



Man Funds VI plc

(An Investment Company with
Variable Capital)

Report and Financial Statements for the year ended 31
December 2019

Fund and Class of Shares

ISIN

Man GLG European Alpha Alternative Class DN EUR	IE00B4YLN521
Man GLG European Alpha Alternative Class DN H GBP	IE00B4YLN745
Man GLG European Alpha Alternative Class DN H USD	IE00B4YLMY47
Man GLG European Alpha Alternative Class IN EUR	IE00B3VHWQ03
Man GLG European Alpha Alternative Class IN H GBP	IE00B3VHX450
Man GLG European Alpha Alternative Class IN H USD	IE00B3VHWN71
Man GLG European Alpha Alternative Class INF EUR	IE00BYVQYQ87
Man GLG Alpha Select Alternative Class DL GBP	IE00B60K3800
Man GLG Alpha Select Alternative Class DL H EUR	IE00B5ZNR51
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	IE00B5ZN3H63
Man GLG Alpha Select Alternative Class IL H USD Dist	IE00BF2WQP58
Man GLG Alpha Select Alternative Class IL U GBP	IE00BYQG5598
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 European Equity Alternative Class DN EUR	IE00B5591813
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 H USD	IE00B55G5T10
Man GLG European Equity Alternative Class DN U EUR	IE00BGBWYN70
Man GLG European Equity Alternative Class IN EUR	IE00B5429P46
Man GLG European Equity Alternative Class IN H GBP	IE00B501WY55
Man GLG European Equity Alternative Class IN H SEK	IE00B5MLB684
Man GLG European Equity Alternative Class IN H USD	IE00B54VK141
Man GLG European Equity Alternative Class INU EUR	IE00BYZCNV02
Man GLG European Equity Alternative Class INU H USD	IE00BYZCNW19
Man GLG European Equity Alternative Class INZ EUR	IE00BDRVT323
Man GLG European Equity Alternative Class INZ EUR Dist	IE00BZ607T67
Man GLG European Equity Alternative Class INZ H CHF Dist	IE00BZ607S50
Man GLG European Equity Alternative Class INZ H GBP Dist	IE00BZ607V89
Man GLG European Equity Alternative Class INZ H USD	IE00BDRVT430
Man GLG European Equity Alternative Class INZ H USD Dist	IE00BZ607W96
Man GLG European Equity Alternative Class IXXN EUR	IE00BK77QN81
Man GLG European Equity Alternative Class IXXN H USD	IE00BK6GVG41
Man AHL Multi Strategy Alternative Class DN USD	IE00BRJT7S37
Man AHL Multi Strategy Alternative Class DN H EUR	IE00BRJT7T44
Man AHL Multi Strategy Alternative Class DN H GBP	IE00BRJT7X89
Man AHL Multi Strategy Alternative Class IN USD	IE00BRJT8355
Man AHL Multi Strategy Alternative Class IN H CHF	IE00BRJT8579
Man AHL Multi Strategy Alternative Class IN H EUR	IE00BRJT8462
Man AHL Multi Strategy Alternative Class IN H GBP	IE00BRJT8793
Man AHL Multi Strategy Alternative Class IN H SEK	IE00BRJT8B35
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
Man AHL TargetRisk Class D H SEK	IE00BRJT7D83
Man AHL TargetRisk Class D H SGD	IE00BRJT7F08

Fund and Class of Shares (continued)

ISIN

Man AHL TargetRisk Class I USD	IE00BRJT7H22
Man AHL TargetRisk Class I H CHF	IE00BRJT7L67
Man AHL TargetRisk Class I H EUR	IE00BRJT7K50
Man AHL TargetRisk Class I H GBP	IE00BRJT7N81
Man AHL TargetRisk Class I H JPY	IE00BRJT7P06
Man AHL TargetRisk Class I H SEK	IE00BRJT7R20
Man AHL TargetRisk Class I H SGD	IE00BRJT7J46
Man AHL TargetRisk Class I H (BRL) USD	IE00BKY59R06
Man AHL TargetRisk Class INU USD	IE00BDCY1W99
Man GLG European Mid-Cap Equity Alternative Class DN EUR	IE00BWBSF561
Man GLG European Mid-Cap Equity Alternative Class DN H USD	IE00BWBSFF61
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 INF H GBP	IE00BYXWT580
Man GLG European Mid-Cap Equity Alternative Class INF H USD	IE00BYXWT473
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 Global Emerging Markets Debt Total Return Class D USD	IE00BD3B6K23
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 USD	IE00BD37M462
Man GLG Global Emerging Markets Debt Total Return Class DY H EUR	IE00BF20KP72
Man GLG Global Emerging Markets Debt Total Return Class I USD	IE00BD3B6F79
Man GLG Global Emerging Markets Debt Total Return Class I USD Dist	IE00BYWC7X35
Man GLG Global Emerging Markets Debt Total Return Class I H AUD	IE00BYVW6714
Man GLG Global Emerging Markets Debt Total Return Class I H CHF	IE00BD37M355
Man GLG Global Emerging Markets Debt Total Return Class I H EUR	IE00BD3B6B32
Man GLG Global Emerging Markets Debt Total Return Class I H EUR Dist	IE00BDB77545
Man GLG Global Emerging Markets Debt Total Return Class I H GBP	IE00BD3B6C49
Man GLG Global Emerging Markets Debt Total Return Class I H SEK	IE00BD3B6D55
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
Man GLG Global Emerging Markets Debt Total Return Class IMF USD	IE00BYZJRM02
Man GLG Global Emerging Markets Debt Total Return Class IMF USD Dist	IE00BYXZ2Y79
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR	IE00BD6GFC99
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR Dist	IE00BDB77768
Man GLG Global Emerging Markets Debt Total Return Class IMF H GBP Dist	IE00BD8GLC99
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 EUR	IE00BDRKST89
Man GLG Innovation Equity Alternative Class DN H SEK	IE00BDRKSW19
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 INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
Man GLG Innovation Equity Alternative Class INF H GBP	IE00BYX7RF96
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 INU H EUR	IE00BFZ18L99
Man GLG Innovation Equity Alternative Class INU H GBP	IE00BYP55G81

