3,384	0.01
144	Sealed Air Corporation_JPM	703	0.00	46	Trimble Inc_JPM	377	0.00
65	SEI Investments Company	280	0.00	1,693	Trinet Group Inc_CSAGI	2,005	0.00
14	Selective Insurance Group Inc	121	0.00	43	Trinet Group Inc_JPM	794	0.00
41	Semtech Corporation	117	0.00	53	Trinity Industries Inc	169	0.00
15	Sensata Technologies	169	0.00	209	TripAdvisor Inc_JPM	450	0.00
441	Service Corporation International	138	0.00	138	Truist Financial Corporation	1,430	0.00
4	ServiceNow Inc	58	0.00	698	Trupanion Inc_CSAGI	16,806	0.02
13	Shake Shack Inc	102	0.00	36	Trupanion Inc_JPM	818	0.00
123	Shockwave Medical Inc_JPM	3,311	0.01	40	Turning Point Therapeutics	1,129	0.00
36	Shutterstock Inc_JPM	172	0.00	227	Twilio Inc_CSAGI	1,991	0.00
7	Silicon Laboratories Inc	12	0.00	19	Twilio Inc_JPM	757	0.00
673	Silk Road Medical Inc_CSAGI	928	0.00	36	Twist Bioscience Corp	1,118	0.00
312	Simply Good Foods Company_JPM	2,930	0.01	8,575	Twitter Inc_CSAGI	53,706	0.06
40	Simpson Manufacturing Company Inc	276	0.00	68	Twitter Inc_JPM	507	0.00
1,112	Sirius XM Holdings Inc_JPM	383	0.00	9	Tyler Technologies Inc_JPM	585	0.00
12	Siteone Landscape Supply Inc	233	0.00	(1,278)	Uber Technologies Inc_CSAGI	239	0.00
115	Six Flags Entertainment Corporation	990	0.00	144	Uber Technologies Inc_JPM	1,429	0.00
29	Skyworks Solutions Inc	265	0.00	329	Ubiquiti Inc_CSAGI	12,193	0.01
81	Smartsheet Inc	1,251	0.00	28	UFP Industries Inc_JPM	75	0.00
112	Snap Inc	1,469	0.00	143	Ulta Beauty_CSAGI	1,637	0.00
7	Snap-on Inc	88	0.00	14	Ulta Beauty_JPM	620	0.00
22	Snowflake Inc-Class A	63	0.00	30	UltraGenyx Pharmaceutical Inc_JPM	1,456	0.00
(112)	Solarwinds Corporation	716	0.00	27	Umpqua Holdings Corporation_JPM	22	0.00
410	Sonoco Products Co_CSAGI	148	0.00	(5,872)	Under Armour Inc_CSAGI	254	0.00
32	Sonoco Products Co_JPM	161	0.00	175	Under Armour Inc_JPM	419	0.00
113	Sonos Inc	156	0.00	9	UniFirst Corporation	175	0.00
31	South State Corporation_JPM	482	0.00	67	United Bankshares Inc_JPM	394	0.00
23	Southern Copper Corporation	379	0.00	6,165	United Community Banks_CSAGI	16,522	0.02
(7)	Southwest Gas Corporation_JPM	12	0.00	27	United Community Banks_JPM	155	0.00
20	Spectrum Brands Holdings Inc_JPM	188	0.00	12,136	United States Steel Corporation_CSAGI	16,641	0.02
151	Spirit Aerosystems Holdings	2,415	0.00	315	United States Steel Corporation_JPM	2,858	0.01
32	Sps Commerce Inc	940	0.00	10	Unity Software Inc	45	0.00
33	SPX Corporation	147	0.00	22	Universal Display Corporation	537	0.00
59	SPX Flow Inc	781	0.00	273	Upwork Inc_JPM	3,073	0.01
21	Square Inc	240	0.00	(5,618)	Urban Outfitters Inc	4,849	0.01
4	SS&C Technologies Holdings	3	0.00	1,047	US Bancorp	1,404	0.00
96	Staar Surgical Co_JPM	1,830	0.00	100	US Foods Holding Corporation_JPM	388	0.00
12	Stanley Black & Decker Inc_JPM	231	0.00	3,467	Usana Health Sciences Inc_CSAGI	1,666	0.00
2,714	Starbucks Corporation_CSAGI	3,167	0.01	204	Valvoline Inc	570	0.00
63	State Street Corporation	416	0.00	43	Varonis Systems Inc	2,548	0.00
26	Steel Dynamics Inc	141	0.00	330	Veeva Systems Inc_CSAGI	46	0.00
(837)	Stericycle Inc_CSAGI	339	0.00	334	Velodyne Lidar Inc	2,083	0.00
39	Stericycle Inc_JPM	402	0.00	22	Verisign Inc	183	0.00
19	Steris plc	537	0.00	19	Verisk Analytics Inc	389	0.00
47	Sterling Bancorp	52	0.00	(82)	Verizon Communications Inc_JPM	63	0.00
100	Stifel Financial Corporation_JPM	1,260	0.00	309	Verra Mobility Corporation	933	0.00
95	Stitch Fix Inc-Class A	1,839	0.00	(7,836)	Vertiv Holdings Co_CSAGI	2,211	0.00
13	Stryker Corporation	725	0.00	318	Vertiv Holdings Co_JPM	1,025	0.00
158	Sumo Logic Inc	430	0.00	3,872	VF Corporation_CSAGI	1,346	0.00
152	Sunnova Energy International	2,739	0.00	43	ViacomCBS Inc	187	0.00
322	Sunpower Corp	1,818	0.00	61	Vicor Corp	657	0.00
48	Sunrun Inc	622	0.00	(2,852)	Vir Biotechnology Inc_CSAGI	4,649	0.01
326	Svb Financial Group_CSAGI	11,556	0.01	449	Virgin Galactic Holdings Inc	937	0.00
3	Svb Financial Group_JPM	330	0.00	11	Visa Inc	374	0.00
6,096	SVMK Inc_CSAGI	23,539	0.03	19	Vishay Intertechnology Inc_JPM	22	0.00
177	SVMK Inc_JPM	447	0.00	6,273	Vistra Energy Corporation_CSAGI	1,971	0.00
28	Synaptics Inc_JPM	445	0.00	(20)	VMware Inc	114	0.00
1,336	Syneos Health Inc_CSAGI	3,059	0.01	(6,597)	Vonage Holdings Corporation_CSAGI	231	0.00
32	Syneos Health Inc_JPM	93	0.00	54	Vontier Corp	143	0.00
12	Synopsys Inc	353	0.00	8,250	Vroom Inc_CSAGI	49,312	0.05
52	T Rowe Price Group Inc_JPM	1,589	0.00	17	Vulcan Materials Company	374	0.00
48	Tapestry Inc	112	0.00	39	Wabtec Corporation_JPM	322	0.00
106	Taylor Morrison Home Corporation_JPM	140	0.00	1,207	Waste Management Inc_CSAGI	1,573	0.00
23	Teladoc Inc	52	0.00	10	Waste Management Inc_JPM	43	0.00
6	Teledyne Technologies Inc	464	0.00	22	Waters Corporation	403	0.00
9	Teleflex Inc	310	0.00	11	Watts Water Technologies Inc	112	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps (b) (continued)				Futures contracts (a) (continued)			
United States (continued)				United Kingdom			
(1,590)	Wayfair Inc	33,028	0.04	411	90DAY STERLING FU Mar22	40,829	0.04
23	WD-40 Company	1,540	0.00	24	90DAY STERLING FU Dec22	2,153	0.00
4,436	Webster Financial Corporation_CSAGI	9,832	0.01	71	Long GILT Future March 2021	24,635	0.03
10	Webster Financial Corporation_JPM	21	0.00			67,617	0.07
(118)	Wendy's Company_JPM	261	0.00	United States			
14	West Pharmaceutical Services	113	0.00	14	90DAY EURO\$ FUTR Jun14	887	0.00
16	Western Alliance Bancorp._JPM	79	0.00	42	90DAY EURO\$ FUTR Sep23	1,950	0.00
46	Westlake Chemical Corp	658	0.00	54	90DAY EURO\$ FUTR Dec'2 (PERPETUAL)	3,250	0.01
65	WestRock Company	539	0.00	5	Bp Currency Futures March 2021	2,269	0.00
117	Willscot Mobile Mini Holdings Corp	229	0.00	(16)	Dollar Index Futures March 2021	11,343	0.01
11,064	Wolverine World Wide Inc_CSAGI	12,294	0.02	5	Euro Fx Currency Futures March 2021	2,312	0.00
39	Woodward Inc	1,507	0.00	9	S&P500 EMINI Future March 2021	9,275	0.01
10	Workday Inc_JPM	174	0.00		United States 5 Year Note (CBT) Bond Futures March 2021	1,930	0.00
90	Workiva Inc	2,715	0.00	31	MSCI EMGMKT March 2021	51,210	0.06
4,232	World Wrestling Entertainment Inc_CSAGI	15,966	0.02	5	MSCI EAFE March 2021	7,052	0.01
10	Worthington Industries	19	0.00	2	NASDAQ 100 E-MINI March 2021	7,385	0.01
12	WR Berkley Corporation	52	0.00	6	E-MINI RUSS 2000 March 2021	18,415	0.02
20	WSFS Financial Corporation_JPM	84	0.00		United States 10 Year Note (CBT) Bond Futures March 2021	9,453	0.01
16	Wynn Resorts Limited	205	0.00	4	United States Long (CBT) Bond Futures March 2021	719	0.00
40	Xencor Inc	130	0.00	(15)	CBOE VIX Futures January 2021	11,225	0.01
10	XPO Logistics Inc	287	0.00			138,675	0.15
27	Xylem Inc	647	0.00	Total futures contracts			
(1,188)	Yeti Holdings Inc	4,000	0.01			767,424	0.81
(3,554)	Yum China Holdings Inc_CSAGI	1,946	0.00	Government bonds			
2,646	Yum! Brands Inc	6,069	0.01	France			
5	Zebra Technologies Corporation	107	0.00	5,000,000	France Treasury Bill BTF 0% 24/03/2021	6,127,416	6.49
1,423	Zendesk Inc_CSAGI	11,361	0.01	5,000,000	French Discount T-Bill 0% 27/01/2021	6,121,329	6.49
41	Zendesk Inc_JPM	1,206	0.00			12,248,745	12.98
33	Zillow Group Inc	655	0.00	United States			
3,247	Zions Bancorporation_CSAGI	11,080	0.01	5,000,000	United States Treasury Bill 0% 14/01/2021#	4,999,938	5.30
16	Zions Bancorporation_JPM	46	0.00				
1,666	Zoominfo Technologies Inc-A_CSAGI	11,427	0.01	Total government bonds			
81	Zoominfo Technologies Inc-A_JPM	271	0.00			17,248,683	18.28
125	Zscaler Inc_CSAGI	2,473	0.00	Option contracts (b)			
22	Zscaler Inc_JPM	1,024	0.00	Japan			
54,391	Zynga Inc_CSAGI	71,100	0.08	1	Call on 27875 NKY Index 08 January 2021	1,065	0.00
		2,247,378	2.38	1	Put on 25625 NKY Index 08 January 2021	194	0.00
						1,259	0.00
Total equity swaps				South Korea			
		2,779,916	2.95	4	Call on 360 KOSPI2 Index 14 January 2021	27,294	0.03
Futures contracts (a)				4	Call on 362.5 KOSPI2 Index 14 January 2021	25,499	0.03
Australia				5	Call on 367.5 KOSPI2 Index 14 January 2021	26,006	0.03
78	Australian 10 Years Bond Futures March 2021	16,279	0.02	2	Call on 370 KOSPI2 Index 14 January 2021	9,459	0.01
Canada				5	Call on 372.5 KOSPI2 Index 14 January 2021	20,828	0.02
124	BANK ACCEPT FUTR Mar22	18,034	0.02	8	Call on 375 KOSPI2 Index 14 January 2021	29,366	0.03
42	Canadian 10 Years Bond Futures March 2021	20,683	0.02	10	Call on 377.5 KOSPI2 Index 14 January 2021	31,989	0.03
		38,717	0.04	7	Call on 380 KOSPI2 Index 14 January 2021	19,251	0.02
European Union				9	Call on 382.5 KOSPI2 Index 14 January 2021	21,023	0.02
(35)	3MO EURO EURIBOR Jun'1 (PERPETUAL)	428	0.00	14	Call on 385 KOSPI2 Index 14 January 2021	27,354	0.03
France				7	Call on 387.5 KOSPI2 Index 14 January 2021	11,341	0.01
(19)	CAC40 10 EURO Futures January 2021	5,616	0.01	5	Call on 390 KOSPI2 Index 14 January 2021	6,582	0.01
Germany				4	Call on 392.5 KOSPI2 Index 14 January 2021	4,262	0.01
17	Short Euro BTP Futures March 2021	2,227	0.00	4	Call on 397.5 KOSPI2 Index 10 February 2021	6,472	0.01
(9)	EURO SCHATZ Futures March 2021	771	0.00	5	Call on 400 KOSPI2 Index 10 February 2021	7,031	0.01
45	Euro-BTP Future March 2021	37,624	0.04	4	Put on 330 KOSPI2 Index 14 January 2021	64	0.00
(13)	EURO-BOBL Future March 2021	343	0.00	4	Put on 332.5 KOSPI2 Index 14 January 2021	74	0.00
36	Swiss Market Index Futures March 2021	142,838	0.15	7	Put on 335 KOSPI2 Index 14 January 2021	145	0.00
3	EURO-BUXL 30 Year Bond Futures March 2021	6,118	0.01	5	Put on 337.5 KOSPI2 Index 14 January 2021	127	0.00
(4)	EURO STOXX 50 March 2021	502	0.00	7	Put on 340 KOSPI2 Index 14 January 2021	226	0.00
		190,423	0.20	9	Put on 342.5 KOSPI2 Index 14 January 2021	352	0.00
Hong Kong				5	Put on 345 KOSPI2 Index 14 January 2021	230	0.00
12	HSCEI Futures January 2021	16,643	0.02	7	Put on 347.5 KOSPI2 Index 14 January 2021	371	0.00
20	HANG SENG Index Futures January 2021	48,421	0.05	4	Put on 350 KOSPI2 Index 14 January 2021	249	0.00
		65,064	0.07	5	Put on 352.5 KOSPI2 Index 14 January 2021	368	0.00
Italy				7	Put on 355 KOSPI2 Index 14 January 2021	628	0.00
3	FTSE/MIB Index Futures March 2021	3,622	0.00	5	Put on 357.5 KOSPI2 Index 14 January 2021	552	0.00
Japan				4	Put on 360 KOSPI2 Index 10 February 2021	2,439	0.00
(4)	JPN 10 Year (OSE) Bond Futures March 2021	4,482	0.00	5	Put on 362.5 KOSPI2 Index 10 February 2021	3,372	0.00
4	TOPIX Index Futures March 2021	14,483	0.02	6	Put on 365 KOSPI2 Index 14 January 2021	1,146	0.00
		18,965	0.02			284,100	0.30
Mexico				Taiwan			
1	MEX BOLSA IDX Futures March 2021	125	0.00	1	Call on 14200 TWSE Index 20 January 2021	970	0.01
Singapore				1	Call on 14700 TWSE Index 20 January 2021	361	0.00
19	MSCI Taiwan Index Futures January 2021	18,234	0.02	1	Call on 14800 TWSE Index 20 January 2021	279	0.00
Sweden				1	Call on 14900 TWSE Index 20 January 2021	214	0.00
(99)	OMXS30 Index Futures January 2021	449	0.00	1	Call on 15000 TWSE Index 20 January 2021	164	0.00
Taiwan				1	Put on 13700 TWSE Index 20 January 2021	40	0.00
48	TIAEX Index Futures January 2021	193,295	0.20	1	Put on 13900 TWSE Index 20 January 2021	60	0.00
Thailand				1	Put on 14000 TWSE Index 20 January 2021	73	0.00
(36)	SET50 FUTURES September 2020	1,660	0.00			2,161	0.01
Turkey				United States			
237	BIST 30 Future February 2021	8,255	0.01	5	Call on 1.23 Euro Currency Options 08 January 2021	2,088	0.00
				12	Call on 1.24 Euro Currency Options 08 January 2021	1,925	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (b) (continued)				Option contracts (b) (continued)			
United States (continued)				United States (continued)			
2	Call on 1.25 Euro Currency Options 05 February 2021	700	0.00	471,240	USD Call/USD Put K=0.7854 28 January 2021	2,223	0.01
9	Call on 1.25 Euro Currency Options 08 January 2021	519	0.00	709,470	USD Call/USD Put K=0.7883 28 January 2021	2,707	0.01
3	Call on 1.26 Euro Currency Options 08 January 2021	75	0.00	244,880	USD Call/USD Put K=1.2244 04 January 2021	372	0.00
4	Put on 1.19 Euro Currency Options 08 January 2021	76	0.00	980,880	USD Call/USD Put K=1.2261 04 January 2021	1,020	0.00
14	Put on 1.2 Euro Currency Options 08 January 2021	481	0.00	122,830	USD Call/USD Put K=1.2283 07 January 2021	321	0.00
2	Put on 1.21 Euro Currency Options 05 February 2021	1,150	0.00	245,680	USD Call/USD Put K=1.2284 06 January 2021	495	0.00
14	Put on 1.21 Euro Currency Options 08 January 2021	1,687	0.00	1,106,100	USD Call/USD Put K=1.229 05 January 2021	1,387	0.00
10	Put on 1.22 Euro Currency Options 08 January 2021	3,151	0.00	614,800	USD Call/USD Put K=1.2296 05 January 2021	701	0.00
77,688	USD Call/CAD Put K=1.2872 14 January 2021	160	0.00	369,030	USD Call/USD Put K=1.2301 06 January 2021	600	0.00
542,846	USD Call/CAD Put K=1.2895 11 January 2021	661	0.00	123,050	USD Call/USD Put K=1.2305 08 January 2021	285	0.00
464,504	USD Call/CAD Put K=1.2917 12 January 2021	518	0.00	246,120	USD Call/USD Put K=1.2306 07 January 2021	503	0.00
386,787	USD Call/CAD Put K=1.2927 12 January 2021	391	0.00	492,280	USD Call/USD Put K=1.2307 05 January 2021	469	0.00
696,056	USD Call/CAD Put K=1.293 07 January 2021	321	0.00	123,100	USD Call/USD Put K=1.231 12 January 2021	354	0.00
309,286	USD Call/CAD Put K=1.2933 11 January 2021	254	0.00	616,300	USD Call/USD Put K=1.2326 04 January 2021	136	0.00
463,750	USD Call/CAD Put K=1.2938 08 January 2021	246	0.00	616,500	USD Call/USD Put K=1.233 12 January 2021	1,492	0.00
386,250	USD Call/CAD Put K=1.2945 08 January 2021	188	0.00	493,400	USD Call/USD Put K=1.2335 11 January 2021	1,043	0.00
463,177	USD Call/CAD Put K=1.2954 06 January 2021	88	0.00	1,727,740	USD Call/USD Put K=1.2341 05 January 2021	925	0.00
463,070	USD Call/CAD Put K=1.2957 06 January 2021	84	0.00	370,290	USD Call/USD Put K=1.2343 20 January 2021	1,233	0.00
540,248	USD Call/CAD Put K=1.2957 07 January 2021	174	0.00	1,358,720	USD Call/USD Put K=1.2352 06 January 2021	1,116	0.00
539,665	USD Call/CAD Put K=1.2971 05 January 2021	33	0.00	123,590	USD Call/USD Put K=1.2359 19 January 2021	350	0.00
385,238	USD Call/CAD Put K=1.298 04 January 2021	5	0.00	1,607,190	USD Call/USD Put K=1.2363 06 January 2021	1,131	0.00
308,166	USD Call/CAD Put K=1.298 05 January 2021	17	0.00	370,920	USD Call/USD Put K=1.2364 13 January 2021	729	0.00
384,734	USD Call/CAD Put K=1.2996 04 January 2021	3	0.00	123,670	USD Call/USD Put K=1.2367 20 January 2021	349	0.00
230,663	USD Call/CAD Put K=1.3006 06 January 2021	20	0.00	247,500	USD Call/USD Put K=1.2375 13 January 2021	442	0.00
152,882	USD Call/CAD Put K=1.3082 19 January 2021	78	0.00	123,900	USD Call/USD Put K=1.239 19 January 2021	280	0.00
152,393	USD Call/CAD Put K=1.3124 19 January 2021	55	0.00	248,100	USD Call/USD Put K=1.2405 14 January 2021	378	0.00
73,680	USD Call/MXN Put K=20.3583 06 January 2021	156	0.00	620,700	USD Call/USD Put K=1.2414 19 January 2021	1,174	0.00
73,620	USD Call/MXN Put K=20.3749 06 January 2021	147	0.00	993,360	USD Call/USD Put K=1.2417 15 January 2021	1,488	0.00
73,455	USD Call/MXN Put K=20.4207 05 January 2021	83	0.00	124,190	USD Call/USD Put K=1.2419 26 January 2021	318	0.00
73,380	USD Call/MXN Put K=20.4415 05 January 2021	77	0.00	497,000	USD Call/USD Put K=1.2425 14 January 2021	637	0.00
48,900	USD Call/MXN Put K=20.4499 04 January 2021	26	0.00	994,000	USD Call/USD Put K=1.2425 15 January 2021	1,392	0.00
48,860	USD Call/MXN Put K=20.4666 04 January 2021	24	0.00	233,100	USD Call/ZAR Put K=15.015 15 January 2021	1,563	0.00
97,700	USD Call/MXN Put K=20.4708 06 January 2021	143	0.00	232,401	USD Call/ZAR Put K=15.0602 20 January 2021	1,785	0.00
48,820	USD Call/MXN Put K=20.4834 06 January 2021	68	0.00	232,049	USD Call/ZAR Put K=15.083 20 January 2021	1,700	0.00
24,340	USD Call/MXN Put K=20.5423 05 January 2021	18	0.00	231,701	USD Call/ZAR Put K=15.1057 15 January 2021	1,250	0.00
285,560	USD Call/USD Put K=0.7139 05 January 2021	2,969	0.01	430,302	USD Call/ZAR Put K=15.1057 19 January 2021	2,830	0.00
71,670	USD Call/USD Put K=0.7167 19 January 2021	887	0.00	99,300	USD Call/ZAR Put K=15.1057 21 January 2021	740	0.00
215,070	USD Call/USD Put K=0.7169 05 January 2021	1,565	0.00	32,950	USD Call/ZAR Put K=15.1745 21 January 2021	214	0.00
143,420	USD Call/USD Put K=0.7171 05 January 2021	1,016	0.00	131,600	USD Call/ZAR Put K=15.1976 14 January 2021	515	0.00
143,500	USD Call/USD Put K=0.7175 05 January 2021	964	0.00	98,400	USD Call/ZAR Put K=15.2439 14 January 2021	341	0.00
502,320	USD Call/USD Put K=0.7176 04 January 2021	2,789	0.01	65,500	USD Call/ZAR Put K=15.2672 19 January 2021	302	0.00
143,520	USD Call/USD Put K=0.7176 07 January 2021	1,188	0.00	65,100	USD Call/ZAR Put K=15.361 13 January 2021	141	0.00
359,050	USD Call/USD Put K=0.7181 06 January 2021	2,542	0.01	455,000	USD Call/ZAR Put K=15.3846 06 January 2021	195	0.00
71,810	USD Call/USD Put K=0.7181 19 January 2021	805	0.00	65,000	USD Call/ZAR Put K=15.3846 13 January 2021	132	0.00
574,640	USD Call/USD Put K=0.7183 05 January 2021	3,455	0.01	32,500	USD Call/ZAR Put K=15.3846 19 January 2021	115	0.00
287,360	USD Call/USD Put K=0.7184 06 January 2021	1,962	0.00	97,200	USD Call/ZAR Put K=15.4321 12 January 2021	146	0.00
143,780	USD Call/USD Put K=0.7189 07 January 2021	1,037	0.00	97,050	USD Call/ZAR Put K=15.456 12 January 2021	136	0.00
144,040	USD Call/USD Put K=0.7202 12 January 2021	1,124	0.00	161,250	USD Call/ZAR Put K=15.5039 05 January 2021	22	0.00
360,200	USD Call/USD Put K=0.7204 06 January 2021	1,911	0.00	32,250	USD Call/ZAR Put K=15.5039 11 January 2021	32	0.00
360,350	USD Call/USD Put K=0.7207 06 January 2021	1,837	0.00	128,800	USD Call/ZAR Put K=15.528 07 January 2021	47	0.00
144,140	USD Call/USD Put K=0.7207 12 January 2021	1,074	0.00	128,600	USD Call/ZAR Put K=15.5521 05 January 2021	14	0.00
792,880	USD Call/USD Put K=0.7208 04 January 2021	2,347	0.01	64,300	USD Call/ZAR Put K=15.5521 07 January 2021	21	0.00
793,210	USD Call/USD Put K=0.7211 05 January 2021	3,107	0.01	79,694	USD Put/CAD Call K=1.2548 14 January 2021	86	0.00
288,960	USD Call/USD Put K=0.7224 08 January 2021	1,510	0.00	557,502	USD Put/CAD Call K=1.2556 11 January 2021	437	0.00
289,040	USD Call/USD Put K=0.7226 08 January 2021	1,476	0.00	476,872	USD Put/CAD Call K=1.2582 12 January 2021	573	0.00
362,050	USD Call/USD Put K=0.7241 11 January 2021	1,809	0.00	397,267	USD Put/CAD Call K=1.2586 12 January 2021	498	0.00
144,920	USD Call/USD Put K=0.7246 13 January 2021	783	0.00	317,712	USD Put/CAD Call K=1.259 11 January 2021	366	0.00
434,820	USD Call/USD Put K=0.7247 11 January 2021	2,037	0.01	714,172	USD Put/CAD Call K=1.2602 07 January 2021	571	0.00
145,120	USD Call/USD Put K=0.7256 15 January 2021	796	0.00	476,115	USD Put/CAD Call K=1.2602 08 January 2021	463	0.00
437,280	USD Call/USD Put K=0.7288 14 January 2021	1,654	0.00	396,574	USD Put/CAD Call K=1.2608 08 January 2021	415	0.00
437,640	USD Call/USD Put K=0.7294 14 January 2021	1,557	0.00	555,115	USD Put/CAD Call K=1.261 05 January 2021	170	0.00
73,240	USD Call/USD Put K=0.7324 27 January 2021	348	0.00	396,228	USD Put/CAD Call K=1.2619 04 January 2021	42	0.00
146,720	USD Call/USD Put K=0.7336 27 January 2021	636	0.00	475,473	USD Put/CAD Call K=1.2619 06 January 2021	323	0.00
147,260	USD Call/USD Put K=0.7363 28 January 2021	540	0.00	316,857	USD Put/CAD Call K=1.2624 05 January 2021	128	0.00
221,220	USD Call/USD Put K=0.7374 28 January 2021	744	0.00	475,248	USD Put/CAD Call K=1.2625 06 January 2021	354	0.00
228,090	USD Call/USD Put K=0.7603 06 January 2021	3,694	0.01	554,148	USD Put/CAD Call K=1.2632 07 January 2021	658	0.00
380,750	USD Call/USD Put K=0.7615 06 January 2021	5,645	0.01	395,757	USD Put/CAD Call K=1.2634 04 January 2021	62	0.00
610,080	USD Call/USD Put K=0.7626 07 January 2021	8,678	0.01	237,229	USD Put/CAD Call K=1.2646 06 January 2021	242	0.00
688,050	USD Call/USD Put K=0.7645 07 January 2021	8,455	0.01	157,023	USD Put/CAD Call K=1.2737 19 January 2021	974	0.00
306,200	USD Call/USD Put K=0.7655 19 January 2021	4,467	0.01	156,900	USD Put/CAD Call K=1.2747 19 January 2021	1,036	0.00
459,960	USD Call/USD Put K=0.7666 12 January 2021	5,465	0.01	77,565	USD Put/MXN Call K=19.3386 06 January 2021	35	0.00
307,080	USD Call/USD Put K=0.7677 19 January 2021	3,911	0.01	77,505	USD Put/MXN Call K=19.3536 06 January 2021	38	0.00
537,460	USD Call/USD Put K=0.7678 12 January 2021	5,842	0.01	103,120	USD Put/MXN Call K=19.3949 06 January 2021	64	0.00
1,613,220	USD Call/USD Put K=0.7682 08 January 2021	15,093	0.02	77,310	USD Put/MXN Call K=19.4024 05 January 2021	27	0.00
76,980	USD Call/USD Put K=0.7698 19 January 2021	855	0.00	51,520	USD Put/MXN Call K=19.4099 05 January 2021	35	0.00
539,280	USD Call/USD Put K=0.7704 13 January 2021	4,979	0.01	77,235	USD Put/MXN Call K=19.4212 05 January 2021	30	0.00
1,001,650	USD Call/USD Put K=0.7705 11 January 2021	8,413	0.01	51,480	USD Put/MXN Call K=19.425 04 January 2021	8	0.00
77,110	USD Call/USD Put K=0.7711 20 January 2021	804	0.00	51,430	USD Put/MXN Call K=19.4439 04 January 2021	9	0.00
616,960	USD Call/USD Put K=0.7712 13 January 2021	5,346	0.01	25,660	USD Put/MXN Call K=19.4856 05 January 2021	15	0.00
1,002,820	USD Call/USD Put K=0.7714 11 January 2021	7,788	0.01	275,160	USD Put/USD Call K=0.6879 05 January 2021	6	0.00
618,000	USD Call/USD Put K=0.7725 15 January 2021	5,224	0.01	68,880	USD Put/USD Call K=0.6888 19 January 2021	50	0.00
77,290	USD Call/USD Put K=0.7729 25 January 2021	789	0.00	68,980	USD Put/USD Call K=0.6898 19 January 2021	54	0.00
77,310	USD Call/USD Put K=0.7731 21 January 2021	723	0.00	483,490	USD Put/USD Call K=0.6907 04 January 2021	3	0.00
77,350	USD Call/USD Put K=0.7735 21 January 2021	704	0.00	138,140	USD Put/USD Call K=0.6907 05 January 2021	4	0.00
852,170	USD Call/USD Put K=0.7747 15 January 2021	6,055	0.01	207,360	USD Put/USD Call K=0.6912 05 January 2021	7	0.00
154,980	USD Call/USD Put K=0.7749 25 January 2021	1,389	0.00	622,260	USD Put/USD Call K=0.6914 06 January 2021	48	0.00
77,540	USD Call/USD Put K=0.7754 27 January 2021	704	0.00	138,340	USD Put/USD Call K=0.6917 05 January 2021	5	0.00
1,009,580	USD Call/USD Put K=0.7766 14 January 2021	5,859	0.01	553,440	USD Put/USD Call K=0.6918 05 January 2021	21	0.00
1,243,520	USD Call/USD Put K=0.7772 14 January 2021	6,849	0.01	138,400	USD Put/USD Call K=0.692 07 January 2021	20	0.00
234,060	USD Call/USD Put K=0.7802 27 January 2021	1,540	0.00	138,640	USD Put/USD Call K=0.6932 07 January 2021	24	0.00
390,750	USD Call/USD Put K=0.7815 27 January 2021	2,347	0.01	138,660	USD Put/USD Call K=0.6933 12 January 2021	65	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (b) (continued)				Option contracts (b) (continued)			
United States (continued)				United States (continued)			
763,180	USD Put/USD Call K=0.6938 04 January 2021	10	0.00	136,200	USD Put/ZAR Call K=14.6843 05 January 2021	933	0.00
138,760	USD Put/USD Call K=0.6938 12 January 2021	69	0.00	68,000	USD Put/ZAR Call K=14.7059 07 January 2021	614	0.00
764,060	USD Put/USD Call K=0.6946 05 January 2021	43	0.00			273,398	0.29
347,500	USD Put/USD Call K=0.695 06 January 2021	44	0.00				
347,600	USD Put/USD Call K=0.6952 06 January 2021	45	0.00				
278,160	USD Put/USD Call K=0.6954 08 January 2021	85	0.00				
278,200	USD Put/USD Call K=0.6955 08 January 2021	86	0.00				
348,750	USD Put/USD Call K=0.6975 11 January 2021	220	0.00				
418,620	USD Put/USD Call K=0.6977 11 January 2021	270	0.00				
139,560	USD Put/USD Call K=0.6978 13 January 2021	126	0.00				
140,040	USD Put/USD Call K=0.7002 15 January 2021	209	0.00				
421,980	USD Put/USD Call K=0.7033 14 January 2021	768	0.00				
70,390	USD Put/USD Call K=0.7039 27 January 2021	279	0.00				
422,400	USD Put/USD Call K=0.704 14 January 2021	825	0.00				
141,000	USD Put/USD Call K=0.705 27 January 2021	603	0.00				
141,420	USD Put/USD Call K=0.7071 28 January 2021	725	0.00				
212,460	USD Put/USD Call K=0.7082 28 January 2021	1,170	0.00				
220,050	USD Put/USD Call K=0.7335 06 January 2021	6	0.00				
367,350	USD Put/USD Call K=0.7347 06 January 2021	11	0.00				
588,320	USD Put/USD Call K=0.7354 07 January 2021	37	0.00				
294,440	USD Put/USD Call K=0.7361 19 January 2021	183	0.00				
294,840	USD Put/USD Call K=0.7371 19 January 2021	199	0.00				
663,480	USD Put/USD Call K=0.7372 07 January 2021	52	0.00				
442,800	USD Put/USD Call K=0.738 12 January 2021	128	0.00				
739,200	USD Put/USD Call K=0.7392 08 January 2021	106	0.00				
517,440	USD Put/USD Call K=0.7392 12 January 2021	169	0.00				
887,760	USD Put/USD Call K=0.7398 08 January 2021	137	0.00				
74,100	USD Put/USD Call K=0.741 19 January 2021	69	0.00				
74,190	USD Put/USD Call K=0.7419 20 January 2021	82	0.00				
964,730	USD Put/USD Call K=0.7421 11 January 2021	344	0.00				
519,750	USD Put/USD Call K=0.7425 13 January 2021	290	0.00				
965,900	USD Put/USD Call K=0.743 11 January 2021	380	0.00				
594,400	USD Put/USD Call K=0.743 13 January 2021	348	0.00				
74,450	USD Put/USD Call K=0.7445 25 January 2021	139	0.00				
74,520	USD Put/USD Call K=0.7452 21 January 2021	117	0.00				
596,400	USD Put/USD Call K=0.7455 15 January 2021	595	0.00				
74,580	USD Put/USD Call K=0.7458 21 January 2021	123	0.00				
74,610	USD Put/USD Call K=0.7461 27 January 2021	174	0.00				
149,240	USD Put/USD Call K=0.7462 25 January 2021	314	0.00				
822,580	USD Put/USD Call K=0.7478 15 January 2021	1,016	0.00				
974,610	USD Put/USD Call K=0.7497 14 January 2021	1,284	0.00				
224,940	USD Put/USD Call K=0.7498 27 January 2021	672	0.00				
1,200,480	USD Put/USD Call K=0.7503 14 January 2021	1,674	0.00				
375,650	USD Put/USD Call K=0.7513 27 January 2021	1,239	0.00				
452,580	USD Put/USD Call K=0.7543 28 January 2021	1,892	0.00				
681,480	USD Put/USD Call K=0.7572 28 January 2021	3,406	0.01				
1,075,590	USD Put/USD Call K=1.1951 05 January 2021	5	0.00				
119,550	USD Put/USD Call K=1.1955 07 January 2021	8	0.00				
598,250	USD Put/USD Call K=1.1965 05 January 2021	4	0.00				
478,640	USD Put/USD Call K=1.1966 05 January 2021	3	0.00				
239,340	USD Put/USD Call K=1.1967 06 January 2021	8	0.00				
359,280	USD Put/USD Call K=1.1976 06 January 2021	14	0.00				
119,770	USD Put/USD Call K=1.1977 08 January 2021	16	0.00				
239,620	USD Put/USD Call K=1.1981 07 January 2021	25	0.00				
119,930	USD Put/USD Call K=1.1993 12 January 2021	45	0.00				
1,319,560	USD Put/USD Call K=1.1996 06 January 2021	76	0.00				
1,680,140	USD Put/USD Call K=1.2001 05 January 2021	27	0.00				
360,120	USD Put/USD Call K=1.2004 11 January 2021	129	0.00				
240,120	USD Put/USD Call K=1.2006 11 January 2021	89	0.00				
600,400	USD Put/USD Call K=1.2008 12 January 2021	276	0.00				
1,561,170	USD Put/USD Call K=1.2009 06 January 2021	117	0.00				
360,570	USD Put/USD Call K=1.2019 20 January 2021	414	0.00				
120,220	USD Put/USD Call K=1.2022 19 January 2021	131	0.00				
361,170	USD Put/USD Call K=1.2039 13 January 2021	284	0.00				
120,410	USD Put/USD Call K=1.2041 20 January 2021	169	0.00				
240,840	USD Put/USD Call K=1.2042 13 January 2021	196	0.00				
120,600	USD Put/USD Call K=1.206 19 January 2021	187	0.00				
241,640	USD Put/USD Call K=1.2082 14 January 2021	339	0.00				
604,350	USD Put/USD Call K=1.2087 19 January 2021	1,193	0.00				
120,980	USD Put/USD Call K=1.2098 26 January 2021	352	0.00				
484,080	USD Put/USD Call K=1.2102 14 January 2021	830	0.00				
968,800	USD Put/USD Call K=1.211 15 January 2021	1,941	0.00				
968,880	USD Put/USD Call K=1.2111 15 January 2021	1,959	0.00				
246,750	USD Put/ZAR Call K=14.1844 20 January 2021	654	0.00				
246,401	USD Put/ZAR Call K=14.2045 15 January 2021	486	0.00				
246,401	USD Put/ZAR Call K=14.2045 20 January 2021	708	0.00				
456,948	USD Put/ZAR Call K=14.2248 19 January 2021	1,312	0.00				
105,300	USD Put/ZAR Call K=14.245 21 January 2021	376	0.00				
245,351	USD Put/ZAR Call K=14.2653 15 January 2021	640	0.00				
35,000	USD Put/ZAR Call K=14.2857 21 January 2021	145	0.00				
139,400	USD Put/ZAR Call K=14.3472 14 January 2021	467	0.00				
69,600	USD Put/ZAR Call K=14.3678 19 January 2021	344	0.00				
104,250	USD Put/ZAR Call K=14.3885 14 January 2021	416	0.00				
69,000	USD Put/ZAR Call K=14.4928 13 January 2021	393	0.00				
34,500	USD Put/ZAR Call K=14.4928 19 January 2021	259	0.00				
68,900	USD Put/ZAR Call K=14.5138 13 January 2021	426	0.00				
480,901	USD Put/ZAR Call K=14.556 06 January 2021	1,894	0.00				
171,750	USD Put/ZAR Call K=14.556 12 January 2021	1,159	0.00				
34,200	USD Put/ZAR Call K=14.6199 11 January 2021	275	0.00				
170,499	USD Put/ZAR Call K=14.6628 05 January 2021	1,040	0.00				
136,400	USD Put/ZAR Call K=14.6628 07 January 2021	1,023	0.00				

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy 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 US\$	% of Net Assets
AUD158,815	€100,000	8 January 2021	1	181	0.00
AUD8,631,612	€5,300,000	29 January 2021	36	173,324	0.25
AUD7,395,596	£4,100,000	19 January 2021	43	102,610	0.08
AUD100,000	JPY7,875,900	4 January 2021	1	881	0.00
AUD400,000	JPY31,506,073	8 January 2021	4	3,501	0.00
AUD4,000,000	JPY303,252,093	12 January 2021	21	149,371	0.19
AUD5,200,000	JPY404,996,698	12 February 2021	28	89,602	0.09
AUD300,000	NZD319,787	8 January 2021	3	1,258	0.00
AUD3,700,000	NZD3,930,987	27 January 2021	35	25,114	0.00
AUD100,000	US\$75,754	4 January 2021	1	1,415	0.00
AUD500,000	US\$379,627	8 January 2021	5	6,235	0.00
AUD8,317	US\$6,279	14 January 2021	5	141	0.00
AUD30,300,000	US\$22,301,240	22 January 2021	82	1,085,141	1.32
BRL17,400,000	US\$3,246,247	5 January 2021	186	104,073	0.03
BRL700,000	US\$132,833	2 February 2021	3	1,875	0.00
CAD939,119	€600,000	11 January 2021	6	2,849	0.00
CAD3,500,000	US\$2,725,216	4 January 2021	2	22,105	0.02
CAD3,500,000	US\$2,730,082	8 January 2021	9	17,298	0.01
CAD29,900,000	US\$22,911,282	13 January 2021	170	559,536	0.52
CHF649,850	€600,000	22 February 2021	6	1,307	0.00
CHF22,300,000	US\$24,604,731	14 January 2021	57	634,131	0.72
CLP1,850,000,000	US\$2,462,188	9 February 2021	18	141,328	0.16
CNY5,500,000	US\$836,429	12 January 2021	5	9,479	0.01
CNY13,500,000	US\$2,063,394	26 January 2021	7	11,179	0.01
CNY3,500,000	US\$536,679	9 February 2021	3	673	0.00
COP13,400,000,000	US\$3,674,238	21 January 2021	221	243,479	0.24
€3,300,000	CAD5,122,489	11 January 2021	28	17,820	0.00
€276,667	CHF299,136	22 January 2021	2	54	0.00
€100,000	CHF107,954	22 February 2021	1	183	0.00
€100,000	£89,519	14 January 2021	1	14	0.00
€1,000,000	HUF360,404,577	5 February 2021	13	8,741	0.00
€2,700,000	JPY335,905,520	19 January 2021	22	50,863	0.09
€2,800,000	PLN12,571,692	29 January 2021	35	53,652	0.03
€600,000	SEK6,025,038	4 January 2021	1	522	0.00
€100,000	SEK1,002,939	20 January 2021	1	259	0.00
€1,000,000	US\$1,219,973	4 January 2021	3	3,707	0.00
€2,500,000	US\$3,054,625	8 January 2021	23	4,891	0.00
€38,700,000	US\$46,071,822	11 January 2021	114	1,292,701	1.56
€1,193,594	US\$1,451,867	14 January 2021	12	9,054	0.01
€68,816,755	US\$82,017,048	29 January 2021	7	2,241,002	2.38
£150,000	AUD265,630	19 January 2021	3	59	0.00
£179,514	€200,000	4 January 2021	1	661	0.00
£2,876,848	€3,200,000	8 January 2021	30	16,638	0.00
£4,693,063	€5,200,000	14 January 2021	47	51,301	0.00
£50,000	JPY7,041,358	4 January 2021	1	146	0.00
£3,000,000	JPY415,431,479	8 January 2021	50	77,007	0.05
£2,750,000	US\$3,743,262	4 January 2021	6	16,008	0.01
£3,200,000	US\$4,353,244	8 January 2021	43	21,344	0.01
£30,628	US\$40,528	14 January 2021	3	1,344	0.00
£20,700,000	US\$27,337,055	15 January 2021	103	962,405	1.09
£1,994,986	US\$2,662,395	29 January 2021	11	65,255	0.08
HUF36,338,454	€100,000	8 January 2021	1	216	0.00
HUF183,751,130	€500,000	5 February 2021	3	7,600	0.01
HUF10,000,000	US\$33,629	4 January 2021	1	108	0.00
HUF790,000,000	US\$2,586,271	15 January 2021	52	78,939	0.05
IDR3,000,000,000	US\$211,745	12 January 2021	3	3,601	0.00
IDR3,000,000,000	US\$211,425	9 February 2021	1	3,563	0.01
ILS500,000	US\$147,417	14 January 2021	1	8,346	0.01
ILS4,500,000	US\$1,392,586	24 February 2021	9	10,291	0.00
INR395,000,000	US\$5,342,958	12 January 2021	86	60,122	0.05
INR162,500,000	US\$2,199,990	27 January 2021	9	19,789	0.02
INR217,500,000	US\$2,953,880	9 February 2021	6	13,498	0.02
JPY63,351,990	€500,000	8 January 2021	5	1,770	0.00
JPY138,529,779	€1,096,070	19 January 2021	4	358	0.00
JPY670,000,000	US\$6,467,715	4 January 2021	6	22,057	0.03
JPY550,000,000	US\$5,313,299	8 January 2021	19	14,403	0.02
JPY2,178,450	US\$21,023	14 January 2021	3	80	0.00
JPY2,700,000,000	US\$26,007,000	12 February 2021	123	156,991	0.09
KRW17,200,000,000	US\$15,603,637	8 January 2021	70	213,958	0.20
KRW7,500,000,000	US\$6,802,047	26 January 2021	18	95,573	0.10
KRW5,700,000,000	US\$5,204,387	9 February 2021	25	37,703	0.05
MXN1,500,000	US\$74,970	4 January 2021	1	273	0.00
MXN500,000	US\$24,960	5 January 2021	1	118	0.00
MXN5,000,000	US\$250,126	8 January 2021	10	567	0.00
MXN215,000,000	US\$10,269,339	13 January 2021	100	504,454	0.54
MXN48,500,000	US\$2,399,386	2 February 2021	23	25,650	0.01
NOK10,526,352	€1,000,000	4 January 2021	4	5,750	0.00
NOK13,682,188	€1,300,000	8 January 2021	10	7,068	0.01
NOK28,765,411	€2,700,000	29 January 2021	21	53,759	0.05
NOK1,000,000	SEK958,271	4 January 2021	1	104	0.00

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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 US\$	% of Net Assets
NOK1,000,000	SEK954,715	8 January 2021	1	530	0.00
NOK6,000,000	SEK5,690,102	15 January 2021	12	7,769	0.00
NOK500,000	US\$58,301	4 January 2021	1	97	0.00
NOK63,738	US\$7,284	14 January 2021	5	160	0.00
NOK11,000,000	US\$1,207,808	29 January 2021	15	76,914	0.13
NZD4,900,000	US\$3,495,252	5 January 2021	17	32,890	0.01
NZD5,000,000	US\$3,581,165	8 January 2021	18	19,059	0.02
NZD1,261	US\$889	14 January 2021	5	18	0.00
NZD10,600,000	US\$7,363,010	28 January 2021	142	270,299	0.23
PEN500,000	US\$137,766	21 January 2021	2	481	0.00
PHP127,500,000	US\$2,649,360	12 January 2021	12	4,028	0.00
PHP115,000,000	US\$2,384,447	26 January 2021	5	7,300	0.01
PHP27,500,000	US\$569,441	9 February 2021	1	2,108	0.00
PLN8,293,896	€1,800,000	29 January 2021	4	22,441	0.03
PLN4,400,000	US\$1,134,440	29 January 2021	12	46,652	0.05
RON1,968,698	€400,000	4 January 2021	1	5,299	0.01
RON2,939,899	€600,000	24 February 2021	5	1,701	0.00
RON367	US\$91	14 January 2021	1	1	0.00
RUB15,000,000	US\$198,834	14 January 2021	17	3,651	0.00
RUB2,500,000	US\$33,234	25 February 2021	1	355	0.00
SEK6,044,666	€600,000	4 January 2021	2	1,868	0.00
SEK2,012,940	€200,000	8 January 2021	2	375	0.00
SEK41,805,858	€4,100,000	20 January 2021	20	72,855	0.09
SEK3,852,947	NOK4,000,000	15 January 2021	8	2,071	0.00
SEK44,357	US\$5,348	14 January 2021	4	55	0.00
SEK64,345,288	US\$7,557,626	29 January 2021	34	280,189	0.31
SGD100,000	US\$75,426	4 January 2021	1	237	0.00
SGD4,300,000	US\$3,228,999	12 January 2021	3	24,532	0.03
SGD300,000	US\$225,807	22 January 2021	1	1,185	0.00
SGD1,800,000	US\$1,349,241	26 January 2021	4	12,714	0.03
THB67,500,000	US\$2,240,877	12 January 2021	12	12,096	0.01
THB47,500,000	US\$1,576,476	9 February 2021	4	9,046	0.01
TRY9,600,000	US\$1,224,463	19 January 2021	79	59,513	0.04
TRY100,000	US\$13,182	18 February 2021	1	37	0.00
US\$1,236,971	AUD1,600,000	8 January 2021	12	2,206	0.00
US\$2,613,444	BRL13,300,000	5 January 2021	27	52,579	0.07
US\$860,761	BRL4,400,000	2 February 2021	26	14,022	0.00
US\$346,705	CAD441,358	8 January 2021	26	256	0.00
US\$1,572,694	CAD2,000,000	13 January 2021	14	2,740	0.00
US\$113,160	CHF100,000	8 January 2021	1	2	0.00
US\$1,359,181	CHF1,200,000	14 January 2021	6	1,036	0.00
US\$70,462	CLP50,000,000	9 February 2021	1	96	0.00
US\$1,226,109	€1,000,000	4 January 2021	3	2,427	0.00
US\$5,766,817	€4,700,000	8 January 2021	25	14,929	0.00
US\$735,172	€600,000	11 January 2021	6	837	0.00
US\$77,445	€63,229	14 January 2021	1	54	0.00
US\$38,087	HKD295,195	14 January 2021	1	14	0.00
US\$408,354	HUF120,000,000	15 January 2021	8	3,510	0.00
US\$2,036,744	JPY210,000,000	5 January 2021	2	2,609	0.00
US\$2,037,391	JPY210,000,000	8 January 2021	1	3,177	0.00
US\$775,351	JPY80,000,000	12 February 2021	1	122	0.00
US\$2,674,749	KRW2,900,000,000	8 January 2021	35	7,825	0.00
US\$184,219	KRW200,000,000	26 January 2021	2	282	0.00
US\$75,521	MXN1,500,000	4 January 2021	1	278	0.00
US\$25,090	MXN500,000	5 January 2021	1	12	0.00
US\$226,231	MXN4,500,000	13 January 2021	8	731	0.00
US\$426,719	MXN8,500,000	2 February 2021	9	1,714	0.00
US\$6,384	NOK54,470	14 January 2021	1	22	0.00
US\$2,023,307	NZD2,800,000	5 January 2021	2	7,227	0.01
US\$1,300,648	NZD1,800,000	8 January 2021	17	4,565	0.00
US\$2,019,950	PEN7,250,000	21 January 2021	20	15,379	0.00
US\$1,509,199	PHP72,500,000	12 January 2021	8	412	0.00
US\$2,047	PLN7,555	14 January 2021	4	21	0.00
US\$2,635,524	PLN9,700,000	29 January 2021	9	31,752	0.04
US\$374,489	RUB27,500,000	14 January 2021	5	3,269	0.00
US\$33,696	RUB2,500,000	25 February 2021	1	107	0.00
US\$40,195	TRY300,000	19 January 2021	1	71	0.00
US\$3,659,822	TWD102,500,000	12 January 2021	13	8,577	0.01
US\$627,640	TWD17,500,000	26 January 2021	4	2,548	0.00
US\$358,774	TWD10,000,000	9 February 2021	4	601	0.00
US\$1,024,292	ZAR15,000,000	4 January 2021	3	3,839	0.00
US\$1,055,580	ZAR15,500,000	8 January 2021	5	1,806	0.00
US\$851,484	ZAR12,500,000	25 January 2021	12	3,390	0.00
ZAR1,000,000	US\$67,937	4 January 2021	2	93	0.00
ZAR6,000,000	US\$407,695	8 January 2021	2	217	0.00
ZAR139,000,000	US\$8,872,988	25 January 2021	89	557,810	0.67
Total unrealised gain on forward currency contracts				11,362,116	12.04
Total financial assets at fair value through profit or loss - trading				32,719,057	34.68