Fund and Class of Shares (continued)

ISIN

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
Man Alternative Style Risk Premia Class D H SEK	IE00BJ9N8T77
Man Alternative Style Risk Premia Class I USD	IE00BF52FK00
Man Alternative Style Risk Premia Class I H AUD	IE00BG0HKK25
Man Alternative Style Risk Premia Class I H CHF	IE00BF52FF56
Man Alternative Style Risk Premia Class I H EUR	IE00BF52FG63
Man Alternative Style Risk Premia Class I H GBP	IE00BF52FH70
Man Alternative Style Risk Premia Class I H JPY	IE00BD3HVN80
Man Alternative Style Risk Premia Class I H SEK	IE00BF52FJ94
Man Alternative Style Risk Premia Class INU H EUR	IE00BD5FCH16
Man Alternative Style Risk Premia Class INU USD	IE00BZ7PF851
Man AHL Active Balanced Class I H EUR	IE00BGGLHH44
Man AHL Active Balanced Class I H GBP	IE00BGGLHJ67
Man AHL Active Balanced Class I H JPY	IE00BGGLHK72
Man AHL Active Balanced Class I H USD	IE00BGGLHL89
Man GLG High Yield Opportunities Class D EUR	IE00BDTYYP61
Man GLG High Yield Opportunities Class I EUR	IE00BDTYYL24
Man GLG High Yield Opportunities Class I H GBP	IE00BDTYYN48
Man GLG High Yield Opportunities Class I H USD	IE00BDTYYM31
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 Credit Multi-Strategy Alternative Class DN H EUR	IE00BDVJ5T00
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 Event Driven Alternative Class DNFY H EUR	IE00BKDV7869
Man GLG Event Driven Alternative Class DNFY USD	IE00BKDV7752
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 IN USD	IE00BJJNGV56
Man GLG Event Driven Alternative Class INF H EUR	IE00BJBLGJ52
Man GLG Event Driven Alternative Class INF USD	IE00BJBLGK67
Man GLG Global Debt Total Return Class I C EUR	IE00BJR66947
Man GLG Global Debt Total Return Class I C USD	IE00BJR66830
Man GLG High Yield Opportunities DE Class I EUR	IE00BKRQZ499
Man GLG High Yield Opportunities DE Class I EUR Dist	IE00BKRQZ382
Man GLG US Absolute Alpha Class IN USD	IE00BGMJW227

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Eric Fortier (Canadian)
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.

*Effective 1 December 2019, BNY Mellon Trust Company (Ireland) Limited, One Dockland Central, Guild Street, IFSC, Dublin 1, merged into The Bank of New York Mellon SA/NV (the "European Bank") and as of that date, depository services were provided by the Dublin branch of the European Bank.

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

Market Review:

The key driver of Emerging Markets hard (HC)¹ and local currency (LC) debt in 2019 was the decrease in yields in developed market countries (DM), particularly U.S. Treasuries, which had started late in 2018 and deepened in June. The decline in global yields came on the back of the marked dovish² shift in DM central banks, as lingering trade concerns increased the downside risks to global economic activity, and was further boosted by the monetary expansionary effect of the USD 237 billion drop in the U.S. Treasury's cash cushion from the beginning of May to the end of July (equivalent to an annualised quantitative easing of USD950bn).

In 2019 H2, following the extension of the U.S. debt ceiling negotiated in late July, the U.S. Treasury started to rebuild its cash balances which worked as quantitative tightening since liquidity was drained out of the system and deposited at the Fed³. The strains caused by this reversion were visible in U.S. repo rates that spiked higher and forced the Fed to intervene to add to the supply of reserves by supplying short-term liquidity via open market operations and the purchase of T-bills on a daily basis. The Fed's purchases of T-bills provided support in the front end of the rate market, although higher Treasury net issuance, investors' improved confidence in the U.S. growth outlook and firmer U.S. inflation led the longer end of the yield curve to move gradually higher into the year end.