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Argentina				France		
(97)	Globant SA	(3,770)	(0.00)	9	ADP Promesses	(15)	(0.00)
	Austria			232	Air France-KLM	(12)	(0.00)
546	AMS AG	(45)	(0.00)	22	Air Liquide SA	(36)	(0.00)
92	Erste Group Bank AG	(539)	(0.00)	71	Amundi SA	(120)	(0.00)
(101)	OMV AG	(1,633)	(0.00)	39	Arkema SA	(49)	(0.00)
(126)	Raiffeisen Bank International AG	(547)	(0.00)	(18)	ATOS Se	(254)	(0.00)
		(2,764)	(0.00)	(158)	AXA SA	(632)	(0.00)
	Belgium			46	BioMerieux	(505)	(0.00)
59	Anheuser-Busch InBev SA	(25)	(0.00)	(111)	BNP Paribas SA	(1,203)	(0.00)
94	Galapagos NV	(2,105)	(0.00)	(353)	Carrefour SA	(172)	(0.00)
(12)	KBC Groep NV	(215)	(0.00)	(29)	Cie Generale des Etablissements Michelin	(312)	(0.00)
1,233	Proximus	(2,478)	(0.01)	(225)	Credit Agricole SA	(827)	(0.00)
42	Ucb Sa	(634)	(0.00)	(394)	Danone SA	(550)	(0.00)
237	Umicore	(328)	(0.00)	52	Edenred	(63)	(0.00)
		(5,785)	(0.01)	(4,756)	EDF	(4,890)	(0.01)
	Bermuda			(3,539)	Engie	(211)	(0.00)
18	Assured Guaranty Limited	(16)	(0.00)	(327)	Eutelsat Communications	(288)	(0.00)
(13)	Axis Capital Holdings Limited	(75)	(0.00)	(2)	Hermes International	(95)	(0.00)
(77)	Enstar Group Limited	(453)	(0.00)	117	Iliad SA	(1,468)	(0.01)
7	Everest Re Group Limited	(13)	(0.00)	40	Ipsen SA	(307)	(0.00)
38	Genpact Limited	(16)	(0.00)	(5,557)	Lagardere SCA	(272)	(0.00)
(5,040)	Marvell Technology Group Limited	(13,693)	(0.02)	(204)	L'Oreal SA	(1,410)	(0.00)
11	RenaissanceRe Holdings Limited	(205)	(0.00)	24	LVMH Moet Hennessy Louis Vuitton Se	(290)	(0.00)
(47)	Triton International Limited	(651)	(0.00)	(1,405)	Orpea	(6,335)	(0.01)
		(15,122)	(0.02)	242	Pernod Ricard SA	(441)	(0.00)
	Brazil			(41)	Publicis Groupe	(529)	(0.00)
87	XP Inc	(589)	(0.00)	(159)	Remy Cointreau	(1,279)	(0.00)
	Canada			101	Saint Gobain	(202)	(0.00)
24	Agnico Eagle Mines Limited	(54)	(0.00)	(26)	Schneider Electric SA	(298)	(0.00)
182	Alamos Gold Inc	(205)	(0.00)	100	Scor Regroupee	(239)	(0.00)
333	Aurinia Pharmaceuticals Inc	(403)	(0.00)	(14)	Societe Generale	(91)	(0.00)
86	B2Gold Corporation	(94)	(0.00)	4	Sodexo SA	(14)	(0.00)
(21)	Bank of Montreal	(301)	(0.00)	(164)	Soitec	(991)	(0.00)
(31)	Bank of Nova Scotia	(355)	(0.00)	(140)	Total SA	(1,228)	(0.00)
424	BlackBerry Limited	(145)	(0.00)	(29)	Vinci SA	(253)	(0.00)
(37)	Brookfield Asset Management Inc	(5)	(0.00)	(328)	Vivendi Universal SA	(740)	(0.00)
(22)	Brookfield Infrastructure	(559)	(0.00)			(26,621)	(0.03)
(25)	Can Imperial Bk Of Commerce	(310)	(0.00)		Germany		
(154)	Canadian Natural Resources Limited	(1,183)	(0.00)	25	Aareal Bank AG	(35)	(0.00)
(142)	Enbridge Inc	(427)	(0.00)	(10)	Adidas AG	(285)	(0.00)
275	Equinox Gold Corp	(211)	(0.00)	(26)	Allianz SE	(855)	(0.00)
9	Franco-Nevada Corporation	(214)	(0.00)	(16)	Aurubis AG	(34)	(0.00)
(151)	Imperial Oil Limited	(585)	(0.00)	(29)	BASF SE	(491)	(0.00)
6	Lululemon Athletica Inc	(58)	(0.00)	(99)	Bayer AG	(384)	(0.00)
(11)	Magna International Inc	(266)	(0.00)	(119)	Bayerische Motoren Werke AG	(803)	(0.00)
(52)	Manulife Financial Corporation	(192)	(0.00)	29	Beiersdorf AG	(120)	(0.00)
485	Novagold Resources Inc	(103)	(0.00)	(9)	Carl Zeiss Meditec AG	(9)	(0.00)
(33)	Nutrien Limited	(323)	(0.00)	(17)	Continental AG	(552)	(0.00)
(13)	Open Text Corporation	(66)	(0.00)	(48)	CTS Eventim AG & Company KGaA	(21)	(0.00)
(2,854)	Pan American Silver Corporation_CSAGI	(14,672)	(0.02)	(117)	Daimler AG	(1,472)	(0.00)
(40)	Pan American Silver Corporation_JPM	(191)	(0.00)	(482)	Delivery Hero AG	(16,171)	(0.02)
(119)	Pembina Pipeline Corporation	(102)	(0.00)	(65)	Deutsche Post AG	(62)	(0.00)
(17,194)	Pretium Resources Inc	(5,173)	(0.01)	(1,045)	Deutsche Telekom AG	(1,034)	(0.00)
(56)	Restaurant Brands International Inc	(335)	(0.00)	(656)	Evotec AG	(2,936)	(0.01)
(58)	Rogers Communications Inc	(361)	(0.00)	(331)	Freenet AG	(379)	(0.00)
(25)	Royal Bank of Canada	(167)	(0.00)	(725)	Fresenius Medical Care AG & Company KGaA	(213)	(0.00)
21	Shaw Communications Inc	(16)	(0.00)	(193)	Fresenius Se & Company KGaA	(918)	(0.00)
(126)	Suncor Energy Inc	(512)	(0.00)	110	Gerresheimer AG	(548)	(0.00)
48	Wheaton Precious Metals Corporation	(76)	(0.00)	3	Hannover Rueck SE	(37)	(0.00)
		(27,664)	(0.03)	8	Hella GMBH & Company KGaA	-	(0.00)
	Denmark			(17)	Merck KGaA	(179)	(0.00)
(1)	AP Moller - Maersk A/S	(518)	(0.00)	(139)	MorphoSys AG	(695)	(0.00)
292	Bavarian Nordic A/S	(447)	(0.00)	1	MTU Aero Engines AG	(3)	(0.00)
119	CHR Hansen Holding A/S	(931)	(0.00)	(15)	Muenchener Rueckversicherungs-Gesellschaft AG	(505)	(0.00)
28	Coloplast	(200)	(0.00)	49	Nemetschek AG	(184)	(0.00)
(31)	Danske Bank A/S	(63)	(0.00)	(256)	ProSieben Sat 1 Media	(1,255)	(0.00)
19	DSV Panalpina A/S	(3)	(0.00)	(84)	RWE AG	(97)	(0.00)
(35)	Genmab	(336)	(0.00)	(263)	SAP SE	(859)	(0.00)
(604)	H Lundbeck A/S	(1,672)	(0.00)	73	Scout24 AG	(762)	(0.00)
292	ISS A/S	(378)	(0.00)	(33)	Siemens AG	(316)	(0.00)
(60)	Jyske Bank A/S	(547)	(0.00)	(111)	Siemens Energy AG	(438)	(0.00)
(1,166)	Novo Nordisk A/S	(987)	(0.00)	31	Symrise AG	(273)	(0.00)
126	Novozymes A/S	(464)	(0.00)	(1,127)	Telefonica Deutschland Holding AG	(2)	(0.00)
(491)	Pandora A/S	(4,174)	(0.01)	(1,572)	United Internet AG	(2,258)	(0.01)
		(10,720)	(0.01)	(23)	Volkswagen AG	(848)	(0.00)
	Faro Islands					(36,033)	(0.04)
(634)	Bakkafrost P/F	(2,999)	(0.00)		Ireland		
	Finland			(79)	Alkermes plc	(283)	(0.00)
(51)	Elisa OYJ	(36)	(0.00)	31	DCC plc	(377)	(0.00)
18	Kone OYJ	(102)	(0.00)	522	Experian plc	(138)	(0.00)
(40)	Neste OYJ	(658)	(0.00)	(59)	Jazz Pharmaceuticals plc	(1,477)	(0.00)
57	Orion OYJ	(74)	(0.00)			(2,275)	(0.00)
23	Sampo OYJ	(22)	(0.00)		Isle of Man		
1,505	Wartsila OYJ	(103)	(0.00)	(526)	Playtech plc	(333)	(0.00)
		(995)	(0.00)		Israel		
				20	Fiverr International Ltd	(84)	(0.00)
				14	Jfrog Limited	(88)	(0.00)
				187	Plus500 Limited	(63)	(0.00)
				(640)	Solar Edge Technologies Inc	(27,494)	(0.03)

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Israel (continued)				Japan (continued)		
30	Wix.com Limited	(187)	(0.00)	(600)	Konica Minolta Inc	(314)	(0.00)
		(27,916)	(0.03)	(100)	Kose Corp	(1,249)	(0.00)
	Italy			(600)	K's Holdings Corporation	(1,017)	(0.00)
87,131	A2A SpA	(902)	(0.00)	(200)	Kyoritsu Maintenance Company Limited	(368)	(0.00)
(108)	Amplifon SPA	(66)	(0.00)	200	Kyowa Hakko Kirin Company Limited	(1)	(0.00)
(179)	Assicurazioni Generali SpA	(570)	(0.00)	(100)	Lasertec Corp	(1,540)	(0.01)
(90)	Atlantia SpA	(158)	(0.00)	500	Maeda Road Construction Company	(56)	(0.00)
(545)	Banco BPM SpA	(196)	(0.00)	100	Makita Corp	(281)	(0.00)
(23)	Brembo SpA	(5)	(0.00)	(400)	Mani Inc	(969)	(0.00)
1,361	Davide Campari Milano Nv	(263)	(0.00)	(1,100)	Maruha Nichiro Corporation	(531)	(0.00)
(380)	Enel SpA	(470)	(0.00)	400	Medipal Holdings Corporation	(275)	(0.00)
(693)	Eni SpA	(1,772)	(0.00)	(1,100)	Mitsubishi Chemical Holdings Corporation	(221)	(0.00)
(22)	Ferrari NV	(729)	(0.00)	100	Mitsubishi Estate Company Limited	(12)	(0.00)
(81)	FinecoBank Banca Fineco SpA	(144)	(0.00)	(100)	Mitsubishi Materials Corporation	(129)	(0.00)
34,524	Hera SpA	(5,339)	(0.01)	(2,000)	Mitsubishi Motors Corporation	(387)	(0.00)
(1,187)	Intesa Sanpaolo SpA	(612)	(0.00)	(200)	Miura Co Ltd	(369)	(0.00)
12,840	Italgas SpA	(3,210)	(0.00)	100	Monotaro Co	(10)	(0.00)
(361)	Mediobanca SpA	(640)	(0.00)	700	Morinaga and Company Limited	(133)	(0.00)
(786)	Moncler SpA	(8,646)	(0.01)	300	Morinaga Milk Industry Co Ltd	(359)	(0.00)
(29)	Nexi SpA	(42)	(0.00)	(200)	Nikon Corporation	(29)	(0.00)
(176)	Pirelli and Company SpA	(175)	(0.00)	200	Nippon Meat Packers Inc	(58)	(0.00)
(86)	Poste Italiane SpA	(132)	(0.00)	(100)	Nippon Shokubai Co Ltd	(542)	(0.00)
(423)	Prisma SpA	(1,475)	(0.00)	(200)	Nippon Steel	(44)	(0.00)
(1,729)	Recordati SpA	(825)	(0.00)	(500)	Nippon Telegraph & Telephone Corporation	(823)	(0.00)
(3,303)	Salvatore Ferragamo SpA	(3,597)	(0.01)	(100)	Nissan Chemical Industries Limited	(262)	(0.00)
(53)	Snam Rete Gas	(24)	(0.00)	800	Nissan Motor Company Limited	(5)	(0.00)
(2,622)	Terna SpA	(73)	(0.00)	300	Nisshin Seifun Group Inc	(314)	(0.00)
(389)	UniCredit SpA	(452)	(0.00)	400	Nishinbo Holdings Inc	(93)	(0.00)
(127)	UnipolSai SpA	(6)	(0.00)	(300)	NOF Corporation	(1,453)	(0.00)
		(30,523)	(0.03)	(1,400)	NTN Corporation	(447)	(0.00)
	Japan			(100)	Odakyu Electric Railway Company Limited	(19)	(0.00)
(100)	ABC-Mart Inc	(126)	(0.00)	200	Okuma Corporation	(659)	(0.00)
2,300	Acom Company Limited	(1,515)	(0.01)	300	Open House Co Ltd	(645)	(0.00)
(400)	Aeon Company Limited	(912)	(0.00)	(200)	Orix Corporation	(18)	(0.00)
1,900	Aiful Corporation	(33)	(0.00)	200	Paltac Corp	(969)	(0.00)
600	Alfresa Holdings Corporation	(1,482)	(0.00)	500	Persol Holdings Company Limited	(450)	(0.00)
(800)	Alps Electric Company Limited	(141)	(0.00)	100	Pigeon Corporation	(470)	(0.00)
300	Aozora Bank Limited	(5)	(0.00)	700	Rakuten Inc	(220)	(0.00)
(200)	Asahi Group Holdings Limited	(108)	(0.00)	200	Relo Group Inc	(32)	(0.00)
(400)	Asahi Intecc Company Limited	(562)	(0.00)	100	Resorttrust Inc	(153)	(0.00)
(200)	Asahi Kasei Corporation	(22)	(0.00)	(500)	Ryohin Keikaku Company Limited	(662)	(0.00)
(500)	Asics Corporation	(742)	(0.00)	(900)	Saizeriya Company Limited	(724)	(0.00)
(400)	Astellas Pharma Inc	(140)	(0.00)	100	Sankyu Inc	(305)	(0.00)
(100)	Azbil Corporation	(678)	(0.00)	1,100	Sanwa Holdings Corporation	(737)	(0.00)
(200)	Bank of Kyoto Limited	(97)	(0.00)	200	Sapporo Holdings Limited	(133)	(0.00)
(100)	Base Inc	(387)	(0.00)	(300)	Sega Sammy Holdings Inc	(378)	(0.00)
300	Benefit One Inc	(780)	(0.00)	600	Seiko Epson Corporation	(635)	(0.00)
2,000	Bic Camera Inc	(191)	(0.00)	100	Seino Holdings Co Ltd	(105)	(0.00)
(200)	Capcom Company Limited	(1,802)	(0.01)	(200)	Sekisui House Limited	(109)	(0.00)
200	Change Inc	(766)	(0.00)	300	Seven Bank Limited	(35)	(0.00)
(3,800)	Citizen Watch Company Limited	(147)	(0.00)	100	Sg Holdings Co Ltd	(30)	(0.00)
200	CKD Corporation	(206)	(0.00)	1,000	Softbank Corporation	(142)	(0.00)
(500)	Colowide Company Limited	(475)	(0.00)	2,000	Sojitz Corporation	(39)	(0.00)
(800)	Cosmo Energy Holdings Company Limited	(132)	(0.00)	(800)	Sosei Group Corporation	(1,743)	(0.01)
(2,000)	Create Restaurants Holdings	(891)	(0.00)	(200)	Stanley Electric Company Limited	(315)	(0.00)
500	Daicel Corporation	(64)	(0.00)	500	Subaru Corporation	(271)	(0.00)
400	Dcm Holdings Co Ltd	(244)	(0.00)	(1,000)	Sumitomo Electric Industries Ltd	(803)	(0.00)
(100)	Denso Corporation	(80)	(0.00)	300	Sumitomo Osaka Cement Company Limited	(654)	(0.00)
100	Dic Corporation	(76)	(0.00)	100	Sumitomo Realty & Developmen	(193)	(0.00)
(500)	DIP Corporation	(1,346)	(0.00)	100	Sumitomo Rubber Industries Limited	-	(0.00)
200	Earth Corp	(756)	(0.00)	400	Suntory Beverage & Food Limited	(864)	(0.00)
500	Ebara Corporation	(10)	(0.00)	(300)	Sushiro Global Holdings Limited	(1,933)	(0.01)
100	Electric Power Development C	(11)	(0.00)	600	Suzuken Company Limited	(1,357)	(0.00)
(400)	Ezaki Glico Company Limited	(291)	(0.00)	200	Suzuki Motor Corporation	(1,058)	(0.00)
(200)	Fuji Oil Company Limited	(4)	(0.00)	(200)	Tadano Limited	(91)	(0.00)
200	FUJIFILM Holdings Corporation	(317)	(0.00)	400	Takara Bio Inc	(722)	(0.00)
(100)	Gs Yuasa Corporation	(384)	(0.00)	(100)	Terumo Corporation	(176)	(0.00)
500	GungHo Online Entertainment Inc	(1,469)	(0.00)	100	THK Company Limited	(49)	(0.00)
700	H.U. Group Holdings Inc	(445)	(0.00)	300	Toho Co Ltd/Tokyo	(51)	(0.00)
400	Hitachi Transport System Limited	(465)	(0.00)	500	Tokyo Broadcasting System Holdings Inc	(493)	(0.00)
1,700	Ichigo Group Holdings Company Limited	(510)	(0.00)	(100)	Tokyo Century Corporation	(1,114)	(0.00)
700	Iida Group Holdings Company Limited	(339)	(0.00)	(300)	Tokyo Gas Company Limited	(253)	(0.00)
600	Internet Initiative Japan	(2,749)	(0.01)	500	Tomy Company Limited	(136)	(0.00)
(100)	IR Japan Holdings Limited	(814)	(0.00)	300	Toppan Printing Company Limited	(189)	(0.00)
500	J Front Retailing Company Limited	(199)	(0.00)	(2,700)	Toshiba Corporation	(837)	(0.00)
(100)	Japan Airport Terminal Company Limited	(48)	(0.00)	500	Toyo Suisan Kaisha Limited	(912)	(0.00)
(1,000)	Japan Aviation Electronics Industry Limited	(1,288)	(0.00)	(100)	Trend Micro Inc	(204)	(0.00)
(200)	Japan Petroleum Exploration Company Limited	(33)	(0.00)	100	Tsuruha Holdings Inc	(573)	(0.00)
200	Jor Pharmaceuticals Co Ltd	(394)	(0.00)	600	USC Company Limited	(866)	(0.00)
(100)	JMDC Inc	(707)	(0.00)	500	UT Group Company Limited	(873)	(0.00)
(200)	Justsystems Corporation	(282)	(0.00)	300	Yamaha Motor Company Limited	(407)	(0.00)
(200)	Kadokawa Corporation	(901)	(0.00)	300	Yamato Holdings Company Limited	(216)	(0.00)
400	Kagome Company Limited	(1,647)	(0.01)	1,000	Yamazaki Baking Company Limited	(564)	(0.00)
(200)	Kaken Pharmaceutical Company Limited	(243)	(0.00)	100	Yokohama Rubber Company Limited/The	(5)	(0.00)
(300)	Keihan Electric Railway Co	(431)	(0.00)			(68,431)	(0.07)
(100)	Keio Corp	(175)	(0.00)		Luxembourg		
(500)	Kobe Bussan Company Limited	(538)	(0.00)	(304)	Aperam SA	(629)	(0.00)
(100)	Koei Tecmo Holdings Company Limited	(736)	(0.00)	726	Millicom International Cellular SA	(620)	(0.00)
200	Kohnan Shoji Co Ltd	(155)	(0.00)	22	SES SA	-	(0.00)
300	Komeri Co Ltd	(58)	(0.00)				

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Luxembourg (continued)				Sweden (continued)		
(798)	Tenaris SA	(2,147)	(0.00)	(615)	Tele2 AB	(14)	(0.00)
		(3,396)	(0.00)	(28)	Telefonaktiebolaget LM Ericsson	(8)	(0.00)
				8,038	Telia Company AB	(585)	(0.00)
	Malta			1,338	Volvo AB	(420)	(0.00)
(129)	Kindred Group plc	(197)	(0.00)			(29,874)	(0.03)
					Switzerland		
	Mexico			(176)	ABB Limited	(297)	(0.00)
411	Fresnillo plc	(356)	(0.00)	(280)	Alcon Inc	(611)	(0.00)
				4	Baloise Holding AG	(4)	(0.00)
	Netherlands			49	CIE Financiere Richemont	(440)	(0.00)
(24)	ABN AMRO Group NV	(1)	(0.00)	(222)	CRISPR Therapeutics AG	(9,570)	(0.01)
(27)	Adyen NV	(350)	(0.00)	(1,286)	Dufry Group	(6,251)	(0.01)
(19)	AerCap Holdings NV	(91)	(0.00)	3,427	Idorsia Limited	(6,791)	(0.01)
14	Akzo Nobel NV	(12)	(0.00)	(54)	LafargeHolcim Limited	(60)	(0.00)
1	ASML Holding NV	(1)	(0.00)	(1)	Lonza Group AG	(22)	(0.00)
55	Euronext NV	(558)	(0.00)	(675)	Nestle SA	(2,189)	(0.00)
38	Flow Traders	(202)	(0.00)	(324)	Novartis AG	(1,597)	(0.00)
(374)	ING Groep NV	(687)	(0.00)	(20)	OC Oerlikon Corporation AG	(41)	(0.00)
10	Koninklijke DSM NV	(1)	(0.00)	(31)	Roche Holding AG	(161)	(0.00)
(33)	Koninklijke Philips NV	(26)	(0.00)	(4)	Schindler Holding	(4)	(0.00)
(352)	NN Group NV	(386)	(0.00)	17	SGS SA	(31)	(0.00)
1,524	Postnl	(186)	(0.00)	(1,120)	SIG Combibloc Group	(996)	(0.00)
(482)	Royal Dutch Shell plc	(1,888)	(0.01)	(49)	Sonova Holding AG	(455)	(0.00)
(236)	SBM Offshore NV	(396)	(0.00)	(58)	Swatch Group AG	(500)	(0.00)
10	Shop Apotheke Europe NV	(494)	(0.00)	(10)	Swiss Life Holding	(687)	(0.00)
(5)	Signify NV	(16)	(0.00)	(10)	Swiss Re AG	(180)	(0.00)
95	Takeaway.com Holding BV - WI	(441)	(0.00)	(24)	Swisscom AG	(63)	(0.00)
		(5,736)	(0.01)	(5)	TE Connectivity Limited	(104)	(0.00)
				15	Tecan Group AG-REG	(69)	(0.00)
	Norway			13	Temenos Group AG	(132)	(0.00)
(54)	Aker BP ASA	(451)	(0.00)	(181)	UBS Group AG	(139)	(0.00)
(111)	DNB ASA	(462)	(0.00)	(22)	VAT Group AG	(34)	(0.00)
(200)	Equinor ASA	(434)	(0.00)	(987)	Vifor Pharma AG	(7,056)	(0.01)
(540)	Mowi ASA	(621)	(0.00)	(395)	Zur Rose AG	(5,809)	(0.01)
(2,026)	NEL ASA	(356)	(0.00)	(7)	Zurich Insurance Group AG	(254)	(0.00)
424	Orkla ASA	(113)	(0.00)			(44,547)	(0.05)
143	Salmar ASA	(64)	(0.00)		United Arab Emirates		
126	Schibsted ASA	(107)	(0.00)	1,372	Network International Hol-Wi	(282)	(0.00)
		(2,608)	(0.00)				
	Panama				United Kingdom		
814	Copa Holdings SA	(5,038)	(0.01)	(102)	Aggreko plc	(377)	(0.00)
				(298)	Antofagasta plc	(73)	(0.00)
	Portugal			147	AVEVA Group plc	(189)	(0.00)
(477)	EDP - Energias de Portugal SA	(53)	(0.00)	(525)	B&M European Value Retail SA	(149)	(0.00)
(103)	Galp Energia SGPS SA	(100)	(0.00)	(1,393)	Barclays plc	(897)	(0.00)
1,731	Jeronimo Martins	(1,170)	(0.00)	1,492	Beazley plc	(281)	(0.00)
		(1,323)	(0.00)	(1,523)	BP plc	(1,088)	(0.00)
	Puerto Rico			424	Britvic plc	(112)	(0.00)
(15)	Popular Inc	(295)	(0.00)	(4,562)	BT Group plc	(1,900)	(0.00)
				(1,237)	Close Brothers Group plc	(625)	(0.00)
	Spain			213	Compass Group plc	(120)	(0.00)
(97)	ACS Actividades Construction Y Servicios SA	(645)	(0.00)	(323)	Dart Group plc	(1,624)	(0.00)
(4)	Aena SA	(119)	(0.00)	1,658	Diageo plc	(1,626)	(0.00)
(29)	Atlantica Sustainable Infrastructure plc	(270)	(0.00)	19,720	Dominos Pizza Uk and Ireland plc	(2,342)	(0.01)
(325)	Banco Bilbao Vizcaya Argentaria SA	(678)	(0.00)	(130)	Evrax plc	(181)	(0.00)
(1,355)	Banco Santander SA	(1,137)	(0.01)	(499)	Farfetch Limited	(2,140)	(0.01)
(148)	Bankinter SA	(169)	(0.00)	(147)	Fiat Chrysler Automobiles NV	(762)	(0.00)
(676)	CaixaBank SA	(333)	(0.00)	481	Future plc	(151)	(0.00)
145	Cellnex Telecom Sau	(428)	(0.00)	1,927	Grainger plc	(251)	(0.00)
18	Enagas SA	(61)	(0.00)	382	Hargreaves Lansdown plc	(260)	(0.00)
22	Ferrovial SA	(20)	(0.00)	3,825	Hikma Pharmaceuticals plc	(3,473)	(0.01)
(144)	Gas Natural SDG SA	(71)	(0.00)	179	Homeserve plc	(748)	(0.00)
(1,125)	Iberdrola SA	(275)	(0.00)	7,729	HSBC Holdings plc	(2,490)	(0.00)
(284)	Industria de Diseno Textil SA	(138)	(0.00)	(83)	Inchcape plc	(244)	(0.00)
(304)	Repsol SA	(104)	(0.00)	(177)	International Game Technology	(1,253)	(0.00)
(304)	Repsol SA	(968)	(0.00)	56	Intertek Group plc	(201)	(0.00)
(3,040)	Telefonica SA	(1,013)	(0.00)	778	Investec plc	(68)	(0.00)
		(6,429)	(0.01)	(1,351)	ITV plc	(598)	(0.00)
	Sweden			(35)	Janus Henderson Group plc	(282)	(0.00)
499	AAK AB	(328)	(0.00)	(791)	JD Sports Fashion plc	(599)	(0.00)
173	Assa Abloy AB	(85)	(0.00)	(3,215)	John Wood Group plc	(4,066)	(0.01)
108	Atlas Copco AB	(65)	(0.00)	113	Johnson Matthey plc	(82)	(0.00)
176	Autoliv Inc	(71)	(0.00)	(396)	Legal and General Group plc	(119)	(0.00)
292	Axfood AB	(562)	(0.00)	(29)	Liberty Global plc	(147)	(0.00)
78	Dometic Group AB	(4)	(0.00)	(2,190)	Marks & Spencer Group plc	(32)	(0.00)
1,506	Electrolux AB	(1,032)	(0.00)	(29,065)	Meggitt plc	(27,692)	(0.03)
1,660	Essity Aktiebolag	(183)	(0.00)	211	Mondi plc	(13)	(0.00)
(3)	Evolution Gaming Group	(15)	(0.00)	(7,453)	National Express Group plc	(1,487)	(0.00)
3,905	Fabege Ab	(2,599)	(0.01)	(203)	Next plc	(1,206)	(0.00)
138	Gefinge AB	(114)	(0.00)	(35)	Nvent Electric plc	(169)	(0.00)
(298)	Hennes and Mauritz AB	(365)	(0.00)	157	Ocado Group plc	(263)	(0.00)
6,764	Loomis	(20,366)	(0.02)	(72)	Pearson plc	(146)	(0.00)
(69)	Lundin Petroleum AB	(398)	(0.00)	237	Pennon Group plc	(345)	(0.00)
(105)	Saab AB	(404)	(0.00)	147	Phoenix Group Holdings plc	(159)	(0.00)
(56)	Securitas AB	(2)	(0.00)	(158)	RELX plc	-	(0.00)
(346)	Skandinaviska Enskilda Ban	(155)	(0.00)	66	Rentokil Initial plc	(26)	(0.00)
(102)	Skanska AB	(373)	(0.00)	(134)	Rio Tinto plc	(1,385)	(0.00)
184	Spotify Technology SA	(392)	(0.00)	27,966	Rolls-Royce Holdings plc	(1,337)	(0.00)
(174)	Svenska Handelsbanken AB	(141)	(0.00)	(211)	Royal Bank of Scotland Group plc	(157)	(0.00)
1,188	Swedbank AB	(201)	(0.00)	4,699	Sage Group plc	(44)	(0.00)
(1,250)	Swedish Orphan Biovitrum AB	(992)	(0.00)				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps (continued)				Equity swaps (continued)			
United Kingdom (continued)				United States (continued)			
(12,464)	Sainsbury (J) plc	(801)	(0.00)	84	BJ's Wholesale Club Holdings Inc	(194)	(0.00)
34	Schroders plc	(12)	(0.00)	(20)	Blackbaud Inc	(124)	(0.00)
48	Severn Trent plc	(119)	(0.00)	138	Bluebird Bio Inc	(1,880)	(0.00)
(146)	Signature Aviation plc	(297)	(0.00)	(24)	Booking Holdings Inc_CSAGI	(4,618)	(0.01)
(3,216)	Smith & Nephew plc	(976)	(0.00)	(36)	Boston Scientific Corporation_JPM	(31)	(0.00)
325	Smiths Group plc	(61)	(0.00)	184	Box Inc	(20)	(0.00)
(1,151)	Spectris plc	(1,995)	(0.01)	(53)	Boyd Gaming Corporation	(661)	(0.00)
(997)	Sse plc	(1,385)	(0.00)	(1,025)	Bright Horizons Family Solutions Inc_CSAGI	(1,602)	(0.00)
509	Ssp Group plc	(94)	(0.00)	(34)	Brinks Company	(949)	(0.00)
410	Standard Chartered plc	(395)	(0.00)	(172)	Bristol-Myers Squibb Company	(269)	(0.00)
(256)	Technipfmc plc	(739)	(0.00)	(2)	Broadcom Inc	(6)	(0.00)
(1,906)	Tesco plc	(293)	(0.00)	(537)	Brown & Brown Inc_CSAGI	(1,352)	(0.00)
256	United Utilities Group plc	(1)	(0.00)	8,236	Brown-Forman Corporation_CSAGI	(9,846)	(0.01)
(127)	Virgin Money Uk plc	(106)	(0.00)	11	Brunswick Corporation_JPM	(6)	(0.00)
(10,493)	Vodafone Group plc	(1,709)	(0.00)	(1,677)	Builders FirstSource Inc_CSAGI	(6,271)	(0.01)
(304)	WPP plc	(888)	(0.00)	(1,212)	Burlington Stores Inc_CSAGI	(39,009)	(0.04)
		(73,850)	(0.08)	(141)	Cable One Inc_CSAGI	(34,858)	(0.04)
United States				4,378	Cal-Maine Foods Inc_CSAGI	(5,068)	(0.01)
(31)	AbbVie Inc	(152)	(0.00)	175	Cal-Maine Foods Inc_JPM	(1,053)	(0.00)
(69)	ABM Industries Inc	(242)	(0.00)	(3,287)	Cannae Holdings Inc_CSAGI	(11,436)	(0.01)
62	Accolade Inc	(426)	(0.00)	(19)	Capital One Financial Corporation_JPM	(170)	(0.00)
(194)	ACI Worldwide Inc	(39)	(0.00)	1,232	Cardinal Health Inc_CSAGI	(1,261)	(0.00)
(14)	Activision Blizzard Inc	(229)	(0.00)	(10)	Cardinal Health Inc_JPM	(74)	(0.00)
33	Advanced Energy Industries	(47)	(0.00)	(3,261)	Cardlytics Inc_CSAGI	(51,941)	(0.06)
(100)	AES Corporation	(534)	(0.00)	3	Carlisle Companies Inc	(2)	(0.00)
(428)	Affiliated Managers Group Inc	(937)	(0.00)	(32)	Carlyle Group Inc	(173)	(0.00)
3,751	Agiros Pharmaceuticals Inc	(8,740)	(0.01)	(2,585)	Carmax Inc_CSAGI	(207)	(0.00)
9	Air Products and Chemicals Inc	(178)	(0.00)	12	Carmax Inc_JPM	(143)	(0.00)
31	Akamai Technologies Inc	(94)	(0.00)	(9)	Carters Inc_JPM	(130)	(0.00)
(12)	Alaska Air Group Inc	(101)	(0.00)	(20)	Catalent Inc	(246)	(0.00)
(531)	Albemarle Corporation	(6,445)	(0.01)	(335)	Caterpillar Inc	(1,119)	(0.00)
(4)	Allegheny Corporation	(219)	(0.00)	(4,977)	Cathay General Bancorp	(7,659)	(0.01)
(167)	Allegiant Travel Company_CSAGI	(2,817)	(0.00)	(13)	CBRE Group Inc_JPM	(60)	(0.00)
(21)	Allegiant Travel Company_JPM	(1,547)	(0.00)	(1,831)	CDK Global Inc_CSAGI	(4,564)	(0.01)
28	Alliant Energy Corporation	(119)	(0.00)	(6)	CDW Corporation	(15)	(0.00)
(34)	Allison Transmission Holding	(158)	(0.00)	41	Centene Corporation_JPM	(94)	(0.00)
203	Allogene Therapeutics Inc	(1,437)	(0.00)	(3,089)	Cerence Inc -Wi	(41,204)	(0.05)
(12)	Allstate Corporation	(70)	(0.00)	(159)	Ceridian HCM Holding Inc_CSAGI	(1,320)	(0.00)
29	Alnylam Pharmaceuticals Inc	(193)	(0.00)	(9)	Cerner Corporation	(48)	(0.00)
1	Alphabet Inc	(8)	(0.00)	(2,405)	CF Industries Holdings Inc_CSAGI	(1,215)	(0.00)
(85)	Altice USA Inc	(844)	(0.00)	(107)	Change Healthcare Inc	(399)	(0.00)
824	American Airlines Group Inc_CSAGI	(166)	(0.00)	(130)	Charter Communications Inc_CSAGI	(1,003)	(0.00)
(13)	American Financial Group Inc	(208)	(0.00)	(1)	Chemed Corporation	(46)	(0.00)
(212)	American States Water Company_CSAGI	(742)	(0.00)	(92)	Chemours Company	(310)	(0.00)
121	American Well Corp-Class A	(47)	(0.00)	(17)	Cheniere Energy Inc_JPM	(130)	(0.00)
(3,325)	Ameris Bancorp	(7,347)	(0.01)	(36)	Chevron Corporation	(420)	(0.00)
3	AmerisourceBergen Corporation	(16)	(0.00)	(2,531)	Chewy Inc_CSAGI	(29,663)	(0.03)
(34)	Amgen Inc	(144)	(0.00)	53	Chipotle Mexican Grill Inc_CSAGI	(45)	(0.00)
(37)	Ansys Inc	(968)	(0.00)	(1)	Chipotle Mexican Grill Inc_JPM	(104)	(0.00)
(497)	Antero Midstream Corp	(938)	(0.00)	(377)	Choice Hotels International Inc_CSAGI	(1,429)	(0.00)
(7)	Anthem Inc	(62)	(0.00)	(5,646)	Church & Dwight Company Inc_CSAGI	(5,852)	(0.01)
(122)	Apache Corporation	(625)	(0.00)	60	Church & Dwight Company Inc_JPM	(524)	(0.00)
(14)	Apple Inc	(233)	(0.00)	(14)	Churchill Downs Inc	(317)	(0.00)
(35)	Applied Industrial Technologies Inc	(681)	(0.00)	(458)	Ciena Corporation_CSAGI	(714)	(0.00)
(1,619)	Archer-Daniels-Midland Company	(1,527)	(0.00)	(7)	Cigna Corporation_JPM	(12)	(0.00)
(5,236)	Arconic Corporation	(2,880)	(0.00)	(80)	Cimarex Energy Company	(1,027)	(0.00)
(390)	Arcosa Inc	(476)	(0.00)	(40)	Cisco Systems Inc_JPM	(125)	(0.00)
105	Armstrong World Industries Inc	(356)	(0.00)	(9)	Citigroup Inc_JPM	(6)	(0.00)
(7)	Arrow Electronics Inc	(131)	(0.00)	(2,342)	Citizens Financial Group_CSAGI	(1,811)	(0.00)
(2,099)	Asbury Automotive Group Inc_CSAGI	(43,520)	(0.05)	(71)	Citizens Financial Group_JPM	(996)	(0.00)
(10)	Asbury Automotive Group Inc_JPM	(620)	(0.00)	7	Clorox Company_JPM	(107)	(0.00)
435	Aspen Technology Inc	(571)	(0.00)	21	Cmc Materials Inc_JPM	(8)	(0.00)
(3)	Assurant Inc	(41)	(0.00)	(213)	CME Group Inc_CSAGI	(283)	(0.00)
(162)	AT&T Inc	(50)	(0.00)	15	CMS Energy Corporation	(67)	(0.00)
(47)	Atea Pharmaceuticals Inc	(294)	(0.00)	(41)	CNA Financial Corporation	(353)	(0.00)
18	Atmos Energy Corporation	(7)	(0.00)	1	Coca-Cola Bottling Co Consol	(4)	(0.00)
(3,185)	AutoNation Inc	(22,289)	(0.03)	120	Cogent Communications Holdings Inc	(1,476)	(0.00)
(1,787)	Avanos Medical Inc	(1,692)	(0.00)	(808)	Colgate-Palmolive Company_CSAGI	(155)	(0.00)
(55)	Avantor Inc	(92)	(0.00)	(5,461)	Comcast Corporation	(5,155)	(0.01)
(1,603)	Avient Corporation	(4,785)	(0.01)	(92)	CommScope Holding Company Inc	(361)	(0.00)
(66)	Avnet Inc	(506)	(0.00)	3,043	Community Bank System Inc_CSAGI	(9,487)	(0.01)
(3,948)	Axos Financial Inc	(6,801)	(0.01)	(23)	Compass Minerals International Inc	(303)	(0.00)
(152)	Baker Hughes Company	(1,082)	(0.00)	82	Conagra Foods Inc	(163)	(0.00)
180	Bandwidth Inc_CSAGI	(3,243)	(0.00)	(75)	Conocophillips	(781)	(0.00)
39	Bandwidth Inc_JPM	(379)	(0.00)	11	Consolidated Edison Inc	(104)	(0.00)
(37)	Bank of America Corporation	(58)	(0.00)	(132)	Continental Resources Inc	(328)	(0.00)
2,343	Bank of Hawaii Corporation_CSAGI	(4,478)	(0.01)	(3,025)	Corcept Therapeutics Inc_CSAGI	(10,065)	(0.01)
4	Bank of Hawaii Corporation_JPM	(1)	(0.00)	(125)	Corcept Therapeutics Inc_JPM	(1,538)	(0.00)
(5,271)	Bank of New York Mellon Corporation_CSAGI	(13,766)	(0.02)	(11)	Corning Inc	(34)	(0.00)
(177)	BankUnited Inc	(3,388)	(0.00)	428	Costco Wholesale Corporation_CSAGI	(996)	(0.00)
(194)	Bausch Health Companies Inc_JPM	(857)	(0.00)	2	Costco Wholesale Corporation_JPM	(24)	(0.00)
(592)	Baxter International Inc_CSAGI	(1,757)	(0.00)	(7,101)	Covetrus Inc_CSAGI	(11,814)	(0.01)
31	Baxter International Inc_JPM	(35)	(0.00)	1,571	Cracker Barrel Old Country Store Inc_CSAGI	(15,002)	(0.02)
(129)	Beacon Roofing Supply Inc_CSAGI	(320)	(0.00)	(7)	Cracker Barrel Old Country Store Inc_JPM	(118)	(0.00)
(33)	Beacon Roofing Supply Inc_JPM	(201)	(0.00)	(31)	Crane Company_JPM	(792)	(0.00)
21,836	Bed Bath & Beyond Inc_CSAGI	(33,964)	(0.04)	(3)	Credit Acceptance Corporation_JPM	(32)	(0.00)
177	Bed Bath & Beyond Inc_JPM	(509)	(0.00)	(188)	Cushman & Wakefield plc	(659)	(0.00)
103	Beyond Meat Inc	(2,090)	(0.00)	6,255	CVB Financial Corporation_CSAGI	(4,991)	(0.01)
102	BigoCommerce Holdings-Ser 1	(1,066)	(0.00)	(24)	CVB Financial Corporation_JPM	(68)	(0.00)
(566)	BioMarin Pharmaceutical Inc_CSAGI	(4,088)	(0.01)	(59)	CVS Health Corporation	(42)	(0.00)
(9)	BioMarin Pharmaceutical Inc_JPM	(123)	(0.00)	22	D.R. Horton Inc	(41)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(137)	Dana Inc	(956)	(0.00)	2,437	H&R Block Inc_CSAGI	(4,783)	(0.01)
12	Danaher Corporation	(18)	(0.00)	(17,587)	Hain Celestial Group Inc_CSAGI	(40,756)	(0.04)
39	Darden Restaurants Inc_CSAGI	(18)	(0.00)	(175)	Halliburton Company	(992)	(0.00)
(15)	Darden Restaurants Inc_JPM	(392)	(0.00)	(97)	Halozyme Therapeutics Inc	(1,380)	(0.00)
(5,407)	Darling Ingredients Inc_CSAGI	(40,005)	(0.04)	(80)	Hanesbrands Inc	(17)	(0.00)
(518)	Davita Inc_CSAGI	(3,028)	(0.00)	(11)	Hanover Insurance Group Inc	(218)	(0.00)
(30)	Davita Inc_JPM	(923)	(0.00)	(30)	Harley-Davidson Inc	(388)	(0.00)
(180)	Devon Energy Corporation	(1,246)	(0.00)	19	HB Fuller Company	(30)	(0.00)
(17)	Dexcom Inc_CSAGI	(230)	(0.00)	(1,441)	Healthcare Services Group_CSAGI	(2,792)	(0.00)
(1,282)	Diamondback Energy Inc_CSAGI	(5,471)	(0.01)	(5)	HealthEquity Inc	(67)	(0.00)
(39)	Diamondback Energy Inc_JPM	(695)	(0.00)	(3,375)	Hecla Mining Co	(1,678)	(0.00)
7,089	Dicks Sporting Goods Inc	(1,947)	(0.00)	(276)	HEICO Corporation_CSAGI	(1,028)	(0.00)
(14)	Discover Financial Services	(212)	(0.00)	(153)	Helmerich & Payne	(1,097)	(0.00)
(278)	Discovery Communications_JPM	(2,598)	(0.00)	14,426	Herbalife Limited_CSAGI	(7,003)	(0.01)
(3,455)	DISH Network Corporation_CSAGI	(2,523)	(0.00)	(44)	Herbalife Limited_JPM	(5)	(0.00)
19	DISH Network Corporation_JPM	(70)	(0.00)	(808)	Hershey Company	(2,851)	(0.00)
15	DocuSign Inc	(42)	(0.00)	(19)	Hess Corporation	(150)	(0.00)
(941)	Dollar General Corporation_CSAGI	(206)	(0.00)	(290)	Hewlett Packard Enterprise Company	(721)	(0.00)
1,887	Dollar Tree Inc_CSAGI	(5,004)	(0.01)	(3,832)	Hilltop Holdings Inc	(9,034)	(0.01)
(18)	Dollar Tree Inc_JPM	(285)	(0.00)	(2,213)	Hilton Worldwide Holdings Inc_CSAGI	(12,646)	(0.01)
300	Domino's Pizza Inc_CSAGI	(1,444)	(0.00)	(5)	Hilton Worldwide Holdings Inc_JPM	(75)	(0.00)
131	Donaldson Company Inc_CSAGI	(92)	(0.00)	(102)	Hollyfrontier Corporation	(526)	(0.00)
4	Dorman Products Inc	(26)	(0.00)	1,591	Home Depot Inc_CSAGI	(11,896)	(0.01)
79	Draftkings Inc_CSAGI	(122)	(0.00)	11	Home Depot Inc_JPM	(131)	(0.00)
62	Draftkings Inc_JPM	(193)	(0.00)	(48)	Horizon Pharma plc	(109)	(0.00)
(24)	Dropbox Inc	(89)	(0.00)	114	Hormel Foods Corporation	(533)	(0.00)
1,200	DTE Energy Company_CSAGI	(9,772)	(0.01)	231	Houlihan Lokey Inc_CSAGI	(174)	(0.00)
13	DTE Energy Company_JPM	(12)	(0.00)	(4,213)	Howmet Aerospace Inc_CSAGI	(16,810)	(0.02)
98	Duck Creek Technologies Inc	(113)	(0.00)	(66)	HP Inc_JPM	(426)	(0.00)
(28)	Duke Energy Corporation_JPM	(31)	(0.00)	(1)	Humana Inc	(17)	(0.00)
233	Dun & Bradstreet Holdings Inc	(72)	(0.00)	577	Hyllion Holdings Corp	(1,137)	(0.00)
(4,150)	East West Bancorp Inc	(23,149)	(0.03)	(1,476)	Iac/Interactivecor_CSAGI	(70,277)	(0.08)
982	Eastman Chemical Company	(1,152)	(0.00)	(36)	IDACORP Inc_CSAGI	(26)	(0.00)
8,355	eBay Inc_CSAGI	(1,752)	(0.00)	(122)	II-VI Inc_CSAGI	(131)	(0.00)
(9)	eBay Inc_JPM	-	(0.00)	(711)	Independent Bank Group Inc_CSAGI	(1,129)	(0.00)
514	Ecolab Inc_CSAGI	(2,035)	(0.00)	5	Ingevity Corporation_JPM	(1)	(0.00)
(138)	Edgewell Personal Care Company_JPM	(805)	(0.00)	45	Ingredion Inc	(92)	(0.00)
(18)	Edison International	(15)	(0.00)	8,844	Inovio Pharmaceuticals Inc_CSAGI	(23,079)	(0.03)
(3,220)	Electronic Arts Inc_CSAGI	(33,511)	(0.04)	840	Inovio Pharmaceuticals Inc_JPM	(1,960)	(0.00)
(22)	Electronic Arts Inc_JPM	(513)	(0.00)	(7)	Insight Enterprises Inc	(115)	(0.00)
(59)	Eli Lilly & Company	(1,656)	(0.00)	1,570	Insperity Inc_CSAGI	(11,320)	(0.01)
(2,499)	Emergent BioSolutions Inc_CSAGI	(17,457)	(0.02)	(838)	Installed Building Products_CSAGI	(2,050)	(0.00)
55	Encompass Health Corp	(97)	(0.00)	(76)	Insulet Corporation_CSAGI	(1,276)	(0.00)
3,586	Energizer Holdings Inc_CSAGI	(3,323)	(0.00)	13	Insulet Corporation_JPM	(54)	(0.00)
21	Ensign Group Inc_JPM	(31)	(0.00)	22	Integra Lifesciences Holding_JPM	(25)	(0.00)
45	Entergy Corporation	(119)	(0.00)	(30)	Interactive Brokers Group Inc	(362)	(0.00)
(9)	Envista Holdings Corporation	(61)	(0.00)	(649)	International Business Machines Corporation	(734)	(0.00)
(4,629)	Essential Utilities Inc_CSAGI	(4,304)	(0.01)	(934)	International Paper Company_CSAGI	(663)	(0.00)
(436)	Estee Lauder Companies Inc_CSAGI	(6,415)	(0.01)	12	Intl Flavors & Fragrances_JPM	(173)	(0.00)
(17)	Estee Lauder Companies Inc_JPM	(707)	(0.00)	3,200	Invitae Corporation_CSAGI	(20,292)	(0.02)
(255)	Euronet Worldwide Inc_CSAGI	(1,457)	(0.00)	114	Invitae Corporation_JPM	(648)	(0.00)
(2)	Euronet Worldwide Inc_JPM	(102)	(0.00)	19	Ionis Pharmaceuticals Inc	(5)	(0.00)
11	Eversource Energy	(56)	(0.00)	(2)	Iqvia Holdings Inc	(52)	(0.00)
(2,640)	Exp World Holdings Inc	(9,172)	(0.01)	98	Irobot Corporation_CSAGI	(30)	(0.00)
(3,616)	Expedia Group Inc_CSAGI	(31,189)	(0.03)	12,973	Ironwood Pharmaceuticals Inc_CSAGI	(3,538)	(0.01)
(58)	Exxon Mobil Corporation	(416)	(0.00)	(27)	Ironwood Pharmaceuticals Inc_JPM	(43)	(0.00)
651	Facebook Inc_CSAGI	(767)	(0.00)	(3)	J2 Global Inc	(38)	(0.00)
9	Facebook Inc_JPM	(18)	(0.00)	(55)	Jabil Inc	(452)	(0.00)
9	FactSet Research Systems Inc	(130)	(0.00)	(485)	Jack Henry & Associates Inc_CSAGI	(1,350)	(0.00)
(164)	Fate Therapeutics Inc_CSAGI	(5,543)	(0.01)	22	Jack Henry & Associates Inc_JPM	(113)	(0.00)
27	FedEx Corporation_CSAGI	(11)	(0.00)	81	Jamf Holding Corp	(478)	(0.00)
5	FedEx Corporation_JPM	(26)	(0.00)	8	JB Hunt Transport Services Inc	(29)	(0.00)
24	FibroGen Inc	(252)	(0.00)	27	JM Smucker Company_JPM	(45)	(0.00)
3	Fidelity National Information Services Inc_JPM	(5)	(0.00)	(37)	John Wiley & Sons Inc_JPM	(473)	(0.00)
(24)	First Cash Finl Svcs Inc	(353)	(0.00)	(40)	Johnson and Johnson	(555)	(0.00)
(123)	First Hawaiian Inc_JPM	(1,087)	(0.00)	703	Jones Lang LaSalle Inc_CSAGI	(757)	(0.00)
2,812	Fisker Inc_CSAGI	(3,842)	(0.01)	(5)	Jones Lang LaSalle Inc_JPM	(95)	(0.00)
524	Fisker Inc_JPM	(988)	(0.00)	(55)	Juniper Networks Inc	(27)	(0.00)
(3,080)	Flagstar Bancorp Inc_CSAGI	(10,291)	(0.01)	(93)	KAR Auction Services Inc	(340)	(0.00)
(44)	Flagstar Bancorp Inc_JPM	(771)	(0.00)	56	Kb Home	(58)	(0.00)
(3,527)	Flir Systems Inc_CSAGI	(8,380)	(0.01)	(9,499)	KBR Inc_CSAGI	(26,267)	(0.03)
2,412	Flowers Foods Inc_CSAGI	(113)	(0.00)	(52)	KBR Inc_JPM	(477)	(0.00)
67	Flowers Foods Inc_JPM	(120)	(0.00)	51	Kellogg Company_JPM	(292)	(0.00)
73	FMC Corporation_CSAGI	(99)	(0.00)	(125)	Kennedy-Wilson Holdings Inc_JPM	(388)	(0.00)
30,462	Ford Motor Co_CSAGI	(8,686)	(0.01)	(1,545)	Keycorp	(204)	(0.00)
(531)	Ford Motor Co_JPM	(218)	(0.00)	(2,170)	Kimberly-Clark Corporation_CSAGI	(929)	(0.00)
31	Fox Corporation_JPM	(16)	(0.00)	52	Kimberly-Clark Corporation_JPM	(745)	(0.00)
(78)	Freight-McMorgan Inc	(129)	(0.00)	(398)	Kinder Morgan Inc	(494)	(0.00)
26	FTI Consulting Inc_JPM	(71)	(0.00)	3,710	Kirby Corporation_CSAGI	(517)	(0.00)
2,957	Gap Inc_CSAGI	(1,826)	(0.00)	17	Kirby Corporation_JPM	(14)	(0.00)
13	GATX Corporation	(3)	(0.00)	(362)	Kodak Sciences Inc_CSAGI	(5,325)	(0.01)
4,524	General Electric Company_CSAGI	(733)	(0.00)	(31)	Kohl's Corporation_JPM	(206)	(0.00)
20	General Mills Inc	(98)	(0.00)	(33)	Kraft Heinz Company	(135)	(0.00)
13	General Motors Company	(50)	(0.00)	(84)	Kroger Company_JPM	(57)	(0.00)
(16)	Genuine Parts Co	(58)	(0.00)	1,878	L Brands Inc_CSAGI	(3,272)	(0.00)
(289)	Glaukos Corporation_CSAGI	(665)	(0.00)	68	Laboratory Corporation of America Holdings_CSAGI	(41)	(0.00)
106	Global Blood Therapeutics Inc	(639)	(0.00)	(3)	Laboratory Corporation of America Holdings_JPM	(17)	(0.00)
(3)	Graham Holdings Company_JPM	(336)	(0.00)	(19)	Las Vegas Sands Corporation	(180)	(0.00)
(206)	Grand Canyon Education Inc	(1,931)	(0.00)	(481)	Lear Corporation_CSAGI	(6,402)	(0.01)
11	Green Dot Corp-Class A	(68)	(0.00)	(12)	Lear Corporation_JPM	(506)	(0.00)
141	Grocery Outlet Holding Corporation	(515)	(0.00)	(1,540)	Lendingtree Inc	(31,234)	(0.03)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
845	Lennox International Inc_CSAGI	(11,398)	(0.01)	(110)	Onemain Holdings Inc	(2,616)	(0.00)
23	Lennox International Inc_JPM	(122)	(0.00)	(71)	ONEOK Inc	(741)	(0.00)
(67)	LGI Homes Inc_CSAGI	(59)	(0.00)	(40)	Oracle Corporation	(317)	(0.00)
28	LGI Homes Inc_JPM	(77)	(0.00)	83	Overstock.Com Inc_JPM	(1,085)	(0.00)
(363)	LHC Group Inc_CSAGI	(6,089)	(0.01)	(202)	Ovintiv Inc	(994)	(0.00)
(91)	Ligand Pharmaceuticals	(962)	(0.00)	7	PACCAR Inc_JPM	-	(0.00)
(1,258)	Lithia Motors Inc_CSAGI	(1,223)	(0.00)	(35)	Pacira Pharmaceuticals Inc	(234)	(0.00)
(8,353)	Live Nation Entertainment Inc_CSAGI	(52,626)	(0.06)	(608)	Packaging Corporation of America_CSAGI	(3,139)	(0.00)
(1,225)	Livperson Inc_CSAGI	(4,089)	(0.01)	3,417	PacWest Bancorp	(854)	(0.00)
321	Lordstown Motors Corp-CI A	(395)	(0.00)	(4,608)	Pagerduty Inc_CSAGI	(39,125)	(0.04)
10	Louisiana-Pacific Corporation	(22)	(0.00)	(647)	Palomar Holdings Inc_CSAGI	(14,534)	(0.02)
(30)	Lowes Companies Inc_JPM	(60)	(0.00)	41	Palomar Holdings Inc_JPM	(51)	(0.00)
(10)	Lumentum Holdings	(106)	(0.00)	(24)	Papa Johns Intl Inc	(200)	(0.00)
(488)	Lyondellbasell Industries_CSAGI	(1,387)	(0.00)	46	Parsons Corporation	(62)	(0.00)
(1,559)	M&T Bank Corporation_CSAGI	(10,036)	(0.01)	(2,864)	Patterson Companies Inc_CSAGI	(5,971)	(0.01)
(9)	M&T Bank Corporation_JPM	(337)	(0.00)	(2,219)	Peloton Interactive Inc	(77,983)	(0.08)
4	ManpowerGroup Inc	(3)	(0.00)	(34)	Pennymac Financial Services	(193)	(0.00)
(307)	Marathon Oil Corporation	(522)	(0.00)	(5)	Penske Automotive Group Inc	(75)	(0.00)
(48)	Marathon Petroleum Corporation_JPM	(626)	(0.00)	34	Penumbra Inc	(1,206)	(0.00)
1	Markel Corporation	(47)	(0.00)	(9,387)	Peoples United Financial_CSAGI	(1,404)	(0.00)
(2,406)	Marriott International_CSAGI	(8,287)	(0.01)	61	Peoples United Financial_JPM	(14)	(0.00)
(24)	Marriott International_JPM	(859)	(0.00)	(1,881)	Performance Food Group Company_CSAGI	(2,699)	(0.00)
(16)	Marriott Vacations Worldwide Corporation	(899)	(0.00)	(252)	Pfizer Inc_JPM	(145)	(0.00)
103	Masco Corporation	(60)	(0.00)	(63)	Phillips 66_CSAGI	(52)	(0.00)
21	Masonite International Corporation	(2)	(0.00)	(39)	Phillips 66_JPM	(619)	(0.00)
(2,032)	Match Group Inc_CSAGI	(20,698)	(0.02)	(32)	Ping Identity Holding Corporation_JPM	(36)	(0.00)
(24)	Match Group Inc_JPM	(860)	(0.00)	8	Pinnacle West Capital Corporation	(18)	(0.00)
26	Maximus Inc	(71)	(0.00)	(26)	Pioneer Natural Resources Company	(611)	(0.00)
56	McCormick & Company Inc_JPM	(341)	(0.00)	(21)	Planet Fitness Inc	(145)	(0.00)
(11)	McKesson Corporation	(285)	(0.00)	7	Plexus Corporation	(11)	(0.00)
2,246	Mdc Holdings Inc_CSAGI	(324)	(0.00)	(2)	PNC Financial Services Group Inc_JPM	(82)	(0.00)
(106)	Merck and Company Inc	(261)	(0.00)	(39)	Polaris Industries Inc_JPM	(67)	(0.00)
(40)	Mercury General Corporation	(434)	(0.00)	88	Portland General Electric Company	(277)	(0.00)
(1,263)	Merit Medical Systems Inc_CSAGI	(797)	(0.00)	(818)	Power Integrations Inc_CSAGI	(2,321)	(0.00)
12	Meritage Homes Corp	(83)	(0.00)	(49)	PPL Corporation_JPM	(55)	(0.00)
(34)	Mettlife Inc	(21)	(0.00)	(31)	PRA Group Inc	(379)	(0.00)
2	Mettler-Toledo International	(2)	(0.00)	2,647	Prestige Brands Holdings Inc_CSAGI	(3,768)	(0.01)
(4,924)	MGIC Investment Corporation	(1,279)	(0.00)	(1,215)	PriceSmart Inc_CSAGI	(12,016)	(0.01)
(151)	Microstrategy Inc-CI A_CSAGI	(6,884)	(0.01)	(1,139)	Procter and Gamble Company_CSAGI	(2,403)	(0.00)
(21)	Minerals Technologies Inc	(304)	(0.00)	52	Procter and Gamble Company_JPM	(66)	(0.00)
(988)	Mohawk Industries Inc_CSAGI	(13,446)	(0.02)	(24)	Progress Software Corporation_JPM	(145)	(0.00)
(568)	Molina Healthcare Inc_CSAGI	(4,911)	(0.01)	(4)	Progressive Corporation	(6)	(0.00)
(4,200)	Monster Beverage Corporation_CSAGI	(33,915)	(0.04)	(562)	Prudential Financial Inc_CSAGI	(203)	(0.00)
(146)	Morgan Stanley_CSAGI	(310)	(0.00)	(45)	Prudential Financial Inc_JPM	(414)	(0.00)
(712)	Motorola Solutions Inc_CSAGI	(2,463)	(0.00)	9	Public Service Enterprise Group Inc_JPM	(14)	(0.00)
(6)	MSC Industrial Direct Company Inc	(95)	(0.00)	789	PulteGroup Inc_CSAGI	(852)	(0.00)
43	Multiplan Corp	(25)	(0.00)	11	PulteGroup Inc_JPM	(12)	(0.00)
(1,879)	Murphy USA Inc	(6,043)	(0.01)	1,087	Quest Diagnostics Inc_CSAGI	(3,450)	(0.01)
(62)	National Fuel Gas Company	(2)	(0.00)	4	Quidel Corporation	(63)	(0.00)
(967)	National Instruments Corporation_CSAGI	(5,672)	(0.01)	(166)	Qurate Retail Inc_JPM	(594)	(0.00)
(143)	National Oilwell Varco Inc	(499)	(0.00)	786	Reata Pharmaceuticals Inc-A_CSAGI	(15,605)	(0.02)
572	National Vision Holdings Inc_CSAGI	(641)	(0.00)	40	Reata Pharmaceuticals Inc-A_JPM	(1,128)	(0.00)
(555)	Navient Corporation	(1,133)	(0.00)	(17)	Reliance Steel & Aluminum	(460)	(0.00)
48	Ncino Inc_JPM	(456)	(0.00)	(1,166)	Renewable Energy Group Inc_CSAGI	(14,033)	(0.02)
145	Nektar Therapeutics	(390)	(0.00)	(36)	Renewable Energy Group Inc_JPM	(600)	(0.00)
(4)	Netflix Inc	(223)	(0.00)	(146)	Repligen Corporation_CSAGI	(1,053)	(0.00)
(266)	NetScout Systems Inc_CSAGI	(920)	(0.00)	6,810	Reynolds Consumer Products_CSAGI	(1,923)	(0.00)
(156)	NetScout Systems Inc_JPM	(912)	(0.00)	328	Reynolds Consumer Products_JPM	(331)	(0.00)
(252)	Neurocrine Biosciences Inc_CSAGI	(184)	(0.00)	(4)	Rogers Corporation_JPM	(198)	(0.00)
11	New Jersey Resources Corp	(21)	(0.00)	(2,168)	Ross Stores Inc_CSAGI	(30,439)	(0.03)
(14,251)	New York Community Bancorp Inc_CSAGI	(11,637)	(0.01)	37	Royal Caribbean Cruises Limited_JPM	(88)	(0.00)
(43)	New York Community Bancorp Inc_JPM	(88)	(0.00)	12	Royal Gold Inc	(322)	(0.00)
(1,156)	Newell Brands Inc_CSAGI	(370)	(0.00)	(137)	Royalty Pharma plc-CI A	(1,353)	(0.00)
(234)	Newell Brands Inc_JPM	(2,135)	(0.00)	(11)	Ryder System Inc	(195)	(0.00)
126	News Corporation	(24)	(0.00)	1	S&P Global Inc	(10)	(0.00)
(76)	Nexstar Media Group Inc	(2,682)	(0.00)	55	Sage Therapeutics Inc_CSAGI	(40)	(0.00)
(11)	NextEra Energy Inc_JPM	(24)	(0.00)	(1,105)	Saia Inc_CSAGI	(5,598)	(0.01)
(27)	Nielsen Holdings plc_JPM	(181)	(0.00)	(240)	Sailpoint Technologies Holdings	(2,402)	(0.00)
1,653	Nikola Corp	(1,370)	(0.00)	8	salesforce.com Inc	(6)	(0.00)
(5,843)	Nordstrom Inc_CSAGI	(3,779)	(0.01)	(29)	Sanmina Corporation	(110)	(0.00)
(411)	Northern Trust Corporation_CSAGI	(376)	(0.00)	6,469	Santander Consumer USA Holdings Inc_CSAGI	(4,063)	(0.01)
11	Northwest Natural Holding Company_JPM	(58)	(0.00)	(131)	Santander Consumer USA Holdings Inc_JPM	(497)	(0.00)
11	NorthWestern Corporation	(7)	(0.00)	(122)	Schlumberger Limited	(461)	(0.00)
(4,938)	Norwegian Cruise Line Holdings_CSAGI	(909)	(0.00)	2,639	Schneider National Inc_CSAGI	(692)	(0.00)
13	Novavax Inc_JPM	(195)	(0.00)	(7)	Scotts Miracle	(237)	(0.00)
(170)	NRG Energy Inc	(1,001)	(0.00)	(49)	Seagate Technology plc	(560)	(0.00)
(1,746)	Nu Skin Enterprises Inc_CSAGI	(5,591)	(0.01)	(2,364)	Sealed Air Corporation_CSAGI	(1,298)	(0.00)
(155)	Nu Skin Enterprises Inc_JPM	(2,025)	(0.00)	(128)	Select Medical Holdings Corporation	(1,485)	(0.00)
(19)	Nuance Communications Inc	(23)	(0.00)	(104)	Selectquote Inc	(254)	(0.00)
144	Nvidia Corporation_CSAGI	(135)	(0.00)	4	Sempra Energy	(4)	(0.00)
5	Nvidia Corporation_JPM	(68)	(0.00)	75	Seres Therapeutics Inc	(104)	(0.00)
1	NVR Inc	(107)	(0.00)	(1,358)	Shockwave Medical Inc_CSAGI	(8,936)	(0.01)
(93)	Occidental Petroleum Corporation	(482)	(0.00)	(1,619)	Shutterstock Inc_CSAGI	(3,228)	(0.00)
(68)	OGE Energy Corporation	(196)	(0.00)	33	Silgan Holdings Inc	(24)	(0.00)
10	Old Dominion Freight Line Inc	(83)	(0.00)	122	Silk Road Medical Inc_JPM	(166)	(0.00)
11,303	Old National Bancorp	(1,135)	(0.00)	(9,389)	Simply Good Foods Company_CSAGI	(84,431)	(0.09)
(66)	Old Republic International Corporation	(288)	(0.00)	85,755	Sirius XM Holdings Inc_CSAGI	(9,488)	(0.01)
(12)	Ollie's Bargain Outlet Holdings Inc	(13)	(0.00)	3,016	SkyWest Inc_CSAGI	(8,768)	(0.01)
8	Omnicom Group Inc_JPM	(14)	(0.00)	(85)	SkyWest Inc_JPM	(988)	(0.00)
(1,941)	ON Semiconductor Corporation_CSAGI	(1,799)	(0.00)	(250)	SLM Corporation	(1,279)	(0.00)
969	ONE Gas Inc	(4,359)	(0.01)	(777)	South State Corporation_CSAGI	(1,545)	(0.00)

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

Financial liabilities at fair value through profit or loss (continued)							
		Fair Value US\$	% of Net Assets			Fair Value US\$	% of Net Assets
Nominal	Description			Nominal	Description		
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(2,785)	Southern Company_CSAGI	(2,213)	(0.00)	(12)	Washington Federal Inc	(26)	(0.00)
(38)	Southern Company_JPM	(32)	(0.00)	(146)	Watsoo Inc	(567)	(0.00)
1,105	Southwest Gas Corporation_CSAGI	(1,957)	(0.00)	19	WEC Energy Group Inc	(105)	(0.00)
(1,689)	Spectrum Brands Holdings Inc_CSAGI	(20,799)	(0.02)	(45)	Wells Fargo and Company	(37)	(0.00)
(27)	Spire Inc	(325)	(0.00)	15,030	Wendy's Company_CSAGI	(2,220)	(0.00)
31	Splunk Inc	(572)	(0.00)	20	Werner Enterprises Inc	(15)	(0.00)
14,882	Sprouts Farmers Market Inc_CSAGI	(9,427)	(0.01)	(2,005)	Western Alliance Bancorp_CSAGI	(12,879)	(0.02)
43	Sprouts Farmers Market Inc_JPM	(47)	(0.00)	(49)	Western Digital Corporation	(921)	(0.00)
(3,033)	Staar Surgical Co_CSAGI	(19,398)	(0.02)	208	Western Union Company	(177)	(0.00)
11	Stamps.Com Inc	(464)	(0.00)	(629)	WEX Inc	(15,960)	(0.02)
598	Stanley Black & Decker Inc_CSAGI	(3,822)	(0.01)	77	Whirlpool Corporation_CSAGI	(539)	(0.00)
(13)	Starbucks Corporation_JPM	(113)	(0.00)	5	Whirlpool Corporation_JPM	(61)	(0.00)
(92)	Steven Madden Limited_CSAGI	(339)	(0.00)	(235)	Williams Cos Inc	(138)	(0.00)
(11)	Steven Madden Limited_JPM	(155)	(0.00)	3	Williams-Sonoma Inc	(27)	(0.00)
159	Stifel Financial Corporation_CSAGI	(54)	(0.00)	(3)	Wingstop Inc	(33)	(0.00)
(122)	Strategic Education Inc	(164)	(0.00)	(15)	Winnebago Industries	(173)	(0.00)
(320)	Synaptics Inc_CSAGI	(5,312)	(0.01)	(2,795)	Wintrust Financial Corporation_CSAGI	(6,883)	(0.01)
(71)	Synchrony Financial	(596)	(0.00)	(31)	Wintrust Financial Corporation_JPM	(602)	(0.00)
(105)	Synnex Corporation_CSAGI	(10)	(0.00)	(43)	Wolverine World Wide Inc_JPM	(414)	(0.00)
(8)	Synnex Corporation_JPM	(147)	(0.00)	10	Workday Inc_CSAGI	(33)	(0.00)
617	Synovus Financial Corporation	(497)	(0.00)	352	Workhorse Group Inc	(48)	(0.00)
(43)	Sysco Corporation	(42)	(0.00)	(84)	World Wrestling Entertainment Inc_JPM	(716)	(0.00)
(652)	T Rowe Price Group Inc_CSAGI	(1,723)	(0.00)	(1,102)	WSFS Financial Corporation_CSAGI	(6,271)	(0.01)
(4)	Take-Two Interactive Software	(142)	(0.00)	(58)	Wyndham Hotels & Resorts Inc	(514)	(0.00)
76	Tandem Diabetes Care Inc	(610)	(0.00)	(4,143)	Wyndham Worldwide Corporation_CSAGI	(7,638)	(0.01)
(75)	Targa Resources Corporation	(876)	(0.00)	(12)	Wyndham Worldwide Corporation_JPM	(147)	(0.00)
2,495	Target Corporation_CSAGI	(4,956)	(0.01)	(92)	Xerox Holdings Corporation	(485)	(0.00)
(22)	Target Corporation_JPM	(335)	(0.00)	434	Yext Inc	(339)	(0.00)
10,967	Taylor Morrison Home Corporation_CSAGI	(3,624)	(0.01)	(7)	Yum China Holdings Inc_JPM	(24)	(0.00)
6,726	Telephone and Data Systems Inc_CSAGI	(6,726)	(0.01)	(54)	Zoetis Inc_CSAGI	(151)	(0.00)
(16)	Telephone and Data Systems Inc_JPM	-	(0.00)	(43)	Zoetis Inc_JPM	(232)	(0.00)
40	Teradata Corp	(77)	(0.00)	417	Zoom Video Communications_CSAGI	(42,384)	(0.05)
(3,883)	Terminix Global Holdings Inc_CSAGI	(3,758)	(0.01)	10	Zoom Video Communications_JPM	(509)	(0.00)
(2,033)	Texas Capital Bancshares Inc_CSAGI	(4,221)	(0.01)	(101)	Zynga Inc_JPM	(76)	(0.00)
(3)	Texas Pacific Land Trust	(818)	(0.00)			(2,113,754)	(2.24)
(12)	Texas Roadhouse Inc	(320)	(0.00)				
(1,209)	The Walt Disney Company_CSAGI	(26,519)	(0.03)				
(6)	The Walt Disney Company_JPM	(339)	(0.00)		Total equity swaps	(2,550,225)	(2.70)
534	Thermo Fisher Scientific Inc_CSAGI	(2,377)	(0.00)		Futures contracts		
2	Thermo Fisher Scientific Inc_JPM	(5)	(0.00)		Australia		
(505)	Timken Company_CSAGI	(1,484)	(0.00)	(18)	90-DAY BANK BILL Sep21	(1,046)	(0.00)
10	Toll Brothers Inc	(26)	(0.00)	(5)	90-DAY BANK BILL Dec21	(95)	(0.00)
(1,869)	TopBuild Corporation_CSAGI	(20,192)	(0.02)	42	SPI 200 Futures March 2021	(57,314)	(0.06)
4	Trade Desk Inc_JPM	(366)	(0.00)			(58,455)	(0.06)
(485)	Travelers Companies Inc_CSAGI	(1,683)	(0.00)		Canada		
19	Treehouse Foods Inc	(4)	(0.00)	(149)	BANK ACCEPT FUTR Sep21	(20,420)	(0.02)
42	TRI Pointe Group Inc	(5)	(0.00)	31	S&P/TSX 60 Index Futures March 2021	(59,859)	(0.07)
(4,970)	TripAdvisor Inc_CSAGI	(6,185)	(0.01)			(60,279)	(0.09)
(3,425)	Trustmark Corporation_CSAGI	(803)	(0.00)		European Union		
(18)	Trustmark Corporation_JPM	(79)	(0.00)	11	3MO EURO EURIBOR Dec'2 (PERPETUAL)	(811)	(0.00)
(252)	Tyler Technologies Inc_CSAGI	(5,382)	(0.01)		Germany		
7,051	Tyson Foods Inc_CSAGI	(6,263)	(0.01)	(2)	VSTOXX Index Futures January 2021	(245)	(0.00)
20	Tyson Foods Inc_JPM	(7)	(0.00)	(2)	VSTOXX Index Futures February 2021	(471)	(0.00)
(1)	Ubiquiti Inc_JPM	(111)	(0.00)	(11)	DAX INDEX Futures March 2021	(97,578)	(0.10)
(487)	UFP Industries Inc_CSAGI	(798)	(0.00)	(38)	Euro-OAT Future March 2021	(15,931)	(0.02)
3,724	Ugi Corporation	(9,558)	(0.01)	(49)	EURO-BUND Future March 2021	(23,492)	(0.03)
143	Ultragenyx Pharmaceutical Inc_CSAGI	(1,899)	(0.00)			(137,717)	(0.15)
2,673	UMB Financial Corporation	(4,935)	(0.01)		Malaysia		
(10,155)	Umpqua Holdings Corporation_CSAGI	(4,049)	(0.01)	3	FTSE KLCI FUTURE January 2021	(522)	(0.00)
(5,274)	United Bankshares Inc_CSAGI	(9,858)	(0.01)		Netherlands		
60	United Parcel Service_CSAGI	(158)	(0.00)	(22)	Amsterdam Index Futures January 2021	(3,012)	(0.00)
(13)	United Parcel Service_JPM	(12)	(0.00)		Norway		
(20)	United Therapeutics Corporation	(932)	(0.00)	(45)	OBX INDEX Future January 2021	(14,130)	(0.01)
(4)	UnitedHealth Group Inc	(32)	(0.00)		Singapore		
(108)	Univar Inc	(132)	(0.00)	(162)	SGX Nifty 50 January 2021	(64,844)	(0.07)
(483)	Universal Health Services Inc_CSAGI	(3,030)	(0.00)	(4)	NIKKEI 225 (SGX) March 2021	(5,351)	(0.01)
(5)	Universal Health Services Inc_JPM	(128)	(0.00)	10	MSCI SING IX ETS January 2021	(2,781)	(0.00)
(68)	Upwork Inc_CSAGI	(13)	(0.00)	(96)	FTSE China A50 January 2021	(67,987)	(0.07)
(2,573)	US Foods Holding Corporation_CSAGI	(199)	(0.00)			(140,963)	(0.15)
(54)	Usana Health Sciences Inc_JPM	(97)	(0.00)		South Africa		
(5)	Vail Resorts Inc	(329)	(0.00)	10	FTSE/JSE TOP 40 March 2021	(2,342)	(0.00)
(14,179)	Valley National Bancorp	(2,687)	(0.00)		South Korea		
5	Veeva Systems Inc_JPM	(18)	(0.00)	6	KOREA 10 Year Bond Futures March 2021	(2,946)	(0.00)
38	Veracyte Inc	(195)	(0.00)	350	KOREA 3 Year Bond Futures March 2021	(25,554)	(0.03)
(46)	Verint Systems Inc	(713)	(0.00)	(70)	KOSPI2 Index Futures March 2021	(181,695)	(0.19)
(928)	Verizon Communications Inc_CSAGI	(168)	(0.00)		United Kingdom		
(15)	Vertex Pharmaceuticals Inc	(290)	(0.00)	172	3MO EURO EURIBOR Mar22	(6,362)	(0.01)
(5)	VF Corporation_JPM	(29)	(0.00)	27	3MO EURO EURIBOR Sep23	(1,484)	(0.00)
187	Viasat Inc	(335)	(0.00)	(25)	90DAY STERLING FU Jun21	(1,418)	(0.00)
(532)	Viatis Inc	(1,117)	(0.00)	26	FTSE 100 Index Futures March 2021	(5,346)	(0.01)
(144)	Viavi Solutions Inc	(414)	(0.00)			(14,610)	(0.02)
133	Vir Biotechnology Inc_JPM	(850)	(0.00)				
(325)	Virtu Financial Inc	(335)	(0.00)				
(318)	Vishay Intertechnology Inc_CSAGI	(417)	(0.00)				
4	Visteon Corporation	(4)	(0.00)				
(29)	Vistra Energy Corporation_JPM	(41)	(0.00)				
221	Vonage Holdings Corporation_JPM	(50)	(0.00)				
174	Vroom Inc_JPM	(101)	(0.00)				
1,091	Wabtec Corporation_CSAGI	(806)	(0.00)				
(9)	Walker & Dunlop Inc	(519)	(0.00)				
3,688	Wal-Mart Stores Inc	(24,384)	(0.03)				

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

		Fair Value US\$	% of Net Assets			Fair Value US\$	% of Net Assets
Nominal	Description			Nominal	Description		
	Futures contracts (continued)				Option contracts (continued)		
	United States				European Union (continued)		
(94)	90DAY EUROS\$ FUTR Mar'2 (PERPETUAL)	(4,600)	(0.01)	(100,000)	EUR Call/NOK Put K=10.8255 19 January 2021	(128)	(0.00)
(12)	90DAY EUROS\$ FUTR Jun'1 (PERPETUAL)	(300)	(0.00)	(200,000)	EUR Call/NOK Put K=10.8268 05 January 2021	(10)	(0.00)
11	Jpn Yen Currency Futures March 2021	(2,787)	(0.00)	(200,000)	EUR Call/NOK Put K=10.8285 20 January 2021	(280)	(0.00)
	United States 2 Year Note (CBT) Bond Futures March 2021			(200,000)	EUR Call/NOK Put K=10.8307 12 January 2021	(100)	(0.00)
(6)	2021	(1,070)	(0.00)	(200,000)	EUR Call/NOK Put K=10.8383 19 January 2021	(237)	(0.00)
(16)	CBOE VIX Futures February 2021	(3,240)	(0.00)	(200,000)	EUR Call/NOK Put K=10.8408 20 January 2021	(261)	(0.00)
(2)	United States Ultra (CBT) Bond Futures March 2021	(5,125)	(0.01)	(200,000)	EUR Call/NOK Put K=10.8464 12 January 2021	(89)	(0.00)
		(17,122)	(0.02)	(200,000)	EUR Call/NOK Put K=10.8525 19 January 2021	(218)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.863 04 January 2021	(1)	(0.00)
				(200,000)	EUR Call/NOK Put K=10.8705 06 January 2021	(12)	(0.00)
				(200,000)	EUR Call/NOK Put K=10.8771 06 January 2021	(11)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.8827 07 January 2021	(9)	(0.00)
				(200,000)	EUR Call/NOK Put K=10.8899 08 January 2021	(26)	(0.00)
				(200,000)	EUR Call/NOK Put K=10.9025 05 January 2021	(5)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.9079 08 January 2021	(11)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.9084 07 January 2021	(7)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.9198 05 January 2021	(2)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.9214 04 January 2021	(1)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.9217 04 January 2021	(1)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.9671 19 January 2021	(56)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.2963 14 January 2021	(58)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3249 19 January 2021	(74)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3269 13 January 2021	(35)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3524 12 January 2021	(22)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3645 05 January 2021	(1)	(0.00)
				(200,000)	EUR Call/SEK Put K=10.3819 11 January 2021	(25)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3837 07 January 2021	(4)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3887 07 January 2021	(4)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3936 06 January 2021	(2)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3936 08 January 2021	(5)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.3951 07 January 2021	(3)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4006 08 January 2021	(5)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4041 07 January 2021	(3)	(0.00)
				(300,000)	EUR Put/GBP Call K=0.8832 21 January 2021	(990)	(0.00)
				(500,000)	EUR Put/GBP Call K=0.884 06 January 2021	(428)	(0.00)
				(500,000)	EUR Put/GBP Call K=0.8848 21 January 2021	(1,922)	(0.00)
				(600,000)	EUR Put/GBP Call K=0.8852 14 January 2021	(1,674)	(0.00)
				(400,000)	EUR Put/GBP Call K=0.8854 28 January 2021	(2,075)	(0.00)
				(700,000)	EUR Put/GBP Call K=0.8861 14 January 2021	(2,164)	(0.01)
				(500,000)	EUR Put/GBP Call K=0.8862 13 January 2021	(1,450)	(0.00)
				(500,000)	EUR Put/GBP Call K=0.8865 20 January 2021	(2,150)	(0.01)
				(400,000)	EUR Put/GBP Call K=0.8867 28 January 2021	(2,300)	(0.01)
				(500,000)	EUR Put/GBP Call K=0.8873 13 January 2021	(1,647)	(0.00)
				(700,000)	EUR Put/GBP Call K=0.8876 05 January 2021	(884)	(0.00)
				(400,000)	EUR Put/GBP Call K=0.888 11 January 2021	(1,207)	(0.00)
				(500,000)	EUR Put/GBP Call K=0.8885 04 January 2021	(538)	(0.00)
				(400,000)	EUR Put/GBP Call K=0.8894 20 January 2021	(2,245)	(0.01)
				(700,000)	EUR Put/GBP Call K=0.8897 15 January 2021	(3,388)	(0.01)
				(400,000)	EUR Put/GBP Call K=0.8908 12 January 2021	(1,823)	(0.00)
				(700,000)	EUR Put/GBP Call K=0.8908 15 January 2021	(3,779)	(0.01)
				(500,000)	EUR Put/GBP Call K=0.8911 27 January 2021	(3,913)	(0.01)
				(500,000)	EUR Put/GBP Call K=0.8913 27 January 2021	(3,971)	(0.01)
				(500,000)	EUR Put/GBP Call K=0.8914 11 January 2021	(2,274)	(0.01)
				(500,000)	EUR Put/GBP Call K=0.8945 26 January 2021	(4,883)	(0.01)
				(400,000)	EUR Put/GBP Call K=0.8953 12 January 2021	(2,920)	(0.01)
				(500,000)	EUR Put/GBP Call K=0.8961 26 January 2021	(5,453)	(0.01)
				(100,000)	EUR Put/NOK Call K=10.3079 28 January 2021	(414)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.3087 28 January 2021	(416)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.3446 14 January 2021	(254)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.3594 27 January 2021	(1,130)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.362 26 January 2021	(1,105)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.3625 21 January 2021	(458)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.3635 21 January 2021	(461)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.3645 15 January 2021	(339)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.3712 14 January 2021	(331)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.3811 15 January 2021	(395)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.3812 27 January 2021	(1,305)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.3879 26 January 2021	(1,315)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.3961 25 January 2021	(1,337)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.3999 06 January 2021	(163)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.4033 19 January 2021	(566)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.4116 11 January 2021	(375)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4216 13 January 2021	(988)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.4279 06 January 2021	(255)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.4298 11 January 2021	(453)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4313 19 January 2021	(1,398)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4319 20 January 2021	(1,465)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4346 13 January 2021	(1,111)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.4366 04 January 2021	(152)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4373 19 January 2021	(1,461)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4398 20 January 2021	(1,548)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.4403 05 January 2021	(241)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4455 12 January 2021	(1,144)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4581 05 January 2021	(651)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4585 12 January 2021	(1,286)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.4798 04 January 2021	(369)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4903 06 January 2021	(1,184)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.4964 06 January 2021	(1,270)	(0.00)
				(100,000)	EUR Put/NOK Call K=10.5066 07 January 2021	(765)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.5097 08 January 2021	(1,681)	(0.00)
				(200,000)	EUR Put/NOK Call K=10.5242 05 January 2021	(1,581)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
European Union (continued)				United Kingdom (continued)			
(100,000)	EUR Put/NOK Call K=10.5285 08 January 2021	(986)	(0.00)	(6)	Call on 6625 UKX Index 19 March 2021	(1,687)	(0.01)
(100,000)	EUR Put/NOK Call K=10.5333 04 January 2021	(805)	(0.00)	(5)	Call on 6650 UKX Index 19 March 2021	(9,056)	(0.01)
(100,000)	EUR Put/NOK Call K=10.5338 07 January 2021	(981)	(0.00)	(5)	Call on 6675 UKX Index 19 March 2021	(8,407)	(0.01)
(100,000)	EUR Put/NOK Call K=10.5375 05 January 2021	(908)	(0.00)	(5)	Call on 6700 UKX Index 19 March 2021	(7,792)	(0.01)
(100,000)	EUR Put/NOK Call K=10.5409 19 January 2021	(1,408)	(0.00)	(6)	Call on 6750 UKX Index 19 March 2021	(7,997)	(0.01)
(100,000)	EUR Put/NOK Call K=10.5523 04 January 2021	(989)	(0.00)	(5)	Call on 6800 UKX Index 19 March 2021	(5,673)	(0.01)
(100,000)	EUR Put/SEK Call K=10.0449 19 January 2021	(719)	(0.00)	(5)	Call on 6850 UKX Index 19 March 2021	(4,818)	(0.01)
(100,000)	EUR Put/SEK Call K=10.0521 14 January 2021	(671)	(0.00)	(4)	Call on 6900 UKX Index 19 March 2021	(3,226)	(0.00)
(100,000)	EUR Put/SEK Call K=10.0795 13 January 2021	(841)	(0.00)	(5)	Call on 6950 UKX Index 19 March 2021	(3,383)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1031 12 January 2021	(1,004)	(0.00)	(5)	Call on 7000 UKX Index 19 March 2021	(2,836)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1256 05 January 2021	(1,027)	(0.00)	(6)	Call on 7100 UKX Index 19 March 2021	(2,337)	(0.00)
(200,000)	EUR Put/SEK Call K=10.1296 11 January 2021	(2,434)	(0.01)	(7)	Put on 7200 UKX Index 19 March 2021	(1,866)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1359 07 January 2021	(1,195)	(0.00)	(4)	Put on 5650 UKX Index 19 March 2021	(3,554)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1361 07 January 2021	(1,197)	(0.00)	(4)	Put on 5900 UKX Index 19 March 2021	(5,331)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1436 08 January 2021	(1,301)	(0.00)	(3)	Put on 5925 UKX Index 19 March 2021	(4,162)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1452 07 January 2021	(1,291)	(0.00)	(5)	Put on 5950 UKX Index 19 March 2021	(7,245)	(0.01)
(100,000)	EUR Put/SEK Call K=10.146 06 January 2021	(1,270)	(0.00)	(7)	Put on 5975 UKX Index 19 March 2021	(10,573)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1496 07 January 2021	(1,336)	(0.00)	(6)	Put on 6000 UKX Index 19 March 2021	(9,473)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1514 08 January 2021	(1,381)	(0.00)	(5)	Put on 6025 UKX Index 19 March 2021	(8,236)	(0.01)
		(123,222)	(0.13)	(4)	Put on 6050 UKX Index 19 March 2021	(6,862)	(0.01)
				(5)	Put on 6075 UKX Index 19 March 2021	(8,988)	(0.01)
Germany				(5)	Put on 6100 UKX Index 19 March 2021	(9,364)	(0.01)
(3)	Call on 135.25 EURO-BOBL 22 January 2021	(624)	(0.00)	(6)	Put on 6125 UKX Index 19 March 2021	(11,769)	(0.01)
(7)	Call on 135.5 EURO-BOBL 22 January 2021	(728)	(0.00)	(3)	Put on 6150 UKX Index 19 March 2021	(10,218)	(0.01)
(5)	Call on 135.75 EURO-BOBL 22 January 2021	(214)	(0.00)	(5)	Put on 6175 UKX Index 19 March 2021	(10,696)	(0.01)
(2)	Call on 136 EURO-BOBL 22 January 2021	(37)	(0.00)	(5)	Put on 6200 UKX Index 19 March 2021	(11,175)	(0.01)
(4)	Call on 14200 DAX Index 19 March 2021	(7,581)	(0.01)	(6)	Put on 6225 UKX Index 19 March 2021	(14,025)	(0.02)
(5)	Call on 14250 DAX Index 19 March 2021	(8,826)	(0.01)	(3)	Put on 6250 UKX Index 19 March 2021	(7,341)	(0.01)
(4)	Call on 14300 DAX Index 19 March 2021	(6,573)	(0.01)			(226,154)	(0.24)
(7)	Call on 14350 DAX Index 19 March 2021	(10,689)	(0.01)	United States			
(7)	Call on 14400 DAX Index 19 March 2021	(9,905)	(0.01)	(8)	Call on 1.21 Euro Currency Options 08 January 2021	(17,387)	(0.02)
(5)	Call on 14500 DAX Index 19 March 2021	(6,054)	(0.01)	(2)	Call on 1.22 Euro Currency Options 08 January 2021	(2,875)	(0.00)
(3)	Call on 14600 DAX Index 19 March 2021	(3,091)	(0.00)		Call on 126.25 United States 5 Years Futures 22 January 2021	(5,844)	(0.01)
(5)	Call on 14650 DAX Index 19 March 2021	(4,750)	(0.01)	(44)	2021		
(5)	Call on 14700 DAX Index 19 March 2021	(4,362)	(0.01)		Call on 126.5 United States 5 Years Futures 22 January 2021	(2,516)	(0.00)
(6)	Call on 177.5 EURO-BUND 22 January 2021	(5,653)	(0.01)	(46)	2021		
(6)	Call on 178 EURO-BUND 22 January 2021	(3,817)	(0.00)	(45)	2021		
(8)	Call on 178.5 EURO-BUND 22 January 2021	(3,230)	(0.00)		Call on 126.75 United States 5 Years Futures 22 January 2021	(1,055)	(0.00)
(13)	Call on 179 EURO-BUND 22 January 2021	(3,340)	(0.00)	(2)	2021		
(15)	Call on 179.5 EURO-BUND 22 January 2021	(2,386)	(0.00)		Call on 135 British Pound Currency Options 08 January 2021	(2,350)	(0.00)
(16)	Call on 180 EURO-BUND 22 January 2021	(1,566)	(0.00)	(3)	January 2021		
(2)	Call on 180.5 EURO-BUND 22 January 2021	(122)	(0.00)		Call on 135.5 British Pound Currency Options 08 January 2021	(2,812)	(0.00)
(2)	Call on 3500 SX5E Index 15 January 2021	(2,361)	(0.00)	(2)	2021		
(14)	Call on 3525 SX5E Index 15 January 2021	(13,413)	(0.01)		Call on 136 British Pound Currency Options 08 January 2021	(1,450)	(0.00)
(9)	Call on 3550 SX5E Index 15 January 2021	(6,794)	(0.01)	(1)	2021		
(21)	Call on 3575 SX5E Index 15 January 2021	(12,102)	(0.01)		Call on 137 British Pound Currency Options 05 February 2021	(850)	(0.00)
(22)	Call on 3600 SX5E Index 15 January 2021	(9,421)	(0.01)		Call on 137.5 British Pound Currency Options 05 February 2021	(1,425)	(0.00)
(24)	Call on 3625 SX5E Index 15 January 2021	(7,400)	(0.01)		Call on 137.5 British Pound Currency Options 08 January 2021	(538)	(0.00)
(25)	Call on 3650 SX5E Index 15 January 2021	(5,292)	(0.01)	(3)	2021		
(25)	Call on 3675 SX5E Index 15 January 2021	(3,518)	(0.00)		Call on 138 British Pound Currency Options 08 January 2021	(544)	(0.00)
(25)	Call on 3700 SX5E Index 15 January 2021	(2,264)	(0.00)		Call on 138 United States 10 Years Futures 22 January 2021	(9,562)	(0.01)
(12)	Call on 3725 SX5E Index 15 January 2021	(705)	(0.00)	(18)	2021		
(4)	Put on 12100 DAX Index 19 March 2021	(4,104)	(0.00)		Call on 138.25 United States 10 Years Futures 22 January 2021	(9,375)	(0.01)
(4)	Put on 12300 DAX Index 19 March 2021	(4,701)	(0.01)	(24)	January 2021		
(7)	Put on 12350 DAX Index 19 March 2021	(8,509)	(0.01)		Call on 138.5 British Pound Currency Options 05 February 2021	(975)	(0.00)
(5)	Put on 12400 DAX Index 19 March 2021	(6,289)	(0.01)	(2)	February 2021		
(7)	Put on 12450 DAX Index 19 March 2021	(9,117)	(0.01)		Call on 138.5 British Pound Currency Options 08 January 2021	(1,119)	(0.00)
(5)	Put on 12600 DAX Index 19 March 2021	(7,228)	(0.01)	(39)	2021		
(3)	Put on 12700 DAX Index 19 March 2021	(4,647)	(0.01)		Call on 138.75 United States 10 Years Futures 22 January 2021	(5,250)	(0.01)
(5)	Put on 12750 DAX Index 19 March 2021	(8,023)	(0.01)	(28)	January 2021		
(5)	Put on 12900 DAX Index 19 March 2021	(8,923)	(0.01)		Call on 139 British Pound Currency Options 08 January 2021	(81)	(0.00)
(6)	Put on 134.5 EURO-BOBL 22 January 2021	(184)	(0.00)	(1)	2021		
(5)	Put on 134.75 EURO-BOBL 22 January 2021	(336)	(0.00)		Call on 139 United States 10 Years Futures 22 January 2021	(6,125)	(0.01)
(6)	Put on 135 EURO-BOBL 22 January 2021	(918)	(0.00)	(49)	2021		
(2)	Put on 135.25 EURO-BOBL 22 January 2021	(587)	(0.00)		Call on 139.25 United States 10 Years Futures 22 January 2021	(2,625)	(0.00)
(8)	Put on 175 EURO-BUND 22 January 2021	(783)	(0.00)	(28)	January 2021		
(9)	Put on 175.5 EURO-BUND 22 January 2021	(1,432)	(0.00)		Call on 139.5 British Pound Currency Options 08 January 2021	(150)	(0.00)
(15)	Put on 176 EURO-BUND 22 January 2021	(3,487)	(0.00)		Call on 139.5 United States 10 Years Futures 22 January 2021	(3,875)	(0.01)
(16)	Put on 176.5 EURO-BUND 22 January 2021	(5,677)	(0.01)		Call on 140 British Pound Currency Options 08 January 2021	(31)	(0.00)
(8)	Put on 177 EURO-BUND 22 January 2021	(4,209)	(0.00)	(10)	2021		
(8)	Put on 3075 SX5E Index 15 January 2021	(440)	(0.00)		Call on 173 United States Bond Futures 22 January 2021	(16,250)	(0.02)
(8)	Put on 3125 SX5E Index 15 January 2021	(529)	(0.00)	(5)	2021		
(17)	Put on 3150 SX5E Index 15 January 2021	(1,227)	(0.00)		Call on 173.5 United States Bond Futures 22 January 2021	(6,797)	(0.01)
(17)	Put on 3175 SX5E Index 15 January 2021	(1,352)	(0.00)	(14)	2021		
(18)	Put on 3225 SX5E Index 15 January 2021	(1,740)	(0.00)		Call on 174 United States Bond Futures 22 January 2021	(15,750)	(0.02)
(25)	Put on 3250 SX5E Index 15 January 2021	(2,722)	(0.00)		Call on 174.5 United States Bond Futures 22 January 2021	(7,250)	(0.01)
(4)	Put on 3275 SX5E Index 15 January 2021	(489)	(0.00)	(8)	2021		
(25)	Put on 3300 SX5E Index 15 January 2021	(3,457)	(0.00)		Call on 175 United States Bond Futures 22 January 2021	(8,078)	(0.01)
(24)	Put on 3325 SX5E Index 15 January 2021	(3,788)	(0.00)	(11)	2021		
(25)	Put on 3350 SX5E Index 15 January 2021	(4,527)	(0.01)		Call on 176 United States Bond Futures 22 January 2021	(8,906)	(0.01)
(25)	Put on 3375 SX5E Index 15 January 2021	(5,169)	(0.01)	(19)	2021		
(22)	Put on 3400 SX5E Index 15 January 2021	(5,249)	(0.01)		Call on 177 United States Bond Futures 22 January 2021	(4,156)	(0.01)
(21)	Put on 3425 SX5E Index 15 January 2021	(5,807)	(0.01)	(14)	2021		
(9)	Put on 3450 SX5E Index 15 January 2021	(2,907)	(0.00)		Call on 178 United States Bond Futures 22 January 2021	(3,187)	(0.01)
(20)	Put on 3475 SX5E Index 15 January 2021	(7,586)	(0.01)	(3)	Call on 3760 S&P Emini Index 15 January 2021	(6,600)	(0.01)
(11)	Put on 3500 SX5E Index 15 January 2021	(4,913)	(0.01)	(3)	Call on 3765 S&P Emini Index 15 January 2021	(6,187)	(0.01)
		(277,876)	(0.30)	(4)	Call on 3770 S&P Emini Index 15 January 2021	(7,700)	(0.01)
United Kingdom							
(3)	Call on 6550 UKX Index 19 March 2021	(7,176)	(0.01)				
(3)	Call on 6575 UKX Index 19 March 2021	(6,705)	(0.01)				
(2)	Call on 6600 UKX Index 19 March 2021	(4,183)	(0.00)				

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Option contracts (continued)				Option contracts (continued)		
	United States (continued)				United States (continued)		
(5)	Call on 3775 S&P Emini Index 15 January 2021	(9,000)	(0.01)		Put on 137.25 United States 10 Years Futures 22 January 2021	(4,875)	(0.01)
(4)	Call on 3780 S&P Emini Index 15 January 2021	(6,700)	(0.01)	(24)	Put on 137.5 United States 10 Years Futures 22 January 2021	(6,750)	(0.01)
(2)	Call on 3785 S&P Emini Index 15 January 2021	(3,125)	(0.01)	(24)	Put on 137.75 United States 10 Years Futures 22 January 2021	(6,828)	(0.01)
(2)	Call on 3790 S&P Emini Index 15 January 2021	(2,900)	(0.01)	(19)	Put on 167 United States Bond Futures 22 January 2021	(1,750)	(0.00)
(5)	Call on 3795 S&P Emini Index 15 January 2021	(6,687)	(0.01)	(16)	Put on 168 United States Bond Futures 22 January 2021	(3,187)	(0.01)
(3)	Call on 3800 S&P Emini Index 15 January 2021	(3,712)	(0.01)	(17)	Put on 169 United States Bond Futures 22 January 2021	(2,812)	(0.00)
(4)	Call on 3805 S&P Emini Index 15 January 2021	(4,550)	(0.01)	(9)	Put on 169.5 United States Bond Futures 22 January 2021	(3,125)	(0.01)
(3)	Call on 3810 S&P Emini Index 15 January 2021	(3,150)	(0.01)	(8)	Put on 170 United States Bond Futures 22 January 2021	(5,328)	(0.01)
(4)	Call on 3815 S&P Emini Index 15 January 2021	(3,850)	(0.01)	(11)	Put on 170.5 United States Bond Futures 22 January 2021	(2,969)	(0.01)
(2)	Call on 3820 S&P Emini Index 15 January 2021	(1,750)	(0.00)	(5)	Put on 171 United States Bond Futures 22 January 2021	(10,062)	(0.01)
(2)	Call on 3825 S&P Emini Index 15 January 2021	(1,600)	(0.00)		Put on 171.5 United States Bond Futures 22 January 2021	(4,375)	(0.01)
(3)	Call on 3830 S&P Emini Index 15 January 2021	(2,213)	(0.00)	(8)	Put on 172 United States Bond Futures 22 January 2021	(8,250)	(0.01)
(3)	Call on 3835 S&P Emini Index 15 January 2021	(2,025)	(0.00)	(3)	Put on 3470 S&P Emini Index 15 January 2021	(1,313)	(0.00)
(3)	Call on 3840 S&P Emini Index 15 January 2021	(1,838)	(0.00)	(3)	Put on 3475 S&P Emini Index 15 January 2021	(1,350)	(0.00)
	Call on 96.25 Japanese Yen Currency Options 08 January 2021	(2,887)	(0.00)	(4)	Put on 3480 S&P Emini Index 15 January 2021	(1,850)	(0.00)
(3)	Call on 96.5 Japanese Yen Currency Options 08 January 2021	(2,213)	(0.00)	(3)	Put on 3490 S&P Emini Index 15 January 2021	(1,463)	(0.00)
(3)	Call on 96.75 Japanese Yen Currency Options 08 January 2021	(1,650)	(0.00)	(3)	Put on 3500 S&P Emini Index 15 January 2021	(2,100)	(0.00)
(3)	Call on 97 Japanese Yen Currency Options 08 January 2021	(1,200)	(0.00)	(5)	Put on 3505 S&P Emini Index 15 January 2021	(2,687)	(0.00)
	Call on 97.25 Japanese Yen Currency Options 08 January 2021	(825)	(0.00)	(2)	Put on 3510 S&P Emini Index 15 January 2021	(1,100)	(0.00)
(6)	Call on 97.5 Japanese Yen Currency Options 08 January 2021	(1,125)	(0.00)	(5)	Put on 3515 S&P Emini Index 15 January 2021	(2,812)	(0.00)
(3)	Call on 97.75 Japanese Yen Currency Options 08 January 2021	(375)	(0.00)	(2)	Put on 3520 S&P Emini Index 15 January 2021	(1,150)	(0.00)
	Call on 98 Japanese Yen Currency Options 08 January 2021	(525)	(0.00)	(2)	Put on 3530 S&P Emini Index 15 January 2021	(1,225)	(0.00)
(3)	Call on 98.25 Japanese Yen Currency Options 08 January 2021	(169)	(0.00)	(4)	Put on 3535 S&P Emini Index 15 January 2021	(2,550)	(0.00)
	Call on 98.5 Japanese Yen Currency Options 08 January 2021	(225)	(0.00)	(3)	Put on 3540 S&P Emini Index 15 January 2021	(1,950)	(0.00)
(3)	Call on 98.75 Japanese Yen Currency Options 08 January 2021	(75)	(0.00)	(3)	Put on 3545 S&P Emini Index 15 January 2021	(2,025)	(0.00)
(6)	Call on 99 Japanese Yen Currency Options 08 January 2021	(113)	(0.00)	(2)	Put on 3550 S&P Emini Index 15 January 2021	(1,375)	(0.00)
	Call on 99.5 Japanese Yen Currency Options 08 January 2021	(38)	(0.00)	(3)	Put on 3555 S&P Emini Index 15 January 2021	(2,138)	(0.00)
(5)	Put on 1.17 Euro Currency Options 08 January 2021	(31)	(0.00)	(4)	Put on 3560 S&P Emini Index 15 January 2021	(2,900)	(0.01)
(5)	Put on 1.18 Euro Currency Options 08 January 2021	(31)	(0.00)	(3)	Put on 3615 S&P Emini Index 15 January 2021	(3,075)	(0.01)
	Put on 125 United States 5 Years Futures 22 January 2021	(352)	(0.00)	(2)	Put on 3620 S&P Emini Index 15 January 2021	(2,125)	(0.00)
(45)	Put on 125.25 United States 5 Years Futures 22 January 2021	(750)	(0.00)		Put on 94 Japanese Yen Currency Options 08 January 2021	(38)	(0.00)
(48)	Put on 125.5 United States 5 Years Futures 22 January 2021	(1,289)	(0.00)	(6)	Put on 94.5 Japanese Yen Currency Options 08 January 2021	(38)	(0.00)
(55)	Put on 125.75 United States 5 Years Futures 22 January 2021	(2,406)	(0.00)	(3)	Put on 94.75 Japanese Yen Currency Options 08 January 2021	(19)	(0.00)
(44)	Put on 126 United States 5 Years Futures 22 January 2021	(4,570)	(0.01)	(5)	Put on 95 Japanese Yen Currency Options 08 January 2021	(63)	(0.00)
(39)	Put on 126.5 British Pound Currency Options 08 January 2021	(13)	(0.00)		Put on 95.25 Japanese Yen Currency Options 08 January 2021	(150)	(0.00)
(2)	Put on 127 British Pound Currency Options 08 January 2021	(13)	(0.00)	(6)	Put on 95.5 Japanese Yen Currency Options 08 January 2021	(188)	(0.00)
(2)	Put on 127.5 British Pound Currency Options 08 January 2021	(13)	(0.00)	(5)	Put on 95.75 Japanese Yen Currency Options 08 January 2021	(313)	(0.00)
(2)	Put on 128 British Pound Currency Options 08 January 2021	(13)	(0.00)		Put on 96 Japanese Yen Currency Options 08 January 2021	(500)	(0.00)
(2)	Put on 128.5 British Pound Currency Options 08 January 2021	(13)	(0.00)	(2)	Put on 96.25 Japanese Yen Currency Options 08 January 2021	(325)	(0.00)
(3)	Put on 129 British Pound Currency Options 08 January 2021	(19)	(0.00)		USD Call/CAD Put K=1.2919 28 January 2021	(671)	(0.00)
	Put on 129.5 British Pound Currency Options 08 January 2021	(38)	(0.00)		USD Call/CAD Put K=1.2955 27 January 2021	(853)	(0.00)
(3)	Put on 130 British Pound Currency Options 08 January 2021	(25)	(0.00)		USD Call/CAD Put K=1.2965 27 January 2021	(960)	(0.00)
(2)	Put on 131.5 British Pound Currency Options 05 February 2021	(350)	(0.00)		USD Call/CAD Put K=1.2967 26 January 2021	(749)	(0.00)
(2)	Put on 131.5 British Pound Currency Options 08 January 2021	(38)	(0.00)		USD Call/CAD Put K=1.2979 26 January 2021	(553)	(0.00)
(2)	Put on 132 British Pound Currency Options 05 February 2021	(413)	(0.00)		USD Call/CAD Put K=1.3002 25 January 2021	(445)	(0.00)
(1)	Put on 132 British Pound Currency Options 08 January 2021	(25)	(0.00)		USD Call/CAD Put K=1.3005 25 January 2021	(654)	(0.00)
	Put on 132.5 British Pound Currency Options 08 January 2021	(31)	(0.00)		USD Call/CAD Put K=1.3007 21 January 2021	(518)	(0.00)
(1)	Put on 133 British Pound Currency Options 05 February 2021	(288)	(0.00)		USD Call/CAD Put K=1.3008 21 January 2021	(600)	(0.00)
(2)	Put on 133 British Pound Currency Options 08 January 2021	(88)	(0.00)		USD Call/CAD Put K=1.3097 05 January 2021	(1)	(0.00)
	Put on 133.5 British Pound Currency Options 08 January 2021	(63)	(0.00)		USD Call/CAD Put K=1.3121 05 January 2021	(1)	(0.00)
(1)	Put on 134 British Pound Currency Options 08 January 2021	(88)	(0.00)		USD Call/JPY Put K=104.17 14 January 2021	(616)	(0.00)
	Put on 134.5 British Pound Currency Options 08 January 2021	(125)	(0.00)		USD Call/JPY Put K=104.17 27 January 2021	(1,762)	(0.00)
(49)	Put on 136 United States 10 Years Futures 22 January 2021	(1,531)	(0.00)		USD Call/JPY Put K=104.21 28 January 2021	(2,349)	(0.00)
(39)	Put on 136.5 United States 10 Years Futures 22 January 2021	(3,047)	(0.01)		USD Call/JPY Put K=104.25 28 January 2021	(2,550)	(0.00)
(28)	Put on 136.75 United States 10 Years Futures 22 January 2021	(3,063)	(0.01)		USD Call/JPY Put K=104.27 14 January 2021	(675)	(0.00)
	Put on 137 United States 10 Years Futures 22 January 2021	(5,000)	(0.01)		USD Call/JPY Put K=104.31 27 January 2021	(2,067)	(0.00)
					USD Call/JPY Put K=104.4 15 January 2021	(753)	(0.00)
					USD Call/JPY Put K=104.48 13 January 2021	(365)	(0.00)
					USD Call/JPY Put K=104.6 19 January 2021	(755)	(0.00)
					USD Call/JPY Put K=104.62 20 January 2021	(799)	(0.00)
					USD Call/JPY Put K=104.65 20 January 2021	(1,030)	(0.00)
					USD Call/JPY Put K=104.66 15 January 2021	(803)	(0.00)
					USD Call/JPY Put K=104.67 13 January 2021	(416)	(0.00)
					USD Call/JPY Put K=104.7 19 January 2021	(782)	(0.00)
					USD Call/JPY Put K=104.71 25 January 2021	(1,423)	(0.00)
					USD Call/JPY Put K=104.72 12 January 2021	(279)	(0.00)
					USD Call/JPY Put K=104.74 26 January 2021	(325)	(0.00)
					USD Call/JPY Put K=104.76 21 January 2021	(1,101)	(0.00)
					USD Call/JPY Put K=104.76 25 January 2021	(1,352)	(0.00)
					USD Call/JPY Put K=104.78 21 January 2021	(1,076)	(0.00)
					USD Call/JPY Put K=104.81 19 January 2021	(685)	(0.00)
					USD Call/JPY Put K=104.89 12 January 2021	(301)	(0.00)
					USD Call/JPY Put K=104.96 12 January 2021	(270)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
United States (continued)				United States (continued)			
(1,141,552)	USD Call/JPY Put K=105.12 05 January 2021	(32)	(0.00)	(876,253)	USD Put/JPY Call K=102.71 12 January 2021	(2,294)	(0.00)
(1,046,324)	USD Call/JPY Put K=105.13 06 January 2021	(70)	(0.00)	(973,331)	USD Put/JPY Call K=102.74 04 January 2021	(374)	(0.00)
(856,001)	USD Call/JPY Put K=105.14 19 January 2021	(588)	(0.00)	(1,167,429)	USD Put/JPY Call K=102.79 06 January 2021	(1,784)	(0.00)
(760,818)	USD Call/JPY Put K=105.15 05 January 2021	(20)	(0.00)	(1,069,415)	USD Put/JPY Call K=102.86 06 January 2021	(1,825)	(0.00)
(950,841)	USD Call/JPY Put K=105.17 08 January 2021	(145)	(0.00)	(1,068,999)	USD Put/JPY Call K=102.9 04 January 2021	(645)	(0.00)
(855,757)	USD Call/JPY Put K=105.17 12 January 2021	(252)	(0.00)	(1,457,443)	USD Put/JPY Call K=102.92 05 January 2021	(1,926)	(0.00)
(950,751)	USD Call/JPY Put K=105.18 05 January 2021	(23)	(0.00)	(872,770)	USD Put/JPY Call K=103.12 07 January 2021	(2,696)	(0.00)
(950,751)	USD Call/JPY Put K=105.18 08 January 2021	(143)	(0.00)	(1,066,305)	USD Put/JPY Call K=103.16 04 January 2021	(1,343)	(0.00)
(950,570)	USD Call/JPY Put K=105.2 04 January 2021	(3)	(0.00)	(775,269)	USD Put/JPY Call K=103.19 07 January 2021	(2,624)	(0.00)
(1,140,251)	USD Call/JPY Put K=105.24 06 January 2021	(62)	(0.00)	(774,443)	USD Put/JPY Call K=103.3 04 January 2021	(1,456)	(0.00)
(2,280,285)	USD Call/JPY Put K=105.25 06 January 2021	(122)	(0.00)	(103,200)	USD Put/MXN Call K=19.3798 28 January 2021	(495)	(0.00)
(1,043,940)	USD Call/JPY Put K=105.37 04 January 2021	(2)	(0.00)	(103,120)	USD Put/MXN Call K=19.3949 28 January 2021	(514)	(0.00)
(1,422,340)	USD Call/JPY Put K=105.46 05 January 2021	(20)	(0.00)	(25,775)	USD Put/MXN Call K=19.3986 26 January 2021	(121)	(0.00)
(852,919)	USD Call/JPY Put K=105.52 07 January 2021	(54)	(0.00)	(25,765)	USD Put/MXN Call K=19.4062 26 January 2021	(123)	(0.00)
(757,504)	USD Call/JPY Put K=105.61 07 January 2021	(41)	(0.00)	(51,520)	USD Put/MXN Call K=19.4099 27 January 2021	(260)	(0.00)
(97,320)	USD Call/MXN Put K=20.5508 28 January 2021	(792)	(0.00)	(77,175)	USD Put/MXN Call K=19.4363 27 January 2021	(416)	(0.00)
(97,260)	USD Call/MXN Put K=20.5634 28 January 2021	(779)	(0.00)	(25,705)	USD Put/MXN Call K=19.4515 25 January 2021	(132)	(0.00)
(24,295)	USD Call/MXN Put K=20.5804 26 January 2021	(173)	(0.00)	(51,400)	USD Put/MXN Call K=19.4553 21 January 2021	(227)	(0.00)
(24,285)	USD Call/MXN Put K=20.5888 26 January 2021	(171)	(0.00)	(76,950)	USD Put/MXN Call K=19.4932 21 January 2021	(377)	(0.00)
(48,570)	USD Call/MXN Put K=20.5888 27 January 2021	(358)	(0.00)	(25,640)	USD Put/MXN Call K=19.5008 19 January 2021	(116)	(0.00)
(48,540)	USD Call/MXN Put K=20.6016 21 January 2021	(274)	(0.00)	(51,250)	USD Put/MXN Call K=19.5122 25 January 2021	(307)	(0.00)
(72,765)	USD Call/MXN Put K=20.6143 27 January 2021	(518)	(0.00)	(51,240)	USD Put/MXN Call K=19.516 19 January 2021	(243)	(0.00)
(24,230)	USD Call/MXN Put K=20.6356 25 January 2021	(152)	(0.00)	(25,500)	USD Put/MXN Call K=19.6078 20 January 2021	(165)	(0.00)
(72,675)	USD Call/MXN Put K=20.6398 21 January 2021	(386)	(0.00)	(144,440)	USD Put/USD Call K=0.7222 04 January 2021	-	(0.00)
(48,320)	USD Call/MXN Put K=20.6954 25 January 2021	(279)	(0.00)	(518,200)	USD Put/USD Call K=1.2955 12 January 2021	(49)	(0.00)
(24,145)	USD Call/MXN Put K=20.7082 19 January 2021	(99)	(0.00)	(456,085)	USD Put/USD Call K=1.3031 11 January 2021	(50)	(0.00)
(48,280)	USD Call/MXN Put K=20.7125 19 January 2021	(197)	(0.00)	(456,190)	USD Put/USD Call K=1.3034 12 January 2021	(66)	(0.00)
(24,065)	USD Call/MXN Put K=20.7771 20 January 2021	(95)	(0.00)	(521,760)	USD Put/USD Call K=1.3044 11 January 2021	(62)	(0.00)
(150,120)	USD Call/USD Put K=0.7506 04 January 2021	(4,221)	(0.01)	(522,000)	USD Put/USD Call K=1.305 20 January 2021	(237)	(0.00)
(544,600)	USD Call/USD Put K=1.3615 12 January 2021	(5,106)	(0.01)	(522,520)	USD Put/USD Call K=1.3063 04 January 2021	(2)	(0.00)
(545,440)	USD Call/USD Put K=1.3636 04 January 2021	(2,757)	(0.00)	(392,100)	USD Put/USD Call K=1.307 05 January 2021	(5)	(0.00)
(410,100)	USD Call/USD Put K=1.367 05 January 2021	(1,788)	(0.00)	(522,840)	USD Put/USD Call K=1.3071 20 January 2021	(263)	(0.00)
(479,045)	USD Call/USD Put K=1.3687 12 January 2021	(3,083)	(0.01)	(392,520)	USD Put/USD Call K=1.3084 06 January 2021	(12)	(0.00)
(548,160)	USD Call/USD Put K=1.3704 11 January 2021	(3,020)	(0.01)	(327,625)	USD Put/USD Call K=1.3105 06 January 2021	(12)	(0.00)
(274,340)	USD Call/USD Put K=1.3717 26 January 2021	(2,259)	(0.00)	(262,580)	USD Put/USD Call K=1.3129 06 January 2021	(12)	(0.00)
(411,540)	USD Call/USD Put K=1.3718 26 January 2021	(3,375)	(0.01)	(197,130)	USD Put/USD Call K=1.3142 05 January 2021	(5)	(0.00)
(480,305)	USD Call/USD Put K=1.3723 11 January 2021	(2,356)	(0.00)	(328,750)	USD Put/USD Call K=1.315 13 January 2021	(115)	(0.00)
(137,300)	USD Call/USD Put K=1.373 25 January 2021	(1,044)	(0.00)	(394,980)	USD Put/USD Call K=1.3166 15 January 2021	(207)	(0.00)
(549,640)	USD Call/USD Put K=1.3741 20 January 2021	(3,529)	(0.01)	(395,220)	USD Put/USD Call K=1.3174 15 January 2021	(217)	(0.00)
(206,160)	USD Call/USD Put K=1.3744 05 January 2021	(444)	(0.00)	(131,930)	USD Put/USD Call K=1.3193 13 January 2021	(60)	(0.00)
(274,920)	USD Call/USD Put K=1.3746 06 January 2021	(736)	(0.00)	(265,040)	USD Put/USD Call K=1.3252 26 January 2021	(471)	(0.00)
(550,160)	USD Call/USD Put K=1.3754 20 January 2021	(3,319)	(0.01)	(397,650)	USD Put/USD Call K=1.3255 26 January 2021	(717)	(0.00)
(412,830)	USD Call/USD Put K=1.3761 06 January 2021	(966)	(0.00)	(198,840)	USD Put/USD Call K=1.3256 14 January 2021	(155)	(0.00)
(344,400)	USD Call/USD Put K=1.3776 06 January 2021	(702)	(0.00)	(132,700)	USD Put/USD Call K=1.327 25 January 2021	(241)	(0.00)
(413,520)	USD Call/USD Put K=1.3784 15 January 2021	(1,818)	(0.00)	(199,125)	USD Put/USD Call K=1.3275 14 January 2021	(175)	(0.00)
(344,775)	USD Call/USD Put K=1.3791 13 January 2021	(1,283)	(0.00)			(531,029)	(0.56)
(414,030)	USD Call/USD Put K=1.3801 15 January 2021	(1,653)	(0.00)				
(138,030)	USD Call/USD Put K=1.3803 13 January 2021	(477)	(0.00)				
(207,780)	USD Call/USD Put K=1.3852 14 January 2021	(575)	(0.00)	Total option contracts			
(207,990)	USD Call/USD Put K=1.3866 14 January 2021	(528)	(0.00)			(1,183,099)	(1.26)
(238,512)	USD Put/CAD Call K=1.2578 28 January 2021	(716)	(0.00)				
(396,228)	USD Put/CAD Call K=1.2619 27 January 2021	(1,481)	(0.00)				
(475,323)	USD Put/CAD Call K=1.2623 27 January 2021	(1,822)	(0.00)				
(395,601)	USD Put/CAD Call K=1.2639 26 January 2021	(1,616)	(0.00)				
(316,231)	USD Put/CAD Call K=1.2649 26 January 2021	(1,374)	(0.00)				
(473,560)	USD Put/CAD Call K=1.267 25 January 2021	(2,264)	(0.00)				
(315,657)	USD Put/CAD Call K=1.2672 25 January 2021	(1,528)	(0.00)				
(552,225)	USD Put/CAD Call K=1.2676 21 January 2021	(2,470)	(0.00)				
(473,000)	USD Put/CAD Call K=1.2685 21 January 2021	(2,245)	(0.00)				
(78,505)	USD Put/CAD Call K=1.2738 05 January 2021	(215)	(0.00)				
(156,752)	USD Put/CAD Call K=1.2759 05 January 2021	(569)	(0.00)				
(393,662)	USD Put/JPY Call K=101.61 14 January 2021	(395)	(0.00)				
(590,319)	USD Put/JPY Call K=101.64 27 January 2021	(1,353)	(0.00)				
(786,859)	USD Put/JPY Call K=101.67 28 January 2021	(1,936)	(0.00)				
(884,695)	USD Put/JPY Call K=101.73 28 January 2021	(2,270)	(0.00)				
(491,449)	USD Put/JPY Call K=101.74 14 January 2021	(564)	(0.00)				
(785,932)	USD Put/JPY Call K=101.79 27 January 2021	(2,007)	(0.00)				
(588,870)	USD Put/JPY Call K=101.89 15 January 2021	(869)	(0.00)				
(392,388)	USD Put/JPY Call K=101.94 13 January 2021	(497)	(0.00)				
(588,293)	USD Put/JPY Call K=101.99 19 January 2021	(1,191)	(0.00)				
(685,938)	USD Put/JPY Call K=102.05 19 January 2021	(1,462)	(0.00)				
(587,832)	USD Put/JPY Call K=102.07 20 January 2021	(1,358)	(0.00)				
(881,402)	USD Put/JPY Call K=102.11 15 January 2021	(1,611)	(0.00)				
(587,544)	USD Put/JPY Call K=102.12 13 January 2021	(902)	(0.00)				
(685,468)	USD Put/JPY Call K=102.12 19 January 2021	(1,553)	(0.00)				
(783,315)	USD Put/JPY Call K=102.13 20 January 2021	(1,902)	(0.00)				
(489,380)	USD Put/JPY Call K=102.17 12 January 2021	(715)	(0.00)				
(879,937)	USD Put/JPY Call K=102.28 25 January 2021	(2,923)	(0.01)				
(879,422)	USD Put/JPY Call K=102.34 25 January 2021	(3,052)	(0.01)				
(683,861)	USD Put/JPY Call K=102.36 12 January 2021	(1,232)	(0.00)				
(879,250)	USD Put/JPY Call K=102.36 19 January 2021	(2,439)	(0.00)				
(195,370)	USD Put/JPY Call K=102.37 26 January 2021	(721)	(0.00)				
(878,992)	USD Put/JPY Call K=102.39 21 January 2021	(2,775)	(0.00)				
(878,649)	USD Put/JPY Call K=102.43 21 January 2021	(2,863)	(0.00)				
(683,260)	USD Put/JPY Call K=102.45 12 January 2021	(1,355)	(0.00)				
(1,073,066)	USD Put/JPY Call K=102.51 06 January 2021	(1,045)	(0.00)				
(1,169,933)	USD Put/JPY Call K=102.57 05 January 2021	(776)	(0.00)				
(1,266,686)	USD Put/JPY Call K=102.63 06 January 2021	(1,501)	(0.00)				
(779,195)	USD Put/JPY Call K=102.67 05 January 2021	(631)	(0.00)				
(973,615)	USD Put/JPY Call K=102.71 05 January 2021	(854)	(0.00)				
(1,947,230)	USD Put/JPY Call K=102.71 08 January 2021	(3,924)	(0.00)				