The sharp dovish tilt by DM central banks was mirrored by their EM counterparts, led by Turkey (12% of rate cuts in 2019), Egypt (4.5%), Ukraine (4.5%), Brazil (2%), and Russia (1.5%). Elsewhere, in countries such as China, Indonesia and the Philippines, there were also sizeable reductions in the required reserve ratios.

Underpinned by this risk-supportive backdrop, EM yields dropped without much regard for higher debt metrics and overall deteriorating macroeconomic dynamics, political profile or capital control risks. HC returned 14.4% in 2019, while LC returned 13.5%⁴. Within HC, Investment Grade countries, buoyed by the decrease in DM rates, returned +16.9%. Although lower rated countries from bellwethers such as Ukraine to frontier markets⁵ in both Africa and Asia were among the best performing countries in 2019, the high yield segment overall was up by a smaller +10.8%, as credit stress events started to be priced in countries such as Argentina, Lebanon and Suriname⁶.

In the local bond universe, carry (+6.1%) and rate return (+6.0%) were the largest contributors to performance, while currency performance only contributed 1%. Russia was the best performing country (+20.0%) as it was supported by the recovery in energy prices and lower global yields, while Argentina was the worst performer at -66.9% as the currency weakness experienced after August's primary elections forced the administration to extend the maturities of local debt and impose capital controls.

Outlook:

In our view, 2019 performance is unlikely to be repeated as the effects of last year's global synchronized monetary easing tails off and the ongoing increase in duration supply from U.S. Government debt (roughly USD 600 bn net on an annual basis since the end of 2017) will not be easily offset even under ECB's last year's round of QE, adding to the upward pressure on yields.

Meanwhile, fundamentals for most EM countries are weak, valuations are tight and positions massively crowded in both hard currency and local rates with most investors positioned for a continued benign EM market performance in 2020. With positive news such as the U.S. and China phase-one trade accord priced in by market participants, such a long investor positioning may add to market volatility this year, as trade uncertainties are likely to linger, geopolitical uncertainty (from Iran, to Turkey, and North Korea) remain high, social unrest around the world continues to spread and EM sovereign defaults are likely to rise.

Fund Activity:

In light of expensive valuations, crowded positioning, deteriorating fundamentals in some countries and the expected impact in global liquidity of the increase in U.S. Treasury debt issuance, we viewed the EM asset class expected return skewed to the downside, and thus kept the portfolio defensive positioning.

In LC, the fund short currency exposure⁷ of the fund to EM currencies stood at -18.4% at year-end (versus -12.2% at the close of 2018), comprised of a short exposure to BRL (-6.3%), IDR (-5.7%), ZAR (3.2%) and COP (-3.2%). Through the course of 2019H1 we partially reduced the short in COP while simultaneously increasing the short in ZAR. In August, ahead of the primary elections in Argentina we gradually reduced the ARS long to 3.9% (from 7.2% at the end of July)⁸. Likewise, we reduced the short BRL in a similar proportion to -5.7%. We let the remaining ARS exposure to steadily roll-out to zero by early November.

¹Hard Currency: investments made in securities issued by EM sovereign or quasi-sovereign denominated in hard currency, in this case the U.S. dollar.

²Dovish is a term that refers to the general sentiment of the central bank of a country. It is associated with a looser, more accommodating monetary policy that usually involves lower interest rates because to promote growth.

³From a minimum of USD125bn in the week of August 21, cash balances at the Fed increased to USD 314bn in the week of September 25, equivalent to an annualized QT of USD1.900bn. Source: Federal Reserve.

⁴HC segment return measured by JP Morgan EMBIG family Index and LC segment return measured by JP Morgan GBI-EM GD family of indexes.

⁵Frontier Market or Next Generation Market, means USD-denominated debt issued by sovereign and quasi sovereign from next generation countries. Next Generation countries are smaller, less liquid population of emerging market economies, where investment opportunities in the external debt market are limited relative to the larger emerging economies countries where external debt issuance is frequent and large.

⁶The organisations/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.

⁷Currency exposure is a term referring to the vulnerability of an investment, cash flow or financial position to variations in the exchange rate of two currencies.

⁸The fund's ARS long exposure was via NDFs (off-shore) and the fund has no exposure in the Argentine local market. When setting up the ARS position, we did it through NDFs as we have learned from experience that local authorities tend to resort to capital controls when they run into stress, making it difficult and painful to exit from local positions in such events.

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

Fund Activity (continued):

In local rates, the fund kept the -0.5 years short in local currency duration⁹ weighted exposure (DWE)¹⁰ in local currency DWE in Brazil unchanged.