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD88,400	£50,000	19 January 2021	1	(130)	(0.00)
BRL500,000	US\$97,326	5 January 2021	5	(1,055)	(0.00)
BRL16,400,000	US\$3,218,141	2 February 2021	48	(62,099)	(0.06)
CAD6,194,578	€4,000,000	11 January 2021	31	(32,982)	(0.02)
CHF108,054	€100,000	8 January 2021	1	(108)	(0.00)
CHF646,663	€600,000	22 February 2021	6	(2,303)	(0.00)
CHF400,000	US\$454,405	8 January 2021	4	(1,770)	(0.00)
COP800,000,000	US\$234,245	21 January 2021	10	(351)	(0.00)
€2,500,000	AUD4,045,112	29 January 2021	25	(61,376)	(0.04)
€600,000	CAD941,257	8 January 2021	6	(4,570)	(0.00)
€2,000,000	CAD3,135,885	11 January 2021	16	(13,804)	(0.00)
€100,000	CHF108,640	8 January 2021	1	(555)	(0.00)
€423,333	CHF458,274	22 January 2021	6	(553)	(0.00)
€1,100,000	CHF1,189,427	22 February 2021	3	(174)	(0.00)
€200,000	£180,906	4 January 2021	2	(2,563)	(0.00)
€1,300,000	£1,179,160	8 January 2021	11	(21,031)	(0.01)
€7,100,000	£6,418,567	14 January 2021	45	(84,716)	(0.06)
€200,000	HUF72,800,760	8 January 2021	2	(850)	(0.00)
€300,000	JPY38,025,811	8 January 2021	3	(1,204)	(0.00)
€2,100,000	JPY265,654,848	19 January 2021	29	(3,019)	(0.00)
€1,000,000	NOK10,580,821	4 January 2021	6	(12,113)	(0.01)
€1,200,000	NOK12,892,849	29 January 2021	7	(36,533)	(0.04)
€200,000	PLN919,790	29 January 2021	2	(2,023)	(0.00)
€400,000	RON1,952,172	4 January 2021	1	(1,146)	(0.00)
€100,000	RON490,197	24 February 2021	1	(337)	(0.00)
€2,500,000	SEK25,497,202	20 January 2021	21	(45,133)	(0.01)
€500,000	US\$612,705	5 January 2021	1	(848)	(0.00)
€2,979,776	US\$3,652,815	8 January 2021	27	(6,143)	(0.00)
€800,000	US\$980,586	11 January 2021	6	(1,474)	(0.00)
€55,949	US\$68,618	14 January 2021	5	(140)	(0.00)
€856,145	US\$1,052,030	29 January 2021	2	(3,781)	(0.01)
£2,600,000	AUD4,701,504	19 January 2021	46	(74,033)	(0.04)
£802,933	€900,000	14 January 2021	7	(3,875)	(0.00)
£150,000	US\$205,152	8 January 2021	3	(93)	(0.00)
HUF322,273,450	€900,000	5 February 2021	9	(14,920)	(0.00)
HUF40,000,000	US\$135,989	15 January 2021	4	(1,041)	(0.00)
JPY7,884,000	AUD100,000	4 January 2021	1	(803)	(0.00)
JPY7,904,540	AUD100,000	8 January 2021	1	(604)	(0.00)
JPY303,661,024	AUD4,000,000	12 January 2021	31	(145,410)	(0.27)
JPY110,092,655	AUD1,400,000	12 February 2021	14	(13,898)	(0.00)
JPY347,990,610	€2,803,930	19 January 2021	26	(61,006)	(0.05)
JPY6,992,281	£50,000	4 January 2021	1	(622)	(0.00)
JPY406,135,969	£2,950,000	8 January 2021	53	(98,697)	(0.03)
JPY210,000,000	US\$2,037,292	5 January 2021	1	(3,157)	(0.00)
JPY780,000,000	US\$7,565,831	8 January 2021	82	(10,178)	(0.00)
JPY320,000,000	US\$3,103,905	12 February 2021	8	(2,986)	(0.00)
KRW900,000,000	US\$830,601	8 January 2021	10	(2,938)	(0.00)
KRW100,000,000	US\$92,118	9 February 2021	2	(153)	(0.00)
MXN2,000,000	US\$100,507	8 January 2021	4	(229)	(0.00)
MXN7,500,000	US\$376,851	13 January 2021	6	(1,020)	(0.00)
MXN62,500,000	US\$3,139,480	2 February 2021	23	(14,432)	(0.01)
NOK5,231,560	€500,000	8 January 2021	4	(882)	(0.00)
NOK500,000	SEK479,598	8 January 2021	1	(8)	(0.00)
NOK8,000,000	SEK7,705,989	15 January 2021	14	(4,156)	(0.00)
NZD426,456	AUD400,000	8 January 2021	4	(1,624)	(0.00)
NZD5,757,206	AUD5,400,000	27 January 2021	20	(22,185)	(0.01)
NZD3,200,000	US\$2,312,243	8 January 2021	6	(8,104)	(0.01)
PEN7,250,000	US\$2,016,184	21 January 2021	30	(11,608)	(0.00)
PHP55,000,000	US\$1,143,732	9 February 2021	5	(634)	(0.00)
PLN896,867	€200,000	8 January 2021	2	(4,037)	(0.00)
PLN10,257,680	€2,300,000	29 January 2021	25	(62,610)	(0.06)
PLN1,729	US\$474	14 January 2021	2	(10)	(0.00)
PLN7,900,000	US\$2,155,061	29 January 2021	67	(34,465)	(0.00)
RON16,525	US\$4,171	14 January 2021	1	(20)	(0.00)
RUB17,500,000	US\$237,516	14 January 2021	17	(1,283)	(0.00)
RUB50,000,000	US\$678,257	25 February 2021	20	(6,479)	(0.00)
SEK8,030,467	€800,000	8 January 2021	3	(1,091)	(0.00)
SEK2,006,158	€200,000	20 January 2021	2	(484)	(0.00)
SEK954,757	NOK1,000,000	4 January 2021	1	(532)	(0.00)
SEK476,375	NOK500,000	8 January 2021	1	(385)	(0.00)
SEK7,131,699	NOK7,500,000	15 January 2021	10	(7,389)	(0.00)
SEK19,628	US\$2,401	14 January 2021	1	(10)	(0.00)
SEK4,990,204	US\$610,348	29 January 2021	10	(2,496)	(0.00)
THB5,000,000	US\$167,772	12 January 2021	2	(885)	(0.00)
TRY2,600,000	US\$351,538	19 January 2021	22	(3,793)	(0.00)
TRY100,000	US\$13,251	18 February 2021	1	(31)	(0.00)
TWD105,000,000	US\$3,749,219	12 January 2021	35	(8,914)	(0.00)
TWD2,500,000	US\$89,490	26 January 2021	1	(191)	(0.00)
TWD80,000,000	US\$2,872,316	9 February 2021	6	(6,929)	(0.01)
US\$76,003	AUD100,000	4 January 2021	1	(1,166)	(0.00)

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Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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\$5,513,353	AUD7,200,000	8 January 2021	63	(43,078)	(0.00)
US\$740,331	AUD970,252	14 January 2021	10	(8,482)	(0.01)
US\$15,501,739	AUD21,000,000	22 January 2021	162	(706,664)	(0.86)
US\$842,067	BRL4,600,000	5 January 2021	12	(43,647)	(0.05)
US\$172,762	BRL900,000	2 February 2021	3	(435)	(0.00)
US\$2,730,598	CAD3,500,000	4 January 2021	10	(16,724)	(0.01)
US\$3,236,961	CAD4,136,648	8 January 2021	86	(10,167)	(0.01)
US\$21,057,561	CAD27,600,000	13 January 2021	157	(607,812)	(0.63)
US\$46,715	CAD59,793	14 January 2021	1	(221)	(0.00)
US\$675,849	CHF600,000	8 January 2021	6	(3,105)	(0.00)
US\$33,161,425	CHF30,107,272	14 January 2021	124	(913,614)	(1.21)
US\$1,442,926	CLP1,050,000,000	9 February 2021	68	(34,744)	(0.00)
US\$843,409	CNY5,500,000	12 January 2021	7	(2,496)	(0.00)
US\$459,077	CNY3,000,000	26 January 2021	8	(1,941)	(0.00)
US\$1,763,674	COP6,600,000,000	21 January 2021	27	(165,945)	(0.19)
US\$610,209	€500,000	5 January 2021	1	(1,648)	(0.00)
US\$122,134	€100,000	8 January 2021	1	(247)	(0.00)
US\$33,712,604	€28,500,000	11 January 2021	121	(1,168,253)	(1.63)
US\$14,202,527	€11,718,084	14 January 2021	2	(140,077)	(0.15)
US\$2,298,551	€1,889,286	29 January 2021	3	(14,659)	(0.02)
US\$3,722,129	£2,750,000	4 January 2021	24	(37,141)	(0.01)
US\$1,840,292	£1,350,000	8 January 2021	4	(5,238)	(0.00)
US\$1,964,253	£1,460,036	14 January 2021	15	(31,781)	(0.03)
US\$25,722,093	£19,550,000	15 January 2021	309	(1,005,167)	(0.98)
US\$277,160	£207,341	29 January 2021	9	(6,328)	(0.01)
US\$33,723	HUF10,000,000	4 January 2021	1	(14)	(0.00)
US\$336,448	HUF100,000,000	8 January 2021	10	(926)	(0.00)
US\$3,486,546	HUF1,050,000,000	15 January 2021	23	(55,818)	(0.04)
US\$211,799	IDR3,000,000,000	12 January 2021	1	(3,548)	(0.01)
US\$146,359	ILS500,000	14 January 2021	1	(9,404)	(0.01)
US\$2,153,655	ILS7,000,000	24 February 2021	3	(28,598)	(0.03)
US\$3,368,158	INR247,500,000	12 January 2021	18	(17,312)	(0.02)
US\$6,462,344	JPY670,000,000	4 January 2021	26	(27,429)	(0.02)
US\$676,163	JPY70,000,000	8 January 2021	5	(1,910)	(0.00)
US\$1,111,472	JPY115,648,657	14 January 2021	9	(8,863)	(0.01)
US\$22,685,569	JPY2,360,000,000	12 February 2021	83	(183,698)	(0.20)
US\$12,629,619	KRW13,900,000,000	8 January 2021	80	(153,207)	(0.14)
US\$1,112,334	KRW1,213,023,000	14 January 2021	1	(3,217)	(0.00)
US\$1,923,188	KRW2,100,000,000	26 January 2021	13	(8,146)	(0.00)
US\$91,962	KRW100,000,000	9 February 2021	1	(4)	(0.00)
US\$7,380,920	MXN151,500,000	13 January 2021	234	(210,848)	(0.20)
US\$347,550	MXN7,000,000	2 February 2021	6	(2,456)	(0.00)
US\$57,957	NOK500,000	4 January 2021	1	(441)	(0.00)
US\$116,622	NOK1,000,000	8 January 2021	2	(173)	(0.00)
US\$37,527	NOK327,518	14 January 2021	10	(725)	(0.00)
US\$3,590,656	NOK31,500,000	29 January 2021	24	(88,316)	(0.11)
US\$1,490,297	NZD2,100,000	5 January 2021	10	(21,764)	(0.02)
US\$7,165,130	NZD10,000,000	8 January 2021	77	(35,306)	(0.00)
US\$3,435	NZD4,847	14 January 2021	4	(56)	(0.00)
US\$5,694,499	NZD8,100,000	28 January 2021	49	(138,504)	(0.15)
US\$482,622	PEN1,750,000	21 January 2021	9	(1,243)	(0.00)
US\$1,141,778	PHP55,000,000	12 January 2021	8	(2,820)	(0.00)
US\$659,891	PLN2,500,000	29 January 2021	16	(11,184)	(0.00)
US\$65,710	RUB5,000,000	14 January 2021	2	(1,784)	(0.00)
US\$198,019	RUB15,000,000	25 February 2021	25	(3,513)	(0.00)
US\$60,700	SEK500,000	8 January 2021	1	(190)	(0.00)
US\$912,183	SEK7,706,924	14 January 2021	8	(26,433)	(0.03)
US\$2,647,623	SEK22,500,000	29 January 2021	51	(93,075)	(0.10)
US\$75,498	SGD100,000	4 January 2021	1	(165)	(0.00)
US\$3,296,365	SGD4,400,000	12 January 2021	11	(32,830)	(0.04)
US\$1,352,861	SGD1,800,000	26 January 2021	7	(9,094)	(0.01)
US\$1,509,718	SGD2,000,000	9 February 2021	2	(3,579)	(0.01)
US\$2,403,423	THB72,500,000	12 January 2021	7	(16,434)	(0.02)
US\$249,650	THB7,500,000	9 February 2021	1	(695)	(0.00)
US\$339,823	TRY2,700,000	19 January 2021	15	(21,297)	(0.01)
US\$89,040	TWD2,500,000	12 January 2021	1	(14)	(0.00)
US\$101,934	ZAR1,500,000	5 January 2021	1	(93)	(0.00)
US\$3,779,313	ZAR58,500,000	25 January 2021	73	(189,758)	(0.15)
ZAR14,000,000	US\$953,419	4 January 2021	2	(996)	(0.00)
ZAR1,500,000	US\$102,615	5 January 2021	1	(588)	(0.00)
ZAR11,000,000	US\$750,067	8 January 2021	16	(2,226)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Multi Strategy Alternative (continued)



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
ZAR6,000,000	US\$407,910	25 January 2021	7	(828)	(0.00)
Total unrealised loss on forward currency contracts				(7,436,516)	(7.88)
Total financial liabilities at fair value through profit or loss - trading				(11,849,998)	(12.56)
Total financial assets at fair value through profit or loss - trading				32,719,057	34.68
Total financial liabilities at fair value through profit or loss - trading				(11,849,998)	(12.56)
Other net assets				73,490,717	77.88
Net assets attributable to holders of redeemable participating shares				94,359,776	100.00

**The forward currency contracts are held with Deutsche Bank AG London, HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	10.84
Exchange traded financial derivative instruments described in classification (a) above	0.68
OTC financial derivative instruments described in classification (b) above	13.01
Transferable Securities as described in # above	4.43
Other current assets	71.04
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL TargetRisk



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps (b)				Government bonds (continued)		
	European Union				United States (continued)		
(435,000,000)	ITRAXX Europe 34V1 5 Years 100bps 20 December 2025	13,865,257	0.33	50,000,000	United States Treasury Bill 0% 11/02/2021#	49,997,143	1.21
(190,000,000)	ITRAXX Xovers 34V1 5 Years 500bps 20 December 2025	27,619,023	0.67	50,000,000	United States Treasury Bill 0% 13/05/2021#	49,986,555	1.20
		41,484,280	1.00	50,000,000	United States Treasury Bill 0% 18/02/2021#	49,996,119	1.21
	United States			50,000,000	United States Treasury Bill 0% 21/01/2021#	49,999,044	1.21
(290,000,000)	NAHY5 35V1 5 Years 500bps 20 December 2025	27,044,740	0.65	50,000,000	United States Treasury Bill 0% 25/02/2021#	49,995,588	1.21
(585,000,000)	NAIGS 35V1 5 Years 100bps 20 December 2025	14,333,037	0.35	50,000,000	United States Treasury Bill 0% 25/03/2021#	49,992,172	1.20
		41,377,777	1.00	210,082,230	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024#	225,293,232	5.44
	Total credit default swaps	82,862,057	2.00	318,618,350	United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029#	360,796,152	8.71
	Futures contracts (a)					1,036,046,780	25.02
	Australia				Total government bonds	2,187,765,961	52.84
1,645	Australian 10 Years Bond Futures March 2021	331,337	0.01		Total return swap (b)		
1,461	Australian 3 Years Bond Futures March 2021	74,129	0.00		United States		
		405,466	0.01	4,421,000	BBG Commex AG&LV Capital	6,026,300	0.15
	Canada				Total total return swaps	6,026,300	0.15
1,385	Canadian 10 Years Bond Futures March 2021	497,166	0.01				
	France						
604	CAC40 10 EURO Futures January 2021	19,451	0.00				
	Germany						
119	DAX INDEX Futures March 2021	1,350,755	0.03				
1,301	Euro-BTP Future March 2021	843,001	0.02				
1,512	Euro-OAT Future March 2021	465,744	0.01				
1,544	EURO-BUND Future March 2021	897,119	0.02				
730	Swiss Market Index Futures March 2021	2,919,413	0.07				
231	EURO-BUXL 30 Year Bond Futures March 2021	256,676	0.01				
1,939	EURO STOXX 50 March 2021	882,437	0.02				
		7,615,145	0.18				
	Hong Kong						
563	HSCEI Futures January 2021	927,449	0.02				
246	HANG SENG Index Futures January 2021	1,240,384	0.03				
		2,167,833	0.05				
	Italy						
299	FTSE/MIB Index Futures March 2021	719,392	0.02				
	Japan						
705	TOPIX Index Futures March 2021	2,361,047	0.06				
	Netherlands						
268	Amsterdam Index Futures January 2021	442,827	0.01				
	Singapore						
209	SGX Nifty 50 January 2021	20,051	0.00				
634	NIKKEI 225 (SGX) March 2021	3,095,770	0.07				
569	MSCI Taiwan Index Futures January 2021	528,512	0.01				
2,123	FTSE China A50 January 2021	1,501,962	0.04				
		5,146,295	0.12				
	South Korea						
662	KOSPI2 Index Futures March 2021	4,093,644	0.10				
	Turkey						
5,620	BIST 30 Future February 2021	361,582	0.01				
	United Kingdom						
1,588	Long GILT Future March 2021	2,312,784	0.06				
	United States						
1,020	S&P500 EMINI Future March 2021	4,212,785	0.10				
3,087	United States 5 Year Note (CBT) Bond Futures March 2021	710,705	0.02				
371	NASDAQ 100 E-MINI March 2021	3,160,226	0.08				
1,508	United States 2 Year Note (CBT) Bond Futures March 2021	208,491	0.00				
2,697	United States 10 Year Note (CBT) Bond Futures March 2021	455,734	0.01				
		8,747,941	0.21				
	Total futures contracts	34,890,573	0.84				
	Government bonds						
	France						
50,000,000	France Treasury Bill BTF 0% 24/02/2021	61,246,019	1.48				
50,000,000	France Treasury Bill BTF 0% 24/03/2021	61,274,160	1.48				
50,000,000	French Discount T-Bill 0% 27/01/2021	61,213,289	1.48				
181,850,555	French Republic Government Bond Oat 0.7% 25/07/2030	270,339,220	6.53				
		454,072,688	10.97				
	Germany						
208,061,550	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	306,028,148	7.39				
	United Kingdom						
223,124,400	United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	391,618,345	9.46				
	United States						
50,000,000	United States Treasury Bill 0% 04/02/2021#	49,997,676	1.21				
50,000,000	United States Treasury Bill 0% 04/03/2021#	49,994,770	1.21				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL TargetRisk (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD769,400,694	US\$578,366,254	1 February 2021	4	15,534,142	0.38
BRL101,026,991	US\$18,748,296	1 February 2021	5	693,992	0.02
CHF105,194,838	US\$115,847,526	1 February 2021	44	3,273,785	0.08
€1,085,356,029	US\$1,292,592,653	1 February 2021	73	36,387,815	0.87
£20,740,000	US\$27,587,892	14 January 2021	1	766,061	0.02
£328,941,428	US\$439,843,370	1 February 2021	53	9,911,669	0.24
JPY26,476,664,482	US\$253,322,985	1 February 2021	2	3,218,926	0.08
SEK1,974,535	US\$230,745	1 February 2021	3	9,780	0.00
SGD9,576,231	US\$7,137,695	1 February 2021	8	108,104	0.00
US\$1,299,216	BRL6,668,463	1 February 2021	4	15,893	0.00
US\$101,937	CHF89,957	1 February 2021	6	71	0.00
US\$41,563,646	€33,908,453	14 January 2021	2	60,658	0.00
US\$2,065,470	€1,682,533	1 February 2021	9	5,267	0.00
Total unrealised gain on forward currency contracts				69,986,163	1.69
Total financial assets at fair value through profit or loss - trading				2,381,531,054	57.52

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man AHL TargetRisk (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts			
Australia			
542	SPI 200 Futures March 2021	(507,867)	(0.01)
Canada			
708	S&P/TSX 60 Index Futures March 2021	(1,188,585)	(0.03)
Germany			
1,944	EURO-BOBL Future March 2021	(34,749)	(0.00)
Japan			
400	JPN 10 Year (OSE) Bond Futures March 2021	(529,707)	(0.01)
Singapore			
897	MSCI SING IX ETS January 2021	(63,844)	(0.00)
South Africa			
299	FTSE/JSE TOP 40 March 2021	(74,142)	(0.00)
South Korea			
660	KOREA 10 Year Bond Futures March 2021	(380,236)	(0.01)
1,224	KOREA 3 Year Bond Futures March 2021	(75,670)	(0.00)
		(455,906)	(0.01)
Sweden			
2,108	OMXS30 Index Futures January 2021	(243,366)	(0.01)
United Kingdom			
913	FTSE 100 Index Futures March 2021	(379,660)	(0.01)
United States			
1,593	United States Long (CBT) Bond Futures March 2021	(1,412,899)	(0.04)
1,648	United States Ultra (CBT) Bond Futures March 2021	(925,375)	(0.02)
		(2,338,274)	(0.06)
Total futures contracts			
		(5,816,100)	(0.14)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL TargetRisk (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
BRL31,736,613	US\$6,193,511	1 February 2021	14	(85,911)	(0.00)
CHF4,786,784	US\$5,421,954	1 February 2021	4	(1,458)	(0.00)
€8,122,950	US\$9,973,537	1 February 2021	9	(27,269)	(0.00)
JPY271,334,595	US\$2,629,155	1 February 2021	1	(96)	(0.00)
SGD103,521	US\$78,332	1 February 2021	2	(4)	(0.00)
US\$266,233	AUD354,014	14 January 2021	2	(6,985)	(0.00)
US\$251,413	BRL1,322,965	1 February 2021	1	(3,187)	(0.00)
US\$2,308,223	CHF2,082,504	1 February 2021	46	(49,980)	(0.00)
US\$797,879,389	€658,034,269	14 January 2021	7	(7,535,949)	(0.18)
US\$30,934,499	€25,608,524	1 February 2021	64	(422,240)	(0.01)
US\$431,094,676	£322,756,477	14 January 2021	5	(10,150,347)	(0.25)
US\$905,801	£673,685	1 February 2021	30	(15,321)	(0.00)
US\$314,186	JPY32,563,645	14 January 2021	2	(1,271)	(0.00)
US\$7,677,493	JPY800,000,000	1 February 2021	2	(73,994)	(0.00)
US\$76,823	SGD102,381	14 January 2021	1	(642)	(0.00)
Total unrealised loss on forward currency contracts				(18,374,654)	(0.44)
Total financial liabilities at fair value through profit or loss - trading				(24,190,754)	(0.58)
Total financial assets at fair value through profit or loss - trading				2,381,531,054	57.52
Total financial liabilities at fair value through profit or loss - trading				(24,190,754)	(0.58)
Other net assets				1,782,668,791	43.06
Net assets attributable to holders of redeemable participating shares				4,140,009,091	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	27.01
Exchange traded financial derivative instruments described in classification (a) above	0.82
OTC financial derivative instruments described in classification (b) above	3.73
Transferable Securities as described in # above	24.29
Other current assets	44.15
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Mid-Cap Equity Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Belgium				United Kingdom (continued)		
226,424	Fagron	4,302,056	1.58	96,221	Weir Group plc	204,109	0.08
						4,471,654	1.64
	Germany				United States		
93,529	Allianz SE	18,771,270	6.87	21,411	Most Short	448,925	0.16
465,949	BASF SE	30,156,219	11.04				
141,309	Brenntag AG	8,950,512	3.28		Total equity swaps	20,422,037	7.48
88,750	Delivery Hero Se	11,271,250	4.13		Preferred stocks		
69,893	Dermapharm Holding SE	3,981,105	1.46		Germany		
1,200,000	Deutsche Bank AG	10,738,800	3.93	67,455	Volkswagen AG	10,281,491	3.77
71,933	Deutsche Boerse AG	10,016,670	3.67				
146,962	Deutsche Post AG	5,951,961	2.18		Total preferred stocks	10,281,491	3.77
217,798	Deutsche Telekom AG	3,257,169	1.19				
114,700	Fresenius Medical Care AG & Company KGaA	4,340,248	1.59				
72,915	Hella GmbH & Company KGaA	3,857,204	1.41				
290,668	HelloFresh SE	18,370,218	6.73				
388,563	Hugo Boss AG	10,603,884	3.88				
25,067	Leg Immobilien AG	3,185,013	1.17				
113,732	Merck KGaA	15,962,286	5.85				
327,068	RWE AG	11,306,741	4.14				
		170,720,550	62.52				
	Italy						
800,091	Autogrill SpA	4,376,498	1.60				
448,644	Pirelli & C. SpA	1,988,839	0.73				
		6,365,337	2.33				
	Netherlands						
2,088,098	Aegon NV	6,754,997	2.47				
75,476	BE Semiconductor Industries NV	3,742,100	1.37				
182,719	Grandvision BV	4,659,335	1.71				
98,488	Intertrust NV	1,367,013	0.50				
412,888	Koninklijke Philips NV	18,076,237	6.62				
136,356	NN Group NV	4,844,729	1.77				
		39,444,411	14.44				
	United Kingdom						
16,188	Linde plc	3,448,044	1.26				
	Total equities	224,280,398	82.13				
	Equity swaps (b)						
	Austria						
(168,020)	Oesterreichische Post AG	456,462	0.17				
	European Union						
391	MDAX Performance Index	2,297,042	0.84				
4,985	MSSTHISI	35,693	0.01				
		2,332,735	0.85				
	France						
79,156	Alten SA	350,431	0.13				
96,258	Arkema SA	602,804	0.22				
(197,704)	Kleppierre	1,913,054	0.70				
(6,542)	Rubis SCA	821	0.00				
(2,595)	Stoxx 600 Automobiles & Parts Price	17,862	0.00				
11,265	Teleperformance	182,245	0.07				
97,966	Veralia Sasu	541,849	0.20				
		3,609,066	1.32				
	Germany						
(1,200,000)	Deutsche Bank AG	33,600	0.01				
(146,962)	Deutsche Post AG	47,028	0.02				
(217,798)	Deutsche Telekom AG	14,157	0.01				
(94,216)	Fraport AG Frankfurt Airport Services Worldwide	303,049	0.11				
(352,425)	Freenet AG	717,366	0.26				
(67,455)	Volkswagen AG	143,005	0.05				
		1,258,205	0.46				
	Ireland						
39,034	Glanbia plc	85,325	0.03				
737,131	Grafton Group plc	1,780,413	0.65				
269,663	Smurfit Kappa Group plc	2,676,797	0.98				
1,046,170	UDG Healthcare plc	1,296,685	0.48				
		5,839,220	2.14				
	Jersey						
2,397,300	Breedon Group plc	203,474	0.08				
	Netherlands						
245,483	Aalberts Industries NV	509,617	0.19				
(182,719)	Grandvision NV	27,408	0.01				
		537,025	0.20				
	Sweden						
46,731	Autoliv Inc	351,444	0.13				
317,258	Bravida Holding AB	907,972	0.33				
(109,889)	Fabege Ab	5,855	0.00				
		1,265,271	0.46				
	United Kingdom						
1,236,166	Howden Joinery Group plc	2,810,979	1.03				
872,085	National Express Group plc	831,655	0.30				
396,601	Segro plc	352,406	0.13				
498,446	Ssp Group plc	272,505	0.10				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) 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
CHF2,352,000	€2,170,382	14 January 2021	1	4,475	0.00
€127,001	CHF137,169	14 January 2021	1	164	0.00
€155,372	DKK1,156,405	14 January 2021	1	18	0.00
€8,298,016	US\$10,143,205	8 January 2021	3	9,780	0.01
£7,299,541	€8,015,826	8 January 2021	3	138,158	0.05
£7,299,541	€7,959,945	15 January 2021	2	193,144	0.07
SEK5,157	€506	8 January 2021	1	8	0.00
SEK5,157	€510	15 January 2021	1	3	0.00
Total unrealised gain on forward currency contracts				345,750	0.13
Total financial assets at fair value through profit or loss - trading				255,329,676	93.51

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Mid-Cap Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps		
	Denmark		
(15,750)	GN Store Nord A/S	(430,789)	(0.15)
(191,617)	William Demant Holding	(1,140,793)	(0.42)
		(1,571,582)	(0.57)
	France		
248,399	Nexity SA	(815,965)	(0.30)
	Germany		
(93,529)	Allianz SE	(473,257)	(0.17)
(465,949)	BASF SE	(469,392)	(0.17)
(79,117)	CTS Eventim AG & Company KGaA	(603,877)	(0.22)
(88,750)	Delivery Hero AG	(2,388,166)	(0.88)
(71,933)	Deutsche Boerse AG	(298,522)	(0.11)
(173,855)	Deutsche Euroshop AG	(108,968)	(0.04)
(202,116)	Eiringskloster AG	(1,909,382)	(0.70)
(116,220)	Fielmann AG	(459,069)	(0.17)
(114,700)	Fresenius Se & Company KGaA	(40,145)	(0.02)
(23,310)	Gerresheimer AG	(401,046)	(0.15)
(290,668)	Hellomfresh AG	(4,871,596)	(1.78)
(388,563)	Hugo Boss AG	(687,757)	(0.25)
(113,732)	Merck KGaA	(1,291,523)	(0.47)
(3,307)	Rational AG	(770,413)	(0.28)
(327,068)	RWE AG	(222,406)	(0.08)
(368,561)	Schaeffler AG	(228,301)	(0.08)
(145,247)	Software AG	(403,718)	(0.15)
(65,749)	Stroer SE & Company	(839,986)	(0.31)
(223,870)	TUI AG	(24,021)	(0.01)
		(16,491,545)	(6.04)
	Ireland		
1,199,765	Dalata Hotel Group plc	(1,331,773)	(0.49)
13,933	DCC plc	(286,595)	(0.11)
(21,471)	Keywords Studios plc	(365,619)	(0.13)
		(1,983,987)	(0.73)
	Italy		
1,041,429	Cerved Information Solutions	(625,125)	(0.23)
	Netherlands		
(2,088,098)	Aegon NV	(478,174)	(0.17)
(75,476)	BE Semiconductor Industries	(692,870)	(0.25)
(412,888)	Koninklijke Philips NV	(236,548)	(0.09)
(136,356)	NN Group NV	(133,629)	(0.05)
(105,751)	Randstad Holding NV	(1,384,860)	(0.51)
		(2,926,081)	(1.07)
	Sweden		
(302,322)	ARJO AB	(911,131)	(0.33)
(255,624)	Axfood AB	(364,284)	(0.13)
(136,649)	Eqt AB	(970,734)	(0.36)
(253,972)	ICA Gruppen AB	(1,098,568)	(0.40)
(138,290)	Wihlborgs Fastigheter AB	(379,595)	(0.14)
		(3,724,312)	(1.36)
	Switzerland		
(99,907)	DKSH Holding AG	(445,965)	(0.16)
(95,798)	SIG Combibloc Group	(192,861)	(0.07)
(25,967)	Sonova Holding AG	(1,197,020)	(0.44)
(48,271)	Stadler Rail AG	(95,073)	(0.04)
		(1,930,919)	(0.71)
	United Kingdom		
(698,705)	Ascential plc	(632,696)	(0.23)
(338,343)	Daily Mail and General Trust Plc	(63,198)	(0.02)
(1,296,676)	Dominos Pizza Uk and Ireland plc	(552,769)	(0.20)
638,940	Informa plc	(980,069)	(0.36)
(16,188)	Linde plc	(93,890)	(0.04)
(3,454)	Russell UK MID 150 Index	(861,943)	(0.32)
(176,659)	Schroders plc	(1,344,226)	(0.49)
(257,034)	Victrex plc	(283,433)	(0.10)
		(4,812,224)	(1.76)
	United States		
(10,428)	FTSE France SMID Cap Tradable Plus Index	(1,462,381)	(0.54)
(7,255)	FTSE Italy SMID Cap Tradable Plus Index	(1,093,789)	(0.40)
		(2,556,170)	(0.94)
	Total equity swaps	(37,437,910)	(13.71)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG European Mid-Cap Equity Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€7,961,103	£7,299,541	8 January 2021	2	(192,880)	(0.07)
€4,941,051	£4,489,786	14 January 2021	3	(73,813)	(0.03)
€510	SEK5,157	8 January 2021	1	(3)	(0.00)
€68,138	SEK699,940	14 January 2021	1	(1,508)	(0.00)
US\$10,143,205	€8,358,584	8 January 2021	5	(70,347)	(0.03)
US\$10,143,205	€8,296,575	15 January 2021	3	(9,638)	(0.00)
Total unrealised loss on forward currency contracts				(348,189)	(0.13)
Total financial liabilities at fair value through profit or loss - trading				(37,786,099)	(13.84)
Total financial assets at fair value through profit or loss - trading				255,329,676	93.51
Total financial liabilities at fair value through profit or loss - trading				(37,786,099)	(13.84)
Other net assets				55,527,917	20.33
Net assets attributable to holders of redeemable participating shares				273,071,494	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange	74.64
OTC financial derivative instruments described in classification (b) above	6.61
Other current assets	18.75
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Global Emerging Markets Debt Total Return



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps (b)			
United States			
142,000,000	CDX EMS3V2 5 Year 100 bps 20 June 2025	139,045	0.01
143,150,000	Federal Republic Of Brazil 100 bps 20 December 2025	2,910,444	0.22
151,200,000	Republic Of South Africa 100 bps 20 December 2025	7,411,862	0.56
160,600,000	Republic Of Turkey 100 bps 20 December 2025	14,820,450	1.12
		<hr/>	<hr/>
		25,281,801	1.91
		<hr/>	<hr/>
	Total credit default swaps	25,281,801	1.91
Government bonds			
United States			
152,655,000	United States Treasury Bill 0% 06/05/2021#	152,613,850	11.53
233,230,000	United States Treasury Bill 0% 27/05/2021#	233,161,894	17.62
2,990,000	United States Treasury Bill 0% 01/04/2021#	2,989,474	0.23
263,540,000	United States Treasury Bill 0% 03/06/2021#	263,454,602	19.91
41,585,000	United States Treasury Bill 0% 04/02/2021#	41,583,067	3.14
10,500,000	United States Treasury Bill 0% 04/03/2021#	10,498,902	0.79
25,725,000	United States Treasury Bill 0% 07/01/2021#	25,724,965	1.94
310,000,000	United States Treasury Bill 0% 10/06/2021#	309,894,588	23.42
69,000,000	United States Treasury Bill 0% 11/02/2021#	68,996,058	5.22
17,100,000	United States Treasury Bill 0% 11/03/2021#	17,097,813	1.29
20,135,000	United States Treasury Bill 0% 13/05/2021#	20,129,586	1.52
7,100,000	United States Treasury Bill 0% 17/06/2021#	7,097,414	0.54
17,780,000	United States Treasury Bill 0% 21/01/2021#	17,779,660	1.34
7,140,000	United States Treasury Bill 0% 22/04/2021#	7,138,423	0.54
39,400,000	United States Treasury Bill 0% 25/02/2021#	39,396,523	2.98
18,900,000	United States Treasury Bill 0% 25/03/2021#	18,897,041	1.43
8,240,000	United States Treasury Bill 0% 28/01/2021#	8,239,725	0.62
		<hr/>	<hr/>
		1,244,693,585	94.06
		<hr/>	<hr/>
	Total government bonds	1,244,693,585	94.06

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Global Emerging Markets Debt Total Return (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD232,220,893	US\$175,095,226	8 January 2021	1	4,115,953	0.31
AUD229,831,001	US\$173,852,881	15 January 2021	1	3,525,535	0.27
BRL194,389,588	US\$36,723,011	5 January 2021	1	705,977	0.06
BRL194,389,588	US\$37,088,048	2 March 2021	1	291,749	0.02
CHF737,788	US\$831,169	8 January 2021	2	3,702	0.00
CHF737,788	US\$832,491	15 January 2021	2	2,553	0.00
€721,614,635	US\$875,695,637	8 January 2021	13	7,421,683	0.56
€715,970,459	US\$875,325,149	15 January 2021	13	1,022,063	0.09
£1,261,218	US\$1,680,301	8 January 2021	3	43,859	0.00
£1,253,070	US\$1,670,262	15 January 2021	3	42,841	0.00
MXN57,329	US\$2,584	4 January 2021	1	291	0.00
MXN57,329	US\$2,817	15 April 2021	1	26	0.00
NOK5,029	US\$575	8 January 2021	1	12	0.00
NOK5,029	US\$580	15 January 2021	1	8	0.00
SEK5,077	US\$604	8 January 2021	1	14	0.00
SEK5,077	US\$614	15 January 2021	1	4	0.00
US\$36,509,618	BRL189,310,000	2 March 2021	6	106,589	0.00
US\$138,668	€113,151	8 January 2021	5	194	0.00
US\$30,803	€25,087	15 January 2021	2	96	0.00
Total unrealised gain on forward currency contracts				17,283,149	1.31
Total financial assets at fair value through profit or loss - trading				1,287,258,535	97.28

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Global Emerging Markets Debt Total Return (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps			
United States			
68,200,000	Kingdom Of Saudi Arabia 100 bps 20 December 2025	(1,106,933)	(0.08)
69,200,000	Republic Of Colombia 100 bps 20 December 2025	(397,787)	(0.03)
138,950,000	Republic Of Indonesia 100bps 20 December 2025	(2,179,378)	(0.17)
67,200,000	State Of Qatar 100 bps 20 December 2025	(2,014,835)	(0.15)
69,200,000	United Mexican States 100 bps 20 December 2025	(637,681)	(0.05)
		(6,336,614)	(0.48)
Total credit default swaps			
		(6,336,614)	(0.48)
Interest rate swaps			
Brazil			
(90,000,000)	Payable BRL 10.04% Vs CDI OBP 20 June 2017	(2,363,577)	(0.18)
(77,700,000)	Payable BRL 9.075% Vs CDI OBP 4 August 2017	(1,647,129)	(0.12)
(537,400,000)	Payable BRL 9.17% Vs CDI OBP 8 August 2017	(11,663,451)	(0.88)
(165,300,000)	Payable BRL 9.1175% Vs CDI OBP 27 November 2017	(3,472,856)	(0.26)
(136,000,000)	Payable BRL 9.19% Vs CDI OBP 19 December 2017	(2,877,029)	(0.22)
(138,000,000)	Payable BRL 8.805% Vs CDI OBP 16 January 2018	(2,635,075)	(0.20)
(95,500,000)	Payable BRL 8.65% Vs CDI OBP 15 February 2018	(1,731,660)	(0.13)
(174,700,000)	Payable BRL 9.3% Vs CDI OBP 16 August 2017	(3,910,530)	(0.30)
(185,400,000)	Payable BRL 8.745% Vs CDI OBP 28 September 2017	(3,603,137)	(0.27)
(104,700,000)	Payable BRL 8.8525% Vs CDI OBP 13 September 2017	(2,097,916)	(0.16)
(154,000,000)	Payable BRL 9.8875% Vs CDI OBP 11 September 2018	(3,173,385)	(0.24)
(164,100,000)	Payable BRL 4.41% Vs CDI OBP 05 March 2020	(935,987)	(0.07)
		(40,111,732)	(3.03)
Total interest rate swaps			
		(40,111,732)	(3.03)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Global Emerging Markets Debt Total Return (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€14,611	US\$17,896	8 January 2021	3	(14)	(0.00)
€2,492	US\$3,066	15 January 2021	1	(16)	(0.00)
US\$175,643,347	AUD232,220,893	8 January 2021	2	(3,567,832)	(0.27)
US\$37,138,357	BRL194,389,588	5 January 2021	1	(290,631)	(0.02)
US\$832,289	CHF737,788	8 January 2021	2	(2,584)	(0.00)
US\$33,179,935	CLP26,255,414,974	8 February 2021	1	(3,769,339)	(0.29)
US\$881,915,161	€721,516,095	8 January 2021	17	(1,081,565)	(0.08)
US\$4,688,460	€3,848,873	15 January 2021	5	(22,555)	(0.00)
US\$1,681,240	£1,261,218	8 January 2021	4	(42,921)	(0.00)
US\$895	£658	15 January 2021	1	(4)	(0.00)
US\$65,418,165	IDR0	3 March 2021	1	(4,675,292)	(0.35)
US\$2,847	MXN57,329	4 January 2021	1	(28)	(0.00)
US\$580	NOK5,028	8 January 2021	1	(8)	(0.00)
US\$614	SEK5,077	8 January 2021	1	(4)	(0.00)
US\$27,806,178	ZAR475,483,945	25 January 2021	1	(4,454,195)	(0.34)
Total unrealised loss on forward currency contracts				(17,906,988)	(1.35)
Total financial liabilities at fair value through profit or loss - trading				(64,355,334)	(4.86)
Total financial assets at fair value through profit or loss - trading				1,287,258,535	97.28
Total financial liabilities at fair value through profit or loss - trading				(64,355,334)	(4.86)
Other net assets				100,329,634	7.58
Net assets attributable to holders of redeemable participating shares				1,323,232,835	100.00

**The forward currency contracts are held with HSBC Bank Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total Assets
3.03
88.61
8.36
100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Innovation Equity Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equities			
Canada			
289,598	Magna International Inc	20,503,538	2.93
United States			
124,580	Activision Blizzard Inc	11,567,253	1.65
8,383	Alphabet Inc	14,692,381	2.10
10,275	Amazon.com Inc	33,464,956	4.77
973,935	Aramark	37,477,019	5.35
520,470	Ballys Corporation	26,143,208	3.73
1,361,828	Bloomin' Brands Inc	26,446,700	3.77
23,443	Boston Beer Company Inc	23,309,140	3.33
184,473	Darden Restaurants Inc	21,974,424	3.13
192,198	Fiserv Inc	21,883,664	3.12
84,904	Global Payments Inc	18,290,020	2.61
365,667	Hostess Brands Inc	5,353,365	0.76
126,695	Intercontinental Exchange Inc	14,606,667	2.08
135,369	Lennar Corporation	10,319,179	1.47
19,729	Marketaxess Holdings Inc	11,256,578	1.61
48,939	Microchip Technology Inc	6,758,965	0.96
37,625	Moody's Corporation	10,920,280	1.56
117,041	Norfolk Southern Corporation	27,810,112	3.97
275,615	Planet Fitness Inc	21,395,992	3.05
59,714	Ppg Industries Inc	8,611,953	1.23
154,882	Stanley Black & Decker Inc	27,655,730	3.95
637,405	Tempur Sealy International Inc	17,209,935	2.46
132,867	Texas Roadhouse Inc	10,384,885	1.48
148,601	T-Mobile US Inc	20,038,845	2.86
481,813	Uber Technologies Inc	24,572,463	3.51
		452,143,714	64.51
Total equities			
		472,647,252	67.44
Equity swaps (b)			
United States			
(76,138)	Ball Corporation	75,032	0.01
(16,930)	Clorox Company	100,776	0.02
(38,062)	Home Depot Inc	192,603	0.03
(11,326)	Oreilly Automotive Inc	21,610	0.00
		390,021	0.06
Total equity swaps			
		390,021	0.06
Government bonds			
United States			
30,000,000	United States Treasury Bill 0% 04/02/2021#	29,998,606	4.28
20,000,000	United States Treasury Bill 0% 08/04/2021#	19,995,987	2.85
25,000,000	United States Treasury Bill 0% 11/02/2021#	24,998,572	3.57
20,000,000	United States Treasury Bill 0% 11/03/2021#	19,997,442	2.85
15,000,000	United States Treasury Bill 0% 18/03/2021#	14,998,037	2.14
15,000,000	United States Treasury Bill 0% 25/02/2021#	14,998,676	2.14
15,000,000	United States Treasury Bill 0% 25/03/2021#	14,997,652	2.14
		139,984,972	19.97
Total government bonds			
		139,984,972	19.97

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Innovation 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 US\$	% of Net Assets
CHF6,450,756	US\$7,267,264	8 January 2021	4	32,331	0.00
CHF6,811,313	US\$7,685,012	15 January 2021	3	24,174	0.00
€325,607,328	US\$395,130,596	8 January 2021	11	3,350,055	0.48
€332,546,626	US\$406,536,085	15 January 2021	13	500,691	0.08
£60,262,064	US\$80,286,324	8 January 2021	7	2,095,486	0.30
£60,567,107	US\$80,732,285	15 January 2021	6	2,070,437	0.29
SEK53,410,005	US\$6,376,378	8 January 2021	6	127,920	0.02
SEK53,394,885	US\$6,459,347	15 January 2021	6	43,612	0.01
US\$1,142,158	€932,591	8 January 2021	2	847	0.00
US\$359,066	€291,831	15 January 2021	2	1,865	0.00
US\$35,376	SEK289,522	15 January 2021	1	115	0.00
Total unrealised gain on forward currency contracts				8,247,533	1.18
Total financial assets at fair value through profit or loss - trading				621,269,778	88.65

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Innovation Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
Canada			
(160,715)	Canadian Tire Corporation	(5,947,825)	(0.85)
(84,383)	Restaurant Brands International Inc	(287,680)	(0.04)
		(6,235,505)	(0.89)
Ireland			
(13,051)	Accenture plc	(155,513)	(0.02)
United Kingdom			
(261,338)	International Game Technology	(1,604,331)	(0.23)
United States			
(61,613)	3M Company	(429,349)	(0.06)
(376,428)	AT&T Inc	(122,823)	(0.02)
(4,563)	Autozone Inc	(155,774)	(0.02)
(68,358)	Avalonbay Communities Inc	(150,927)	(0.02)
(119,478)	B&G Foods Inc	(137,769)	(0.02)
(93,109)	Brunswick Corporation	(1,227,942)	(0.18)
(9,344)	Costco Wholesale Corporation	(20,336)	(0.00)
(46,238)	Essex Property Trust Inc	(481,593)	(0.07)
(182,204)	Intel Corporation	(308,176)	(0.04)
(197,806)	Interpublic Group of Companies Inc	(928,314)	(0.13)
(87,245)	JM Smucker Company	(41,964)	(0.01)
(12,689)	Martin Marietta Materials Inc	(324,323)	(0.05)
(114,601)	MGM Resorts International	(224,374)	(0.03)
(124,101)	Molson Coors Brewing Company	(722,940)	(0.10)
(54,777)	Omnicom Group Inc	(714,099)	(0.10)
(69,708)	Polaris Industries Inc	(170,752)	(0.02)
(15,435)	Qualys Inc	(458,665)	(0.07)
(16,610)	salesforce.com Inc	(4,194)	(0.00)
(40,964)	Shake Shack Inc	(33,016)	(0.01)
(96,126)	The Cheesecake Factory Inc	(52,729)	(0.01)
(25,455)	Ulta Beauty	(323,049)	(0.05)
(24,082)	Vulcan Materials Company	(266,869)	(0.04)
(14,426)	Workday Inc	(307,181)	(0.04)
		(7,607,158)	(1.09)
Total equity swaps		(15,602,507)	(2.23)
Futures contracts			
United States			
(740)	S&P500 EMINI Future March 2021	(2,247,942)	(0.32)
Total futures contracts		(2,247,942)	(0.32)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Innovation Equity Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
CHF142,343	US\$161,106	8 January 2021	1	(32)	(0.00)
CHF3,263	US\$3,697	15 January 2021	1	(4)	(0.00)
€710,814	US\$870,969	8 January 2021	4	(1,070)	(0.00)
€744,331	US\$915,816	15 January 2021	2	(4,756)	(0.00)
US\$7,437,584	CHF6,593,099	8 January 2021	2	(23,086)	(0.00)
US\$397,730,565	€325,385,551	8 January 2021	9	(478,675)	(0.07)
US\$1,196,256	€978,806	15 January 2021	5	(1,801)	(0.00)
US\$80,322,874	£80,262,065	8 January 2021	4	(2,058,934)	(0.29)
US\$30,234	£22,670	15 January 2021	3	(760)	(0.00)
US\$6,460,275	SEK53,410,005	8 January 2021	4	(44,023)	(0.01)
US\$1,467	SEK12,153	15 January 2021	1	(14)	(0.00)
Total unrealised loss on forward currency contracts				(2,613,155)	(0.37)
Total financial liabilities at fair value through profit or loss - trading				(20,463,604)	(2.92)
Total financial assets at fair value through profit or loss - trading				621,269,778	88.65
Total financial liabilities at fair value through profit or loss - trading				(20,463,604)	(2.92)
Other net assets				100,036,041	14.27
Net assets attributable to holders of redeemable participating shares				700,842,215	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	62.21
OTC financial derivative instruments described in classification (b) above	1.14
Transferable Securities as described in # above	18.43
Other current assets	18.22
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man Alternative Style Risk Premia



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Austria				Finland		
22,298	Austria Technologie & Systemtechnik AG	712,079	0.11	(54,002)	Musti Group OY	19,375	0.00
21,614	Bawag Group AG	1,004,941	0.16	(2,704,865)	Nordea Bank ABP	1,122,314	0.18
3,511	Mayr Melnhof Karton AG	708,821	0.11			1,141,689	0.18
125,809	Telekom Austria AG	974,400	0.16				
		3,400,241	0.54		Total equity swaps	1,206,426	0.19
	Denmark				Futures contracts (a)		
71,533	DSV Panalpina A/S	11,993,698	1.90		Australia		
87,058	GN Store Nord A/S	6,972,081	1.10	1,308	Australian 10 Years Bond Futures March 2021	576,801	0.09
20,614	Royal Unibrew A/S	2,394,321	0.38	88	Australian 3 Years Bond Futures March 2021	5,431	0.00
6,652	Simcorp A/S	990,118	0.15			582,232	0.09
28,923	Topdanmark A/S	1,256,095	0.20				
		23,606,313	3.73		Canada		
	Finland			207	Canadian 10 Years Bond Futures March 2021	36,601	0.01
62,949	Kemira OYJ	996,655	0.16		France		
34,777	Kesko OYJ	851,028	0.14	36	CAC 40 10 Euro Index Futures January 2021	6,191	0.00
54,002	Musti Group OYJ	1,621,460	0.26		Germany		
2,704,865	Nordea Bank ABP	22,081,235	3.49	(161)	EURO SCHATZ Futures March 2021	850	0.00
80,937	Sanoma OYJ	1,360,679	0.22	9	DAX Index Futures March 2021	78,032	0.01
83,988	Terveystalo OYJ	1,031,746	0.16	196	EURO BTP Futures March 2021	290,079	0.04
134,796	Tikkurila OYJ	4,114,995	0.65	26	EURO BUXL 30 Year Bond Futures March 2021	47,491	0.01
195,453	Upm-Kymmene OYJ	7,286,794	1.15	107	EURO STOXX 50 March 2021	48,777	0.01
		39,344,592	6.23			465,229	0.07
	Germany				Hong Kong		
45,665	1&1 Drillisch	1,142,052	0.18	42	HSCEI Futures January 2021	70,371	0.01
727,129	Aixtron SE	12,691,266	2.01	27	HANG SENG Index Futures January 2021	145,061	0.02
14,789	Fielmann AG	1,202,418	0.19			215,432	0.03
355,491	Freenet AG	7,479,155	1.18		Italy		
11,790	Henkel AG & Company KGaA	1,137,463	0.18	26	FTSE/MIB Index Futures March 2021	53,004	0.01
79,997	Kion Group AG	6,965,164	1.10		Japan		
253	MorphoSys AG	29,043	0.00	(47)	JPN 10 Year (OSE) Bond Futures March 2021	56,183	0.01
2,099	New Work SE	719,105	0.11	25	TOPIX Index Futures March 2021	97,066	0.02
266,930	Nordex SE	7,237,505	1.15			153,249	0.03
132,852	Rheinmetall AG	14,073,671	2.23		Netherlands		
83,080	Scout24 AG	6,815,802	1.08	14	Amsterdam Index Futures January 2021	20,729	0.00
10,460	Siltronic AG	1,639,466	0.26		Singapore		
14,391	Stroer SE & Co KGaA	1,426,257	0.23	28	NIKKEI 225 (SGX) March 2021	110,482	0.02
54,782	Tag Immobilien AG	1,736,039	0.27	74	FTSE Taiwan Index January 2021	65,214	0.01
4,045,748	Telefonica Deutschland Holding AG	11,162,645	1.77			175,696	0.03
12,784	Wacker Chemie AG	1,826,187	0.29		South Korea		
		77,283,238	12.23	45	KOSPI2 Index Futures March 2020	276,800	0.04
	Netherlands				United Kingdom		
55,183	Corbion NV	3,116,009	0.49	669	90DAY STERLING FU Mar22	64,836	0.01
46,839	Heineken Holding NV	4,415,725	0.70	345	90DAY STERLING FU Dec22	31,313	0.01
		7,531,734	1.19			96,149	0.02
	Norway				United States		
174,665	Gjensidige Forsikring ASA	3,904,587	0.62	415	90DAY EURO\$ FUTR Mar'2 (PERPETUAL)	15,563	0.00
977,234	Orkla ASA	9,929,906	1.57	99	90DAY EURO\$ FUTR Jun14	3,475	0.00
46,602	Schibsted ASA	1,993,741	0.31	573	90DAY EURO\$ FUTR Sep23	27,862	0.00
		15,828,234	2.50	654	90DAY EURO\$ FUTR Dec'2 (PERPETUAL)	39,537	0.01
	Sweden			46	S&P500 EMINI Future March 2021	192,625	0.03
124,153	Addtech AB	1,647,804	0.26		United States 5 Year Note (CBT) Bond Futures March 2021	62,414	0.01
116,885	Evolution Gaming Group AB	11,881,279	1.88	308	2021	97,385	0.01
60,820	Holmen AB	2,914,899	0.46	45	MSCI EMGMKT March 2021	52,795	0.01
74,709	Nordic Entertainment Group AB	4,171,852	0.66	26	MSCI EAFE March 2021	265,002	0.05
142,596	Sagax AB	2,944,796	0.47	43	NASDAQ 100 E-MINI March 2021	27,445	0.00
24,042	Sinch AB	3,922,811	0.62	546	United States 2 Year Note (CBT) Bond Futures March 2021	225,646	0.04
204,012	Tele2 AB	2,697,786	0.43		United States 10 Year Note (CBT) Bond Futures March 2021	362,091	0.06
230,903	Telia Company AB	954,922	0.15	(644)	CBOE VIX Index Futures January 2021	83,470	0.01
324,366	Volvo AB	7,717,593	1.22	(272)	CBOE VIX Index Futures February 2021	1,455,310	0.23
		38,853,742	6.15		Total futures contracts	3,536,622	0.56
	Switzerland				Government bonds		
17,270	Allreal Holding AG	3,975,841	0.63		United States		
29	Chocoladefabriken Lindt & Sprüngli AG	2,900,164	0.46	50,000,000	United States Treasury Bill 0% 04/03/2021#	49,994,770	7.91
283	Chocoladefabriken Lindt & Sprüngli AG	2,762,928	0.44	50,000,000	United States Treasury Bill 0% 11/03/2021#	49,993,606	7.91
87,411	Lafargeholcim Limited	4,807,877	0.76	50,000,000	United States Treasury Bill 0% 01/04/2021#	49,991,201	7.91
11,045	Roche Holding AG	3,873,466	0.61	50,000,000	United States Treasury Bill 0% 03/06/2021#	49,983,798	7.91
21,659	Tecan Group AG	10,629,192	1.68			199,963,375	31.64
91,374	UBS Group AG	1,289,025	0.20		Total government bonds	199,963,375	31.64
48,476	Zurich Insurance Group AG	20,482,817	3.24		Preferred stocks		
		50,721,310	8.02		Germany		
	United Kingdom			18,629	Bayerische Motoren Werke AG	1,258,202	0.20
315,354	Dialog Semiconductor plc	17,243,698	2.73		Total preferred stocks	1,258,202	0.20
695,435	Subsea 7 SA	7,134,708	1.13				
		24,378,406	3.86				
	Total equities	280,947,810	44.45				
	Equity swaps (b)						
	Denmark						
(87,058)	GN Store Nord A/S	64,737	0.01				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man Alternative Style Risk Premia (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets
	Total return swap (b)		
	United States		
3,587,287	AHL MRP0 MS Swap	7,862,980	1.24
	Total total return swaps	7,862,980	1.24

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man Alternative Style Risk Premia (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD3,854,508	€2,400,000	29 January 2021	1	36,693	0.01
AUD12,426,535	£6,975,604	19 January 2021	29	54,108	0.00
AUD1,400,000	NZD1,493,174	27 January 2021	4	5,345	0.00
AUD200,000	US\$153,330	4 January 2021	1	1,008	0.00
AUD200,000	US\$151,681	8 January 2021	2	2,665	0.00
AUD308,169	US\$233,447	14 January 2021	8	4,388	0.00
AUD85,200,000	US\$64,509,384	22 January 2021	17	1,250,360	0.21
AUD13,504,196	US\$9,939,035	29 January 2021	4	484,562	0.08
CAD100,000	US\$78,351	8 January 2021	1	146	0.00
CAD23,700,000	US\$18,520,853	13 January 2021	31	83,110	0.00
CAD572,065	US\$446,589	14 January 2021	2	2,470	0.00
CHF217,172	€200,000	4 January 2021	1	981	0.00
CHF3,568,194	€3,300,000	22 February 2021	2	420	0.00
CHF900,000	US\$1,017,294	4 January 2021	1	1,001	0.00
CHF8,102,523	US\$9,079,881	14 January 2021	24	90,457	0.00
CHF798,515	US\$877,421	29 January 2021	3	26,729	0.01
CNY3,500,000	US\$530,978	12 January 2021	1	7,326	0.00
CNY40,500,000	US\$6,192,011	26 January 2021	2	31,711	0.01
DKK6,987,393	US\$1,146,298	4 January 2021	2	2,392	0.00
DKK313,990,877	US\$50,279,932	29 January 2021	4	1,365,849	0.22
€400,000	CAD619,926	11 January 2021	1	2,931	0.00
€2,200,000	CHF2,376,280	22 January 2021	2	3,142	0.00
€3,100,000	CHF3,337,832	22 February 2021	6	15,588	0.00
€2,000,000	£1,784,716	14 January 2021	20	8,033	0.00
€11,400,000	JPY1,427,617,376	19 January 2021	13	124,173	0.02
€600,000	SEK6,020,998	8 January 2021	5	1,044	0.00
€4,237,000	US\$5,167,453	4 January 2021	2	17,285	0.00
€3,000,000	US\$3,664,664	8 January 2021	22	6,756	0.00
€77,700,000	US\$94,372,473	11 January 2021	55	723,744	0.09
€118,438,805	US\$141,174,610	29 January 2021	10	3,839,820	0.61
£100,000	AUD176,983	19 January 2021	2	120	0.00
£1,716,487	€1,900,000	8 January 2021	15	21,309	0.00
£10,763,777	€11,900,000	14 January 2021	41	150,050	0.01
£550,000	JPY77,454,938	4 January 2021	1	1,608	0.00
£8,800,000	JPY1,217,146,644	8 January 2021	57	239,946	0.03
£900,000	US\$1,221,297	8 January 2021	12	9,056	0.00
£1,689	US\$2,239	14 January 2021	3	70	0.00
£58,050,000	US\$77,731,748	15 January 2021	14	1,629,777	0.26
£208,496,073	US\$278,229,947	29 January 2021	10	6,836,807	1.09
JPY25,387,690	€200,000	4 January 2021	1	1,175	0.00
JPY417,283,409	€3,300,000	19 January 2021	4	3,056	0.00
JPY80,000,000	US\$773,853	8 January 2021	5	1,084	0.00
JPY296,516	US\$2,856	14 January 2021	5	17	0.00
JPY6,978,976,009	US\$66,936,264	29 January 2021	5	683,249	0.11
JPY6,630,000,000	US\$63,906,810	12 February 2021	74	340,314	0.06
KRW1,600,000,000	US\$1,448,149	8 January 2021	14	23,255	0.00
KRW16,100,000,000	US\$14,736,503	26 January 2021	2	70,387	0.01
KRW400,000,000	US\$367,104	9 February 2021	2	761	0.00
MXN3,000,000	US\$150,121	8 January 2021	5	293	0.00
MXN171,000,000	US\$8,199,229	13 January 2021	23	369,696	0.08
MXN289,500,000	US\$14,353,183	2 February 2021	3	122,043	0.03
NOK3,000,000	SEK2,874,432	15 January 2021	5	307	0.00
NOK37,162	US\$4,189	14 January 2021	2	151	0.00
NOK434,509	US\$49,003	29 January 2021	4	1,745	0.00
NZD100,000	US\$71,943	5 January 2021	1	60	0.00
NZD69,235	US\$49,247	14 January 2021	2	607	0.00
NZD72,300,000	US\$50,891,166	28 January 2021	12	1,173,797	0.20
NZD11,086,442	US\$7,742,229	29 January 2021	4	241,428	0.04
SEK22,506,387	€2,200,000	20 January 2021	1	48,102	0.01
SEK26,507,137	NOK27,500,000	15 January 2021	3	16,450	0.00
SEK7,682	US\$928	4 January 2021	1	8	0.00
SEK3,797,160	US\$447,941	14 January 2021	2	14,509	0.00
SEK52,196,075	US\$6,157,660	29 January 2021	20	200,279	0.04
SGD18,000,000	US\$13,488,902	12 January 2021	5	130,532	0.02
US\$231,922	AUD300,000	8 January 2021	2	405	0.00
US\$157,500	CAD200,000	13 January 2021	1	504	0.00
US\$250,581	CHF221,005	14 January 2021	2	451	0.00
US\$2,936,507	DKK17,826,285	29 January 2021	4	4,408	0.00
US\$245,515	€200,000	8 January 2021	1	754	0.00
US\$1,225,553	€1,000,000	11 January 2021	3	1,664	0.00
US\$551,781	€450,000	29 January 2021	1	809	0.00
US\$3,172	JPY326,739	14 January 2021	1	7	0.00
US\$581,880	JPY60,000,000	12 February 2021	5	459	0.00
US\$553,299	KRW600,000,000	8 January 2021	6	1,522	0.00
US\$2,784,235	KRW3,025,907,000	14 January 2021	1	1,472	0.00
US\$4,233,466	KRW4,600,000,000	9 February 2021	1	3,009	0.00
US\$1,106,687	MXN22,000,000	13 January 2021	11	4,253	0.00
US\$176,076	MXN3,500,000	2 February 2021	2	1,074	0.00
US\$288,987	NZD400,000	28 January 2021	3	938	0.00
US\$183,106	SEK1,500,000	8 January 2021	1	435	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man Alternative Style Risk Premia (continued)



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 US\$	% of Net Assets
US\$1,061	SEK8,678	14 January 2021	1	5	0.00
Total unrealised gain on forward currency contracts				20,548,454	3.25
Total financial assets at fair value through profit or loss - trading				515,323,869	81.53

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man Alternative Style Risk Premia (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Futures contracts (continued)		
	Austria				Germany		
(22,298)	Austria Technologie & System	(93,925)	(0.01)	(69)	EURO OAT Futures March 2021	(43,454)	(0.01)
(21,614)	BawAG Group AG	(64,712)	(0.01)	32	EURO BOBL Futures March 2021	(14,805)	(0.00)
(3,511)	Mayr-Melnhof Karton AG	(4,763)	(0.00)	(562)	EURO BUND Futures March 2021	(518,432)	(0.08)
(125,809)	Telekom Austria AG	(35,633)	(0.01)				
		(199,033)	(0.03)		South Africa		
	Denmark			126	FTSE/JSE TOP 40 March 2021	(30,046)	(0.01)
(71,533)	DSV A/S	(667,975)	(0.10)		South Korea		
(20,614)	Royal Unibrew	(123,108)	(0.02)	32	KOREA 10 Year Bond Futures March 2021	(21,044)	(0.00)
(6,652)	Simcorp A/S	(49,964)	(0.01)		Sweden		
(28,923)	Topdanmark A/S	(3,641)	(0.00)	108	OMXS30 Index Futures January 2021	(16,021)	(0.00)
		(844,688)	(0.13)		United Kingdom		
	Finland			588	3MO EURO EURIBOR Mar22	(26,979)	(0.00)
(62,949)	Kemira OYJ	(39,543)	(0.01)	256	3MO EURO EURIBOR Sep23	(15,661)	(0.00)
(34,777)	Kesko OYJ	(14,341)	(0.00)	(185)	Long Gilt Futures March 2021	(282,057)	(0.05)
(80,937)	Sanoma OYJ	(16,396)	(0.00)	25	FTSE 100 Index Futures March 2021	(52,121)	(0.01)
(83,988)	Terveystalo OY	(17,325)	(0.00)			(376,818)	(0.06)
(134,796)	Tikkurila OYJ	(48,890)	(0.01)		United States		
(195,453)	Upm-Kymmene OYJ	(796,482)	(0.13)	(74)	90DAY EURO\$ FUTR Jun*1 (PERPETUAL)	(1,850)	(0.00)
		(932,977)	(0.15)	1	United States Long (CBT) Bond Futures March 2021	(438)	(0.00)
	Germany			(2)	United States Ultra (CBT) Bond Futures March 2021	(2,344)	(0.00)
(45,665)	1&1 Drillisch AG	(1,032)	(0.00)			(4,632)	(0.00)
(727,129)	Aixtron SE	(1,225,992)	(0.19)		Total futures contracts	(1,163,386)	(0.18)
(18,629)	Bayerische Motoren Werke-Pf	(5,778)	(0.00)				
(14,789)	Fielmann AG	(109,256)	(0.02)				
(355,491)	Freenet AG	(213,994)	(0.03)				
(11,790)	Henkel AG & Company KGaA	(82,352)	(0.01)				
(79,997)	Kion Group AG	(821,712)	(0.13)				
(253)	Morphosys AG	(3,261)	(0.00)				
(2,099)	New Work SE	(11,605)	(0.00)				
(266,930)	Nordex SE	(502,587)	(0.08)				
(132,852)	Rheinmetall AG	(2,996,490)	(0.48)				
(83,080)	Scout24 AG	(446,557)	(0.07)				
(10,460)	Siltronic AG	(4,359)	(0.00)				
(14,391)	Stroer SE & Company KGaA	(54,527)	(0.01)				
(54,782)	TAG Immobilien AG	(100,941)	(0.02)				
(4,045,748)	Telefonica Deutschland Holdi	(51,139)	(0.01)				
(12,784)	Wacker Chemie AG	(46,367)	(0.01)				
		(6,677,949)	(1.06)				
	Netherlands						
(55,183)	Corbion NV	(42,923)	(0.01)				
(46,839)	Heineken Holding NV	(68,363)	(0.01)				
		(111,286)	(0.02)				
	Norway						
(174,665)	Gjensidige Forsikring ASA	(181,589)	(0.03)				
(977,234)	Orkla ASA	(1,309,153)	(0.20)				
(46,602)	Schibsted ASA	(59,788)	(0.01)				
		(1,550,530)	(0.24)				
	Sweden						
(124,153)	Addtech AB	(12,693)	(0.00)				
(116,885)	Evolution Gaming Group	(629,942)	(0.10)				
(60,820)	Holmen AB	(59,196)	(0.01)				
(74,709)	Nordic Entertainment Group	(196,424)	(0.03)				
(142,596)	Sagax AB	(294,908)	(0.05)				
(24,042)	Sinch AB	(378,807)	(0.06)				
(204,012)	Tele2 AB	(47,896)	(0.01)				
(230,903)	Telia Company AB	(19,279)	(0.00)				
(324,366)	Volvo AB	(114,315)	(0.02)				
		(1,753,460)	(0.28)				
	Switzerland						
(17,270)	Allreal Holding AG	(177,414)	(0.03)				
(312)	Chocoladefabriken Lindt	(375,653)	(0.06)				
(87,411)	Holcim Limited Swap	(203,182)	(0.03)				
(11,045)	Roche Holding AG	(75,230)	(0.01)				
(21,659)	Tecan Group AG	(659,234)	(0.10)				
(91,374)	Ubs Group AG	(36,558)	(0.01)				
(48,476)	Zurich Insurance Group AG	(797,464)	(0.13)				
		(2,324,735)	(0.37)				
	United Kingdom						
(315,354)	Dialog Semiconductor plc	(2,140,385)	(0.34)				
(695,435)	Subsea 7 SA	(349,937)	(0.05)				
		(2,490,322)	(0.39)				
	Total equity swaps	(16,884,980)	(2.67)				
	Futures contracts						
	Australia						
59	SPI 200 Futures March 2021	(80,772)	(0.01)				
	Canada						
26	S&P/TSX 60 Index Futures March 2021	(39,345)	(0.01)				
	European Union						
263	3MO EURO EURIBOR Dec'2 (PERPETUAL)	(18,017)	(0.00)				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man Alternative Style Risk Premia (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD7,033,864	£3,974,396	19 January 2021	7	(4,855)	(0.00)
CAD620,458	€400,000	11 January 2021	4	(2,514)	(0.00)
CAD100,000	US\$78,628	8 January 2021	1	(132)	(0.00)
CAD1,900,000	US\$1,495,611	13 January 2021	2	(4,154)	(0.00)
CHF540,190	€500,000	8 January 2021	4	(631)	(0.00)
CHF3,010,311	€2,800,000	22 February 2021	15	(19,186)	(0.00)
CHF100,219	US\$113,607	14 January 2021	2	(180)	(0.00)
CHF11,588	US\$13,132	29 January 2021	1	(11)	(0.00)
DKK3,205,924	US\$528,925	29 January 2021	1	(1,609)	(0.00)
€200,000	AUD317,750	29 January 2021	2	(387)	(0.00)
€200,000	CHF216,953	4 January 2021	1	(732)	(0.00)
€1,100,000	CHF1,195,474	8 January 2021	8	(6,596)	(0.00)
€2,600,000	CHF2,816,095	22 January 2021	4	(5,076)	(0.00)
€1,400,000	CHF1,517,254	22 February 2021	14	(4,115)	(0.00)
€18,500,000	£16,766,047	14 January 2021	49	(277,623)	(0.06)
€200,000	JPY25,275,552	4 January 2021	1	(88)	(0.00)
€1,600,000	JPY202,720,651	8 January 2021	14	(5,609)	(0.00)
€1,300,000	JPY164,983,566	19 January 2021	11	(7,010)	(0.00)
€4,400,000	NOK46,670,763	29 January 2021	1	(63,527)	(0.01)
€200,000	SEK2,016,046	4 January 2021	1	(764)	(0.00)
€1,000,000	SEK10,079,573	8 January 2021	7	(3,688)	(0.00)
€2,200,000	SEK22,336,131	20 January 2021	21	(27,364)	(0.00)
€200,000	US\$245,488	4 January 2021	1	(752)	(0.00)
€8,400,000	US\$10,309,194	8 January 2021	61	(29,216)	(0.00)
€2,400,000	US\$2,940,399	11 January 2021	3	(3,064)	(0.00)
€1,703,372	US\$2,090,879	29 January 2021	2	(5,300)	(0.00)
£3,400,000	AUD6,148,758	19 January 2021	23	(97,305)	(0.02)
JPY1,325,713,031	AUD16,900,000	12 February 2021	9	(199,395)	(0.07)
JPY930,139,677	€7,500,000	19 January 2021	48	(169,680)	(0.01)
JPY76,915,086	£550,000	4 January 2021	1	(6,837)	(0.00)
JPY1,117,061,612	£8,100,000	8 January 2021	81	(252,502)	(0.03)
JPY210,000,000	US\$2,037,168	8 January 2021	18	(2,957)	(0.00)
JPY112,138	US\$1,087	14 January 2021	1	(1)	(0.00)
JPY880,000,000	US\$8,535,074	12 February 2021	6	(7,552)	(0.00)
KRW4,600,000,000	US\$4,233,466	8 January 2021	1	(3,178)	(0.00)
KRW700,000,000	US\$644,484	9 February 2021	4	(718)	(0.00)
MXN2,000,000	US\$100,433	8 January 2021	3	(157)	(0.00)
NOK20,000,000	SEK19,241,955	15 January 2021	9	(7,582)	(0.00)
NZD2,982,508	AUD2,800,000	27 January 2021	8	(13,455)	(0.00)
SEK2,007,368	€200,000	4 January 2021	1	(293)	(0.00)
SEK9,067,995	NOK9,500,000	8 January 2021	8	(5,251)	(0.00)
SEK1,500,000	US\$183,097	4 January 2021	1	(438)	(0.00)
US\$152,015	AUD200,000	4 January 2021	1	(2,323)	(0.00)
US\$609,891	AUD800,000	8 January 2021	7	(7,491)	(0.00)
US\$3,112,452	AUD4,160,809	14 January 2021	2	(98,738)	(0.02)
US\$4,134,906	AUD5,700,000	22 January 2021	13	(264,514)	(0.06)
US\$779,171	CAD1,000,000	8 January 2021	6	(5,796)	(0.00)
US\$15,804,533	CAD20,500,000	13 January 2021	41	(287,509)	(0.07)
US\$325,434	CAD414,587	14 January 2021	1	(9)	(0.00)
US\$1,012,065	CHF900,000	4 January 2021	1	(6,231)	(0.00)
US\$2,929,151	CHF2,600,000	8 January 2021	13	(12,979)	(0.00)
US\$57,001,698	CHF50,529,495	14 January 2021	32	(186,955)	(0.03)
US\$536,268	CNY3,500,000	12 January 2021	3	(2,036)	(0.00)
US\$1,069,966	CNY7,000,000	26 January 2021	10	(5,738)	(0.00)
US\$382,842	CNY2,500,000	9 February 2021	2	(981)	(0.00)
US\$16,797,168	DKK103,341,009	29 January 2021	20	(200,545)	(0.07)
US\$243,982	€200,000	4 January 2021	1	(754)	(0.00)
US\$7,267,649	€6,100,000	11 January 2021	11	(198,076)	(0.05)
US\$5,671,295	€4,671,000	14 January 2021	1	(45,877)	(0.01)
US\$5,878,095	€4,827,785	29 January 2021	3	(32,960)	(0.02)
US\$67,428	£50,000	8 January 2021	1	(925)	(0.00)
US\$45,692	£33,925	14 January 2021	8	(685)	(0.00)
US\$30,440,225	£22,800,000	15 January 2021	277	(730,189)	(0.03)
US\$2,784,154	£2,083,477	29 January 2021	1	(64,484)	(0.01)
US\$80,645	JPY8,341,075	14 January 2021	8	(158)	(0.00)
US\$14,673,039	JPY1,521,000,000	29 January 2021	5	(63,976)	(0.01)
US\$11,138,303	JPY1,160,000,000	12 February 2021	48	(102,522)	(0.02)
US\$5,064,574	KRW5,600,000,000	8 January 2021	25	(85,344)	(0.01)
US\$3,352,906	KRW3,700,000,000	26 January 2021	25	(49,918)	(0.00)
US\$7,496,782	MXN153,000,000	13 January 2021	31	(170,149)	(0.04)
US\$1,452,460	MXN29,500,000	2 February 2021	17	(22,563)	(0.00)
US\$32,204	NOK279,518	14 January 2021	3	(443)	(0.00)
US\$16,407,881	NOK143,000,000	29 January 2021	1	(293,496)	(0.05)
US\$71,346	NZD100,000	5 January 2021	1	(657)	(0.00)
US\$1,139,673	NZD1,600,000	8 January 2021	14	(12,396)	(0.00)
US\$501	NZD700	14 January 2021	2	(4)	(0.00)
US\$15,917,448	NZD22,900,000	28 January 2021	147	(573,393)	(0.05)
US\$181,554	SEK1,500,000	4 January 2021	1	(1,106)	(0.00)
US\$181,609	SEK1,500,000	8 January 2021	3	(1,062)	(0.00)
US\$367,872	SEK3,071,017	14 January 2021	3	(6,142)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man Alternative Style Risk Premia (continued)



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\$4,509,296	SEK37,914,929	29 January 2021	56	(109,077)	(0.02)
US\$2,693,503	SGD3,600,000	12 January 2021	11	(30,384)	(0.01)
US\$976,651	SGD1,300,000	26 January 2021	2	(6,982)	(0.00)
Total unrealised loss on forward currency contracts				(4,927,051)	(0.78)
Total financial liabilities at fair value through profit or loss - trading				(22,975,417)	(3.63)
Total financial assets at fair value through profit or loss - trading				515,323,869	81.53
Total financial liabilities at fair value through profit or loss - trading				(22,975,417)	(3.63)
Other net assets				139,696,872	22.10
Net assets attributable to holders of redeemable participating shares				632,045,324	100.00

**The forward currency contracts are held with Deutsche Bank AG London, HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	33.35
Exchange traded financial derivative instruments described in classification (a) above	0.51
OTC financial derivative instruments described in classification (b) above	4.25
Transferable Securities as described in # above	35.90
Other current assets	25.99
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Active Balanced



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts (a)			
Australia			
893	Australian 10 Year Bond Futures March 2021	297,916	0.02
748	Australian 3 Year Bond Futures March 2021	34,832	0.00
		332,748	0.02
Canada			
736	CAN 10 year Bond Futures March 2021	285,950	0.02
Germany			
79	DAX Index Futures March 2021	966,803	0.06
980	Euro-BTP Future March 2021	672,512	0.04
992	Euro-OAT Future March 2021	407,742	0.02
1,211	EURO-BOBL Future March 2021	67,528	0.00
958	EURO-BUND Future March 2021	958,188	0.06
477	SWISS MKT IX Future March 2021	1,986,860	0.12
91	EURO-BUXL 30 Year Bond Futures March 2021	310,255	0.02
1,214	EURO STOXX 50 March 2021	508,520	0.03
		5,878,408	0.35
Hong Kong			
279	HSCFI Futures January 2021	459,372	0.03
124	HANG SENG Index Futures January 2021	625,109	0.04
		1,084,481	0.07
Italy			
232	FTSE/MIB Index Futures March 2021	545,434	0.03
Japan			
420	TOPIX Index Futures March 2021	1,408,744	0.08
Netherlands			
200	AMSTERDAM Index Futures January 2021	344,586	0.02
Singapore			
81	SGX Nifty 50 January 2021	7,771	0.00
377	NIKKEI 225 (SGX) March 2021	1,847,084	0.11
295	FTSE Taiwan Index January 2021	273,827	0.02
1,043	FTSE China A50 January 2021	738,901	0.04
		2,867,583	0.17
South Korea			
323	KOSPI2 Index Futures March 2021	2,090,652	0.13
Turkey			
2,634	BIST 30 Futures February 2021	169,456	0.01
United Kingdom			
1,058	Long GILT Future March 2021	2,068,523	0.12
United States			
572	S&P500 EMINI Future March 2021	2,481,995	0.15
2,862	United States 2 Year Note (CBT) Bond Futures March 2021	723,953	0.04
197	NASDAQ 100 E-MINI March 2021	1,862,002	0.11
1,649	United States 10 Year Note (CBT) Bond Futures March 2021	369,508	0.02
		5,437,458	0.32
	Total futures contracts	22,514,023	1.34
Government bonds			
United States			
50,000,000	France Treasury Bill BTF 0% 13/10/2021	61,193,712	3.63
45,000,000	France Treasury Bill BTF 0% 14/07/2021	55,257,414	3.28
40,000,000	France Treasury Bill BTF 0% 19/05/2021	49,066,802	2.91
50,000,000	France Treasury Bill BTF 0% 21/04/2021	61,299,243	3.64
50,000,000	France Treasury Bill BTF 0% 24/03/2021	61,274,160	3.63
50,000,000	French Discount Treasury Bill 0% 16/06/2021	61,363,174	3.64
50,000,000	United States Treasury Bill 0% 08/04/2021#	49,989,969	2.97
50,000,000	United States Treasury Bill 0% 14/01/2021#	49,999,383	2.97
50,000,000	United States Treasury Bill 0% 22/04/2021#	49,988,956	2.97
50,000,000	United States Treasury Bill 0% 25/02/2021#	49,995,588	2.97
50,000,000	United States Treasury Bill 0% 25/03/2021#	49,992,172	2.97
		599,420,573	35.58
	Total government bonds	599,420,573	35.58

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Active Balanced (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€1,296	US\$1,544	29 January 2021	1	43	0.00
£10,119,000	US\$13,597,406	14 January 2021	1	236,424	0.01
£1,325	US\$1,768	29 January 2021	1	44	0.00
JPY165,775,978,728	US\$1,589,751,937	29 January 2021	2	16,451,971	0.98
US\$6,014,822	JPY620,000,000	29 January 2021	1	7,623	0.00
Total unrealised gain on forward currency contracts				16,696,105	0.99
Total financial assets at fair value through profit or loss - trading				638,630,701	37.91

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Active Balanced (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts			
Australia			
272	SPI 200 Futures March 2021	(272,381)	(0.02)
Canada			
409	S&P/TSX 60 Index Futures March 2021	(729,493)	(0.04)
France			
402	CAC40 10 EURO Futures January 2021	(39,291)	(0.00)
Japan			
186	JPN 10 Year (OSE) Bond Futures March 2021	(218,655)	(0.01)
Singapore			
446	MSCI SING IX ETS January 2021	(31,772)	(0.00)
South Africa			
173	FTSE/JSE TOP 40 March 2021	(38,855)	(0.00)
South Korea			
322	KOREA 10 Year Bond Futures March 2021	(203,618)	(0.01)
554	KOREA 3 Year Bond Futures March 2021	(37,301)	(0.00)
		(240,919)	(0.01)
Sweden			
1,695	OMXS30 Index Futures November 2020	(254,073)	(0.02)
United Kingdom			
690	FTSE 100 Index Futures March 2021	(277,829)	(0.02)
United States			
1,001	United States Long (CBT) Bond Futures March 2021	(1,097,614)	(0.07)
1,025	United States Ultra (CBT) Bond Futures March 2021	(716,437)	(0.04)
		(1,814,051)	(0.11)
Total futures contracts			
		(3,917,319)	(0.23)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL Active Balanced (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$379,601,817	€313,205,403	14 January 2021	1	(3,752,740)	(0.23)
US\$22,514,987	£16,857,015	14 January 2021	1	(530,480)	(0.03)
US\$1,948,708	JPY201,970,814	14 January 2021	2	(7,861)	(0.00)
US\$39,131,649	JPY4,060,000,000	29 January 2021	8	(205,818)	(0.01)
Total unrealised loss on forward currency contracts				(4,496,899)	(0.27)
Total financial liabilities at fair value through profit or loss - trading				(8,414,218)	(0.50)
Total financial assets at fair value through profit or loss - trading				638,630,701	37.91
Total financial liabilities at fair value through profit or loss - trading				(8,414,218)	(0.50)
Other net assets				1,054,286,257	62.59
Net assets attributable to holders of redeemable participating shares				1,684,502,740	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	20.50
Exchange traded financial derivative instruments described in classification (a) above	1.32
OTC financial derivative instruments described in classification (b) above	0.98
Transferable Securities as described in # above	14.67
Other current assets	62.53
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG High Yield Opportunities



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	Jersey				Netherlands (continued)		
12,400,000	Tullow Oil Jersey Limited 6.625% 12/07/2021	8,882,942	3.40	286,000	Teva Pharmaceutical Finance Netherlands III BV 7 7.13% 31/01/2025*	258,822	0.10
	Luxembourg					20,187,618	7.73
15,769,000	Gollobz 3.75% 15/07/2024*	11,148,299	4.27		Norway		
	Total convertible bonds	20,031,241	7.67	2,800,000	Norwegian Energy Company ASA 9.00% 17/06/2026	2,208,328	0.85
	Corporate bonds				Portugal		
	Austria			2,500,000	Banco Comercial Portugues SA 3.87% 27/03/2030	2,411,425	0.92
1,800,000	Lnzav 5.75% Perpetual	1,839,240	0.70	5,400,000	Novo Banco SA 8.5% 06/07/2028	4,976,186	1.91
	Belgium					7,387,611	2.83
2,283,000	Househ 7.5 % 15/01/2027	2,310,967	0.88		Romania		
	Canada			100,000	Rcs & Rds Sa 3.25% 02/05/2028	100,250	0.04
4,767,000	First Quantum Minerals Limited 7.5% 01/04/2025*	4,061,622	1.55		Spain		
	Czech Republic			3,900,000	Ibercaja Banco SA 2.75 % 23/07/2030	3,795,726	1.45
2,478,000	Sazka Group AS 3.88% 15/02/2027	2,402,669	0.92	873,000	Masaria Investments SAU 5 09/15/24	810,799	0.31
	France					4,606,525	1.76
3,000,000	Electricite De France SA 3.375%	3,277,155	1.26		Turkey		
2,593,000	IM Group SAS 6.63% 01/03/2025	2,513,499	0.96	397,000	Yapi Ve Kredi Bankasi AS 6.1% 16/03/2023_BNYM	332,728	0.13
		5,790,654	2.22		United Kingdom		
	Germany			3,097,000	Algeco Scotsman Global Finance plc 6.50% 15/02/2023	3,129,983	1.20
3,917,000	Adler Pelzer Holding GmbH 4.125% 01/04/2020	3,683,899	1.41	900,000	Algeco Scotsman Global Finance plc 8.00% 15/02/2023	751,648	0.29
3,794,000	Htttrde 9.25% 15/07/2025	4,229,381	1.62	1,472,625	Bracken MidCo1 plc 8.875% 15/10/2023	1,629,593	0.62
500,000	IKB Deutsche Industrial Bank AG 4 31/01/2028	492,295	0.19	5,448,000	COOPBK 9% 27/11/2025	6,135,197	2.35
2,480,000	Kirk Beauty Zero GmbH 6.25% 15/07/2022	2,251,170	0.86	2,035,000	CYBG plc 7.875% 14/02/2028	2,588,448	0.99
6,742,000	Safari Holding Verwaltungs GmbH 5.38% 30/11/2022	6,475,826	2.48	1,746,000	CYBG plc 8% 12/08/2022	1,985,742	0.76
		17,132,571	6.56	17,813,814	Enquest plc 7.00% 15/04/2022	9,754,903	3.73
	Isle of Man			2,480,000	Galaxy Bidco Limited 6.50% 31/07/2026_Barclays	2,901,514	1.11
1,395,000	Playtech plc 4.25% 07/03/2026	1,446,301	0.55	711,000	Galaxy Bidco Limited 6.50% 31/07/2026_BNYM	831,845	0.32
	Israel			2,978,000	Galaxy Finco Limited 9.25% 31/07/2027	3,468,420	1.33
2,249,940	Delek Royalty On Leviathan Limited 7.494% 30/12/2023	1,866,445	0.71	1,657,000	Iceland Bondco plc 4.625 15/03/2025	1,847,442	0.71
	Italy			9,301,000	Ithaca Energy North Sea plc 9.38% 15/07/2024	7,462,009	2.86
5,640,000	Almaviva-The Italian Innovation Company SpA 7.25% 15/10/2022	5,755,620	2.20	3,449,000	Jerrold Finco plc 4.875 01/15/26	3,829,718	1.46
970,000	Banca Ifis SpA 1.75% 25/06/2024	949,517	0.36	1,743,000	Jerrold Finco plc 6.125% 15/01/2024	1,966,752	0.75
2,187,000	Banca IFIS SpA 4.50% 17/10/2027	2,076,565	0.80	1,783,000	Matalan Finance plc 16.5 25/07/2022#	2,009,397	0.77
1,652,000	Centurion Bidco SpA 5.875% 30/09/2026	1,707,656	0.65	500,000	Matalan Finance plc 6.75% 31/01/2023_Barclays	439,730	0.17
1,000,000	Intesa Sanpaolo SpA 5.5%	1,066,500	0.41	4,916,000	Matalan Finance plc 6.75% 31/01/2023_BNYM	4,323,424	1.65
9,653,000	Officine Maccaferri SpA 5.75% 01/06/2021	2,751,105	1.05	4,400,000	Pinnacle Bidco plc 6.375 02/15/25	4,875,125	1.87
1,157,000	Unipolsai Assicurazioni SpA 6.375%	1,264,023	0.49	2,699,000	Provident Financial plc 8.25% 04/06/2023	3,043,214	1.16
		15,570,986	5.96	1,009,000	Rolls-Royce plc 5.75% 15/10/2027	1,251,253	0.48
	Japan			3,130,000	Shop Direct Funding plc 7.75% 15/11/2022	3,552,943	1.36
3,066,000	Nissan Motor Company Limited 4.81% 17/09/2030*	2,825,951	1.08		United States		
	Jersey			1,300,000	At&T Inc 2.875% 03/02/2025	1,311,050	0.50
399,444	WHLBDC 7.5% 11/05/2025*	914,831	0.35	34,000	Bausch Health Cos Inc 6.25% 15/02/2029*	30,225	0.01
1,620,000	WHLBDC 8% 11/05/2025*	2,769,092	1.06		Crestwood Midstream Partners LP / Crestwood		
		3,683,923	1.41	1,681,000	Midstream Finance Corporation 6.25% 04/01/2023	1,379,882	0.53
	Luxembourg			3,678,000	Energy Transfer Partners LP 6.25% 15/02/2023*	2,397,291	0.92
3,193,000	Atento Luxco 1 Sa 6.125% 10/08/2022*	2,580,261	0.99	373,000	Ford Motor Co 9% 22/04/2025	374,142	0.14
825,000	Atento Luxco 1 SA 6.13% 10/08/2022*	666,682	0.25	4,107,000	Fresh Market Inc 9.75% 01/05/2023*	3,463,619	1.33
1,571,000	Conglo 2.75% 01/01/2026	1,565,580	0.60	4,928,000	GC EOS Buyer Inc 9.25% 01/08/2025*	4,359,904	1.67
443,880	LHMC Finco 2 Sarl 7.25% 02/10/2025_BNYM	405,662	0.15	1,997,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	1,700,482	0.65
4,913,472	LHMC Finco 2 Sarl 7.25% 02/10/2025_Nomura	4,490,422	1.72	2,899,000	Laredo Petroleum Inc 9.5 15/01/2025	2,075,395	0.79
3,988,000	Lhmc Finco Sarl 7.875% 12/20/2023*	3,291,962	1.26	1,857,000	Occidental Petroleum Corporation 2.9% 15/08/2024	1,463,077	0.56
510,000	Lhmc Finco Sarl 6.25% 20/12/2023	510,765	0.19	169,000	Occidental Petroleum Corporation 5.5% 12/01/2025	144,267	0.05
760,000	Merlin 7% 15/05/2025	804,194	0.31	1,465,000	Occidental Petroleum Corporation 6.625% 09/01/2030	1,301,803	0.50
4,359,000	Odyssey Europe Holding Company Sa 8.00% 15/05/2023_Barclays	3,877,897	1.48	306,000	Pm General Purchaser Llc 9.5% 01/10/2028*	277,289	0.11
	Odyssey Europe Holding Company Sa 8.00% 15/05/2023_BNYM	6,000,554	2.30	2,524,000	Rad 8% 11/15/2026*	2,209,828	0.85
3,662,000	Paper Industries Intermediate Financing 6% 01/03/2025	2,545,090	0.97		Sizzling Platter Llc / Sizzling Platter Finance Corporation		
638,267	Paper Industries Intermediate Financing Sarl 7% 01/03/2025	574,440	0.22	5,646,000	8.5% 28/11/2025*	4,811,478	1.84
2,825,701	Summer BC Holdco A Sarl 9.25% 31/10/2027	2,994,961	1.15	2,542,000	Southwestern Energy Company 8.375% 15/09/2028	2,258,049	0.86
4,442,000	Summer BC Holdco B Sarl 5.75% 31/10/2026	4,697,859	1.80	2,545,000	The Men's Wearhouse Inc 7.00% 01/07/2022	48,912	0.02
2,500,000	Vivion Investments SA 3.00% 08/08/2024	2,316,875	0.89			29,606,693	11.33
		37,323,204	14.28		Total corporate bonds	230,962,029	88.39
	Mexico				Credit default swaps (b)		
2,357,000	Credito Real SAB de CV SOFOM 5.00% 01/02/2027	2,205,468	0.85		European Union		
360,000	Petroleos Mexicanos 5.95% 28/01/2031	294,005	0.11	6,110,000	Barclays plc 100 bps 20 Decemeber 2025	25,997	0.01
		2,499,473	0.96	1,203,750	Stonegate Public Company plc 500 bps 20 Decemeber 2025	32,734	0.01
	Netherlands			567,000	Stonegate Public Company plc 500 bps 20 Decemeber 2025	15,418	0.01
4,200,000	Bluewater Holding Bv 10% 28/11/2023	3,261,003	1.25			74,149	0.03
1,903,000	Diebold Nixdorf Dutch Holding BV 9% 15/07/2025	2,077,315	0.80		Total credit default swaps	74,149	0.03
1,236,300	ING Groep NV	1,159,276	0.44		Equities		
1,621,000	ING Groep NV 0.1	1,518,261	0.58	29,720,660	European Union		
2,422,000	Maxeda Diy Holding BV 5.875% 01/10/2026	2,531,596	0.97		Lecta Escrow*	743,017	0.28
2,952,000	Petrobras Global Finance Bv 5.38% 01/10/2029	3,814,173	1.46		Netherlands		
661,000	Petrobras Global Finance Bv 6.75% 03/06/2050	671,913	0.26	421,306	Selecta Group BV - Class A*	128,498	0.05
1,258,673	Selecta Group BV 10% 01/07/2026	998,128	0.38	842,612	Selecta Group BV - Class B*	256,997	0.10
3,638,739	Selecta Group BV 8% 01/04/2026	3,447,523	1.32			385,495	0.15
	Teva Pharmaceutical Finance Netherlands II 6.00% 31/01/2025	449,608	0.17		Total equities	1,128,512	0.43

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG High Yield Opportunities (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
	Preferred stocks		
	Luxembourg		
212,200	Arcelormittal SA	9,546,615	3.66
	Total preferred stocks	9,546,615	3.66
	Total return swap (b)		
	Italy		
(1,700,000)	Salini Impregilo SpA_JPM	44,625	0.02
(1,778,000)	Salini Impregilo SpA_CSAGI	12,890	0.00
		57,515	0.02
	Total total return swaps	57,515	0.02

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG High Yield Opportunities (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
€146,718	£130,753	1 February 2021	15	717	0.00
€88,932,224	US\$107,812,167	14 January 2021	5	848,357	0.34
€3,173	US\$3,824	1 February 2021	1	50	0.00
£11,675,744	€12,914,415	1 February 2021	81	123,126	0.03
US\$3,608,504	€2,943,641	1 February 2021	3	3,363	0.00
Total unrealised gain on forward currency contracts				975,613	0.37
Total financial assets at fair value through profit or loss - trading				262,775,674	100.57