In HC, in light of our view for U.S. Treasury yields to go higher, the fund closed the year with a duration weighted exposure (DWE) of 0.2 years, at the low end of the strategy's historical range of between 0 to 4 years. In light of expensive valuations, we increased the short credit spread DWE of the Fund by -0.6 years to -3.3 years in January, as the majority of the countries where we run shorts tightened to levels close to the lows seen in the last nine years. We ended the year at -3.2 years (compared to -2.6 years at the end of 2018), also at the low end of historical ranges. In 2019 Q4, as a credit event in Lebanon got priced in, we took profit on the short credit spread exposure to the sovereign and further reduced the short position to -0.5% exposure (-5.1% exposure at the end of 2018).

Performance:

In 2019, the Fund estimated gross and net returns¹¹ were -1.8% and -2.8% respectively. The weekly volatility of its returns was 3.3%. The major source of the negative return at a time when the EMD asset class experienced a positive return, was the defensive position of the portfolio.

In 2019, the Fund's cash exposure contributed to performance with 2.1% to its -1.8% total estimated gross performance, while the LC and HC short exposures detracted by -1.6% and -2.3%, respectively. Despite the portfolio's negative -0.5 beta to the EMD asset class in a period that EMD HC and LC rallied, the impact on performance was limited by positive alpha coming from the short credit spread exposure to Lebanon (+1.8%) in the HC and the long exposure to ARS in LC.

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

⁹Duration: Expressed in years and measures the sensitivity of a bond's price to a change in interest rates. There is an inverse relationship between bond prices and interest rates.

¹⁰DWE corresponds to each country's contribution to the overall duration of the fund.

¹¹Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable.

Man GLG Global Debt Total Return – Annual Report Commentary

Performance:

In 2019, the Fund estimated gross and net returns¹ were +0.99% and 0.72% respectively.

Market Review

The key driver of global debt markets in 2019 was the decrease in yields in developed market countries (DM), particularly U.S. Treasuries, which had started late in 2018 and deepened in the late May to early August period. The decline in global yields came on the back of the marked dovish² shift in DM central banks, as lingering trade concerns increased the downside risks to global economic activity, and was further boosted by the monetary expansionary effect of the USD 237 billion drop in the U.S. Treasury's cash cushion held at the Federal Reserve from the beginning of May to the end of July (with an impact equivalent to an annualised quantitative easing of USD950bn).

The sharp dovish tilt by DM central banks was mirrored by their EM counterparts, led by Turkey (12% of rate cuts in 2019), Egypt (4.5%), Ukraine (4.5%), Brazil (2%), and Russia (1.5%). Elsewhere, in countries such as China, Indonesia and the Philippines, there were also sizeable reductions in the required reserve ratios.

In 2019 H2, following the extension of the U.S. debt ceiling negotiated in late July, the U.S. Treasury started to rebuild its cash balances, which worked as quantitative tightening since liquidity was drained out of the system and deposited at the Fed³. The strains caused by this reversion were visible in U.S. repo rates that spiked higher and forced the Fed to intervene to add to the supply of reserves by supplying short-term liquidity via open market operations and the purchase of T-bills on a daily basis. In Europe, the ECB restarted its corporate bond QE (CSPP) program in November. In our view, the investment of the liquidity held by the largest US banks as a consequence of the Fed's liquidity injections triggered a portfolio displacement effect similar to that of quantitative easing again supporting risk asset prices.

Underpinned by this risk-supportive backdrop, DM credit rallied, EM yields dropped without much regard for higher debt metrics and overall deteriorating fundamentals. The fund, which run with an underweight in USD duration, in EM currencies, and EM credit suffered as a consequence.

Outlook:

In our view, 2019 performance for rates and credit is unlikely to be repeated in 2020 as the effects of last year's global synchronized monetary easing tails off and the ongoing increase in duration supply from U.S. Government debt (roughly USD 600bn net on an annual basis since the end of 2017) will not be easily offset even under ECB's last year's round of QE, adding to the upward pressure on yields.

Slowing global growth, trade disputes, geopolitical uncertainty (from Iran, to Turkey, and North Korea) and social unrest around the EM world all argue for caution. However, despite vulnerable fundamentals, stretched valuations and crowded market positioning, most investors seem to be positioned for a continued benign credit market performance in 2020. With positive news such as the U.S. and China phase-one trade accord priced in by market participants, such a long investor positioning may add to market volatility this year.

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

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February 2020*

Source: GLG LLC

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.

For all the sub-funds past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations. Performance is net of all fees and is disclosed for the reporting share class. The value of an investment and any income derived from it can go down as well as up and investors may not get back their original amount invested. Alternative investments can involve significant additional risks.

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

**The above Investment Manager's reports are commentaries for the year 1 January 2019 to 31 December 2019. They do not include or take account of any movements, returns or market information for subsequent periods.*

¹Performance 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 0.40% management fees. Other share classes may charge higher fees.

²Dovish is a terms that refer to the general sentiment of the central bank of a country. It is associated with a looser, more accommodating monetary policy that usually involves lower interest rates because to promote growth.

³From a minimum of USD125bn in the week of August 21, cash balances at the Fed increased to USD 314bn in the week of September 25, equivalent to an annualized QT of USD1.900bn. Source: Federal Reserve.