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG High Yield Opportunities (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Credit default swaps			
European Union			
1,730,000	Auchan Holding 100 bps 20 December 2024	(20,048)	(0.01)
3,840,000	Auchan Holding 100 bps 20 June 2024	(50,745)	(0.02)
931,000	Auchan Holding SA 100 bps 20 December 2025	(7,640)	(0.00)
2,000,000	CNH Industrial NV 500 bps 20 June 2024	(305,695)	(0.12)
1,000,000	Grifols SA 500bps 20 December 2023	(126,589)	(0.05)
5,693,000	HSBC Holdings plc 100 bps 20 June 2025	(66,643)	(0.03)
3,604,000	Koninklijke KPN NV 100 bps 20 December 2025	(7,131)	(0.00)
1,000,000	Volvo Treasury AB 100 bps 20 December 2023	(22,416)	(0.01)
1,000,000	Volvo Treasury AB 100 bps 20 June 2024	(24,519)	(0.01)
3,040,000	Volvo Treasury AB 100 bps 20 June 2025	(84,673)	(0.03)
		(716,099)	(0.28)
United States			
500,000	BHP Group Limited 100 bps 20 December 2023	(9,559)	(0.00)
49,969,000	NAHYS 35V1 5 Years 500 bps 20 December 2025	(3,808,586)	(1.46)
		(3,818,145)	(1.46)
Total credit default swaps		(4,534,244)	(1.74)
Total return swaps			
Netherlands			
(2,200,000)	Abn Amro Bank NV	(16,940)	(0.01)
Turkey			
(397,000)	Yapi Ve Kredi Bankasi AS	(3,236)	(0.00)
United States			
(300,000)	Diebold Nixdorf Inc_CSAGI	(32,794)	(0.01)
(874,000)	Diebold Nixdorf Inc_JPM	(109,826)	(0.04)
		(142,620)	(0.05)
Total total return swaps		(162,796)	(0.06)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG High Yield Opportunities (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€46,223,515	£41,997,992	14 January 2021	2	(686,112)	(0.26)
€3,801,068	£3,445,807	1 February 2021	67	(46,638)	(0.01)
€2,661,052	US\$3,271,148	14 January 2021	2	(11,516)	(0.01)
£202,863,874	€227,871,532	1 February 2021	31	(1,346,715)	(0.52)
US\$5,791,784	€4,803,435	1 February 2021	15	(73,381)	(0.03)
Total unrealised loss on forward currency contracts				(2,164,362)	(0.83)
Total financial liabilities at fair value through profit or loss - trading				(6,861,402)	(2.63)
Total financial assets at fair value through profit or loss - trading				262,775,674	100.57
Total financial liabilities at fair value through profit or loss - trading				(6,861,402)	(2.63)
Other net assets				5,377,846	2.06
Net assets attributable to holders of redeemable participating shares				261,292,118	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	67.83
OTC financial derivative instruments described in classification (b) above	0.36
Transferable Securities as described in # above	0.65
Transferable securities dealt on another regulated market described in * above	16.08
Other current assets	15.08
	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	Nominal	Description	Fair Value US\$	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	Belgium				China		
400,000	UMIBB 0% 23/06/2025	494,478	1.42	200,000	21Vianet Group Inc 7.88% 15/10/2021	204,248	0.59
	British Virgin Islands			200,000	Redco Properties Group Ltd 11 20220806	206,299	0.59
200,000	ADM AG Holding Limited 0% 26/08/2023	220,502	0.63	200,000	Zhenro Properties Group Limited 10.25% 31/12/2049	207,142	0.59
	Canada					617,689	1.77
45,000	Wildbrain Limited 5.88% 30/09/2024	29,317	0.08		Czech Republic		
	China			123,000	Sazka Group AS 3.88% 15/02/2027	145,959	0.42
6,000,000	China Conch Venture Holdings International Limited 0% 09/05/2023	896,891	2.57		France		
2,000,000	China Evergrande Group 4.25% 14/02/2023	253,575	0.73	129,000	IM Group SAS 6.63% 01/03/2025	152,999	0.44
	China Railway Construction Corporation Limited 0% 29/01/2021	996,610	2.85		Germany		
400,000	Lenovo Group Ltd 3.375% 24/01/2024	527,354	1.51	153,000	Kirk Beauty Zero GmbH 6.25% 15/07/2022	170,505	0.49
200,000	Poseidon Finance 1 Limited 0% 01/02/2023	195,384	0.56	203,000	Safari Holding Verwaltungs GmbH 5.38% 30/11/2022	238,747	0.68
		2,869,814	8.22			409,252	1.17
	France				Greece		
400,000	Carrefour SA 0% 27/03/2024	390,960	1.12	200,000	Navios Maritime Holdings Inc / Navios Maritime Finance II Us Inc 11.25% 15/08/2022*	169,049	0.48
500,000	Kering SA 30/09/2022	699,715	2.00		Hong Kong		
1,834	Soitec 0 % 28/06/2023	360,166	1.03	408,000	China Shuifa Singyes Energy Holdings Limited 6% 19/12/2022	371,078	1.06
200,000	Total SA 0.5% 12/02/2022	204,727	0.59		India		
400,000	Valeo SA 0% 16/06/2021	397,520	1.14	200,000	liifi Finance Ltd 5.875 20230420	194,388	0.56
3,336	Worldline SA/France 0% 30/07/2025	518,037	1.48	200,000	Indiabulls Housing Finance Limited 6.375% 28/05/2022	183,201	0.52
		2,571,125	7.36	200,000	Muthoot Finance Limited 6.13% 31/10/2022	210,180	0.60
	Germany					587,769	1.68
200,000	Delivery Hero SE 1% 23/01/2027	354,900	1.02		Israel		
	Hong Kong			26,040	Delek Royalty On Leviathan Limited 7.494% 30/12/2023	26,354	0.08
100,000	Anlian Capital Limited 0% 05/02/2025	150,825	0.43		Italy		
600,000	Bosideng International Holdings Ltd 1% 17/12/2024	620,097	1.77	481,000	Officine Maccaferri-SpA 5.75% 01/06/2021	167,730	0.48
200,000	Freshk 2.5% 07/08/2025	229,546	0.66		Jersey		
		1,000,468	2.86	100,000	Pizexp Pref Equity - Stapled (A2)	149,365	0.43
	Italy			10,603	WHLBDC 7.5% 11/05/2025*	29,712	0.08
100,000	Nexiim 1.75% 24/04/2027	150,931	0.43	43,000	WHLBDC 8% 11/05/2025*	89,932	0.26
100,000	Prysman SpA 0% 17/01/2022	125,121	0.36			269,009	0.77
		276,052	0.79		Luxembourg		
	Japan			900	Andrade Gutierrez International Sa 1.00% 20/08/2021*	513	0.00
20,000,000	Ana Holdings Inc 0 % 19/09/2024	184,641	0.53	9,000	Atento Luxco 1 Sa 6.125% 10/08/2022*	8,899	0.03
60,000,000	Kyushu Electric Power Company 0% 31/03/2022	580,293	1.66	200,000	Fs Luxembourg Sarl 10 20251215*	216,738	0.62
100,000,000	Mitsubishi Chemical Holdings Corp 0 29/03/2024	969,626	2.78		Odyssey Europe Holding Company Sa 8.00% 15/05/2023	108,851	0.31
40,000,000	Nagoya Railroad Co Ltd 0% 12/11/2024	418,469	1.20	148,111	Paper Industries Intermediate Financing 6% 01/03/2025	125,949	0.36
10,000,000	Rohm Company Limited 0% 12/05/2024	105,914	0.30		Paper Industries Intermediate Financing Sarl 7% 01/03/2025	23,342	0.07
500,000	Shizuoka Bank Limited 0.49138% 25/01/2023	484,865	1.39	21,197	Summer BC Holdco A Sarl 9.25% 31/10/2027	183,133	0.52
		2,743,808	7.86	200,000	Vivion Investments SA 3.00% 08/08/2024	226,808	0.65
	Jersey					894,233	2.56
200,000	Tullow Oil Jersey Limited 6.625% 12/07/2021	175,303	0.50		Mexico		
	Luxembourg			200,000	Credito Real Sab De Cv Sofom Er 9.5 20260207	218,482	0.63
3,000,000	Citigroup Global Markets Funding Luxembourg 0% 25/07/2025	440,054	1.26		Netherlands		
	Netherlands			156,334	Bluewater Holding Bv 10% 28/11/2023	148,871	0.43
200,000	Pharming Group NV 3% 21/01/2025	222,797	0.64	112,000	Frigoglass Finance BV 6.875% 12/02/2025	106,882	0.31
500,000	Selecta Group Bv	1,518,481	4.35	7,300	ING Groep NV 0	8,381	0.02
		1,741,278	4.99	18,800	ING Groep NV 0.1	21,604	0.06
	Singapore			61,000	Petrobras Global Finance BV 6.9% 19/03/2049	77,837	0.22
250,000	SIASP 1 5/8 12/03/2025	206,183	0.59	16,320	Selecta Group BV 10% 01/07/2026	15,857	0.05
	South Africa			47,182	Selecta Group BV 8% 01/04/2026	55,432	0.16
540	Impala Platinum Holdings Limited 6.375% 07/06/2022	1,540,362	4.41			434,864	1.25
	South Korea				Norway		
200,000	Kakao Corporation 0% 28/04/2023	228,206	0.65	150,000	Aker BP ASA 3.75% 15/01/2030*	159,211	0.46
400,000	LG Display Company Limited 1.5 % 22/08/2024	460,588	1.32	150,000	Norwegian Energy Company ASA 9.00% 17/06/2026	144,622	0.41
		688,794	1.97			303,833	0.87
	Taiwan				Peru		
300,000	Zhedin 0% 30/06/2025	318,711	0.91	223,000	Auna Sa 6.5 20251120*	236,737	0.68
	United States				Singapore		
300,000	JPM 0% 28/12/2023	324,579	0.93	200,000	Medco Platinum Road Pte Limited 6.75% 30/01/2025	210,874	0.60
				200,000	SSME Plantation Holdings Pte Limited 7.75% 23/01/2023	142,577	0.41
	Total convertible bonds	15,995,728	45.80			353,451	1.01
	Corporate bonds				United Kingdom		
	British Virgin Islands			72,000	Anglogold Ashanti Holdings plc 6.50% 15/04/2040	90,974	0.26
400,000	Tianqi Finco Company Limited 3.75% 28/11/2022	314,830	0.90	100,000	Bpln 4.25% Perp	147,293	0.42
	Canada			121,000	COOPBK 9% 27/11/2025	166,953	0.48
68,000	Enbridge Inc 5.75% 15/07/2080*	76,612	0.22	626,183	Enquest plc 7.00% 15/04/2022	419,555	1.20
200,000	Gran Tierra Energy Inc 7.75% 23/05/2027	138,174	0.40	100,000	Galaxy Bidco Limited 6.50% 31/07/2026	143,135	0.41
		214,786	0.62	200,000	Ithaca Energy North Sea plc 9.38% 15/07/2024	196,038	0.56
	Cayman Islands					1,163,948	3.33
	Gran Tierra Energy International Holdings Limited 6.25% 02/15/2025	136,949	0.39		United States		
200,000	Granda Century Limited 7.75% 23/01/2023	171,764	0.49	100,000	At&T Inc 2.875% 03/02/2025	123,500	0.35
		308,713	0.88	61,000	Embarq Corporation 7.995% 01/06/2036	75,275	0.21
				188,000	Energy Transfer Operating Lp 6.625 %*	160,252	0.46
				46,000	Fresh Market Inc 9.75% 01/05/2023*	47,459	0.14
				98,000	GC EOS Buyer Inc 9.25% 01/08/2025*	105,994	0.30
				20,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	20,816	0.06

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Credit Multi-Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Corporate bonds (continued)				Government bonds (continued)		
	United States (continued)				United States		
50,000	Laredo Petroleum Inc 9.5 15/01/2025	44,046	0.13	3,000,000	United States Treasury Bill 0% 04/03/2021#	2,999,686	8.59
135,000	Macy'S Inc8.375% 15/06/2025*	149,984	0.43	1,000,000	United States Treasury Bill 0% 15/04/2021#	999,791	2.86
28,000	Occidental Petroleum Corporation 6.625% 09/01/2030	30,436	0.09			3,999,477	11.45
19,000	Rad 8% 11/15/2026*	20,351	0.06				
120,000	Royal Caribbean Cruises Limited 11.5% 01/06/2025*	140,514	0.40				
	Sizzling Platter Llc / Sizzling Platter Finance Corporation				Total government bonds	4,162,606	11.92
62,000	8.5% 28/11/2025*	64,895	0.18		Option contracts (b)		
120,000	The Men's Wearhouse Inc7.00% 01/07/2022	2,963	0.01		United States		
139,000	Ual 6.5% 20/06/2027*	150,216	0.43	25	Put on 30 TSLA US 15 January 2021	25	0.00
		1,136,701	3.25				
	Total corporate bonds	8,497,466	24.33		Total option contract	25	0.00
	Credit default swaps (b)				Rights		
	European Union				United States		
86,000	Barclays plc 100 20 Decemeber 2025 Bnp Paribas 106.5bps	448	0.00	4,121	A Menarini - Industrie Farmaceutiche Riunite SRL*	3,091	0.01
39,000	Barclays plc 100 bps20 Decemeber 2025	203	0.00				
	Ods Itraxx-Finsubs34V1-5Y 100(20-Dec-2025) Jp	4,614	0.01		Total Rights	3,091	0.01
657,000	Morgan Securit	1,205	0.01		Total return swap (b)		
130,000	Next plc 100 bps 20 December 2025	599	0.00	(200,000)	Cayman Islands		
18,000	Stonegate Public Company plc 500 bps 20 Decemeber 2025	7,069	0.02		Granda Century Limited	9,968	0.03
					Italy		
	United States			(100,000)	Salini Impregilo SpA	3,365	0.01
525,000	EMS 34V1 5 Year 100 bps 20-December 2025	12,600	0.04				
525,000	Fed Republic Of Brazil 100bps 20 December 2025	10,674	0.03		Total total return swaps	13,333	0.04
180,000	Host Hotels & Resorts Lp 100 20 December 2025	3,069	0.01				
(1,480,000)	NAHYS 35V1 5 Years 500bps 20 December 2025	138,021	0.39				
	Republic Of South Africa 100 bps 20 December 2025_GS	28,187	0.08				
575,000	Republic Of South Africa 100 bps 20 December 2025_JPM	49,020	0.14				
1,000,000	2025_JPM	55,369	0.16				
600,000	Republic Of Turkey 100bps 20 December 2025	296,940	0.85				
	Total credit default swaps	304,009	0.87				
	Equities						
	European Union						
795,918	Lecta Equity*	24,955	0.07				
	Netherlands						
5,463	Selecta Group BV - Class A1*	2,039	0.01				
10,925	Selecta Group BV - Class A2*	4,077	0.01				
		6,116	0.02				
	Total equities	31,071	0.09				
	Equity swaps (b)						
	Belgium						
(3,543)	Umicore	8,868	0.02				
	Italy						
(3,081)	Next SpA	3,856	0.01				
	Japan						
(2,100)	Nagoya Railroad Company Limited	6,268	0.02				
	Netherlands						
(63,920)	Pharming Group NV	7,244	0.02				
	United States						
120,000	Ms Alpha Swap Credit Multi-Strategy Alternative	103,200	0.30				
	Total equity swaps	129,436	0.37				
	Futures contracts (a)						
	Australia						
10	Australian 10 Years Bond Futures March 2021	4,676	0.02				
	Germany						
(2)	EURO-BOBL Future March 2021	342	0.00				
	United States						
9	United States 10 Year Note (CBT) Bond Futures March 2021	3,750	0.01				
	Total futures contracts	8,768	0.03				
	Government bonds						
	Argentina						
13,077	Argent 1% 09/07/2029	5,713	0.02				
194,000	Argentine Republic Government International Bond 12.5% 09/07/2035	71,267	0.20				
		76,980	0.22				
	El Salvador						
72,000	El Salvador Government International Bond 7.65% 15/06/2035	68,558	0.20				
	Lebanon						
124,000	Lebanese Republic 6.25% 06/12/2025	17,591	0.05				

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
COP476,132,800	US\$139,061	25 January 2021	1	146	0.00
€24,676,880	US\$29,945,608	8 January 2021	2	254,140	0.73
€24,676,880	US\$30,169,626	15 January 2021	2	34,855	0.10
£1,064	US\$1,417	8 January 2021	1	37	0.00
£1,064	US\$1,418	15 January 2021	1	36	0.00
SEK5,403	US\$643	8 January 2021	1	15	0.00
SEK5,464	US\$661	15 January 2021	1	4	0.00
US\$26,783	€21,862	14 January 2021	1	24	0.00
US\$2,133,024	HKD16,534,200	14 January 2021	5	523	0.00
ZAR29,202,360	US\$1,944,592	14 January 2021	1	39,317	0.11
Total unrealised gain on forward currency contracts				329,097	0.94
Total financial assets at fair value through profit or loss - trading				29,474,630	84.40

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps				Equity swaps (continued)		
	European Union				South Africa		
722,500	Allianz SE 100bps 20 June 2025	(32,097)	(0.09)	(111,255)	Impala Platinum Holdings Limited	(734,692)	(2.10)
349,082	Assicurazioni Generali S.P.A. 100 bps 20 June 2024	(3,537)	(0.01)				
521,721	Assicurazioni Generali S.P.A. 100 bps 20 June 2024_GS	(5,286)	(0.02)				
206,573	Assicurazioni Generali S.P.A. 100 bps 20 June 2024_MSCIP	(2,093)	(0.01)		Total equity swaps	(1,731,211)	(4.96)
240,000	Auchan Holding 100 bps 20 June 2024	(3,881)	(0.01)		Futures contracts		
10,000	Auchan Holding SA 100 bps 20 December 2024_GS	(142)	(0.00)	(2)	Euro-OAT Future March 2021	(1,150)	(0.00)
40,000	Auchan Holding SA 100 bps 20 December 2024_JPM	(567)	(0.00)	(6)	EURO-BUND Future March 2021	(3,010)	(0.01)
477,725	BASF Se 100 bps 20 June 2025	(19,108)	(0.05)	(1)	EURO-BUXL 30 Year Bond Futures March 2021	(2,251)	(0.01)
110,000	British Telecommunications Public Limited Company 100 bps	(1,341)	(0.00)			(6,411)	(0.02)
	Cds Itraxx-Xovers34V1-5Y 500(20-Dec-2025) Jp				United States		
1,935,900	Morgan Securit	(281,409)	(0.81)	(1)	S&P500 EMINI Future March 2021	(4,225)	(0.01)
110,000	CNH Industrial N.V. 500 bps 20 December 2025	(27,624)	(0.08)		United States 5 Year Note (CBT) Bond Futures March 2021	(2,609)	(0.01)
87,246	Cnh Industrial N.V. 500 bps 20 June 2024_GS	(16,316)	(0.05)	(6)		(313)	(0.00)
1,634,831	Daimler AG 100 bps 20 June 2024	(41,817)	(0.12)	(1)	United States Ultra (CBT) Bond Futures March 2021	(7,147)	(0.02)
586,361	Daimler AG 100 bps 20 June 2024 HSBC Bank plc	(14,998)	(0.04)				
955,816	Deutsche Telekom AG 100 bps 20 June 2024 HSBC	(30,206)	(0.09)		Total futures contracts	(13,558)	(0.04)
700,000	Grifols Sa 500 bps 20 June 2024_GS	(121,792)	(0.35)				
38,667	HSBC Holdings plc 100 bps 20 June 2025_GS	(554)	(0.00)		Total return swaps		
77,333	HSBC Holdings plc 100 bps 20 June 2025_JPM	(1,108)	(0.00)		India		
408,000	Kering 100bps 20 December 2025	(17,866)	(0.05)	(200,000)	IIFL Finance Limited	(14,554)	(0.04)
185,000	Kering 100bps 20 June 2025	(7,557)	(0.02)				
40,000	Koninklijke KPN NV 100bps 20 December 2025	(97)	(0.00)		Italy		
580,907	Solvay SA 100 bps 20 June 2025	(18,945)	(0.05)	(200,000)	Nexi SpA	(13,317)	(0.04)
347,500	Stmicroelectronics NV 100 bps 20 June 2025	(13,185)	(0.04)				
869,535	Barclays	(162,396)	(0.47)		Mexico		
156,000	Volvo Treasury AB 100 bps 20 June 2025	(5,316)	(0.02)	(200,000)	Credito Real Sab DE CV_CSAGI	(7,423)	(0.02)
		(829,238)	(2.38)	(200,000)	Credito Real Sab DE CV_JPM	(20,294)	(0.06)
						(27,717)	(0.08)
	United States				Singapore		
697,000	Avnet Inc. 100 bps 20 June 2025	(11,756)	(0.03)	(200,000)	Medco Platinum Road Pte	(8,160)	(0.02)
230,000	Avnet Inc. 100bps 20 December 2025	(3,331)	(0.01)				
400,000	Carrefour SA 100bps 20 June 2024	(7,862)	(0.02)		United Arab Emirates		
	Cds Teck Resources Limited 500bps 20 December 2025			(200,000)	Gems Menasa KY Limited/Gems	(9,003)	(0.03)
150,000		(27,784)	(0.08)				
1,000,000	Cox Communications Inc. 100 bps 20 December 2025	(28,547)	(0.08)		United States		
645,000	Domtar Corporation 10bps 20 December 2025	(4,661)	(0.01)	(24,000)	Diebold Nixdorf Inc	(3,703)	(0.01)
160,000	General Motors Company 500bps 20 December 2025	(31,003)	(0.09)				
	International Paper Company 100bps 20 December 2025				Total total return swaps	(76,454)	(0.22)
742,000		(21,471)	(0.06)				
194,688	Kingdom Of Saudi Arabia 100 bps 20 June 2025	(3,549)	(0.01)				
250,000	Kingdom Of Saudi Arabia 100bps 20 December 2025	(4,058)	(0.01)				
1,000,000	Loews Corporation 100bps 20 December 2025	(30,211)	(0.09)				
190,000	Marriott International 100bps 20 December 2025	(1,249)	(0.00)				
2,114,000	NAHYS 34V9 5Year 500bps 20 June 2025	(180,703)	(0.52)				
1,047,700	NAHYS 35V1 5 Years 500bps 20 December 2025	(97,706)	(0.28)				
800,000	onocophillips Company 100bps 20 December 2025	(18,308)	(0.05)				
1,000,000	Peoples Rep Of China 100 bps 20 June 2024	(29,130)	(0.08)				
250,000	Republic Of Colombia 100bps 20 December 2025	(1,437)	(0.01)				
675,000	Republic Of Indonesia 100 bps 20 December 2025	(10,587)	(0.03)				
250,000	State Of Qatar 100bps 20 December 2025	(7,496)	(0.02)				
200,000	Total Capital SA 100bps 20 December 2022	(3,300)	(0.01)				
194,388	United Mexican States 100 bps 20 June 2025	(2,558)	(0.01)				
250,000	United Mexican States 100bps 20 December 2025	(2,304)	(0.01)				
218,173	Valeo Sa 100 bps 20 June 2024	(467)	(0.00)				
1,130,000	Weyerhaeuser Company 100bps 20 December 2025	(36,811)	(0.11)				
		(566,289)	(1.62)				
	Total credit default swaps	(1,395,527)	(4.00)				
	Equity swaps						
	China						
(29,000)	Anta Sports Products Limited	(99,410)	(0.29)				
(51,500)	China Conch Venture Holdings	(4,951)	(0.01)				
(276,000)	Lenovo Group Limited	(49,502)	(0.14)				
(37,000)	Longfor Properties	(26,507)	(0.08)				
		(180,370)	(0.52)				
	France						
(1,352)	Soitec	(95,053)	(0.27)				
(1,290)	Worldline SA	(6,985)	(0.02)				
		(102,038)	(0.29)				
	Germany						
(1,444)	Delivery Hero AG	(43,970)	(0.13)				
(2,126)	Puma AG	(45,778)	(0.13)				
		(89,748)	(0.26)				
	Hong Kong						
(388,000)	Bosideng International Holdings Limited	(8,669)	(0.03)				
(174,000)	Far East Horizon Limited	(18,891)	(0.05)				
		(27,560)	(0.08)				
	Italy						
(437)	Prysmian SpA	(2,674)	(0.01)				
	Netherlands						
(24,884)	BE Semiconductor Industries	(594,129)	(1.70)				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Credit Multi-Strategy Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
HKD4,309,000	US\$555,892	14 January 2021	1	(138)	(0.00)
US\$108,230	AUD144,467	14 January 2021	3	(3,266)	(0.00)
US\$130,000	CLP98,294,300	8 February 2021	1	(8,330)	(0.02)
US\$130,000	COP476,132,800	25 January 2021	1	(9,207)	(0.03)
US\$138,391	COP476,132,800	22 April 2021	1	(264)	(0.00)
US\$30,164,155	€24,676,880	8 January 2021	2	(35,593)	(0.10)
US\$6,121,495	€5,044,596	14 January 2021	4	(52,948)	(0.16)
US\$1,201,360	€985,000	15 January 2021	1	(4,279)	(0.01)
US\$1,418	£1,064	8 January 2021	1	(36)	(0.00)
US\$844,064	£631,953	14 January 2021	1	(19,887)	(0.06)
US\$390,000	IDR5,551,650,000	3 March 2021	1	(7,143)	(0.02)
US\$2,226,055	JPY231,739,901	14 January 2021	1	(18,899)	(0.05)
US\$661	SEK5,464	8 January 2021	1	(4)	(0.00)
US\$3,888,029	ZAR58,404,720	14 January 2021	2	(79,789)	(0.23)
US\$110,000	ZAR1,711,680	25 January 2021	1	(6,133)	(0.02)
Total unrealised loss on forward currency contracts				(245,916)	(0.70)
Total financial liabilities at fair value through profit or loss - trading				(3,462,666)	(9.92)
Total financial assets at fair value through profit or loss - trading				29,474,630	84.40
Total financial liabilities at fair value through profit or loss - trading				(3,462,666)	(9.92)
Other net assets				8,911,834	25.52
Net assets attributable to holders of redeemable participating shares				34,923,798	100.00

**The forward currency contracts are held with HSBC Bank Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	55.88
Exchange traded financial derivative instruments described in classification (a) above	0.02
OTC financial derivative instruments described in classification (b) above	1.91
Transferable Securities as described in # above	9.82
Transferable securities dealt on another regulated market described in * above	4.75
Other current assets	27.62
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Event Driven Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Convertible bonds				Equity swaps (b) (continued)		
	Canada				Germany		
19,985,000	Wildbrain Limited 5.88% 30/09/2024	13,020,055	3.38	372,812	Celesio AG	55,901	0.01
				79,177	Kabel Deutschland Holding AG	183,046	0.05
				44,942	Man AG	155,252	0.04
				89,261	Siltronic AG	405,983	0.11
	Total convertible bonds	13,020,055	3.38			800,182	0.21
	Corporate bonds				Ireland		
	United Kingdom			1,037,723	Applegreen plc	250,456	0.06
4,000,000	Talktalk Telecom Group plc 3.875% 20/02/2025	5,356,448	1.39	350,166	Cpl Resources plc	36,574	0.01
						287,030	0.07
	Total corporate bonds	5,356,448	1.39		Israel		
	Equities			626,207	Gilat Satellite Networks Limited	682,690	0.18
	Bermuda				Japan		
92,619	Watford Holdings Limited	3,204,617	0.83	431,108	Hitachi Capital Corporation	312,386	0.08
	China			184,400	Hitachi Metals Limited	60,770	0.02
98,689	51 Job Inc ADR	6,908,230	1.79	190	Honshu Chemical Industry Company	20	0.00
3,625,175	Beijing Jingneng Clean Energy Company Limited	1,187,532	0.31	537,332	Shimachu Company Limited	3,559,847	0.92
991,612	Car Inc	478,295	0.13			3,933,023	1.02
57,695,032	Cimc-Tianda Holdings Company Limited	1,934,614	0.50		Luxembourg		
55,368	Douyu International Holdings Limited	612,370	0.16	(30,000)	Solutions 30 SE _CSAGI	172,154	0.05
3,535,387	Shanghai Prime Machinery Company Limited	706,726	0.18	(60,000)	Solutions 30 SE _MSCIP	286,922	0.07
1,793,898	Wanda Sports Group Company Limited ADR	4,484,745	1.16			459,076	0.12
		16,312,512	4.23		Netherlands		
	Hong Kong			97,328	Altice NV	144,892	0.04
217,075	Global Cord Blood Corporation	805,348	0.21	232,218	Grandvision Nv	297,265	0.08
	Italy			373,231	Kiadis Pharma NV	40,670	0.01
72,785	Credito Valtellinese SpA	1,028,064	0.27			482,827	0.13
	United Kingdom				South Africa		
207,440	Ihs Markit Limited	18,634,335	4.83	3,635,220	African Oxygen Limited	192,041	0.05
356,509	P2P Global Investments plc	4,230,024	1.10		Sweden		
		22,864,359	5.93	20,293	Industrivarden AB	143,970	0.04
	United States			172,152	Recipharm AB	9,808	0.00
498,246	Alaska Communications Systems Group Inc	1,838,528	0.48			153,778	0.04
42,420	American Renal Associates Holdings Inc	485,709	0.13		United Kingdom		
37,256	Broadstone Acquisition Corporation	374,423	0.10	(170,760)	Astrazeneca plc-Spons ADR	102,875	0.03
194,904	Cellular Biomedicine Group Inc	3,582,336	0.93	(14,637)	Future plc	16,640	0.01
15,994	Churchill Capital Corp IV	160,100	0.04	1,898,929	G4S plc	1,244,257	0.32
266,564	Cincinnati Bell Inc	4,073,098	1.06	2,603,800	Gocompare.Com Holdings Limited	304,196	0.08
64,272	Collectors Universe	4,846,109	1.26	255,290	KAZ Minerals plc	117,195	0.03
124,076	Corelogic Inc/United States	9,593,596	2.49	1,402,499	Mccarthy & Stone plc	75,593	0.02
10,517	Deerfield Healthcare Tech	164,065	0.04	1,070,000	Metro Bank plc	1,091,531	0.28
345,813	DFP Healthcare ACQ	3,734,780	0.97	860,257	P2P Global Investments plc	221,670	0.06
30,794	Eidos Therapeutics Inc	4,051,875	1.05	500,000	Premier Oil plc _GS	4,033	0.00
59,825	Endurance International Group Holdings Inc	565,346	0.15	3,200,000	Premier Oil plc _JPM	14,380	0.00
54,615	Fbl Financial Group Inc	2,867,834	0.74	638,595	RSA Insurance Group plc	131,619	0.04
29,762	Fortress Value Acquisition Corporation	319,346	0.08	514,211	Signature Aviation plc	122,459	0.03
2,493,285	Genworth Financial Inc	9,424,617	2.45	553,555	TalkTalk Telecom Group plc	11,711	0.00
112,817	Navistar International Corporation	4,959,435	1.29	71,666	William Hill plc	1,240	0.00
120,680	Pnm Resources Inc	5,856,600	1.52			3,459,399	0.90
85,931	Prevail Therapeutics Inc	1,982,428	0.51		United States		
127,168	Realpage Inc	11,094,136	2.88	471,977	Anworth Mortgage Asset Corporation	81,095	0.02
633,982	Slack Technologies Inc	26,779,400	6.95	(58,872)	S&P Global Inc	204,802	0.05
2,055,757	Telenav Inc	9,662,058	2.51	(49,198)	salesforce.com Inc	25,414	0.01
69,579	Tiffany & Company	9,146,160	2.37	(31,840)	Sempra Energy	27,082	0.01
83,364	Varian Medical Systems Inc	14,589,534	3.79			338,393	0.09
168,537	Virtusa Corporation	8,617,297	2.24		Total equity swaps	16,989,616	4.41
8,723	Xilinx Inc	1,236,660	0.32		Government bonds		
836,059	Zagg Inc	3,486,366	0.90		United States		
		143,491,796	37.25	25,000,000	United States Treasury Bill 0% 03/06/2021#	24,991,899	6.49
				15,000,000	United States Treasury Bill 0% 18/03/2021#	14,998,037	3.89
	Total equities	187,706,696	48.72			39,989,936	10.38
	Equity swaps (b)				Total government bonds	39,989,936	10.38
	Australia				Rights		
7,505,905	Cardinal Resources Limited	2,467,023	0.64		United States		
(406,299)	Northern Star Resources Limited	966,148	0.25	272,131	A Menarini - Industrie Farmaceutiche Riunite SRL*	204,098	0.05
1,649,303	Regis Healthcare Limited	79,801	0.02	147,245	Alder Biopharmaceuticals Inc*	202,462	0.05
5,505,774	Vitalharvest Freehold Trust	18,136	0.01	12,195	Pfenex Inc CVR Line*	13,720	0.01
1,160,063	Wpp Aunz Limited	124,950	0.03			420,280	0.11
		3,656,058	0.95		Total Rights	420,280	0.11
	Austria				Warrants (a)		
28,580	Ca Immobilien Anlagen AG	52,700	0.01		United Kingdom		
	Brazil			18,628	Broadstone Acquisition	20,863	0.01
2,249,994	Linx SA	961,385	0.25		United States		
	Canada			91,203	Churchill Capita.2	179,670	0.05
462,666	Cleanwater Seafoods Inc	11,340	0.00	3,198	Churchill Capital Corporation	4,861	0.00
103,670	Husky Energy Inc	151,332	0.04	2,103	Deerfield Healthcare	8,622	0.00
		162,672	0.04	86,452	DFP Healthcare ACQ	168,582	0.04
	China			5,952	Fortress Value Acquisition Corporation	14,642	0.00
(40,416)	Huya Inc-ADR	126,656	0.03				
	France						
225,000	Casino Guichard Perrachon	1,204,891	0.31				
127,645	Suez	36,815	0.01				
		1,241,706	0.32				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG Event Driven Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets
	Warrants (a) (continued)		
	United States (continued)		
139,328	Gores Holdings IV Inc	578,211	0.15
7,615	Gores Holdings V Inc	15,306	0.01
		969,894	0.25
	Total warrants	990,757	0.26

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Event Driven 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 US\$	% of Net Assets
BRL10,758,029	US\$1,997,035	5 January 2021	1	74,383	0.02
€287,829,894	US\$349,308,794	8 January 2021	17	2,939,554	0.76
€14,463,159	US\$17,523,853	14 January 2021	1	178,645	0.05
€286,134,171	US\$349,813,111	15 January 2021	16	414,863	0.11
£6,221,563	US\$8,288,961	8 January 2021	5	216,284	0.06
£5,222,838	US\$6,961,710	15 January 2021	4	178,555	0.05
NOK22,974,515	US\$2,636,493	14 January 2021	1	46,808	0.01
NZD1,032,817	US\$728,581	14 January 2021	1	15,117	0.00
SEK5,677	US\$675	8 January 2021	1	16	0.00
SEK4,098,132	US\$485,995	14 January 2021	1	13,111	0.00
SEK5,677	US\$687	15 January 2021	1	5	0.00
US\$2,089,749	BRL10,758,029	5 January 2021	1	18,331	0.01
US\$12,235,576	€9,982,992	8 January 2021	3	18,317	0.00
US\$13,657,062	€11,148,348	15 January 2021	4	11,495	0.00
US\$9,372,416	HKD72,649,324	14 January 2021	12	2,452	0.00
Total unrealised gain on forward currency contracts				4,127,936	1.07
Total financial assets at fair value through profit or loss - trading				268,601,724	69.72

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Event Driven Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
Australia			
6,047,925	Cromwell Property Group	(110,485)	(0.03)
2,287,533	Link Administration Holdings Limited	(103,459)	(0.02)
1,079,719	Saracen Mineral Holdings Limited	(993,936)	(0.26)
		(1,207,880)	(0.31)
Belgium			
276,377	Orange Belgium	(8,184)	(0.00)
Brazil			
(28,525)	Stoneco Limited	(867,845)	(0.23)
Canada			
(81,329)	Cenovus Energy Inc	(137,587)	(0.03)
(441,056)	Equinox Gold Corporation	(67,878)	(0.02)
404,269	Genworth MI Canada Inc	(185,634)	(0.05)
2,242,888	Premier Gold Mines Limited	(31,982)	(0.01)
		(423,081)	(0.11)
France			
(25,000)	Casino Guichard Perrachon _CSAGI	(918)	(0.00)
(200,000)	Casino Guichard Perrachon _MSCIP	(1,203,973)	(0.31)
(1)	Worldline SA	(10)	(0.00)
		(1,204,901)	(0.31)
Japan			
(2,197,867)	Mitsubishi UFJ Lease & Finance Company Limited	(264,034)	(0.07)
Luxembourg			
80,000	Solutions 30 SE	(459,076)	(0.12)
Mexico			
1,017,458	Infraestructura Energetica N	(90,335)	(0.02)
Singapore			
5,995,527	Soilbuild Business Space REI	(1,272)	(0.00)
Sweden			
(20,293)	Industrivarden AB	(124,081)	(0.03)
United Kingdom			
(150,000)	Metro Bank plc _Barclays	(163,870)	(0.04)
(220,000)	Metro Bank plc _CSAGI	(160,857)	(0.04)
(700,000)	Metro Bank plc _GS	(766,804)	(0.20)
(1,700,000)	Premier Oil plc _Barclays	(13,219)	(0.01)
(2,000,000)	Premier Oil plc _CSAGI	(5,194)	(0.00)
1,372,516	William Hill plc	(83,389)	(0.02)
		(1,193,333)	(0.31)
United States			
(15,034)	Advanced Micro Devices	(182,632)	(0.05)
80,384	Alexion Pharmaceuticals Inc	(111,302)	(0.03)
(56,969)	Bridgebio Pharma Inc	(1,460,363)	(0.38)
677,267	Paramount Group Inc	(390,258)	(0.10)
		(2,144,555)	(0.56)
Total equity swaps			
		(7,988,577)	(2.07)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Event Driven Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
BRL10,758,029	US\$2,086,992	2 March 2021	1	(18,297)	(0.00)
€2,884,113	US\$3,534,892	8 January 2021	3	(5,292)	(0.00)
€2,126,309	US\$2,608,820	15 January 2021	7	(6,218)	(0.00)
HKD30,639,557	US\$3,952,759	14 January 2021	1	(1,016)	(0.00)
US\$13,813,417	CAD17,660,140	14 January 2021	5	(49,433)	(0.01)
US\$343,153,735	€280,731,016	8 January 2021	15	(406,954)	(0.10)
US\$19,951,605	€16,412,516	14 January 2021	4	(136,851)	(0.04)
US\$279,811	€229,204	15 January 2021	8	(735)	(0.00)
US\$8,292,077	£6,221,563	8 January 2021	2	(213,168)	(0.06)
US\$8,152,247	£6,058,430	14 January 2021	2	(130,321)	(0.04)
US\$230,675	HKD1,788,537	14 January 2021	1	(2)	(0.00)
US\$3,523,330	JPY366,185,000	14 January 2021	1	(24,046)	(0.01)
US\$687	SEK5,677	8 January 2021	1	(5)	(0.00)
US\$16,240	ZAR247,585	14 January 2021	1	(581)	(0.00)
Total unrealised loss on forward currency contracts				(992,919)	(0.26)
Total financial liabilities at fair value through profit or loss - trading				(8,981,496)	(2.33)
Total financial assets at fair value through profit or loss - trading				268,601,724	69.72
Total financial liabilities at fair value through profit or loss - trading				(8,981,496)	(2.33)
Other net assets				125,615,491	32.61
Net assets attributable to holders of redeemable participating shares				385,235,719	100.00

**The forward currency contracts are held with Morgan Stanley & Co. International Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	44.65
Exchange traded financial derivative instruments described in classification (a) above	0.21
OTC financial derivative instruments described in classification (b) above	4.56
Transferable Securities as described in # above	8.64
Transferable securities dealt on another regulated market described in * above	0.09
Other current assets	41.85
	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	Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps (b)				Mortgage backed securities		
	United States				United States		
500,000	CDX EMS3V2 5 Year 100 bps 20 June 2025	490	0.00	1,780,000	Fannie Mae or Freddie Mac 2.5 N.A.	1,877,117	6.95
600,000	CDX EMS34V1 5 Year 100 bps 20 December 2025	14,400	0.05	765,000	Ginnie Mae 2.5% 20 May 2050	810,010	3.00
(2,950,000)	CDX NAIGS35V1 10 Years 100bps 20 December 2030	25,452	0.10			2,687,127	9.95
1,450,000	Federal Republic Of Brazil 100 bps 20 December 2025	29,480	0.11				
(200,000)	Republic Of Colombia 100 bps 20 June 2025	2,005	0.01				
1,500,000	Republic Of South Africa 100 bps 20 December 2025	73,530	0.27		Total mortgage backed securities	2,687,127	9.95
1,500,000	Republic Of Turkey 100 bps 20 December 2025	138,423	0.51				
		283,780	1.05				
	Total credit default swaps	283,780	1.05				
	Government bonds						
	Australia						
355,000	Australian Government 1% 21/12/2030	274,677	1.02				
	Canada						
485,000	Canadian Government 1.25% 06/01/2030#	400,650	1.48				
198,000	Canadian Government Bond 5.75% 06/01/2033	245,745	0.91				
		646,395	2.39				
	France						
498,000	French Republic Government Bond Oat 0.75% 25/05/2028	667,963	2.48				
540,000	Government Of France 0% 25/11/2030	683,707	2.53				
		1,351,670	5.01				
	Germany						
470,000	Bundesrepublik Deutschland Bundesanleihe 0% 08/15/2029	607,215	2.25				
414,000	Bundesrepublik Deutschland Bundesanleihe 0.5% 02/15/2028	551,012	2.04				
		1,158,227	4.29				
	Italy						
340,000	BTPS 1.65% 01/12/2030	461,647	1.71				
289,000	Italy Buoni Poliennali Del Tesoro 2.2% 01/06/2027	400,149	1.48				
		861,796	3.19				
	Japan						
84,150,000	Japan Government 10 Year Bond 0.1% 20/09/2027	825,806	3.06				
65,450,000	Japan Government 20 Year Bond 0.40% 20/09/2040	634,287	2.35				
23,750,000	Japan Government 30 Year Bond 1.9% 20/09/2042	299,228	1.11				
8,500,000	Japan Government 30 Year Bond 0.60% 20/09/2050	81,454	0.30				
19,400,000	Japan Government 30 Year Bond 0.8% 20/03/2046	200,086	0.74				
105,000,000	Japan Government 5 Year Bond 0.10% 20/09/2025	1,027,117	3.80				
		3,067,978	11.36				
	Spain						
184,000	Spain Government Bond 1.45% 31/10/2027	251,430	0.93				
245,000	SPGB 1.25% 31/10/2030	335,208	1.24				
		586,638	2.17				
	United Kingdom						
60,000	United Kingdom 0.58% 22/10/2050	79,494	0.29				
272,000	United Kingdom Gilt 1.75% 07/09/2037	441,363	1.63				
530,000	United Kingdom TSY 0.38% 22/10/2030	736,260	2.73				
		1,257,117	4.65				
	United States						
100,000	United States Treasury Bill 0% 01/04/2021#	99,982	0.37				
260,000	United States Treasury Bill 0% 03/06/2021#	259,916	0.96				
415,000	United States Treasury Bill 0% 04/03/2021#	414,957	1.54				
610,000	United States Treasury Bill 0% 10/06/2021#	609,793	2.26				
50,000	United States Treasury Bill 0% 11/02/2021#	49,997	0.18				
300,000	United States Treasury Bill 0% 17/06/2021#	299,891	1.11				
2,500,000	United States Treasury Bill 0% 20/05/2021#	2,499,196	9.25				
5,515,000	United States Treasury Bill 0% 27/05/2021#	5,513,390	20.42				
200,000	United States Treasury Note/Bond 0.5% 30/04/2027	199,461	0.74				
380,000	United States Treasury Note/Bond 0.625% 31/03/2027	382,182	1.41				
2,195,000	United States Treasury Note/Bond 0.88% 15/11/2030	2,186,597	8.10				
100,000	United States Treasury Note/Bond 1.375% 15/08/2050	93,555	0.35				
530,000	United States Treasury Note/Bond 1.5% 15/02/2030	560,558	2.08				
100,000	United States Treasury Note/Bond 1.625% 30/09/2026	106,594	0.39				
758,000	United States Treasury Note/Bond 1.75% 31/07/2024	799,542	2.96				
1,480,000	Unites States Treasury Bill 0.25% 31/10/2025#	1,473,583	5.46				
		15,549,194	57.58				
	Total government bonds	24,753,692	91.66				
	Interest rate swaps (b)						
	China						
900,000	Receivable 2.745% Vs Cnrr007 OBP 16 October 2020	603	0.00				
5,700,000	Receivable 2.84% Vs Cnrr007 OBP 24 November 2020	7,583	0.03				
2,500,000	Receivable 2.89% Vs Cnrr007 OBP 25 November 2020	4,202	0.02				
		12,388	0.05				
	Total interest rate swaps	12,388	0.05				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Global Debt Total Return (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD189,807	US\$138,455	23 March 2021	3	8,106	0.04
BRL81,584	US\$15,412	5 January 2021	1	296	0.00
BRL81,584	US\$15,566	2 March 2021	1	122	0.00
CAD108,751	US\$83,051	22 March 2021	2	2,329	0.01
CHF1,325,599	US\$1,493,379	8 January 2021	1	6,652	0.03
CHF1,325,599	US\$1,495,754	15 January 2021	1	4,586	0.02
CHF118,490	US\$130,192	23 March 2021	3	4,183	0.02
CNY21,373,909	US\$3,215,663	18 February 2021	6	57,405	0.22
COP11,842,000	US\$3,097	25 January 2021	1	365	0.00
COP11,842,000	US\$3,442	22 April 2021	1	7	0.00
CZK206,712	US\$9,178	22 January 2021	1	453	0.00
DKK279,469	US\$44,503	23 March 2021	2	1,521	0.00
€10,242,848	US\$12,429,586	8 January 2021	2	105,687	0.40
€10,242,848	US\$12,522,770	15 January 2021	1	14,467	0.05
€1,940,112	US\$2,351,656	4 March 2021	1	25,548	0.10
£69,621	US\$92,045	23 March 2021	1	3,172	0.01
ILS120,240	US\$36,186	23 March 2021	2	1,317	0.00
JPY69,717,713	US\$670,360	24 March 2021	4	5,536	0.02
KRW326,081,170	US\$292,233	23 March 2021	3	7,595	0.02
MXN2,812,702	US\$136,826	4 January 2021	3	4,266	0.01
MXN2,812,702	US\$138,197	15 April 2021	1	1,253	0.01
NOK87,449	US\$9,659	23 March 2021	1	552	0.00
NZD46,128	US\$31,872	23 March 2021	2	1,352	0.00
PLN152,812	US\$40,098	8 February 2021	2	923	0.00
RUB10,835,528	US\$141,139	26 February 2021	3	4,425	0.02
SEK993,654	US\$115,432	23 March 2021	3	5,668	0.02
THB4,858,562	US\$160,181	23 March 2021	3	2,008	0.00
US\$15,734	BRL81,584	2 March 2021	6	47	0.00
Total unrealised gain on forward currency contracts				269,841	1.00
Total financial assets at fair value through profit or loss - trading				28,006,828	103.71

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Global Debt Total Return (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps			
United States			
(2,300,000)	CDX NAIGS34V1 10 Years 100 bps 20 June 2030	(1,710)	(0.01)
625,000	Kingdom Of Saudi Arabia 100 bps 20 December 2025	(10,144)	(0.04)
825,000	Republic Of Colombia 100 bps 20 December 2025	(4,742)	(0.02)
1,300,000	Republic Of Indonesia 100 bps 20 December 2025	(20,390)	(0.07)
625,000	State Of Qatar 100 bps 20 December 2025	(18,739)	(0.07)
625,000	United Mexican States 100 bps 20 December 2025	(5,760)	(0.02)
		(61,485)	(0.23)
Total credit default swaps			
		(61,485)	(0.23)
Interest rate swaps			
Brazil			
(4,200,000)	Payable BRL 5.41% Vs CDI OBP 31 July 2019	(20,482)	(0.08)
China			
4,400,000	Receivable 2.52% Vs Cnrr007 OBP 07 July 2020	(3,469)	(0.01)
Total interest rate swaps			
		(23,951)	(0.09)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Global Debt Total Return (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$15,587	BRL81,584	5 January 2021	1	(122)	(0.00)
US\$1,495,390	CHF1,325,599	8 January 2021	1	(4,642)	(0.02)
US\$45,616	CHF40,437	15 January 2021	1	(151)	(0.00)
US\$321,543	CLP250,435,794	8 February 2021	4	(30,894)	(0.11)
US\$1,560,000	CNY10,250,604	18 February 2021	1	(9,714)	(0.04)
US\$3,458	COP11,842,000	25 January 2021	1	(4)	(0.00)
US\$12,520,499	€10,242,848	8 January 2021	1	(14,774)	(0.05)
US\$10,925	€8,969	15 January 2021	1	(53)	(0.00)
US\$726,371	IDR10,539,404,530	3 March 2021	3	(27,576)	(0.10)
US\$139,689	MXN2,812,702	4 January 2021	1	(1,403)	(0.01)
US\$64,000	MXN1,298,574	15 April 2021	1	(382)	(0.00)
US\$99,000	RUB7,542,444	26 February 2021	1	(2,325)	(0.01)
US\$72,000	THB2,176,704	23 March 2021	1	(663)	(0.00)
US\$296,282	ZAR4,768,405	25 January 2021	4	(27,243)	(0.10)
Total unrealised loss on forward currency contracts				(119,946)	(0.44)
Total financial liabilities at fair value through profit or loss - trading				(205,382)	(0.76)
Total financial assets at fair value through profit or loss - trading				28,006,828	103.71
Total financial liabilities at fair value through profit or loss - trading				(205,382)	(0.76)
Other net liabilities				(795,808)	(2.95)
Net assets attributable to holders of redeemable participating shares				27,005,638	100.00

**The forward currency contracts are held with HSBC Bank Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	52.84
OTC financial derivative instruments described in classification (b) above	1.89
Transferable Securities as described in # above	38.82
Other current assets	6.45
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG High Yield Opportunities DE



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds				Corporate bonds (continued)		
	Austria				United Kingdom (continued)		
1,600,000	Lnzav 5.75% Perpetual	1,634,880	0.73	2,110,000	Cybg plc 7.875% 14/12/2028	2,683,845	1.20
				1,794,000	Cybg plc 8% 08/12/2049	2,040,333	0.91
	Canada			2,000,000	eG Global Finance plc 6.25% 30/10/2025	2,065,396	0.93
5,542,000	First Quantum Minerals Limited 7.5% 01/04/2025*	4,721,944	2.12	6,345,000	Galaxy Bidco Limited 6.50% 31/07/2026	7,423,430	3.33
				2,110,000	Iceland Bondco plc 4.625% 15/03/2025	2,352,507	1.05
	Czech Republic			9,071,000	Ithaca Energy North Sea plc 9.38% 15/07/2024	7,277,484	3.26
3,000,000	Sazka Group AS 3.88% 15/02/2027	2,908,800	1.30	200,000	Jaguar Land Rover Automotive plc 7.75% 15/10/2025*	176,433	0.08
				4,628,000	Jerrold Finco plc 4.875% 15/01/2026	5,138,862	2.30
	France			2,221,000	Jerrold Finco plc 6.125% 15/01/2024	2,506,114	1.12
3,000,000	Electricite De France SA 3.375%	3,277,155	1.47	5,117,000	Matalan Finance plc 6.75% 31/01/2023	4,500,196	2.02
2,261,000	IM Group SAS 6.63% 01/03/2025	2,191,678	0.98	4,341,000	Pinnacle Bidco plc 6.375% 15/02/2025	4,809,754	2.15
		5,468,833	2.45	2,573,000	Provident Financial plc 8.25% 04/06/2025	2,901,145	1.30
				1,053,000	Rolls-Royce plc 5.75% 15/10/2027	1,305,817	0.58
	Germany			3,950,000	Shop Direct Funding plc 7.75% 15/11/2022	4,483,745	2.01
3,559,000	Adler Pelzer Holding GmbH 4.125% 01/04/2020	3,347,204	1.50			58,359,194	26.14
3,603,000	Httrede 9.25% 15/07/2025	4,016,462	1.80		United States		
400,000	IKB Deutsche Industrial Bank AG 4% 31/01/2028	393,836	0.18	1,100,000	At&T Inc 2.875% 31/12/2049	1,109,350	0.50
6,808,000	Safari Holding Verwaltungs GmbH 5.38% 30/11/2022	6,539,220	2.93	33,000	Bausch Health Cos Inc 6.25% 15/02/2029*	29,336	0.01
		14,296,722	6.41		Crestwood Midstream Partners LP / Crestwood		
	Isle of Man			1,646,000	Midstream Finance Corporation 6.25% 04/01/2023	1,351,151	0.60
2,624,000	Playtech plc 4.25% 07/03/2026	2,720,498	1.22	3,540,000	Energy Transfer Partners LP 6.25% 15/02/2023*	2,307,343	1.03
				369,000	Ford Motor Company 9% 22/04/2025	370,129	0.17
	Israel			1,745,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	1,485,899	0.67
2,386,840	Delek Royalty On Leviathan Limited 7.494% 30/12/2023	1,980,011	0.89	2,710,000	Laredo Petroleum Inc 9.5% 15/01/2025	1,940,090	0.87
				147,000	Occidental Petroleum Corporation	125,487	0.06
	Italy			1,823,000	Occidental Petroleum Corporation 2.9% 15/08/2024	1,436,289	0.64
7,157,000	Almaviva-The Italian Innovation Company SPA 7.25% 15/10/2022	7,303,719	3.27	1,339,000	Occidental Petroleum Corporation 6.625% 09/01/2030	1,189,839	0.53
860,000	Banca Ifis SpA 1.75% 26/06/2024	841,839	0.38	317,000	Pm General Purchaser Llc 9.5% 01/10/2028*	287,257	0.13
3,534,000	Banca IFIS SPA 4.50% 17/10/2027	3,355,547	1.50	24,000	Rad 8% 15/11/2026*	21,013	0.01
1,688,000	Centurion Bidco SpA 5.875% 30/06/2026	1,744,869	0.78	2,000,000	Scientific Games International Inc 3.375% 15/02/2026	1,998,250	0.89
1,000,000	Intesa Sanpaolo SpA 5.5%	1,066,500	0.48	5,360,000	Sizzling Platter Finance Corporation 8.5% 28/11/2025*	4,567,751	2.05
1,192,000	Unipolsai Assicurazioni SpA 6.375%	1,302,260	0.59	2,514,000	Southwestern Energy Company 8.375% 15/09/2028	2,233,177	1.00
		15,614,734	7.00	718,000	The Men's Wearhouse Inc 7.00% 01/07/2022	13,799	0.01
						20,466,160	9.17
	Japan						
3,192,000	Nissan Motor Company limited 4.81% 17/09/2030*	2,942,086	1.32		Total corporate bonds	198,476,175	88.91
	Luxembourg				Credit default swaps (b)		
2,900,000	Aroundtown SA 4.75% 25/06/2024	3,401,874	1.52		European Union		
3,156,000	Atento Luxco 1 SA 6.125% 10/08/2022*	2,550,362	1.14	4,523,000	Barclays plc 100 bps 20 December 2025	19,244	0.01
1,065,000	Atento Luxco 1 SA 6.13% 10/08/2022*	860,626	0.39		Stonegate Public Company plc 500bps 20 December 2025	42,163	0.02
1,372,000	Conglo 2.75% 01/01/2026	1,367,267	0.61	1,550,500		61,407	0.03
4,045,000	Lhmc Finco Sarl 7.875% 12/20/2023*	3,339,014	1.50				
293,000	Lhmc Finco Sarl 6.25% 20/12/2023	293,440	0.13		Total credit default swaps	61,407	0.03
739,000	Merlin 7% 15/05/2025	781,973	0.35				
914,000	PLT VII Finance Sarl 4.625% 05/01/2026	951,840	0.43		Preferred stocks		
7,239,000	Summer BC Holdco B Sarl 5.75% 31/10/2026	7,655,966	3.43		Luxembourg		
4,100,000	Vivion Investments SA 3.00% 08/08/2024	3,799,675	1.70	185,375	Arcelormittal SA	8,339,792	3.74
		25,002,037	11.20				
					Total preferred stocks	8,339,792	3.74
	Mexico				Total return swap (b)		
484,000	Cemex SAB De Cv 5.45% 19/11/2029*	435,824	0.20		Italy		
583,000	Cemex SAB De Cv 7.375% 05/06/2027*	542,833	0.24	(1,500,000)	Salini Impregilo SpA_JPM	39,375	0.02
2,085,000	Credito Real SAB de CV SOFOM 5.00% 01/02/2027	1,950,955	0.87	(1,672,000)	Salini Impregilo SpA_CSAGI	12,122	0.00
1,700,000	Petroleos Mexicanos 5.95% 28/01/2031	1,388,358	0.62			51,497	0.02
		4,317,970	1.93				
					Total total return swaps	51,497	0.02
	Netherlands						
4,100,000	Bluewater Holding BV 10% 28/11/2023	3,183,360	1.43				
1,815,000	Diebold Nixdorf Dutch Holding BV 9% 15/07/2025	1,981,254	0.89				
3,339,000	Generali Finance Bv 4.596% 30/11/2049	3,759,714	1.68				
1,277,600	ING Groep NV	1,198,003	0.54				
1,684,700	ING Groep NV 0.1	1,577,924	0.71				
4,999,000	lpd 3 Bv 4.974% 12/01/2025	5,046,491	2.26				
2,506,000	Maveda Diy Holding BV 5.875% 01/10/2026	2,619,397	1.17				
1,810,000	Petrobras Global Finance Bv 5.38% 01/10/2029	2,338,636	1.05				
646,000	Petrobras Global Finance BV 6.75% 03/06/2050	656,665	0.29				
	Teva Pharmaceutical Finance Netherlands II 6.00% 31/01/2025	1,819,344	0.81				
1,740,000		24,180,788	10.83				
	Norway						
2,700,000	Norwegian Energy Company ASA 9.00% 17/06/2026	2,129,459	0.95				
	Portugal						
3,800,000	Banco Comercial Portugues SA 3.87% 27/03/2030	3,665,366	1.64				
	Romania						
100,000	Rcs & Rds Sa 3.25% 05/02/2028	100,250	0.05				
	Spain						
3,800,000	Ibercaja Banco SA 2.75% 23/07/2030	3,698,399	1.65				
763,000	Masaria Investments Sau 5% 15/09/2024	708,636	0.32				
		4,407,035	1.97				
	Sweden						
3,219,000	Assemblin Financing 5.00% 15/05/2025	3,236,737	1.45				
	Turkey						
385,000	Yapi Ve Kredi Bankasi AS 6.1% 16/03/2023	322,671	0.14				
	United Kingdom						
4,168,000	Algeco Global Finance plc 6.5% 15/02/2023	4,212,389	1.89				
270,000	Algeco Scotsman Global Finance plc 8.00% 15/02/2023	225,494	0.10				
2,978,000	Bpln 4.25% Perpetual	3,582,786	1.61				
564,000	Co-Operative Group Ltd 5.125% 17/02/2024	673,464	0.30				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG High Yield Opportunities DE (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
€60,607,349	US\$73,461,319	14 January 2021	4	588,549	0.26
Total unrealised gain on forward currency contracts				588,549	0.26
Total financial assets at fair value through profit or loss - trading				207,517,420	92.96