Man GLG European Alpha Alternative – Annual Report Commentary

Strategy Performance

Man GLG European Alpha Alternative ('the Fund') ended 2019 up 0.7% in the EUR class, and 3.7% in the USD class net of fees¹. Needless to say, this is subdued performance, and remains apologetically sub-trend for the Fund after an unflattering 2018. Whilst acutely aware of this, we feel in a strong position, on which we will elaborate below.

Environment & Outlook

The Euro Stoxx 600's² performance was up 23.2% for 2019, almost entirely driven by multiple expansion. This contrasts with the sense of gloom markets exuded at the year's outset. However, the US Federal Reserve gave up on its normalisation path early on. The macro was well supported in the US, with GDP likely to match expectations at the start of the year. Other geographies were weaker, with Germany in particular surprising to the downside for the second year in a row. Brexit played a key consideration through the year, whilst Sino-US trade negotiations provided several bouts of volatility. With yields intermittently rising, value over momentum started to recover following acute underperformance. The markets ended the year on strong note, thanks to increasingly constructive dialogue between the US and China on a phase 1 trade deal, the largest conservative majority in the UK in 3 decades, a few macro-economic data points improving, and \$6bn of inflows into Global Equities.

There is no doubt that momentum is currently in equity markets. We have signs of potential cyclical recovery, with valuations seemingly cheap when compared to interest rates; and at the stock level, earnings estimates for the more cyclical parts of the markets have begun to recover.

While these signs are encouraging, we would strike a note of caution on several fronts:

1. The well-publicised, though tentative, value over defensives rotation of H2 '19 failed to materially assert itself.
2. Yields attempted to move back up, but their efforts remain febrile.
3. For all the positive macro data points recorded in December, the key ISM survey was undoubtedly weak.
4. Though valuations vs. interest rates are reasonably attractive, on an absolute basis, multiples are above long-term averages.
5. A sustained rotation from defensives to value has now become consensus among sell-side strategists.

We also note a substantial change in the political landscape, resulting from the new type of approach adopted by the Trump administration, and the new style of Conservative policies propagated by Boris Johnson.

We therefore adopt the view that markets are likely to be capricious in 2020. For the Fund, we are constructive on three principal accounts:

1. The environment of the past few years has posed challenges for active management and we believe this is set to improve. There has been little value in portfolio diversification in the recent past, which contrasts with appetite for factor hedging and the like. Portfolios concentrated towards secure and inherently defensive growth have materially outperformed, and in their ascendancy, have encouraged greater appreciation for momentum, which diverse portfolios have over-hedged - we have regrettably fallen into this category. Should markets show a greater degree of vulnerability, there are so many assets parked in so few secure growth names, that the merits of diversification are likely to re-emerge.
2. As market capriciousness surfaces, volatility may increase. If so, returns dispersion will be higher and the likelihood of mispricings should rise.
3. We believe our toolkit has never been better, not merely due to the signals, but also due to considerably improved functionality.

Process Update

In 2019, we instigated a project at Man Group to record the setup of a stock through our 5 different lenses at the time each trade was instigated, and throughout the life of our holding period. The project is designed to: (i) aggregate data faster and more effectively, (ii) flexibly store the data at the time of trade, (iii) create a dynamic trading tool and state of the art post trade analytics functionality.

Top Attribution Winners & Losers

For the year as a whole, the top 3 attributions winners were Barco (88 bps), JD Sports (87 bps) and Teleperformance (63 bps). Barco has been a story of continued upward revision to numbers as consensus naturally assumes a steady state cinema replacement market, and has underestimated the potential of the company to outperform on Clickshare and margins. JD Sports is one of few UK retailers seemingly having success globally thanks to its strong execution and its ability to capture the casualisation of society, backed by the world's two leading sports brands: Nike and Adidas. Meanwhile, Teleperformance goes from strength to strength, as it has continued to surprise positively on organic growth driven by its unique capabilities that operate across multiple communication channels³.

The top 3 attribution losers were Swedish Match (46 bps), Subsea (21 bps) and Cineworld (20 bps). We were able to respect a minimum 2:1 pay-off ratio, but are particularly displeased with our execution of Swedish Match. Whilst we maintained our discipline on the name, our rules coincided with executing the stop losses at precisely the wrong times.

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²The index is not a benchmark and is not representative of the Fund's investment strategy. The information is shown for comparison purposes only.

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Man GLG Alpha Select Alternative – Annual Report Commentary

The sharp equity market declines in the fourth quarter of 2018 were quickly forgotten in 2019: the level of pessimism and cautiousness as we entered 2019 meant that cyclical managers performed well, especially where corporate management teams delivered on their plans. The main catalyst for the reversal in market performance was a return to central banks easing monetary policy, and growth of their respective balance sheets. The market move was augmented by increasing economic optimism, aided by progress being delivered on US-China trade negotiations, Brexit and a UK election that resulted in a significant Conservative majority.

Economic data remained robust in the US during 2019. There was less improvement during 2019 than in Europe or China, but the US economy was less depressed, to start with. Recent data has been more mixed with the US manufacturing PMI making new lows, although this is at odds with other PMI surveys and lead indicators.