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG High Yield Opportunities DE (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Credit default swaps			
European Union			
1,075,000	Auchan Holding SA 100 bps 20 December 2025	(8,822)	(0.00)
3,510,000	Auchan Holding Sa 100bps 20 December 2024_GS	(40,675)	(0.02)
1,580,000	Auchan Holding Sa 100bps 20 December 2024_JPM	(18,309)	(0.01)
700,000	Cnh Industrial N.V. 500bps 20 December 2024	(120,289)	(0.05)
300,000	Grifols SA 500bps 20 December 2024	(47,280)	(0.02)
1,857,000	HSBC Holdings plc 100bps 20 June 2025_GS	(21,738)	(0.01)
3,714,000	HSBC Holdings plc 100bps 20 June 2025_JPM	(43,477)	(0.02)
3,419,000	Koninklijke KPN NV 100 bps 20 December 2025	(6,765)	(0.00)
600,000	Volvo Treasury AB 100bps 20 December 2024	(15,969)	(0.01)
2,814,000	Volvo Treasury Ab 100bps 20 June 2025	(78,378)	(0.04)
		<u>(401,702)</u>	<u>(0.18)</u>
Total credit default swaps			
		<u>(401,702)</u>	<u>(0.18)</u>
Total return swaps			
Netherlands			
(2,000,000)	Abn Amro Bank NV	<u>(15,400)</u>	<u>(0.01)</u>
Turkey			
(385,000)	Yapi Ve Kredi Bankasi AS	<u>(3,139)</u>	<u>(0.00)</u>
Total total return swaps			
		<u>(18,539)</u>	<u>(0.01)</u>

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG High Yield Opportunities DE (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€49,707,769	£45,164,438	14 January 2021	4	(738,617)	(0.33)
Total unrealised loss on forward currency contracts				(738,617)	(0.33)
Total financial liabilities at fair value through profit or loss - trading				(1,158,858)	(0.52)
Total financial assets at fair value through profit or loss - trading				207,517,420	92.96
Total financial liabilities at fair value through profit or loss - trading				(1,158,858)	(0.52)
Other net assets				16,865,051	7.56
Net assets attributable to holders of redeemable participating shares				223,223,613	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable securities dealt on another regulated market described in * above

Other current assets

% of Total Assets
80.96
0.31
10.76
7.97
100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG Global Consumer Equity Alternative (formerly known as
Man GLG US Absolute Alpha)



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Option contracts (b)		
	China				Germany		
4,000	Alibaba Group Holding Limited	119,992	0.78	80	Put on 3325 SX5E Index 15 January 2021	12,627	0.08
169,000	China Fafhe Limited	395,808	2.56	33	Put on 3400 SX5E Index 15 January 2021	7,873	0.05
		515,800	3.34			20,500	0.13
	Denmark				Total option contracts	20,500	0.13
5,370	Carlsberg A/S	860,824	5.57				
	Germany						
2,088	Adidas AG	761,067	4.92				
2,387	Beiersdorf AG	275,823	1.78				
4,010	Puma SE	452,766	2.93				
7,215	Zalando SE	803,870	5.20				
		2,293,526	14.83				
	Italy						
3,901	Ferrari NV	900,439	5.82				
7,458	Salvatore Ferragamo SpA	144,726	0.94				
		1,045,165	6.76				
	Netherlands						
2,620	Just Eat Takeaway.Com NV	296,207	1.91				
1,925	Prosus NV	208,117	1.35				
		504,324	3.26				
	Sweden						
15,561	Hennes & Mauritz AB	325,903	2.11				
4,098	Swedish Match AB	318,257	2.06				
		644,160	4.17				
	Switzerland						
2,975	Nestle SA	350,895	2.27				
	United Kingdom						
5,735	Relx plc	140,552	0.91				
	Total equities	6,355,246	41.11				
	Equity swaps (b)						
	China						
2,100	Kweichow Moutai Company Limited	85,488	0.55				
3,943	Proya Cosmetics Company Limited	8,435	0.06				
		93,923	0.61				
	France						
5,170	Bureau Veritas SA	21	0.00				
20,272	Carrefour SA	8,662	0.05				
171	Hermes International	12,443	0.08				
773	Kering	18,309	0.12				
262	LVMH Moet Hennessy Louis Vuitton Se	5,888	0.04				
11,320	Peugeot Sa	33,442	0.22				
		78,765	0.51				
	Ireland						
16,844	Ryanair Holdings plc	11,295	0.07				
	Netherlands						
(11,602)	Koninklijke Ahold Delhaize NV	9,150	0.06				
(1,591)	Wolters Kluwer NV	1,837	0.01				
		10,987	0.07				
	Spain						
(16,019)	Industria de Diseno Textil SA	36,968	0.24				
	Sweden						
(3,430)	ICA Gruppen AB	1,529	0.01				
	Switzerland						
6,965	Coca-Cola HBC AG	18,424	0.12				
	United Kingdom						
59,387	Boohoo.com plc	20,752	0.14				
13,265	Burberry Group plc	3,523	0.02				
(8,414)	Compass Group plc	5,161	0.03				
25,868	JD Sports Fashion plc	22,200	0.14				
6,111	Next plc	35,313	0.23				
15,966	THG Holdings Limited	28,643	0.19				
(138,886)	WM Morrison Supermarkets plc	7,365	0.05				
		122,957	0.80				
	Total equity swaps	374,848	2.43				
	Government bonds						
	United States						
1,155,000	United States Treasury Bill 0% 05/06/2021#	1,154,689	7.47				
2,300,000	United States Treasury Bill 0% 04/03/2021#	2,299,760	14.87				
450,000	United States Treasury Bill 0% 14/01/2021#	449,994	2.91				
1,665,000	United States Treasury Bill 0% 22/04/2021#	1,664,632	10.77				
		5,569,075	36.02				
	Total government bonds	5,569,075	36.02				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG Global Consumer Equity Alternative (formerly known as
Man GLG US Absolute Alpha) (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€2,339	US\$2,839	8 January 2021	2	24	0.00
€48,841	US\$59,282	14 January 2021	1	499	0.01
€2,339	US\$2,860	15 January 2021	2	4	0.00
US\$155,464	€127,002	14 January 2021	2	16	0.00
US\$943,835	HKD7,316,150	14 January 2021	5	233	0.00
Total unrealised gain on forward currency contracts				776	0.01
Total financial assets at fair value through profit or loss - trading				12,320,445	79.70

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG Global Consumer Equity Alternative (formerly known as
Man GLG US Absolute Alpha) (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
European Union			
(3,448)	STXE 600 EUR Price Index	(29,697)	(0.19)
France			
(740)	Dow Jones Europe Stoxx Personal And Household Index	(21,167)	(0.14)
4,187	Pernod Ricard SA	(24,213)	(0.15)
(444)	Stoxx 600 Automobiles & Parts EUR Price	(7,866)	(0.05)
(799)	Stoxx Europe 600 Food & Beverage Price Eur	(11,998)	(0.08)
		(65,244)	(0.42)
Germany			
(2,479)	Henkel AG & Company KGaA	(7,045)	(0.05)
Netherlands			
(3,144)	Heineken NV	(8,334)	(0.05)
Portugal			
19,383	Jeronimo Martins	(8,647)	(0.06)
Switzerland			
(1,868)	CIE Financiere Richemont	(10,161)	(0.07)
United Kingdom			
(2,166)	Asos plc	(3,727)	(0.02)
21,085	easyJet plc	(3,955)	(0.03)
(1,809)	Intertek Group plc	(1,874)	(0.01)
(7,488)	MSGLGSXR	(28,392)	(0.18)
(4,549)	Ocado Group plc	(5,774)	(0.04)
		(43,722)	(0.28)
Total equity swaps			
		(172,850)	(1.12)
Futures contracts			
Hong Kong			
(4)	Hang Seng Index Futures January 2021	(22,234)	(0.14)
Total futures contracts			
		(22,234)	(0.14)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
HKD2,713,940	US\$350,141	14 January 2021	2	(110)	(0.00)
US\$338,363	CHF300,893	14 January 2021	1	(2,183)	(0.02)
US\$815,616	DKK5,008,721	14 January 2021	1	(7,970)	(0.05)
US\$2,859	€2,339	8 January 2021	2	(4)	(0.00)
US\$3,930,584	€3,242,627	14 January 2021	2	(38,300)	(0.25)
US\$128,639	£95,000	14 January 2021	1	(1,237)	(0.01)
US\$671,128	SEK5,629,620	14 January 2021	2	(14,495)	(0.09)
Total unrealised loss on forward currency contracts				(64,299)	(0.42)
Total financial liabilities at fair value through profit or loss - trading				(259,383)	(1.68)
Total financial assets at fair value through profit or loss - trading				12,320,445	79.70
Total financial liabilities at fair value through profit or loss - trading				(259,383)	(1.68)
Other net assets				3,398,523	21.98
Net assets attributable to holders of redeemable participating shares				15,459,585	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total

Assets

27.71

2.41

44.75

25.13

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	Nominal	Description	Fair Value ¥	% of Net Assets
Equities				Government bonds (continued)			
Japan				Japan (continued)			
13,001	Adastria Company Limited	26,886,068	1.22	29,000,000	Japan Treasury Discount Bill 0% 26/04/2021#	29,010,585	1.32
26,211	Ajinomoto Company Inc	61,268,212	2.78			116,036,615	5.26
37,877	AMADA Company Limited	42,914,641	1.95				
2,300	Ana Holdings Inc	5,237,100	0.24				
25,716	Aruhi Corporation	46,520,244	2.11		Total government bonds	116,036,615	5.26
10,056	Asics Corporation	19,910,880	0.90				
10,869	Askul Corporation	41,845,650	1.90				
21,577	CKD Corporation	47,642,016	2.16				
7,842	Daiwa House Industry Company Limited	24,027,888	1.09				
9,289	Dip Corporation	25,572,617	1.16				
8	FANCL Corporation	32,920	0.00				
16,944	H2O Retailing Corporation	11,826,912	0.54				
6,489	Hino Motors Limited	5,703,831	0.26				
21,880	IHI Corporation	44,788,360	2.03				
1,177	IR Japan Holdings Limited	19,396,960	0.88				
29,658	Isetan Mitsukoshi Holdings Limited	18,091,380	0.82				
20,948	Japan Airlines Company Limited	41,791,260	1.89				
15,691	Japan Steel Works Limited	48,249,825	2.19				
8,476	Kansai Paint Company Limited	26,911,300	1.22				
36	Kao Corporation	286,920	0.01				
11,706	Kewpie Corporation	26,572,620	1.20				
3,720	M&A Capital Partners Company Limited	22,022,400	1.00				
4,272	Mabuchi Motor Company Limited	19,202,640	0.87				
3,911	Makino Milling Machine Company Limited	14,568,475	0.66				
9,086	Matsumotokiyo Holdings Company Limited	39,978,400	1.81				
25,095	Mazda Motor Corporation	17,365,740	0.79				
19,894	Minebea Mitsumi Inc	40,742,912	1.85				
21,135	Mitsubishi Electric Corporation	32,907,195	1.49				
18,200	Mitsubishi Gas Chemical Company Inc	43,115,800	1.95				
3,795	Mitsui Osk Lines Limited	11,954,250	0.54				
12,289	Modac Inc	23,017,297	1.04				
21,366	Nippon Steel Corporation	28,374,048	1.29				
5,187	Nippon Yusen KK	12,459,174	0.56				
71,547	Nissan Motor Company Limited	40,066,320	1.82				
25,003	Nisshin Seifun Group Inc	41,029,923	1.86				
2,947	Nissin Foods Holdings Company Limited	26,051,480	1.18				
20,999	NSK Limited	18,815,104	0.85				
7,188	Open House Company Limited	27,242,520	1.24				
2	Pan Pacific International Holdings Corporation	4,776	0.00				
20,227	Park24 Company Limited	36,226,557	1.64				
1	Persol Holdings Company Limited	1,861	0.00				
11,184	Recruit Holdings Company Limited	48,326,064	2.19				
23,447	Ryohin Keikaku Company Limited	49,355,935	2.24				
5,500	Seven & I Holdings Company Limited	20,124,500	0.91				
4,285	Shiseido Company Limited	30,577,760	1.39				
20,594	Showa Denko Kk	45,245,018	2.05				
9,499	Stanley Electric Company Limited	31,584,175	1.43				
24,102	Sumco Corporation	54,542,826	2.47				
9,704	Suntory Beverage & Food Limited	35,419,600	1.61				
11,809	THK Company Limited	39,323,970	1.78				
9,161	TKP Corporation	25,806,537	1.17				
80,800	Tokyo Fudosan Holdings Corporation	44,440,000	2.02				
42,453	Toray Industries Inc	25,934,538	1.18				
26,465	Tosoh Corporation	42,555,720	1.93				
2,974	TOTO Limited	18,438,800	0.84				
15,593	Yamato Holdings Company Limited	41,025,183	1.86				
33,339	Zeon Corporation	49,308,381	2.24				
		1,682,633,483	76.30				
Total equities							
		1,682,633,483	76.30				
Equity swaps (b)							
Japan							
(14,129)	Bridgestone Corporation	1,351,497	0.06				
(11,324)	Calbee Inc	2,581,842	0.12				
(23,644)	Coca-Cola Bottlers Japan Inc	6,666,831	0.30				
(1,659)	Cosmos Pharmaceutical Corporation	1,209,432	0.05				
(36,870)	Daicel Corporation	1,019,491	0.05				
(3,396)	Daito Trust Construction Company Limited	57,572	0.00				
1,026	Fanuc Limited	3,376,635	0.15				
(11,846)	Hitachi Construction Machine	346,074	0.02				
(5,422)	Lawson Inc	3,546,732	0.16				
(6,046)	Makita Corporation	1,272,847	0.06				
7,086	Seria Company Limited	372,941	0.02				
(36,456)	Shimizu Corporation	3,672,216	0.17				
(19,221)	Subaru Corporation	2,572,773	0.12				
(24,518)	Sumitomo Rubber Industries Limited	1,380,729	0.06				
(8,689)	Taisei Corporation	260,492	0.01				
(6,578)	Toyo Suisan Kaisha Limited	3,387,383	0.15				
(3,600)	West Japan Railway Company	254,079	0.01				
(21,002)	Yamazaki Baking Company Limited	2,565,292	0.12				
		35,894,858	1.63				
Total equity swaps							
		35,894,858	1.63				
Government bonds							
Japan							
25,000,000	Japan Treasury Discount Bill 0% 08/03/2021#	25,005,250	1.13				
20,000,000	Japan Treasury Discount Bill 0% 10/05/2021#	20,008,300	0.91				
17,000,000	Japan Treasury Discount Bill 0% 20/01/2021#	17,001,105	0.77				
25,000,000	Japan Treasury Discount Bill 0% 25/05/2021#	25,011,375	1.13				

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Japan 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
€5,106,059	JPY644,543,435	8 January 2021	2	548,487	0.02
JPY645,551,420	€5,106,059	8 January 2021	2	459,498	0.02
JPY7,552,629	€59,691	15 January 2021	1	10,723	0.00
JPY1,573,772,355	US\$15,217,771	8 January 2021	1	2,781,296	0.13
Total unrealised gain on forward currency contracts				3,800,004	0.17
Total financial assets at fair value through profit or loss - trading				1,838,364,960	83.36

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Japan Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value ¥	% of Net Assets
Equity swaps			
Japan			
(2,052)	Daikin Industries Limited	(6,148,164)	(0.28)
(15,110)	Dic Corporation	(723,162)	(0.03)
16,060	Don Quijote Holdings Company Limited	(1,095,507)	(0.05)
(253)	Fast Retailing Company Limited	(2,861,611)	(0.13)
(4,501)	Harmonic Drive Systems Inc	(9,761,025)	(0.44)
(15,412)	JSR Corporation	(5,803,395)	(0.26)
(759)	Keyence Corporation	(9,393,762)	(0.43)
(6,760)	Kikkoman Corporation	(12,528,502)	(0.57)
(3,971)	Kobayashi Pharmaceutical Company	(10,248,047)	(0.46)
(18,206)	Komatsu Limited	(9,012,725)	(0.41)
(1,200)	Kose Corporation	(832,728)	(0.04)
(20,625)	K's Holdings Corporation	(3,435,863)	(0.16)
(15,027)	Kubota Corporation	(1,510,763)	(0.07)
(3,476)	Kusuri No Aoki Holdings Company Limited	(781,784)	(0.04)
(36,371)	Link And Motivation Inc	(5,992,196)	(0.27)
(16,029)	Lion Corporation	(952,372)	(0.04)
(600)	M&A Capital Partners Company Limited	(548,800)	(0.02)
(15,172)	Marui Group Company Limited	(853,442)	(0.04)
(12,396)	Misumi Group Inc	(4,017,307)	(0.18)
(61,223)	Mitsubishi Chemical Holdings Corporation	(25,046)	(0.00)
(17,460)	Mitsubishi Heavy Industries Limited	(11,866,516)	(0.54)
(12,270)	Mitsui Chemicals Inc	(3,411,723)	(0.15)
(10,202)	Nihon M&A Center Inc	(21,943,168)	(0.99)
(5,381)	Nippon Paint Holdings Company Limited	(18,982,116)	(0.86)
(139,804)	NTN Corporation	(6,316,272)	(0.29)
(75,435)	OJI Holdings Corporation	(5,315,927)	(0.24)
(20,161)	Sekisui House Limited	(2,206,731)	(0.10)
(2,188)	Shimamura Company Limited	(955,562)	(0.04)
(1,719)	Shimano Inc	(5,712,690)	(0.26)
(12,153)	Sumitomo Realty & Developmen	(2,022,498)	(0.09)
(26,358)	Teijin Limited	(5,000,756)	(0.23)
(35,870)	Tokai Carbon Company Limited	(10,043,956)	(0.46)
(2,271)	Workman Company Limited	(458,403)	(0.02)
(13,170)	Yokogawa Electric Corporation	(1,037,448)	(0.05)
(14,593)	Zozo Inc	(1,053,925)	(0.05)
		(182,853,892)	(8.29)
Total equity swaps		(182,853,892)	(8.29)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Japan Equity Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss ¥	% of Net Assets
€5,171,059	JPY653,872,850	15 January 2021	3	(518,223)	(0.02)
JPY7,451,594	€59,053	15 January 2021	1	(9,619)	(0.00)
US\$15,217,771	JPY1,582,852,042	8 January 2021	1	(11,860,983)	(0.54)
US\$15,217,770	JPY1,573,652,866	15 January 2021	1	(2,786,037)	(0.13)
Total unrealised loss on forward currency contracts				(15,174,862)	(0.69)
Total financial liabilities at fair value through profit or loss - trading				(198,028,754)	(8.98)
Total financial assets at fair value through profit or loss - trading				1,838,364,960	83.36
Total financial liabilities at fair value through profit or loss - trading				(198,028,754)	(8.98)
Other net assets				564,921,164	25.62
Net assets attributable to holders of redeemable participating shares				2,205,257,370	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total Assets
69.43
1.64
4.79
24.14
100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG US Equity Extended



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equities			
Canada			
35,018	Magna International Inc	2,479,274	3.41
Ireland			
3,129	Medtronic plc	366,531	0.50
United States			
3,739	Abbott Laboratories	409,383	0.56
4,140	Abbvie Inc	443,601	0.61
35,708	Activision Blizzard Inc	3,315,488	4.56
2,825	Alphabet Inc	4,951,208	6.81
2,092	Amazon.com Inc	6,813,498	9.37
1,459	Amgen Inc	335,453	0.46
70,224	Ballys Corporation	3,527,352	4.85
21,110	Bank Of America Corporation	639,844	0.88
184,843	Bloomin' Brands Inc	3,589,651	4.93
5,344	Bristol-Myers Squibb Company	331,488	0.46
406	Chevron Corporation	34,287	0.05
1,485	Danaher Corporation	329,878	0.45
5,488	Facebook Inc	1,499,102	2.06
24,688	Fiserv Inc	2,810,976	3.86
12,763	Global Payments Inc	2,749,405	3.78
5,964	Johnson & Johnson	938,614	1.29
7,069	JPMorgan Chase & Company	898,258	1.23
1,729	McDonald's Corporation	371,009	0.51
5,903	Merck & Company Inc	482,865	0.66
17,735	Microchip Technology Inc	2,449,381	3.37
9,061	Moody's Corporation	2,629,865	3.61
1,401	Nvidia Corporation	731,602	1.01
12,391	Pfizer Inc	456,113	0.63
42,763	Planet Fitness Inc	3,319,692	4.56
14,893	Ppg Industries Inc	2,147,868	2.95
565	S&P Global Inc	185,732	0.26
19,194	Stanley Black & Decker Inc	3,427,281	4.71
1,442	Sysco Corporation	107,083	0.15
104,108	Tempur Sealy International Inc	2,810,916	3.86
1,725	Tesla Inc	1,217,281	1.67
12,248	Texas Roadhouse Inc	957,304	1.32
930	Thermo Fisher Scientific Inc	433,175	0.60
24,441	T-Mobile US Inc	3,295,869	4.53
5,268	Unitedhealth Group Inc	1,847,382	2.54
4,543	Viatis Inc	85,136	0.12
		60,573,040	83.27
Total equities			
		63,418,845	87.18
Equity swaps (b)			
United States			
36,837	Apple Inc	365,141	0.50
91,526	Aramark	768,827	1.06
2,627	Boston Beer Company Inc	220,367	0.30
(7,102)	Clorox Company	78,358	0.11
(2,215)	Costco Wholesale Corporation	16,946	0.02
30,311	Darden Restaurants Inc	513,833	0.71
(5,251)	Home Depot Inc	69,960	0.10
22,487	Intercontinental Exchange Inc	340,301	0.47
(6,374)	JM Smucker Company	18,095	0.02
4,385	Marketaxess Holdings Inc	194,531	0.27
15,083	Microsoft Corporation	115,720	0.16
14,475	Norfolk Southern Corporation	305,796	0.42
3,190	Paypal Holdings Inc	97,998	0.13
(1,570)	salesforce.com Inc	4,471	0.01
74,930	Uber Technologies Inc	913,494	1.25
		4,023,838	5.53
Total equity swaps			
		4,023,838	5.53
Government bonds			
United States			
1,800,000	United States Treasury Bill 0% 10/06/2021#	1,799,388	2.48
Total government bonds			
		1,799,388	2.48
Real estate investment trust			
United States			
778	Equity Residential	46,120	0.06
Total real estate investment trust			
		46,120	0.06
Total financial assets at fair value through profit or loss - trading		69,288,191	95.25

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG US Equity Extended (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps		
	Canada		
(20,625)	Canadian Tire Corporation	(503,734)	(0.69)
	Ireland		
(1,257)	Accenture plc	(39,951)	(0.05)
	United Kingdom		
(35,343)	International Game Technology	(212,497)	(0.29)
	United States		
(6,793)	3M Company	(52,888)	(0.07)
(26,385)	AT&T Inc	(22,213)	(0.03)
(8,903)	Avalonbay Communities Inc	(44,997)	(0.06)
(9,951)	Brunswick Corporation	(135,487)	(0.19)
(19,337)	Cheesecake Factory Inc	(59,965)	(0.08)
(5,934)	Essex Property Trust Inc	(120,063)	(0.17)
(8,909)	Intel Corporation	(27,913)	(0.04)
(51,591)	Interpublic Group of Companies Inc	(302,025)	(0.42)
(1,920)	Martin Marietta Materials Inc	(29,700)	(0.04)
(23,048)	MGM Resorts International	(232,352)	(0.32)
(16,938)	Molson Coors Brewing Company	(180,831)	(0.25)
(15,329)	Omnicom Group Inc	(160,601)	(0.22)
(7,565)	Qualys Inc	(232,792)	(0.32)
(1,252)	Ulta Beauty	(9,362)	(0.01)
(3,663)	Vulcan Materials Company	(28,792)	(0.04)
(3,158)	Workday Inc	(51,552)	(0.07)
		(1,691,533)	(2.33)
	Total equity swaps	(2,447,715)	(3.36)
	Total financial liabilities at fair value through profit or loss - trading	(2,447,715)	(3.36)
	Total financial assets at fair value through profit or loss - trading	69,288,191	95.25
	Total financial liabilities at fair value through profit or loss - trading	(2,447,715)	(3.36)
	Other net assets	5,901,656	8.11
	Net assets attributable to holders of redeemable participating shares	<u>72,742,132</u>	<u>100.00</u>

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

	% of Total Assets
Analysis of Total Assets	
Transferable securities listed on official stock exchange	83.40
OTC financial derivative instruments described in classification (b) above	5.29
Transferable Securities as described in # above	2.36
Other current assets	8.95
	<u>100.00</u>

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL TargetRisk Moderate



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps (b)			
United States			
(5,000,000)	NAIGS 35V1 5 Years 100bps 20 December 2025_BAML	122,505	0.43
Total credit default swaps		122,505	0.43
Futures contracts (a)			
Australia			
6	Australian 10 Years Bond Futures March 2021	1,229	0.01
5	Australian 3 Years Bond Futures March 2021	226	0.00
		1,455	0.01
Canada			
5	Canadian 10 Years Bond Futures March 2021	2,614	0.01
Germany			
4	Euro-BTP Future March 2021	2,606	0.01
5	Euro-OAT Future March 2021	2,080	0.01
7	EURO-BOBL Future March 2021	441	0.00
5	EURO-BUND Future March 2021	4,552	0.01
3	Swiss Market Index Futures March 2021	11,517	0.04
7	EURO STOXX 50 March 2021	2,680	0.01
		23,876	0.08
Hong Kong			
2	HSCEI Futures January 2021	3,237	0.01
1	HANG SENG Index Futures January 2021	3,830	0.02
		7,067	0.03
Italy			
1	FTSE/MIB Index Futures March 2021	2,294	0.01
Japan			
2	TOPIX Index Futures March 2021	6,730	0.02
Netherlands			
1	Amsterdam Index Futures January 2021	1,860	0.01
Singapore			
1	SGX Nifty 50 January 2021	96	0.00
2	NIKKEI 225 (SGX) March 2021	9,892	0.03
2	MSCI Taiwan Index Futures January 2021	2,075	0.01
7	FTSE China A50 January 2021	4,845	0.02
		16,908	0.06
South Korea			
2	KOSPI2 Index Futures March 2021	12,278	0.04
Turkey			
19	BIST 30 Future February 2021	1,252	0.00
United Kingdom			
5	Long GILT Future March 2021	9,719	0.03
United States			
4	S&P500 EMINI Future March 2021	14,930	0.05
		United States 5 Year Note (CBT) Bond Futures March 2021	
11		2,781	0.01
1	NASDAQ 100 E-MINI March 2021	9,680	0.04
		United States 2 Year Note (CBT) Bond Futures March 2021	
5		836	0.00
		United States 10 Year Note (CBT) Bond Futures March 2021	
9		2,398	0.01
6	United States Ultra (CBT) Bond Futures March 2021	1,969	0.01
		32,594	0.12
Total futures contracts		118,647	0.42
Government bonds			
France			
524,065	French Republic Government Bond Oat 0.7% 25/07/2030	779,076	2.76
Germany			
1,056,150	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	1,553,442	5.50
United Kingdom			
1,239,580	United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	2,175,658	7.70
United States			
2,000,000	United States Treasury Bill 0% 08/04/2021#	1,999,599	7.08
2,000,000	United States Treasury Bill 0% 22/04/2021#	1,999,558	7.07
		United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024#	
1,014,890		1,088,373	3.85
		United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029#	
1,017,950		1,152,703	4.08
		6,240,233	22.08
Total government bonds		10,748,409	38.04
Total return swap (b)			
United States			
15,000	BBG Commex AG&LV Capital	26,660	0.09
Total total return swaps		26,660	0.09

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man AHL TargetRisk Moderate (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€6,460,453	US\$7,814,989	1 February 2021	12	95,610	0.34
US\$1,027,247	€837,000	14 January 2021	1	2,782	0.01
Total unrealised gain on forward currency contracts				98,392	0.35
Total financial assets at fair value through profit or loss - trading				11,114,613	39.33

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man AHL TargetRisk Moderate (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Futures contracts		
	Australia		
2	SPI 200 Futures March 2021	(2,045)	(0.01)
	Canada		
2	S&P/TSX 60 Index Futures March 2021	(3,560)	(0.01)
	France		
2	CAC40 10 EURO Futures January 2021	(425)	(0.00)
	Germany		
1	EURO-BUXL 30 Year Bond Futures March 2021	(122)	(0.00)
	Japan		
1	JPN 10 Year (OSE) Bond Futures March 2021	(1,321)	(0.01)
	Singapore		
3	MSCI SING IX ETS January 2021	(216)	(0.00)
	South Africa		
1	FTSE/JSE TOP 40 March 2021	(206)	(0.00)
	South Korea		
2	KOREA 10 Year Bond Futures March 2021	(1,289)	(0.01)
4	KOREA 3 Year Bond Futures March 2021	(322)	(0.00)
		(1,611)	(0.01)
	Sweden		
7	OMXS30 Index Futures January 2021	(905)	(0.00)
	United Kingdom		
3	FTSE 100 Index Futures March 2021	(1,094)	(0.00)
	United States		
5	United States Long (CBT) Bond Futures March 2021	(3,945)	(0.01)
	Total futures contracts	(15,450)	(0.05)

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man AHL TargetRisk Moderate (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€767,000	US\$941,255	14 January 2021	1	(2,468)	(0.01)
€41,383	US\$50,842	1 February 2021	2	(170)	(0.00)
US\$2,387,316	€1,969,749	14 January 2021	1	(23,601)	(0.09)
US\$60,206	€49,521	1 February 2021	4	(431)	(0.00)
US\$2,301,558	£1,723,181	14 January 2021	1	(54,228)	(0.19)
Total unrealised loss on forward currency contracts				(80,898)	(0.29)
Total financial liabilities at fair value through profit or loss - trading				(96,348)	(0.34)
Total financial assets at fair value through profit or loss - trading				11,114,613	39.33
Total financial liabilities at fair value through profit or loss - trading				(96,348)	(0.34)
Other net assets				17,237,862	61.01
Net assets attributable to holders of redeemable participating shares				28,256,127	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	15.86
Exchange traded financial derivative instruments described in classification (a) above	0.42
OTC financial derivative instruments described in classification (b) above	0.87
Transferable Securities as described in # above	21.95
Other current assets	60.90
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued)
Man GLG Asia Pacific (ex-Japan) Equity Alternative



Financial assets at fair value through profit or loss

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
£1,000	US\$1,361	15 January 2021	1	6	0.00
Total unrealised gain on forward currency contracts				6	0.00
Total financial assets at fair value through profit or loss - trading				6	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2020 (continued) Man GLG Asia Pacific (ex-Japan) Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€1,000	US\$1,230	15 January 2021	1	(6)	(0.00)
Total unrealised loss on forward currency contracts				(6)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(6)	(0.00)
Total financial assets at fair value through profit or loss - trading				6	0.00
Total financial liabilities at fair value through profit or loss - trading				(6)	0.00
Other net assets				8,003,293	100.00
Net assets attributable to holders of redeemable participating shares				8,003,293	100.00
(a) Exchange traded derivative instruments					
(b) OTC financial derivatives instrument					
*Transferable securities dealt on another regulated market					
#Transferable securities other than those listed on an official stock exchange or dealt on another regulated market					
All other investments held at the year end are transferable securities listed on an official stock exchange					
Analysis of Total Assets				% of Total Assets	
Other current assets				100.00	
				100.00	

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

Security	Nominal	Cost €
Linde plc	65,001	10,722,722
SAP SE	82,464	10,189,378
Siemens Healthineers AG	222,572	8,925,137
Zalando SE	166,262	6,683,867
Symrise AG	41,278	3,811,611
Metso OYJ	157,176	3,772,224
Just Eat Takeaway.Com NV	38,673	3,698,021
Wolters Kluwer NV	56,752	3,644,613
Prosus NV	47,431	3,210,199
RWE AG	96,328	2,867,836
Nexi SpA	175,206	2,437,327
Novo Nordisk A/S	41,382	2,208,579
Koninklijke Ahold Delhaize NV	103,895	2,183,088
Barco NV	10,368	1,659,765
Delivery Hero SE	20,698	1,535,096
Neste OYJ	43,549	1,437,619
Deutsche Post AG	52,576	1,370,802
Siemens AG	13,501	1,195,871
Altice Europe NV	280,503	1,179,288
Arcelormittal	85,573	1,063,194

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds €
Linde Plc	(129,248)	(24,143,971)
Wolters Kluwer NV	(154,442)	(10,558,009)
SAP SE	(88,081)	(9,561,744)
Siemens Healthineers AG	(222,572)	(9,528,769)
RWE AG	(343,274)	(9,446,034)
Bayer AG	(156,700)	(9,130,909)
Zalando SE	(166,262)	(8,976,870)
Volkswagen AG	(29,942)	(5,050,109)
Puma SE	(61,553)	(4,387,498)
Metso OYJ	(157,176)	(4,158,877)
Nexi SpA	(278,024)	(4,056,884)
Barco NV	(24,269)	(4,050,283)
Symrise AG	(41,278)	(3,921,410)
Deutsche Boerse AG	(24,878)	(3,644,627)
Dialog Semiconductor Plc	(88,734)	(3,592,508)
Just Eat Takeaway.Com NV	(38,673)	(3,499,302)
Prosus NV	(47,431)	(3,392,811)
Warehouses De Pauw SCA	(132,746)	(3,198,063)
Novo Nordisk A/S	(44,958)	(2,604,940)
Koninklijke Ahold Delhaize NV	(103,895)	(2,351,957)

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 year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Security	Nominal	Cost £
FTSE 100 Index Futures June 2020	25,905	101,164,845
United Kingdom Treasury Bill 0% 06/01/2021	100,000,000	100,059,871
United Kingdom Treasury Bill 0% 30/11/2020	100,000,000	99,985,290
United Kingdom Treasury Bill 0% 09/11/2020	100,000,000	99,966,641
United Kingdom Treasury Bill 0% 28/09/2020	100,000,000	99,964,730
United Kingdom Treasury Bill 0% 21/09/2020	100,000,000	99,923,196
United Kingdom Treasury Bill 0% 08/03/2020	100,000,000	99,809,842
United Kingdom Treasury Bill 0% 07/06/2021	80,000,000	80,019,841
MSGLUKEW	(1,172,925,878)	77,960,808
United Kingdom Treasury Bill 0% 24/05/2021	75,000,000	75,048,380
United Kingdom Treasury Bill 0% 18/01/2021	75,000,000	74,992,576
United Kingdom Gilt 2% 22/07/2020	70,000,000	70,366,600
FTSE 100 Index Futures December 2020	43,199	65,960,345
Just Eat Takeaway.Com NV	691,333	58,973,437
United Kingdom Treasury Bill 0% 01/09/2020	57,000,000	56,935,632
United Kingdom Treasury Bill 0% 20/07/2020	55,000,000	54,844,122
United Kingdom Gilt 8% 07/06/2021	50,000,000	52,325,000
United Kingdom Treasury Bill 0% 01/02/2021	51,748,000	51,739,799
United Kingdom Gilt 1.5% 22/01/2021	50,000,000	50,143,000
United Kingdom Treasury Bill 0% 29/03/2021	50,000,000	50,006,200

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds £
United Kingdom Gilt 2% 22/07/2020	(70,000,000)	(70,000,000)
Just Eat Takeaway.Com NV	(660,561)	(55,381,587)
Unilever NV	(301,500)	(13,686,628)
Call on 105 BARC LN 20 November 2020	(26,966)	(9,014,464)
Ferguson plc	99,511,056	(7,968,745)
Call on 1000 PRU LN 20 November 2020	(2,789)	(7,631,928)
International Consolidated Airlines Group SA	41,552,379	(7,139,087)
Flutter Entertainment plc	58,594,436	(6,740,867)
Unilever N EUR 0.16	(135,083)	(6,129,104)
Call on 190 LGEN LN 20 November 2020	(14,131)	(6,035,024)
Wizz Air Holdings plc	20,152,660	(5,391,754)
Prudential plc	(206,681)	(5,237,172)
Call on 190 LGEN LN 20 November 2020	(10,882)	(4,468,863)
Persimmon plc	100,404,395	(4,431,336)
Ashtead Group plc	80,962,710	(4,399,117)
Call on 2 LGEN LN 20 November 2020	(14,368)	(4,262,781)
JD Sports Fashion plc	18,921,095	(3,984,877)
Call on 5825 UKX 20 November 2020	(697)	(3,895,805)
Intermediate Capital Group plc	14,417,589	(3,255,139)
G4S plc	1,617,468	(3,168,129)

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 year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG European Equity Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost €
Ping An Insurance Group Company Of China Limited	10,185,014	98,499,257
Nexi SpA	2,132,583	29,902,546
Prosus NV	312,472	19,560,994
French Discount Treasury Bill 0% 09/09/2020	18,000,000	18,064,170
Intesa Sanpaolo SpA	10,552,854	18,027,282
Moncler SpA	499,890	17,393,755
EXOR NV	255,421	16,659,499
FTSE 100 Index Futures June 2020	3,655	15,125,051
HD Supply Holdings Inc	278,317	12,844,894
France Treasury Bill BTF 0% 07/10/2020	12,000,000	12,049,778
France Treasury Bill BTF 0% 12/08/2020	12,000,000	12,038,116
France Treasury Bill BTF 0% 17/06/2020	12,000,000	12,025,303
French Discount Treasury Bill 0% 16/12/2020	12,000,000	12,024,369
EURO STOXX 50 June 2020	9,087	11,515,968
Fineco Bank Banca Fineco SpA	1,138,660	11,062,873
Amazon.com Inc	4,780	10,010,920
Altice Europe NV	1,625,806	9,601,582
China Feihe Limited	7,068,179	9,414,162
MSGLUKEW	(129,749,067)	8,863,794
Poste Italiane SpA	913,049	8,188,199

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds €
Ping An Insurance Group Company of China Limited	(10,698,134)	(105,012,046)
Nexi SpA	(2,218,236)	(31,592,874)
Prosus NV	(312,472)	(22,000,497)
Intesa Sanpaolo SpA	(11,691,972)	(20,268,074)
EXOR NV	(362,155)	(19,468,861)
Moncler SpA	(515,781)	(17,413,177)
Fineco Bank Banca Fineco SpA	(1,138,660)	(12,607,592)
Amazon.com Inc	(5,576)	(12,228,862)
China Feihe Limited	(8,146,116)	(12,159,376)
GrubHub Inc	(208,161)	(11,278,251)
Novo Nordisk A/S	(175,209)	(9,678,749)
Mediobanca SpA	(1,186,840)	(8,490,246)
InterXion Holding NV	(110,516)	(8,260,079)
Poste Italiane SpA	(925,220)	(7,852,257)
Adyen NV	(6,552)	(7,723,923)
Li Ning Co Limited	(2,911,172)	(7,537,207)
Call on 85 2318 HK 30 December 2020	(5,565,755)	(7,238,911)
Mastercard Inc	(27,265)	(7,150,541)
Nordea Bank Abp	(1,256,872)	(6,948,537)
Grifols SA	(331,811)	(6,765,032)

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 year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man AHL Multi Strategy Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
French Discount Treasury Bill 0% 27/01/2021	12,000,000	14,216,951
France Treasury Bill BTF 0% 26/08/2020	12,000,000	12,965,105
France Treasury Bill BTF 0% 12/08/2020	8,000,000	8,858,612
France Treasury Bill BTF 0% 24/03/2021	5,000,000	5,981,342
France Treasury Bill BTF 0% 13/10/2021	5,000,000	5,898,293
United States Treasury Bill 0% 14/01/2021	5,000,000	4,996,915
French Discount Treasury Bill 0% 19/08/2020	4,000,000	4,384,974
NIKKEI 225 SGX June 2020	130	1,231,381
DAX Index Futures June 2020	82	1,153,935
EURO-Bund Future March 2020	553	1,016,417
EURO-Bund Future December 2020	1,084	939,334
S&P500 EMINI Future September 2020	507	874,703
CAC40 10 Euro Future November 2020	215	598,075
EURO-Bund Future September 2020	935	540,786
Euro Stoxx 50 December 2020	1,123	521,717
DAX Index Futures December 2020	94	482,552
DAX Index Futures September 2020	81	471,296
SGX Nifty 50 November 2020	251	461,583
S&P500 EMINI Future September 2020	350	447,308
Canadian 10 Years Bond Futures March 2020	258	445,088

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
French Discount Treasury Bill 0% 27/01/2021	(7,000,000)	(8,287,727)
United States Treasury Bill 0% 07/05/2020	(3,000,000)	(2,988,209)
United States 10 Year Note CBT Bond Futures March 2020	(1,486)	(1,253,776)
United States Cash Management Bill 14/05/2020	(1,000,000)	(995,791)
KOSPI2 Index Futures September 2020	(432)	(897,867)
NIKKEI 225 OSE December 2020	(139)	(749,117)
EURO STOXX 50 June 2020	(924)	(720,132)
CBOE VIX Future March 2020	(36)	(706,770)
FTSE 100 Index Futures December 2020	(301)	(667,308)
S&P500 EMINI Futures March 2020	(245)	(636,056)
KOSPI2 Index Future June 2020	(370)	(596,865)
HANG SENG Index Futures November 2020	(107)	(554,271)
NIKKEI 225 (SGX) December 2020	(225)	(477,068)
S&P/TSX 60 Index Futures September 2020	(64)	(398,190)
S&P/TSX 60 Index Futures December 2020	(76)	(383,926)
S&P/TSX 60 Index Futures June 2020	(99)	(379,563)
Euro-BTP Future March 2020	(283)	(378,443)
SGX Nifty 50 June 2020	(245)	(334,107)
E-MINI Russia 2000 December 2020	(173)	(326,488)
KOSPI2 Index Futures December 2020	(253)	(326,180)

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 year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Security	Nominal	Cost US\$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	556,863,560	941,095,349
United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029	466,132,950	507,095,952
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	317,260,210	428,024,629
French Republic Government Bond Oat 0.7% 25/07/2030	305,887,445	410,490,458
United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	309,688,900	322,868,734
United States Treasury Bill 0% 25/03/2021	100,000,000	99,940,499
France Treasury Bill BTF 0% 04/11/2020	90,000,000	98,427,883
France Treasury Bill BTF 0% 24/03/2021	50,000,000	59,395,505
France Treasury Bill BTF 0% 24/02/2021	50,000,000	58,847,780
French Discount Treasury Bill 0% 18/11/2020	50,000,000	56,545,322
French Discount Treasury Bill 0% 27/01/2021	50,000,000	56,348,474
France Treasury Bill BTF 0% 29/07/2020	50,000,000	55,573,452
France Treasury Bill BTF 0% 01/07/2020	50,000,000	55,226,959
French Discount Treasury Bill 0% 21/10/2020	50,000,000	54,857,886
France Treasury Bill BTF 0% 08/07/2020	50,000,000	54,478,442
United States Cash Management Bill	50,000,000	49,999,650
United States Treasury Bill 0% 17/09/2021	50,000,000	49,988,114
United States Treasury Bill 0% 06/08/2020	50,000,000	49,982,030
United States Treasury Bill 0% 30/07/2020	50,000,000	49,981,891
United States Treasury Bill 0% 13/05/2021	50,000,000	49,979,462

Statement of Significant Sales (unaudited)

For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	(428,362,380)	(721,980,273)
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	(260,506,590)	(350,325,341)
French Republic Government Bond Oat 0.7% 25/07/2030	(209,967,325)	(279,239,526)
United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029	(216,643,740)	(233,422,782)
United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	(139,585,860)	(144,591,142)
United States Treasury Inflation Indexed Bonds 0.5% 15/04/2024	(123,335,130)	(127,005,298)
United States Treasury Inflation Indexed Bonds 0.75% 15/07/2028	(98,335,590)	(105,861,838)
United Kingdom Gilt Inflation Linked 0.125% 10/08/2028	(56,332,720)	(92,344,804)
French Republic Government Bond Oat 0.75% 03/01/2029	(65,111,160)	(80,279,155)
United States Treasury Inflation Indexed Bonds 0.875% 15/01/2029	(72,278,670)	(80,185,401)
United States Cash Management Bill	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 25/03/2020	(50,000,000)	(49,975,982)
FTSE 100 Index Futures December 2020	(2,872)	(18,721,639)
S&P500 EMINI Future September 2020	(1,471)	(17,175,865)
NASDAQ 100 E-MINI September 2020	(601)	(12,959,377)
S&P500 EMINI Future December 2020	(1,310)	(12,800,353)
NIKKEI 225 (SGX) December 2020	(973)	(11,215,463)
BBG Commex AG&LV Capital	3,155,213,435	(8,607,704)
NASDAQ 100 E-MINI December 2020	(488)	(8,313,950)
United States Long Bond CBT Futures June 2020	(1,284)	(8,271,445)

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 year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG European Mid-Cap Equity Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost €
Linde plc	593,400	104,871,299
Bayer AG	1,475,200	86,595,011
Unilever NV	1,647,068	81,456,738
QIAGEN NV	1,403,788	51,584,398
Siemens Healthineers AG	1,263,172	49,369,657
Allianz SE	243,339	46,913,463
ASML Holding NV	128,542	43,550,749
Covestro AG	892,413	38,876,062
Koninklijke Philips NV	861,798	37,072,844
RWE AG	1,305,404	36,859,409
Deutsche Post AG	896,199	36,216,262
Volkswagen AG	267,485	35,759,932
BASF SE	465,949	29,686,827
Koninklijke DSM NV	250,456	29,600,747
SAP SE	266,606	28,112,127
Deutsche Boerse AG	187,973	26,685,888
Scout24 AG	358,479	24,604,735
Merck KGaA	180,732	22,713,466
Vonovia SE	400,000	22,168,000
Akzo Nobel NV	258,572	21,838,991

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds €
Linde plc	(909,825)	(174,927,706)
Bayer AG	(2,274,998)	(140,851,431)
SAP SE	(934,145)	(100,691,175)
Unilever NV	(1,647,068)	(84,398,653)
Siemens Healthineers AG	(1,977,435)	(82,471,384)
QIAGEN NV	(1,403,788)	(57,057,151)
ASML Holding NV	(128,542)	(43,834,317)
Volkswagen AG	(274,573)	(43,185,873)
Covestro AG	(904,384)	(40,146,278)
Koninklijke DSM NV	(321,205)	(39,204,729)
E.ON SE	(3,340,243)	(31,961,785)
RWE AG	(978,336)	(31,029,642)
Deutsche Post AG	(749,237)	(29,834,036)
Allianz SE	(149,810)	(26,323,555)
Scout24 AG	(358,479)	(25,519,743)
T-Mobile US Inc	(579,459)	(24,820,814)
Vonovia SE	(400,000)	(23,156,832)
Akzo Nobel NV	(258,572)	(22,466,633)
Adyen NV	(15,106)	(22,305,090)
Koninklijke Philips NV	(448,910)	(19,443,080)

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Security	Nominal	Cost US\$
United States Treasury Bill 0% 17/12/2020	335,140,000	334,906,435
United States Treasury Bill 0% 10/06/2021	310,000,000	309,879,444
United States Treasury Bill 0% 06/03/2021	263,540,000	263,436,913
United States Treasury Bill 0% 12/10/2020	262,195,000	261,984,699
United States Treasury Bill 0% 27/05/2021	233,230,000	233,132,711
United States Treasury Bill 0% 07/02/2020	220,590,000	218,989,844
United States Treasury Bill 0% 03/12/2020	210,910,000	210,729,470
United States Treasury Bill 0% 12/11/2020	158,450,000	158,379,846
United States Treasury Bill 0% 09/07/2020	156,150,000	155,061,322
United States Treasury Bill 0% 06/05/2021	152,655,000	152,590,135
United States Treasury Bill 0% 25/06/2020	150,000,000	149,044,880
United States Treasury Bill 0% 18/06/2020	115,000,000	114,261,100
United States Treasury Bill 0% 11/06/2020	100,000,000	99,387,500
United States Treasury Bill 0% 27/11/2020	75,100,000	75,042,553
United States Treasury Bill 0% 27/08/2020	71,450,000	71,329,692
United States Treasury Bill 0% 11/02/2021	69,000,000	68,970,376
United States Treasury Bill 0% 17/09/2021	60,000,000	59,997,217
United States Treasury Bill 0% 03/09/2020	56,410,000	56,328,206
United States Treasury Bill 0% 04/02/2021	53,625,000	53,595,975
United States Treasury Bill 0% 25/02/2021	39,400,000	39,379,218

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
Republic Of South Africa 100bps 20 December 2024	(423,143,110)	(59,059,274)
Republic Of Turkey 100bps 20 June 2025	(190,456,316)	(57,132,193)
Republic Of Turkey 100bps 20 December 2024	(184,477,962)	(43,487,586)
Fed Republic Of Brazil 100bps 20 December 2024	(191,779,571)	(39,410,137)
Republic Of Colombia 100bps 20 December 2024	(420,366,254)	(28,379,206)
United States Treasury Bill 0% 21/01/2021	(20,505,000)	(20,496,414)
United States Treasury Bill 0% 01/04/2021	(13,000,000)	(12,993,339)
Republic Of South Africa 100bps 20 June 2025	(151,200,000)	(12,344,162)
Lebanese Republic 100bps 20 December 2022	(15,459,853)	(12,130,746)
Indonesia Government International Bond 5.875% 13/03/2020	(10,100,000)	(10,100,000)
Republic Of Turkey 100bps 20 June 2025_Barclays Capital SEC	(34,478,195)	(9,739,965)
Republic Of Turkey 100bps 20 June 2025	(26,204,260)	(9,739,965)
Republic Of South Africa 100bps 20 June 2025	(34,650,078)	(7,515,825)
Fed Republic Of Brazil 100bps 20 June 2025	(62,350,000)	(6,973,054)
Republic Of Indonesia 100bps 20 December 2024	(145,516,409)	(5,637,695)
Lebanese Republic 100bps 20 June 2022	(7,900,000)	(4,295,498)
Republic Of Turkey 100bps 20 June 2025_Morgan Stanley	(24,700,000)	(4,056,950)
Fed Republic Of Brazil 100bps 20 June 2025_Credit Suisse SE	(69,150,000)	(3,359,393)
Republic Of Turkey 100bps 20 June 2025_CITI Bank NA	(19,800,000)	(3,252,130)
EMS33V2 5 Year 100bps 20 June 2025	(92,600,000)	(3,158,123)

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Man GLG Innovation Equity Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
Amazon.com Inc	68,088	187,346,615
Uber Technologies Inc	3,130,986	116,103,435
PayPal Holdings Inc	547,895	96,370,397
Lowe's Companies Inc	698,958	86,695,316
Norfolk Southern Corporation	420,806	79,712,645
Activision Blizzard Inc	977,028	73,024,226
Alphabet Inc	42,945	69,262,326
FedEx Corporation	334,035	67,627,256
Deutsche Telekom AG	5,200,000	65,091,633
DraftKings Inc	1,630,742	63,607,455
Lennar Corporation	827,152	62,447,246
Moody's Corporation	236,011	62,076,648
Intercontinental Exchange Inc	588,738	58,009,532
Planet Fitness Inc	955,677	56,416,578
Darden Restaurants Inc	577,610	55,689,878
T-Mobile US Inc	377,942	46,326,553
Fidelity National Information Services Inc	337,835	45,836,622
Expedia Group Inc	596,714	45,575,498
Stanley Black & Decker Inc	264,847	45,245,149
Alibaba Group Holding Limited	171,364	44,159,709

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
Amazon.com Inc	(66,504)	(180,975,047)
PayPal Holdings Inc	(547,895)	(99,943,647)
Lowe's Companies Inc	(698,958)	(96,192,145)
Uber Technologies Inc	(2,649,173)	(92,167,263)
Deutsche Telekom AG	(5,200,000)	(75,944,105)
DraftKings Inc	(1,962,582)	(75,572,367)
FedEx Corporation	(334,035)	(72,825,074)
Activision Blizzard Inc	(956,859)	(70,226,225)
Alphabet Inc	(38,156)	(59,360,297)
Norfolk Southern Corporation	(303,765)	(56,803,321)
Moody's Corporation	(198,386)	(54,277,565)
Lennar Corporation	(691,783)	(52,047,523)
Expedia Group Inc	(596,714)	(46,704,411)
Fidelity National Information Services Inc	(337,835)	(45,329,899)
Intercontinental Exchange Inc	(462,043)	(45,303,215)
Sherwin-Williams Company	(77,867)	(45,226,797)
Planet Fitness Inc	(680,062)	(45,147,058)
Alibaba Group Holding Limited	(171,364)	(44,259,921)
S&P Global Inc	(128,243)	(43,213,630)
United Parcel Service Inc	(252,428)	(41,109,851)

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Man Alternative Style Risk Premia Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
RWE AG	3,284,802	108,016,821
UCB SA	721,500	74,257,676
Koninklijke DSM NV	562,031	69,814,171
Puma SE	885,727	67,010,596
Carlsberg A/S	489,263	66,482,176
Volvo AB	3,651,067	63,420,982
Nestle SA	547,923	62,831,215
DEUTSCHE WOHNEN SE NPV (BR)	1,286,115	60,295,234
Deutsche Telekom AG	3,578,811	59,363,180
SAP SE	463,182	58,536,482
Telia Company AB	15,102,385	55,167,359
United States Treasury Bill 0% 06/03/2021	50,000,000	49,978,009
United States Treasury Bill 0% 11/03/2021	50,000,000	49,977,173
United States Treasury Bill 0% 04/03/2021	50,000,000	49,974,759
United States Treasury Bill 0% 04/02/2021	50,000,000	49,973,822
Allianz SE	270,789	48,381,163
Deutsche Boerse AG	298,519	48,073,863
ams AG	2,243,440	47,612,913
Koninklijke Ahold Delhaize NV	1,722,866	43,736,067
Credit Suisse Group AG	3,610,902	41,250,167

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
RWE AG	(3,284,802)	(108,885,373)
Telia Company AB	(22,307,784)	(87,836,047)
UCB SA	(781,359)	(81,548,480)
Nestle SA	(703,462)	(81,010,641)
Puma SE	(1,035,741)	(79,260,398)
Koninklijke DSM NV	(562,031)	(75,560,678)
Carlsberg A/S	(489,263)	(65,495,359)
Essity AB	(2,018,444)	(60,866,262)
Deutsche Wohnen SE	(1,286,115)	(60,456,206)
Deutsche Telekom AG	(3,767,899)	(59,498,217)
SAP SE	(463,182)	(56,580,969)
ASM International NV	(414,203)	(56,226,316)
Wolters Kluwer NV	(677,641)	(52,879,749)
Volvo AB	(3,326,701)	(50,287,698)
Allianz SE	(270,789)	(45,048,424)
Deutsche Boerse AG	(298,519)	(44,990,345)
ams AG	(2,243,440)	(43,989,345)
Koninklijke Ahold Delhaize NV	(1,722,866)	(43,207,962)
Ageas	(1,143,748)	(42,793,199)
Credit Suisse Group AG	(3,610,902)	(41,564,509)

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Man AHL Active Balanced Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
French Discount Treasury Bill 0% 16/06/2020	50,000,000	60,376,824
France Treasury Bill BTF 0% 24/03/2021	50,000,000	59,813,417
France Treasury Bill BTF 0% 21/04/2021	50,000,000	59,159,451
France Treasury Bill BTF 0% 13/10/2021	50,000,000	58,982,926
French Discount Treasury Bill 0% 16/12/2020	50,000,000	57,124,891
French Discount Treasury Bill 0% 18/11/2020	50,000,000	56,545,322
France Treasury Bill BTF 0% 14/07/2021	45,000,000	54,916,258
French Discount Treasury Bill 0% 19/08/2020	50,000,000	54,812,180
France Treasury Bill BTF 0% 08/07/2020	50,000,000	54,478,442
United States Treasury Bill 0% 22/04/2021	50,000,000	49,979,045
United States Treasury Bill 0% 13/08/2020	50,000,000	49,972,399
United States Treasury Bill 0% 08/04/2021	50,000,000	49,972,378
United States Treasury Bill 0% 25/03/2021	50,000,000	49,972,279
United States Treasury Bill 0% 14/01/2021	50,000,000	49,969,148
United States Treasury Bill 0% 25/02/2021	50,000,000	49,963,515
France Treasury Bill BTF 0% 12/08/2020	45,000,000	49,668,945
France Treasury Bill BTF 0% 19/05/2021	40,000,000	47,096,361
French Discount Treasury Bill 0% 09/09/2020	35,000,000	38,584,418
France Treasury Bill BTF 0% 04/08/2021	25,000,000	27,903,707
France Treasury Bill BTF 0% 15/07/2020	17,000,000	18,610,553

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
FTSE 100 IDX Futures December 2020	(1,964)	(12,599,519)
S&P500 EMINI Future September 2020	(1,011)	(12,268,475)
NASDAQ 100 E-MINI September 2020	(416)	(9,493,743)
S&P500 EMINI Future December 2020	(872)	(8,857,923)
NIKKEI 225 (SGX) December 2020	(670)	(7,738,630)
Long GILT Future June 2020	(2,575)	(7,135,934)
United States Long Bond CBT Futures June 2020	(1,051)	(6,983,742)
United States Long Bond CBT Futures March 2020	(847)	(5,834,992)
NASDAQ 100 E-MINI December 2020	(330)	(5,814,418)
United States 10 Year Note (CBT) Bond Futures June 2020	(1,924)	(5,469,007)
United States Ultra CBT Bond Futures March 2020	(462)	(5,132,234)
Long GILT Future March 2020	(2,024)	(5,012,491)
United States 10 Year Note (CBT) Bond Futures March 2020	(1,589)	(4,636,750)
United States ULTRA CBT Bond Futures June 2020	(521)	(4,305,656)
JPN 10 Year (OSE) Bond Futures March 2020	(245)	(3,855,277)
EURO-BUND Future March 2020	(876)	(3,734,936)
S&P/TSX 60 Index Futures December 2020	(394)	(3,701,846)
FTSE 100 IDX Futures June 2020	(1,457)	(3,675,355)
KOSPI2 Index Futures December 2020	(341)	(3,659,525)
TOPIX Index Futures December 2020	(213)	(3,295,999)

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Security	Nominal	Cost €
Consus Real Estate AG 9.63% 15/05/2024	45,897,000	37,551,937
Tesco Plc 6.15% 15/11/2037	18,080,000	16,695,282
Novo Banco Sa 8.5% 06/07/2028	24,300,000	14,814,557
Banco Comercial Portugues SA 3.87% 27/03/2030	19,200,000	12,496,857
Douglas GmbH 6.25% 15/07/2022	13,355,000	9,003,365
Tullow Oil Jersey Limited 6.625% 12/07/2021	12,400,000	8,815,747
Odyssey Europe Holding Company Sa 8.00% 15/05/2023	11,104,000	8,342,649
Matalan Finance plc 6.75% 31/01/2023	11,252,000	8,136,100
Gollbz 3 3/4 15/07/2024	15,769,000	8,003,429
Banijay Group SAS 6.5% 03/01/2026	9,408,000	7,957,673
Safari Holding Verwaltungs GmbH 5.38% 30/11/2022	10,051,000	7,741,790
Enquest plc 7.00% 15/04/2022	11,944,774	7,120,766
Banco De Sabadell SA 0.875% 22/07/2025	7,000,000	7,103,040
Ithaca Energy North Sea plc 9.38% 15/07/2024	11,831,000	6,579,472
RAC Bond Company plc 5.00% 06/11/2022	7,152,000	6,497,761
Selecta Group BV 5.88% 01/02/2024	15,424,000	6,453,445
Arcelormittal SA	252,250	6,414,845
Atlantia SpA 1.875% 13/07/2027	6,688,000	6,323,833
CoopBk 9% 27/11/2025	5,448,000	6,106,595
Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025	5,646,000	4,780,492

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds €
Consus Real Estate AG 9.63% 15/05/2024	(38,460,000)	(32,413,733)
Novo Banco SA 8.5% 06/07/2028	(25,100,000)	(15,123,036)
Tesco plc 6.15% 15/11/2037	(11,800,000)	(12,809,687)
Distribuidora Internacional de Alimentacion SA 1.00% 28/04/2021	(16,100,000)	(11,535,562)
Banco Comercial Portugues SA 3.87% 27/03/2030	(14,400,000)	(10,297,541)
Matalan Finance plc 6.75% 31/01/2023	(10,832,000)	(7,674,312)
Banco De Sabadell SA 0.875% 22/07/2025	(7,000,000)	(7,108,703)
Banijay Group SAS 6.5% 03/01/2026	(6,522,000)	(6,337,580)
Atlantia SpA 1.875% 13/07/2027	(6,688,000)	(5,884,909)
First Quantum Minerals Limited 7.5% 01/03/2024	(6,334,000)	(5,783,227)
Safari Holding Verwaltungs GmbH 5.38% 30/11/2022	(7,742,000)	(5,676,160)
Banca Monte dei Paschi di Siena SpA 0.50% 23/07/2029	(5,096,000)	(5,586,031)
Pizzaexpress Financing 2 plc 6.63% 01/08/2021	(6,667,000)	(5,284,213)
Douglas GmbH 6.25% 15/07/2022	(6,173,000)	(4,816,455)
Aldesa Financial Services SA 7.25% 01/04/2021	(4,496,000)	(4,302,504)
Banca Monte dei Paschi di Siena SpA 3.63% 24/09/2024	(3,770,000)	(4,004,273)
Sazka Group AS 4.125% 20/11/2020	(3,613,000)	(3,787,450)
Laredo Petroleum Inc 5.625% 15/01/2022	(4,116,000)	(3,762,103)
Generali Finance BV 4.596% 30/11/2049	(3,452,000)	(3,572,820)
TVL Finance Plc 5.42075% 15/07/2025	(2,940,000)	(3,493,220)

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Man GLG Credit Multi-Strategy Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
Tesla Inc	4,682	3,555,990
United States Treasury Bill 0% 25/02/2021	3,000,000	2,999,243
United States Treasury Bill 0% 04/03/2021	3,000,000	2,999,195
Lenovo Group Ltd 3.375% 24/01/2024	2,600,000	2,764,128
Tesla Inc 2% 15/05/2024	1,028,000	2,755,117
China Conch Venture Holdings International Limited 0% 09/05/2023	18,000,000	2,644,954
China Railway Construction Corporation Limited 0% 29/01/2021	2,500,000	2,550,190
ServiceNow Inc	5,600	2,283,680
Ocado Group plc 0.88% 09/12/2025	1,400,000	2,258,979
CNX Resources Corporation 7.25% 14/03/2027	2,750,000	2,070,477
Impala Platinum Holdings Limited 6.375% 07/06/2022	745	1,947,403
Mitsubishi Chemical Holdings Corporation 0% 29/03/2024	200,000,000	1,902,951
Delivery Hero SE 0.25% 23/01/2024	1,700,000	1,895,399
Booking Holdings Inc	895	1,819,015
ServiceNow Inc 0% 01/06/2022	637,000	1,754,340
BASF SE 0.925% 09/03/2023	1,750,000	1,704,413
JPMorgan Chase Bank NA 0% 24/05/2022	1,300,000	1,599,119
BE Semiconductor Industries NV 2.5% 02/12/2023	500,000	1,362,766
LG Display Company Limited 1.5% 22/08/2024	1,200,000	1,263,100
Consus Real Estate AG 9.63% 15/05/2024	1,315,000	1,248,152

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
Tesla Inc 2% 15/05/2024	(1,028,000)	(4,731,902)
Tesla Inc	(6,490)	(3,988,086)
ServiceNow Inc 0% 01/06/2022	(1,187,000)	(3,668,777)
Nice System Inc 1.25% 15 January 2024	(1,124,000)	(2,741,998)
Bosideng International Holdings Limited 1% 17/12/2024	(2,900,000)	(2,544,040)
Sea Limited 1% 12/01/2024	(685,000)	(2,414,134)
ServiceNow Inc	(5,600)	(2,245,214)
Lenovo Group Limited 3.375% 24/01/2024	(2,200,000)	(2,234,125)
CNX Resources Corporation 7.25% 14/03/2027	(2,750,000)	(2,065,452)
Booking Holdings Inc	(895)	(1,831,913)
Booking Holdings Inc 0.35% 15/06/2020	(1,142,000)	(1,784,361)
Delivery Hero SE 0.25% 23/01/2024	(1,600,000)	(1,766,674)
Chegg Inc 0.25% 15/05/2023	(707,000)	(1,719,301)
China Conch Venture Holdings International Limited 0% 09/05/2023	(12,000,000)	(1,717,966)
Tesla Inc 2.375% 03/15/2022	(773,000)	(1,715,522)
Atlassian Inc 0.625% 01/05/2023	(661,000)	(1,570,146)
Almaviva-The Italian Innovation Company SPA 7.25% 15/10/2022	(1,500,000)	(1,412,403)
ENN Clean Energy International Investment Ltd 7.5% 27/02/2021	(1,462,000)	(1,359,742)
RealPage Inc 1.5% 15/11/2022	(865,000)	(1,270,918)
Ocado Group Plc 0.875% 09/12/2025	(700,000)	(1,264,624)

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 year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG Event Driven Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
HD Supply Holdings Inc	557,596	31,121,831
Slack Technologies Inc	633,982	27,148,456
United States Treasury Bill 0% 06/03/2021	25,000,000	24,989,257
IHS Markit Limited	207,440	19,197,982
United States Treasury Bill 0% 18/03/2021	18,000,000	17,994,841
LINE Corporation	346,806	17,652,276
MyoKardia Inc	69,885	15,447,893
Varian Medical Systems Inc	83,364	14,502,813
Tiffany & Company	114,889	14,141,556
Wright Medical Group NV	417,354	12,264,344
Immunomedics Inc	144,040	12,262,144
United States Treasury Bill 0% 30/07/2020	12,000,000	11,908,090
RealPage Inc	127,168	11,160,122
WildBrain Ltd 5.875% 30/09/2024	19,985,000	10,550,290
Noble Energy Inc	1,033,269	10,315,811
E-TRADE Financial Corporation	237,493	10,062,033
Telenav Inc	2,055,757	9,704,504
Principia Biopharma Inc	92,855	9,248,377
Livongo Health Inc	71,030	9,120,683
SINA Corporation	219,474	8,945,662

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
Tiffany & Company	(90,561)	(11,543,122)
Klepierre	9,815,000	(10,418,888)
Livongo Health Inc	(71,030)	(10,386,994)
E-TRADE Financial Corporation	(237,493)	(9,755,017)
Sina Corporation China	(219,474)	(9,431,225)
Chevron Corporation	(123,062)	(8,969,791)
Wright Medical Group NV	(274,951)	(8,124,481)
United States Treasury Bill 0% 07/01/2021	(8,000,000)	(7,997,866)
Morgan Stanley	(150,076)	(7,781,269)
T-Mobile US Inc	(62,005)	(6,473,097)
Grubhub Inc	(88,086)	(6,241,616)
Fortress Value ACQ	(468,145)	(5,633,821)
Ingenico Group SA 0% 26/06/2022	(46,050)	(5,409,737)
Gores Hldgs Iv Inc	(480,487)	(5,078,635)
Interxion Holding NV	(59,436)	(4,939,624)
58.Com Inc	(75,250)	(4,210,238)
Meet Group Inc	(666,669)	(4,184,027)
Mellanox Technologies Limited	(33,740)	(4,129,685)
The Charles Schwab Corporation	(119,683)	(4,026,557)
United States Treasury Bill 0% 04/02/2021	(3,750,000)	(3,748,316)

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Man GLG Global Debt Total Return Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
United States Treasury Bill 0.25% 27/05/2021	5,515,000	5,512,654
United States Treasury Bill 0% 06/11/2020	2,560,000	2,544,320
United States Treasury Bill 0% 20/05/2020	2,500,000	2,499,015
United States Treasury Note/Bond 0.88% 15/11/2030	2,195,000	2,196,538
United States Treasury Bill 0% 03/12/2020	2,300,000	2,298,038
Fannie Mae Or Freddie Mac 2.5%	3,434,701	3,461,982
United States Treasury Bill 0.25% 31/10/2025	1,480,000	1,469,941
United States Treasury Bill 0% 02/07/2020	1,445,000	1,434,544
FNCL 2.5% May 2020	1,293,000	1,318,986
United States Treasury Bill 0% 17/12/2020	1,060,000	1,059,280
Japan 5 Year Issue 0.10% 20/09/2025	105,000,000	1,013,855
Fannie Mae Pool 3.5%	977,000	1,005,661
United States Treasury Bill 0% 09/10/2020	950,000	948,749
Ginnie Mae 2.5% 20 May 2050	765,000	800,886
FNCL 2.5% July 2020	770,000	797,281
United Kingdom TSY 0.375% 22/10/2030	530,000	707,875
Gouvernement of France 0% 25/11/2030	540,000	661,790
Japan Treasury Instruments 0.40% 20/09/2040	65,450,000	628,252
United States Treasury Bill 0% 10/06/2020	610,000	609,763
Bundesrepublik Deutschland Bundesanleihe 0% 15/08/2029	470,000	588,894

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
Fannie Mae Pool 3.5%	(1,994,202)	(2,023,359)
Fannie Mae Or Freddie Mac 2.5%	(1,580,756)	(1,615,436)
FNCL 2.5% May 2020	(1,293,000)	(1,342,450)
Ginnie Mae 2.5% 20 May 2050	(1,157,000)	(1,215,689)
Ginnie Mae II Pool 3.5%	(1,012,346)	(1,027,645)
FNCL 2.5% July 2020	(770,000)	(803,627)
United States Treasury Note/Bond 1.75% 31/07/2024	(750,000)	(781,875)
Fannie Mae Pool 4 %	(649,741)	(662,665)
G2SF 2.5% July 2020	(330,000)	(347,531)
French Republic Government Bond Oat 0.75% 25/05/2028	(140,000)	(166,221)
Republic Of Turkey 100bps 20 December 2024	(528,572)	(158,310)
Bundesrepublik Deutschland Bundesanleihe 0.5% 15/02/2028	(120,000)	(143,460)
Republic Of South Africa 100bps 20 December 2024	(841,172)	(135,206)
Lebanese Republic 100bps 20 June 2024	(200,000)	(120,545)
Republic Of Turkey 100bps 20 June 2025	(600,000)	(101,902)
Republic Of Turkey 385bps 20 December 2025	(650,000)	(83,410)
United States Treasury Note/Bond 2.875% 15/05/2049	(60,000)	(80,156)
Republic Of Turkey 502bps 20 December 2025	(600,000)	(76,994)
Republic Of South Africa 100bps 20 June 2025	(600,000)	(48,985)
Republic Of South Africa 100bps 20 December 2025	(650,000)	(39,642)

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Security	Nominal	Cost €
Consus Real Estate AG 9.63% 15/05/2024	29,817,000	25,698,788
Almaviva-The Italian Innovation Company SpA 7.25% 15/10/2022	19,549,000	17,611,731
German Treasury Bill 0% 06/10/2020	17,000,000	17,040,412
Summer BC Holdco B Sarl 5.75% 31/10/2026	18,808,000	14,673,346
Galaxy Bidco Limited 6.50% 31/07/2026	14,205,000	14,402,185
Ithaca Energy North Sea plc 9.38% 15/07/2024	13,291,000	8,800,645
First Quantum Minerals Limited 7.5% 01/04/2025	10,584,000	8,584,149
Odyssey Europe Holding Company Sa 8.00% 15/05/2023	9,893,000	7,692,225
Banco De Sabadell SA 0.875% 22/07/2025	7,000,000	7,102,410
Safari Holding Verwaltungs GmbH 5.38% 30/11/2022	8,219,000	6,596,924
Arcelormittal SA	258,400	6,547,526
Atlantia SpA 1.875% 13/07/2027	6,337,000	6,244,674
RAC Bond Company plc 5.00% 06/11/2022	5,942,000	6,194,288
United Group BV 3.25% 15/02/2026	7,600,000	6,180,114
Shop Direct Funding plc 7.75% 15/11/2022	6,340,000	5,969,465
Banco Comercial Portugues SA 3.87% 27/03/2030	7,500,000	5,800,657
Enquest plc 7.00% 15/04/2022	7,101,083	5,574,742
Banca Monte dei Paschi di Siena SpA 3.63% 24/09/2024	5,398,000	5,504,205
Jerrold Finco plc 4.88% 15/01/2026	4,628,000	5,124,133
Vivion Investments SA 3.00% 08/08/2024	5,200,000	5,002,434

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds €
Consus Real Estate AG 9.63% 15/05/2024	(21,347,000)	(18,872,517)
German Treasury Bill 0% 06/10/2020	(17,000,000)	(17,030,720)
Odyssey Europe Holding Company SA 8.00% 15/05/2023	(11,141,000)	(8,967,536)
Galaxy Bidco Limited 6.50% 31/07/2026	(9,320,000)	(8,482,087)
Summer BC Holdco B Sarl 5.75% 31/10/2026	(12,569,000)	(8,309,136)
Banca Monte dei Paschi di Siena SpA 3.63% 24/09/2024	(7,148,000)	(7,232,165)
Banco De Sabadell SA 0.875% 22/07/2025	(7,000,000)	(7,108,703)
Almaviva-The Italian Innovation Company SpA 7.25% 15/10/2022	(7,261,000)	(6,517,313)
Atlantia SpA 1.875% 13/07/2027	(6,337,000)	(6,079,793)
United Group BV 3.25% 15/02/2026	(7,600,000)	(5,915,233)
RAC Bond Company plc 5.00% 06/11/2022	(4,922,000)	(5,069,582)
Enquest plc 7.00% 15/04/2022	(8,741,083)	(4,426,320)
Enel SpA 8.75% 24/09/2073	(4,105,000)	(4,059,967)
First Quantum Minerals Limited 7.5% 01/04/2025	(5,042,000)	(3,663,387)
Tesco plc 6.15% 15/11/2037	(3,180,000)	(3,494,356)
UniCredit SpA 2.731% 15/01/2032	(3,229,000)	(3,358,754)
Iceland Bondco plc 6.75% 15/07/2024	(2,739,000)	(3,112,707)
Vodafone Group plc 7% 04/04/2079	(2,960,000)	(3,084,322)
Brait SE 2.75% 18/09/2020	(2,800,000)	(3,059,815)
Arcelormittal SA	(73,025)	(2,997,411)

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 year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man Funds VI plc

Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha) Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
Amazon.com Inc	4,341	9,959,263
Alphabet Inc	4,299	6,112,795
Norfolk Southern Corporation	33,079	5,967,274
Lowe's Companies Inc	49,035	5,820,047
Apple Inc	19,912	5,699,269
United States Treasury Bill 0% 03/09/2020	5,685,000	5,677,852
United States Treasury Bill 0% 27/08/2020	5,670,000	5,660,873
Activision Blizzard Inc	81,454	5,416,163
PayPal Holdings Inc	36,050	5,344,525
Sherwin-Williams Company	9,390	4,936,535
United States Treasury Bill 0% 04/02/2021	4,535,000	4,533,314
Fidelity National Information Services Inc	33,235	4,510,286
United States Treasury Bill 0% 17/09/2021	4,500,000	4,497,800
Alibaba Group Holding Limited	19,307	4,333,229
United States Treasury Bill 0% 24/09/2020	4,300,000	4,297,753
United States Treasury Bill 0% 20/08/2020	4,225,000	4,195,102
Planet Fitness Inc	76,915	4,084,705
Uber Technologies Inc	113,779	3,773,545
United States Treasury Bill 0% 22/04/2021	3,585,000	3,583,558
DR Horton Inc	62,996	3,366,831

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
Amazon.com Inc	(4,341)	(10,570,894)
Lowe's Companies Inc	(49,035)	(6,296,083)
Alphabet Inc	(4,299)	(5,998,256)
Norfolk Southern Corporation	(33,079)	(5,927,053)
Apple Inc	(19,912)	(5,817,059)
United States Treasury Bill 0% 27/08/2020	(5,670,000)	(5,668,635)
Activision Blizzard Inc	(81,454)	(5,547,437)
PayPal Holdings Inc	(36,050)	(5,485,554)
Sherwin-Williams Company	(9,390)	(4,994,415)
Fidelity National Information Services Inc	(33,235)	(4,447,917)
Planet Fitness Inc	(76,915)	(4,445,257)
Alibaba Group Holding Limited	(19,307)	(4,304,052)
United States Treasury Bill 0% 24/09/2020	(4,300,000)	(4,297,979)
United States Treasury Bill 0% 20/08/2020	(4,225,000)	(4,220,630)
Uber Technologies Inc	(113,779)	(3,936,346)
Boston Beer Company Inc	(6,839)	(3,619,386)
DR Horton Inc	(62,996)	(3,574,848)
S&P Global Inc	(10,720)	(3,096,714)
Best Buy Company Inc	(33,809)	(2,965,999)
Cintas Corporation	(12,068)	(2,874,046)

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Man GLG Japan Equity Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost ¥
Japan Treasury Discount Bill 0% 25/05/2021	245,000,000	245,115,795
Japan Treasury Discount Bill 0% 20/01/2021	132,000,000	132,079,728
Japan Treasury Discount Bill 0% 25/10/2021	100,000,000	100,050,700
Tosoh Corporation	59,342	91,334,092
Sumco Corporation	48,211	81,321,336
SMC Corporation Japan	1,200	70,040,824
Japan Treasury Discount Bill 0% 08/03/2021	70,000,000	70,015,680
THK Company Limited	24,198	67,884,606
Minebea Mitsumi Inc	31,657	67,136,408
Nisshin Seifun Group Inc	38,536	66,456,014
Ryohin Keikaku Company Limited	42,574	66,098,964
Asahi Kasei Corporation	77,534	64,922,854
Ajinomoto Company Inc	32,000	62,060,019
Shiseido Company Limited	8,886	61,005,721
Yamato Holdings Company Limited	27,112	59,886,485
IHI Corporation	40,437	59,612,208
Nissan Motor Company Limited	128,609	56,986,691
Dip Corporation	23,945	56,367,890
CKD Corporation	28,563	55,185,606
Aruhi Corporation	35,333	54,823,152

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds ¥
Japan Treasury Discount Bill 0% 25/05/2021	(220,000,000)	(220,090,420)
Japan Treasury Discount Bill 0% 10/05/2021	(80,000,000)	(80,028,080)
Smc Corporation Japan	(1,200)	(70,641,030)
Asahi Kasei Corporation	(77,534)	(68,384,840)
FANCL Corporation	(16,533)	(55,953,982)
Koito Manufacturing Company Limited	(32,891)	(55,127,087)
Sumitomo Chemical Company limited	(137,246)	(55,071,690)
Tosoh Corporation	(32,877)	(54,382,345)
Daifuku Company Limited	(5,481)	(53,039,287)
Sugi Holdings Company Limited	(6,908)	(49,628,567)
Suzuki Motor Corporation	(10,900)	(47,322,707)
Aisin Seiki Company Limited	(14,438)	(45,960,233)
Shin-Etsu Chemical Company Limited	(3,488)	(44,731,209)
Koito Manufacturing Company Limited	(9,223)	(44,546,562)
Nitori Holdings Company Limited	(2,074)	(44,422,009)
TOTO Limited	(9,039)	(44,082,215)
Omron Corporation	(5,834)	(42,863,707)
JTEKT Corporation	(53,667)	(42,711,789)
Sumco Corporation	(24,109)	(42,321,024)
FANUC Corporation	(2,253)	(42,301,321)

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 year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG US Equity Extended Statement of Significant Purchases (unaudited) For the year ended 31 December 2020



Security	Nominal	Cost US\$
Amazon.com Inc	4,149	13,178,060
Stanley Black & Decker Inc	50,292	8,472,384
FedEx Corporation	30,059	7,839,991
Activision Blizzard Inc	60,518	4,806,912
Alphabet Inc	2,825	4,601,275
SS&C Technologies Holdings Inc	73,408	4,585,863
T-Mobile US Inc	28,361	3,484,608
Bloomin' Brands Inc	184,843	3,124,369
Planet Fitness Inc	47,388	3,027,075
Microchip Technology Inc	25,925	3,019,918
PPG Industries Inc	19,966	2,790,001
Fiserv Inc	24,688	2,696,776
Moody's Corporation	9,061	2,653,241
Knight-Swift Transportation Holdings Inc	63,636	2,640,235
Global Payments Inc	12,763	2,414,709
Tempur Sealy International Inc	35,096	2,410,566
Darden Restaurants Inc	21,889	2,283,172
PayPal Holdings Inc	11,605	2,240,341
Norfolk Southern Corporation	10,377	2,210,960
Facebook Inc	7,958	2,157,921

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
FedEx Corporation	(30,059)	(8,031,588)
Amazon.com Inc	(2,057)	(6,460,181)
Stanley Black & Decker Inc	(31,098)	(5,413,185)
SS&C Technologies Holdings Inc	(73,408)	(4,547,746)
Knight-Swift Transportation Holdings Inc	(63,636)	(2,524,786)
PayPal Holdings Inc	(11,605)	(2,284,394)
Darden Restaurants Inc	(21,889)	(2,270,058)
Norfolk Southern Corporation	(10,377)	(2,232,666)
Gap Inc	(98,581)	(2,101,099)
Boston Beer Company Inc	(2,356)	(2,079,525)
Uber Technologies Inc	(55,649)	(2,066,758)
Apple Inc	(17,636)	(2,054,549)
Microsoft Corporation	(9,657)	(2,031,595)
Activision Blizzard Inc	(24,810)	(1,984,508)
Alibaba Group Holding Limited	(6,871)	(1,960,877)
Intercontinental Exchange Inc	(18,070)	(1,832,980)
Lennar Corporation	(24,575)	(1,824,965)
S&P Global Inc	(5,155)	(1,774,543)
Domino's Pizza Inc	(4,281)	(1,733,871)
Toll Brothers Inc	(35,241)	(1,585,801)

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Security	Nominal	Cost US\$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	2,476,350	4,233,171
United States Treasury Bill 0% 08/04/2021	2,000,000	1,999,072
United States Treasury Bill 0% 15/04/2021	2,000,000	1,999,007
United States Treasury Bill 0% 22/04/2021	2,000,000	1,998,952
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	1,053,720	1,479,302
United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029	1,014,990	1,132,546
United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	1,013,490	1,068,203
French Republic Government Bond Oat 0.7% 25/07/2030	523,350	746,780

Statement of Significant Sales (unaudited) For the year ended 31 December 2020

Security	Nominal	Proceeds US\$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	(1,238,450)	(2,102,862)
United States Treasury Bill 0% 15/04/2021	(2,000,000)	(1,999,378)
FTSE 100 Index Futures December 2020	(11)	(70,707)
NIKKEI 225 (SGX) December 2020	(3)	(25,987)
S&P500 EMINI Future December 2020	(4)	(18,723)
FTSE 100 Index Futures December 2020	(1)	(15,859)
NASDAQ 100 E-MINI December 2020	(1)	(14,720)
TOPIX Index Futures December 2020	(1)	(14,225)
EURO STOXX 50 December 2020	(7)	(13,916)
CAC40 10 EURO Future November 2020	(2)	(12,820)
S&P/TSX 60 Index Futures December 2020	(2)	(12,276)
KOSPI2 Index Futures December 2020	(1)	(11,344)
Amsterdam Index Futures November 2020	(1)	(8,515)
BIST 30 Future December 2020	(22)	(6,906)
MSCI SING IX ETS November 2020	(2)	(5,839)
United States ULTRA CBT Bond Futures December 2020	(3)	(5,156)
HSCEI Futures November 2020	(1)	(4,535)
Amsterdam Index Futures December 2020	(1)	(4,331)
FTSE Taiwan Index November 2020	(1)	(4,320)
CAC40 10 Euro Future December 2020	(2)	(3,105)

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Common Reporting Standard - Data Protection Information Notice

The Fund hereby provides the following data protection information notice to all Shareholders in the Fund either as of 31 December 2015 or at any point of time since this date.

For the avoidance of doubt, this notice applies equally to any Shareholders that have ceased to hold Shares in the Fund since 1 January 2016. Furthermore, it should be noted that this notice is applicable to Controlling Persons of certain Shareholders. The Fund hereby confirm that they intend to take such steps as may be required to satisfy any obligations imposed by (i) the OECD's Standards for Automatic Exchange of Financial Account Information in Tax Matters ("the Standard"), which therein contains Common Reporting Standards ("CRS"), as applied in Ireland by mean of the relevant international legal framework and Irish tax legislation and (ii) EU Council Directive 2014/107/EU, amending Directive 2011/16/EU as regards mandatory automatic exchange information in the field of taxation ("DAC2"), as applied in Ireland by the means of the relevant tax legislation, so as to ensure compliance or deemed compliance (as the case may be) with the Standard/CRS and the DAC2 from 1 January 2016. In this regard, the Investment Manager on behalf of the Fund is obliged under Section 891F and Section 891G of the Irish Taxes Consolidation Act , 1997 (as amended) and regulations made pursuant to those sections to collect certain information about each Shareholder's tax arrangements (and also collect information in relation to relevant Controlling Persons of Specific Shareholders).

In certain circumstances, the Investment Manager on behalf of the Fund may be legally obliged to share this information and other financial information with respect to a Shareholder's interests in the Fund with the Irish Revenue Commissioners (and, in particular situations, also share information in relation to relevant Controlling Persons of specific Shareholders). In turn, and to the extent the account has been identified as a Reportable Account, the Irish Revenue Commissioners will exchange this information with the country of residence of the Reportable Person(s) in respect of the Reportable Account.

In particular, information that may be reported in respect of a Shareholder (and relevant Controlling Persons, if applicable) includes name, address, date of birth, place of birth, account number, account balance or value at year end (or, if the account was closed during such year, the balance or value at the date of the closure of the account), any payments (including redemption and dividend/interest payments) made with respect to the account during the calendar year, tax residency(ies) and tax identification number(s).

Report of Directors' Remuneration (Unaudited)

The directors of the Fund who are also employees of Man Group plc and companies within its group structure ("Man Group") do not receive any remuneration in respect of their services as directors of the Fund. The other directors receive fixed remuneration in respect of their services which is set at a level determined by the Board as a whole and which is not performance related. This is detailed in note 9 of these financial statements. None of the directors are currently in receipt of variable remuneration in respect of their services as directors of the Fund and none of the directors are currently in receipt of a pension from the Fund. The Fund has appointed Man Asset Management (Ireland) Limited as its UCITS management company. As such, the provisions of Article 14b of Directive 2009/65/EC in relation to remuneration are not applicable to the Fund. However, they do apply to Man Asset Management (Ireland) Limited, which has adopted a remuneration policy to ensure compliance.

The Investment Manager may, on behalf of each sub-funds and subject to the conditions and within the limits laid down by the Financial Conduct Authority and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments ("FDI") provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or for direct investment purposes, where applicable.

The Fund engaged in securities lending activity during the year for the purposes of efficient portfolio management, and invested in total return swaps, repos or reverse repos.

Securities Lending

All securities lending transactions entered into by the sub-funds are subject to a written legal agreement between the sub-funds and the Lending Agent, which is the Bank of New York Mellon, London Branch, and separately between the Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is delivered to an account in the name of the Depositary on behalf of the sub-funds. Collateral received is segregated from the assets belonging to the sub-funds Depositary or the Lending Agent.

The total income earned from securities lending transactions is split between the relevant sub-funds and the securities lending agent. The sub-funds receives at least 80% while the securities lending agent receives up to 20% of such income with all operational costs borne out of the securities lending agent's share. Income received during the year by each sub-funds from securities lending transactions is disclosed in other income in the statement of comprehensive income included as part of the financial statements.

The following table details the value of securities on loan, the maturity tenor of which is always open, as they are callable or terminable on a daily basis. Additionally there is an analysis of the maturity tenor of the associated collateral received as at 31 December 2020 based on the respective transaction contractual maturity date, split between counterparty borrower, with the country of incorporation of the counterparty shown in brackets:

Man GLG Alpha Select Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Total Collateral US\$'000
		Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	
Citigroup Global Markets Limited (Incorporated in the United Kingdom) Government bonds	67,829	-	69,132	-	-	-	69,132
Morgan Stanley & Co. International Plc (Incorporated in the United Kingdom) Government bonds	16,853	-	17,695	-	-	-	17,695
	84,682	-	86,827	-	-	-	86,827

Man GLG European Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Total Collateral US\$'000
		Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	
BNP Paribas Securities Corporation (Incorporated in the United Kingdom) Collateral Received: USD Cash	1	1	-	-	-	-	1
CIBC World Markets Corporation (Incorporated in the United Kingdom) Collateral Received: USD Cash	5	5	-	-	-	-	5
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom) Equities	73	-	88	-	-	-	88
Credit Suisse Securities (USA) LLC (Incorporated in the United States) Collateral Received: USD Cash	68	7	-	-	-	-	7
Equities		-	63	-	-	-	63
Merrill Lynch International (Incorporated in the United Kingdom) Equities	85	-	90	-	-	-	90
Mizuho Securities USA LLC. (Incorporated in the United States) Collateral Received: USD Cash	12	12	-	-	-	-	12
Morgan Stanley & Company International Plc (Incorporated in the United Kingdom) Equities	56	-	62	-	-	-	62

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2020



Securities Lending (continued)

Man GLG European Equity Alternative (continued)

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					
		Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	Total Collateral US\$'000
Morgan Stanley & Co. LLC (Incorporated in the United States) Collateral Received: USD Cash	83	77	-	-	-	-	77
Equities		-	9	-	-	-	9
National Bank of Canada Financial Inc.(Incorporated in the United States) Collateral Received: USD Cash	18	19	-	-	-	-	19
National Financial Services LLC (Incorporated in the United States) Collateral Received: USD Cash	90	92	-	-	-	-	92
Natixis Securities America LLC (Incorporated in the United States) Collateral Received: USD Cash	6	6	-	-	-	-	6
RBC Capital Markets, LLC (Incorporated in the United States) Collateral Received: USD Cash	4	4	-	-	-	-	4
Societe Generale (Incorporated in the United Kingdom) Equities	223	-	236	-	-	-	236
UBS AG (Incorporated in the United Kingdom) Collateral Received: USD Cash	222	11	-	-	-	-	11
Equities		-	236	-	-	-	236
Wells Fargo Securities LLC (Incorporated in the United States) Collateral Received: USD Cash	15	15	-	-	-	-	15
	961	249	784	-	-	-	1,033

Man GLG European Mid-Cap Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					
		Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	Total Collateral US\$'000
BNP Paribas Arbitrage (Incorporated in the United Kingdom) Equities	3,643	4,103	-	-	-	-	4,103
Citigroup Global Markets Limited (Incorporated in the United Kingdom) Equities	639	703	-	-	-	-	703
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom) Equities	1,082	1,279	-	-	-	-	1,279
JP Morgan Securities, Plc.(Incorporated in the United Kingdom) Equities	7,415	8,189	-	-	-	-	8,189
Merrill Lynch International (Incorporated in the United Kingdom) Equities	109	117	-	-	-	-	117
The Bank of Nova Scotia (Incorporated in the United Kingdom) Equities	1,110	1,221	-	-	-	-	1,221
	13,998	15,612	-	-	-	-	15,612

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2020



Securities Lending (continued)

The total value of securities on loan as a proportion of the Fund's Net Asset Value as at the balance sheet date is outlined below:

	% of Net Assets 31 December 2020
Man GLG Alpha Select Alternative	5.92%
Man GLG European Equity Alternative	0.35%
Man GLG European Mid-Cap Equity Alternative	4.19%

The total value of securities on loan as a proportion of the Fund's total lendable assets, as at the balance sheet date, is outlined below.

	Market Value on Loan	% of Lendable Assets
Man GLG Alpha Select Alternative	£61,947,747	13.58%
Man GLG European Equity Alternative	€786,410	0.77%
Man GLG European Mid-Cap Equity Alternative	€11,439,806	5.22%

Total lendable assets represent the aggregate value of assets types forming part of the Fund's securities lending programme.

Net income earned by the sub-funds from securities lending activity during the year and fees paid to the securities lending agent were as outlined below:

	Income earned	Fees paid
Man GLG Alpha Select Alternative	£73,469	£209
Man GLG European Equity Alternative	€21,425	€2,850
Man GLG European Mid-Cap Equity Alternative	€62,894	€794

The following table lists all of the issuers by value of non-cash collateral received by the Fund by way of title transfer collateral arrangement across securities lending transactions as at the balance sheet date:

Non-cash collateral issuer

	Value	% of Net Assets
<u>Man GLG Alpha Select Alternative</u>	£	
Citigroup Global Markets Limited	49,618,989	4.74%
UBS AG	12,328,758	1.18%
<u>Man GLG European Equity Alternative</u>	€	
Credit Suisse Securities (Europe) Limited	60,028	0.03%
Credit Suisse Securities (USA) LLC	50,647	0.02%
Merrill Lynch International	69,113	0.03%
Morgan Stanley & Co. International Plc	46,064	0.02%
Morgan Stanley & Co. LLC	6,696	0.00%
MUFG Securities EMEA Plc	357	0.00%
Societe Generale	182,007	0.08%
UBS AG	173,210	0.08%
<u>Man GLG European Mid-Cap Equity Alternative</u>	€	
BNP Paribas Arbitrage	2,977,446	1.09%
Citigroup Global Markets Limited	521,885	0.19%
Credit Suisse Securities (Europe) Limited	883,938	0.32%
JP Morgan Securities, Plc.	6,060,216	2.22%
Merrill Lynch International	89,384	0.03%
The Bank of Nova Scotia	906,938	0.33%

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2020



Securities Lending (continued)

As at the balance sheet date, all of the cash collateral received in respect of securities lending transactions was re-invested in repos managed by various counterparties as at the balance sheet date:

	Market Value on loan	% of Net Assets
Man GLG European Equity Alternative	€202,943	0.09%

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC derivative transactions, cannot be sold, re-invested or pledged.

Income earned by the Fund from the reinvestment of cash collateral in repos, net of any interest payable to the relevant counterparty, outlined below for the year ended 31 December 2020 and is presented within other income in the statement of comprehensive income:

	Income Earned
Man GLG Alpha Select Alternative	£1,032
Man GLG European Equity Alternative	€6,717
Man GLG European Mid-Cap Equity Alternative	€7,218

All of the non-cash collateral received by the Fund was held by BNY Mellon, London Branch on a tri party settlement basis as at 31 December 2020.

100% of cash collateral is maintained in a segregated account with the depositary. 100% of non-cash collateral is maintained in pooled accounts.

Portfolio Swaps

OTC derivative transactions are entered into by the Fund under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs OTC derivative transactions (including total return swaps and portfolio swaps) entered into by the parties. All OTC derivative transactions entered under an ISDA Master agreement are netted together for collateral purposes therefore any collateral disclosures provided below/elsewhere in the report are in respect of all OTC derivative transactions entered into by the Fund under the ISDA Master agreement, not just portfolio swaps.

The collateral figures provided on the next page relate to collateral held to support specific SFTRs, other cash held at brokers to support SFTRs, and other derivative transactions held at brokers where SFTRs are transacted.

The following table details the value of portfolio swaps as a proportion of the Fund's net asset value, as at 31 December 2020:

	Portfolio swaps % of net assets
Man GLG Alpha Select Alternative	8.25%
Man GLG European Equity Alternative	5.26%
Man AHL Multi Strategy Alternative	0.24%
Man AHL TargetRisk	0.15%
Man GLG European Mid-Cap Equity Alternative	(6.23%)
Man GLG Innovation Equity Alternative	(2.17%)
Man Alternative Style Risk Premia	(1.24%)
Man GLG High Yield Opportunities	(0.04%)
Man GLG Credit Multi-Strategy Alternative	(4.77%)
Man GLG Event Driven Alternative	1.72%
Man GLG High Yield Opportunities DE	0.01%
Man GLG Global Consumer Equity Alternative	1.31%
Man GLG Japan Equity Alternative	(6.66%)
Man GLG US Equity Extended	2.17%
Man AHL TargetRisk Moderate	0.09%

All returns and costs from securities borrowing from OTC transactions were accrued to the Fund and were not subject to any returns sharing arrangements with the Fund's Investment Manager or any other third parties.

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2020



Portfolio Swaps (continued)

The following table details the value of portfolio swaps, analysed by counterparty as at 31 December 2020:

Counterparty	Counterparty's country	Portfolio Swap Market value
<u>Man GLG Alpha Select Alternative</u>		£
Credit Suisse Securities Europe Limited	United Kingdom	6,454,264
JP Morgan Securities Plc	United Kingdom	79,538,615
Morgan Stanley & Co. International Plc	United Kingdom	327,115
<u>Man GLG European Equity Alternative</u>		€
Bank of Nova Scotia	United Kingdom	2,997,957
Barclays Plc	United Kingdom	3,787,398
Credit Suisse AG Ireland	United Kingdom	1,158,408
Goldman Sachs International	United Kingdom	3,079,118
HSBC Bank Plc	United Kingdom	1,555,981
JP Morgan Securities Plc	United Kingdom	5,860,578
Morgan Stanley & Co. International Plc	United Kingdom	(6,674,477)
<u>Man AHL Multi Strategy Alternative</u>		US\$
Credit Suisse Securities Europe Limited	United Kingdom	(96,504)
Goldman Sachs International	United Kingdom	(7,271)
JP Morgan Securities Plc	United Kingdom	252,939
Morgan Stanley & Co. International Plc	United Kingdom	80,686
<u>Man AHL TargetRisk</u>		US\$
JP Morgan Securities Plc	United Kingdom	6,026,300
<u>Man GLG European Mid-Cap Equity Alternative</u>		€
Credit Suisse Securities Europe Limited	United Kingdom	(15,579,697)
Goldman Sachs International	United Kingdom	(4,099,169)
HSBC Bank Plc	United Kingdom	(118,667)
JP Morgan Securities Plc	United Kingdom	448,925
Morgan Stanley & Co. International Plc	United Kingdom	2,332,735
<u>Man GLG Innovation Equity Alternative</u>		US\$
Goldman Sachs International	United Kingdom	(15,212,486)
<u>Man Alternative Style Risk Premia</u>		US\$
Morgan Stanley & Co. International Plc	United Kingdom	(7,815,574)
<u>Man GLG High Yield Opportunities</u>		€
Credit Suisse AG Ireland	United Kingdom	(23,140)
JP Morgan Securities Plc	United Kingdom	(82,141)
<u>Man GLG Credit Multi-Strategy Alternative</u>		US\$
Bank of Nova Scotia	United Kingdom	(594,129)
Credit Suisse AG Ireland	United Kingdom	(758,429)
JP Morgan Securities Plc	United Kingdom	(415,538)
Morgan Stanley & Co. International Plc	United Kingdom	103,200

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2020



Portfolio Swaps (continued)

Counterparty	Counterparty's country	Portfolio Swap Market value
<u>Man GLG Event Driven Alternative</u>		US\$
Barclays Plc	United Kingdom	(14,759,873)
Credit Suisse AG Ireland	United Kingdom	(1,665,819)
Credit Suisse Securities Europe Limited	United Kingdom	259,332
Goldman Sachs International	United Kingdom	8,452,335
HSBC Bank Plc	United Kingdom	(110,039)
JP Morgan Securities Plc	United Kingdom	6,398,824
Morgan Stanley & Co. International Plc	United Kingdom	8,058,527
<u>Man GLG High Yield Opportunities DE</u>		€
Credit Suisse AG Ireland	United Kingdom	8,983
JP Morgan Securities Plc	United Kingdom	23,975
<u>Man GLG Global Consumer Equity Alternative</u>		US\$
Goldman Sachs International	United Kingdom	136,468
Morgan Stanley & Co. International Plc	United Kingdom	65,530
<u>Man GLG Japan Equity Alternative</u>		¥
Credit Suisse AG Ireland	United Kingdom	(146,959,034)
<u>Man GLG US Equity Extended</u>		US\$
Goldman Sachs International	United Kingdom	1,576,123
<u>Man AHL TargetRisk Moderate</u>		US\$
JP Morgan Securities Plc	United Kingdom	26,660

All portfolio swaps have an open maturity tenor as they are callable or terminable on a daily basis.

Collateral

The Fund engages in activity which may require collateral to be provided to a counterparty ("collateral posted").

Counterparty	Currency	Collateral posted
<u>Man GLG Alpha Select Alternative</u>		£
Bank of America Merrill Lynch	GBP	10,161
Bank of New York Mellon	GBP	8,590,224
Credit Suisse AG Ireland	GBP	(15,960,134)
JP Morgan Securities Plc	GBP	(76,854,949)
Morgan Stanley & Co. International Plc	GBP	110,995,157

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2020



Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man GLG European Equity Alternative</u>		€
Bank of America Merrill Lynch	EUR	74,410
Bank of New York Mellon	EUR	(1,270,048)
Bank of Nova Scotia	EUR	259,813
Barclays Plc	EUR	607,475
Credit Suisse Securities Europe Limited	EUR	(4,411,516)
Goldman Sachs International	EUR	11,343,257
HSBC Bank Plc	EUR	1,100,869
JP Morgan Securities Plc	EUR	1,383,049
Morgan Stanley & Co. International Plc	EUR	25,672,970
UBS AG	EUR	4,324,476
<u>Man AHL Multi Strategy Alternative</u>		US\$
Bank of New York Mellon	USD	(2,700,002)
Credit Suisse Securities Europe Limited	USD	370,147
Deutsche Bank AG, London	USD	424,087
Goldman Sachs International	USD	763,166
HSBC Bank Plc	USD	733,575
JP Morgan Securities Plc	USD	230,575
Morgan Stanley & Co. International Plc	USD	8,137,256
Royal Bank of Scotland	USD	984,979
<u>Man AHL TargetRisk</u>		US\$
Bank of New York Mellon	USD	(51,610,360)
Credit Suisse Securities Europe Limited	USD	(6,496,808)
Goldman Sachs International	USD	2,077,559
JP Morgan Securities Plc	USD	32,529,112
<u>Man GLG European Mid-Cap Equity Alternative</u>		€
Credit Suisse Securities Europe Limited	EUR	16,247,905
Goldman Sachs International	EUR	6,628,563
HSBC Bank Plc	EUR	2,552,000
JP Morgan Securities Plc	EUR	(308,688)
Morgan Stanley & Co. International Plc	EUR	9,892,630
<u>Man GLG Global Emerging Markets Debt Total Return</u>		US\$
Bank of New York Mellon	USD	(14,420,351)
Credit Suisse Securities Europe Limited	USD	58,917,755
HSBC Bank Plc	USD	18,863,977
<u>Man GLG Innovation Equity Alternative</u>		US\$
Bank of New York Mellon	USD	(7,120,153)
Goldman Sachs International	USD	33,487,807
Morgan Stanley & Co. International Plc	USD	159,595

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2020



Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man Alternative Style Risk Premia</u>		US\$
Bank of New York Mellon	USD	(12,790,779)
Deutsche Bank AG, London	USD	1,011,815
HSBC Bank Plc	USD	7,842,597
Morgan Stanley & Co. International Plc	USD	9,190,063
Royal Bank of Scotland	USD	5,110,032
<u>Man AHL Active Balanced</u>		US\$
Bank of New York Mellon	USD	47,642,308
<u>Man GLG High Yield Opportunities</u>		€
Bank of New York Mellon	EUR	2,311,041
Barclays Plc	EUR	(119,506)
Goldman Sachs International	EUR	418,917
JP Morgan Securities Plc	EUR	8,174,497
Morgan Stanley & Co. International Plc	EUR	295,413
Credit Suisse Securities Europe Limited	EUR	979,267
<u>Man GLG Credit Multi-Strategy Alternative</u>		US\$
Bank of New York Mellon	USD	(190,000)
Bank of Nova Scotia	USD	(965,000)
Barclays Plc	USD	285,105
Credit Suisse AG Ireland	USD	1,270,237
Goldman Sachs International	USD	220,206
HSBC Bank Plc	USD	110,000
JP Morgan Securities Plc	USD	2,068,923
Morgan Stanley & Co. International Plc	USD	629,391
Nomura holdings	USD	15,681
<u>Man GLG Event Driven Alternative</u>		US\$
Bank of New York Mellon	USD	(4,560,061)
Barclays Plc	USD	17,960,668
Credit Suisse AG Ireland	USD	20,826,997
Credit Suisse Securities Europe Limited	USD	540,000
Goldman Sachs International	USD	1,120,102
HSBC Bank Plc	USD	240,014
JP Morgan Securities Plc	USD	15,199,620
Morgan Stanley & Co. International Plc	USD	14,303,554
<u>Man GLG Global Debt Total Return</u>		US\$
Bank of New York Mellon	USD	251,932
Credit Suisse Securities Europe Limited	USD	292,850
HSBC Bank Plc	USD	160,012

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
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Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man GLG High Yield Opportunities DE</u>		€
Bank of New York Mellon	EUR	(680,019)
Barclays Plc	EUR	500,607
Credit Suisse AG Ireland	EUR	689,756
Goldman Sachs International	EUR	219,891
JP Morgan Securities Plc	EUR	1,567,555
<u>Man GLG Global Consumer Equity Alternative</u>		US\$
Bank of New York Mellon	USD	197,456
Goldman Sachs International	USD	1,091,788
<u>Man GLG Japan Equity Alternative</u>		¥
Bank of New York Mellon	JPY	96,034,448
Credit Suisse AG Ireland	JPY	203,973,859
<u>Man GLG US Equity Extended</u>		US\$
Goldman Sachs International	USD	357,025
<u>Man AHL TargetRisk Moderate</u>		US\$
Bank of New York Mellon	USD	375,003
Credit Suisse Securities Europe Limited	USD	42,543

All cash posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.