Whilst we see few red flags that would prevent ongoing positive equity market returns, we would note that P/E multiples are high, especially in the US. All else being equal, this should point to lower returns going forward. In the short-term, investor sentiment has improved markedly over the last 12 months, and central banks have loosened monetary policy aggressively 2019. These tailwinds are unlikely to be as strong in 2020, especially as the rate of central bank balance sheet expansion is starting to peak. However, in the medium-term, we would note that in an environment where bond yields have reached levels not seen for decades, if not longer, there remains the potential for an ongoing rerating of equities relative to bonds.

ESG considerations are an important part of any investment strategy. Whilst environmental and social concerns have been playing an increasing role in everyday life, 2019 felt like a watershed moment, both from an investment, but also broader, perspective. Numerous governments pledged to adopt 'net zero' carbon targets and, in June, the UK became the first major economy in the world to pass a 2050 net zero carbon target into law. This has several impacts on our strategy. We have always been strong believers that well-run businesses will outperform in the medium-term. It is hard to argue that a business can be well-run if it doesn't have the correct governance and oversight in place, but also if it doesn't understand how it impacts the environment and society in which it operates. History would suggest that consumer demands, environmental policy, or tax regimes will adapt to limit poor or incorrect behaviour with regard to these issues. As a result, these considerations have always been part of our investment process. We must decide what the key drivers of a company and its share price are. These can be wide ranging, and include ESG considerations, although many other issues as well, perhaps the most obvious being valuation. ESG analysis can often be subjective in nature. However, we have tools internally that allow us to be more quantitative in that analysis. Whilst ESG considerations may not be the overarching driver of any position, we think their importance is only going to increase. This can clearly be seen in management behaviour. For example, EasyJet this year announced that the company would invest £25m in ensuring that, going forward, it will be carbon neutral.

Fund Performance

The fund was up 7% for the year¹. This lagged equity markets, but the fund has managed to deliver positive returns in 2018 and 2019, with market conditions in those two years diverging hugely (if not being broadly polar opposites), and therefore demonstrated the fund's ability to generate returns, regardless of both the market environment and its direction.

Stock selection accounted for nearly 90% of the fund's returns in 2019, with options also making a positive contribution. Sector allocation made an immaterial positive return. We were pleased with the fund's stock picking. Performance attribution highlighted that only one stock detracted from the fund's stock selection by an absolute amount that would have made it into the top ten positive holdings. Sector attribution, whilst positive, was impacted by the fund's long exposure to energy, which detracted from performance.

It is worth noting, that industry exposure was a big positive contributor to performance in 2018. This highlights the importance of having a diverse strategy, with several factors contributing to performance, as the main drivers in any one year are hard to forecast.

The strategy remains focused on large cap stocks, with some exposure to mid and small cap stocks, the extent of which varies depending on the opportunity set that presents itself. Currently the fund is 89% exposed to large and mega cap stocks, with the balance in mid and small cap stocks. There is no exposure to microcaps or unlisted securities.

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¹Performance 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 20%. Other share classes may charge higher fees.

Man GLG European Equity Alternative – Annual Report Commentary

Overview

After a difficult end to 2018 for the equity markets, the beginning of 2019 saw risk assets rebound as investor sentiment improved. The positive momentum seen in the first quarter was primarily driven by central banks after the US Federal Reserve performed a dovish U-turn and surprised markets in March by stating that there would not be any further rate hikes in 2019. By the beginning of May, however, escalating US-China trade tensions weighed on sentiment, sending markets lower. Equity markets recovered in June as the prospect of the US Federal Reserve cutting interest rates outweighed ongoing geopolitical and trade tensions. The US Federal Reserve would go on to cut interest rates in July, September, and October. The European Central Bank also followed suit in September, restarting quantitative easing. September was also marked by a violent rotation in underlying factors, as bond yields backed up from low levels in August, and momentum winners collapsed, to the benefit of value laggards. Equity markets moved higher towards the end of the year as the geopolitical risks that weighed on investors throughout the year begin to ease. Most notably, the US and China agreed to a phase one trade deal, removing the threat of further escalation and boosting investor sentiment. Markets also responded favourably to the increased clarity over Brexit following the definitive result of the UK general election.

Performance

The Man GLG European Equity Alternative Fund (the 'Fund') ended the year down 1.71%¹ net of fees.

Looking at the underlying book² returns, we saw strong contributions come from the UK Core (+2.25%), Risk Arbitrage (+1.37%), and Centre Book (1.14%). UK Core found success with a long position in Rio Tinto and CRH, while Risk Arbitrage benefitted Fiserv's acquisition of First Data. Pleasingly, Centre Book also had a strong year, bouncing back from a difficult 2018, contributing 1.14% to returns.

On the negative side, it was a difficult year for our Mining strategy (-1.47%) which struggled with its short book. Europe Materials also had a difficult year (-1.13%), losing money on a long position in Covestro³ after the chemical maker reported a fall in profits. Despite a strong start to the year Global Healthcare (-0.63%) also found market conditions challenging, losing money on a long position in Aclaris Therapeutics after the pharmaceutical company reported disappointing clinical trial results.

At a single stock contribution level, the biggest positive contributors to Specific returns were Pearson (+65bps) and Marks & Spencer (+53bps). Interestingly, both were short positions held across several strategies as well as Centre Book. Pearson has had a difficult year in its publishing business, punctuated by a weak trading update in September, and the announcement of the departure of the CEO in December. M&S has suffered sequential negative same store sales growth since Q4 2017, with earnings revisions consistently under pressure throughout the year.

The biggest negative detractors to Specific returns were Fortescue Metals and DCC plc. Fortescue Metals was a short position in the Mining and Centre Book, which was buoyed substantially by the rally in the iron ore price.

Turning to factor attribution (how much performance can be explained from Barra⁴ defined exposures), this year saw the Fund's alpha recover, with our returns from Specific risk contributing 7.71% in 2019. This positive return, however, was offset by a combination of negative returns from other risk attributes. Within the detracting risk attributes, Industry (-57bps) was notable. The most material detractor was Style (-106bps). Given the core philosophy underpinning the Fund's portfolio construction is to maximise exposures to Specific risk and to constrain factors, it is notable that this risk attribute, which typically is between 10% and 20% of overall risk, should detract over 100bps. We have two observations about this impact. First, it reaffirms to us the importance of limiting exposures to factors or styles in this Fund, as they are inherently hard to predict and come with higher volatility.

Second, losses on factors occurred in the last four months of the year, following September's severe factor rotation. In our view, it is notable that these losses were accompanied by an acceleration in gains from Specific risk, due to the opportunities created from the dislocation of the factor rotation. While these factor losses were costly, ultimately the period was positive for the Fund.

Looking ahead

Despite somewhat lacklustre performance in 2019, we enter 2020 with considerable optimism. A number of important initiatives focused on improving the performance have been launched in 2019 that we are hopeful they will continue to gain traction throughout the course of this year. More recent performance trends have certainly been encouraging. We are hopeful we can build on this in 2020.

¹Performance 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 20%. Other share classes may charge higher fees

²As a multi-manager fund, capital is allocated to portfolio managers who autonomously run their own portfolios, or books.

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⁴Barra 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 risk.

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

For the year 2019 as a whole the Fund increased by 3.1%¹ (net of fees). The Stoxx Europe Mid 200 Index (MCXP)² increased by 23% in Euros (21% in Dollars) as trade war fears abated, monetary policy eased and optimism over a macroeconomic recovery took hold.

Stock specific factors were the primary drivers of fund performance for the year. We were not materially impacted by the market move or by style factor rotations. The top and bottom contributors are summarized in the table below.

As the strategy we run tends to have low net market exposure, we view a direct comparison of our performance with the market as inappropriate given the low correlation. In both 2018 and 2019 during two contrasting market backdrops (correction in 2018 and sharp rally in 2019) we posted a positive return. However, the returns we have recently achieved are below our expectations, and in our opinion, reflect a more difficult recent environment for alpha generation.

We are confident this is due to cyclical reasons as opposed to structural ones and are hopeful that as some of the political and macroeconomic headwinds fade, stock prices have the potential to revert to being driven primarily by fundamentals as opposed to top down macro factors. We believe we may have already started to see this re-attachment in the third quarter earnings season where post earnings price action was more rational. This is part of the reason for our continued increase in gross exposure over the year towards more normalised levels after a period of cautiousness. We have increased our gross exposure from 78% at the start of the year to 141% at the end of the year³.

In addition to individual idiosyncratic stock picks, there are a number of sector themes that we are invested in on the fund. This includes our long holdings in chemical and fuel distribution (Brenntag, DCC and Rubis), our shorts in supermarkets (ICA, Axfood), hearing aid manufacturers (Demant, GN and Sonova) retail (Fielmann, Klepierre, Deutsche Euroshop) and selected financials (Direct Line, Corestate, Jupiter).

We are also well invested in a number of sectors where we have more neutral positioning but are positioned for sub sector themes. For example, in the automotive supplier space we are short internal combustion engine exposed names such as Elingklinger and Schaeffler whilst long airbag and seatbelt manufacturer Autoliv. Within Media we are long exhibition and events via our holding in Informa whilst short academic publishing via Pearson. In the telecoms space we are short alternative telecoms MVNO Freenet whilst effectively being long cloud hosting through our pair trade long United Internet and short Drillisch⁴.

Our continuous process of idea generation and research is yielding new names. Over the last year, we have provided our rationale for these new additions in our monthly newsletters, highlighting some of our new longs in Fagron, Grafton, Autoliv and UDG and some new shorts in Deutsche Europshop, Stroer, Moneysupermarket, Corestate and Keywords.

As we enter the start of a new year, we are feeling optimistic that the market backdrop is more positive versus this time last year. We would like to take this opportunity to wish you, our existing and prospective clients a Happy New Year and to once again thank you for your continued support and interest. We also wish you a successful investment year in 2020.

Top 5	Long/Short	Name	Impact (Gross return bps)	Commentary
1	Short	Pearson	158	US Higher Ed business declined leading to profit warning and eventual CEO departure
2	Short	DKSH	97	Weakness in its consumer business prompted downgrades
3	Long	Teleperformance	92	Strong organic growth and new mid-term targets
4	Short	1&1 Drillisch	90	Pair with United Internet – rump hosting business valuation recovered after a technical sell off
5	Short	Pirelli	60	Price pressure and supply concerns drove downgrades and de-rating
Bottom 5				
1	Long	DCC	74	Defensive holding underperformed, weakness in UK technology and lack of acquisitions
2	Short	Green King	67	Takeover by HK Billionaire Li Ka Shing
3	Short	United Internet	65	Pair with 1&1 Drillisch – rump hosting business valuation recovered after a technical sell off
4	Short	Getinge	48	Improved margins after substantial efficiency efforts
5	Long	SMCP	43	Earnings below expectations and concerns over solvency of Parent company

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²The index is selected by the Investment Manager for performance illustration and comparison purposes only. It is not a formal benchmark and does not form part of the Fund's investment objectives or investment policy.

³The limits and/or targets illustrate the Investment Manager's current intentions, and are subject to change without notice.

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Man GLG Innovation Equity Alternative – Annual Report Commentary

The Man GLG Global Innovation Equity Alternative investment strategy focuses on sectors that are predominantly driven by company specific fundamental changes rather than macro. Taking this approach most often leads us to Technology, Consumer Discretionary, Industrials and occasionally Telecoms. This is an approach the fund manager has undertaken for over 15 years. It is both systematic and fundamental and primarily focused on liquid stocks with large market capitalisation (companies whose markets value is above USD 10 bn). The strategy seeks to generate alpha (excess return of an investment relative to the return of a reference index) by focusing on areas where consensus expectations are wrong both on the long strategy and the short strategy over some duration.

A successful third year post launch

2019 was the third year of the launch of our UCITS fund at Man GLG (with an investment process that the fund manager originated, followed and evolved over 15 years) which has continued, in our view, to prove successful reflected in the low level volatility experienced this year and positive returns in spite of at times choppy macro data and violent equity stylistic rotations. The new team hires from 2018 have bedded down well and contributing to the process effectively. We believe this is reflected in the fund's AUM which has risen from \$20 million on December 30th 2016 to \$482 million exiting 2019.

Performance in 2019

In 2019, the fund returned +5.29% net of fees for the IN USD share class which results in a +14.89% return since inception¹. This compares to the Hedge Fund Research HFRU Equity Hedge Index² having returns of +6.36% and +6.42% respectively, the fund's reference index. The wider equity markets recovered their losses of 2018 and more with the S&P500 returning +28.88% and STOXX³ Europe 600 Price Index +23.16%. On a gross return alpha attribution analysis basis, the stock selection attribution was +3.56% while hedge selection attribution at +1.24% was also positive in spite of rising equity markets. Market attribution was also positive while sector and country were small negatives. Since inception, the fund has had annualised volatility of 2.57% despite focusing on some very high volatility areas, while the worst monthly drawdown (peak to trough decline during a recorded period) has been -1.38%.

On a stock level, the biggest single stock long "winners" for the fund this year were all stocks that have been in the fund's long book since inception reflecting the ongoing long-term duration of the investment approach: Mastercard, Microsoft, Adobe and Visa⁴. On the short side, strong absolute and alpha winners were in the area of educational publishing and US telco equipment. The team continues to focus on identifying strategic investment opportunities that are mispriced fundamentally researched, and with good risk reward.

Outlook

Equity markets were more jovial in 2019 than 2018 especially as central banks pumped liquidity back into the market towards the end of the year (especially the US Fed that reversed over half of the drop in its total balance sheet assets seen since the start of 2017). We also saw other positive catalysts in the form of: the announcement of a "phase-1" trade agreement between the US and China (yet to be signed), the Tories winning the UK general election with a solid majority, the US Fed remaining accommodating and improved economic data out of Europe and China.

The 2019 rise in equity markets were not however purely driven by earnings upgrades but instead primarily by higher valuation multiples. Indeed, Goldman Sachs indicated that of the +29% S&P500 rally in 2019, 92% of it can be explained by valuation expansion alone while Morgan Stanley believes that the multiple expansion of 2019 (the biggest since 1988) will put pressure on companies to deliver on estimates this year - more of a "show me" moment. We continue to be valuation conscious and selective on the long side given markets may potentially be overly complacent of shocks as reflected in low levels of volatility (biggest YoY drop since 2009). Our long book is composed of both long duration secular growth names where we continue to expect upward revisions along with some deep value and turnaround names that are trading well under their intrinsic value and where we expect catalysts to turn around the stocks including industry repair.

The team has attended a number of conferences and meetings this past quarter resulting in 103 corporate interactions. This has offered an opportunity to work on some new ideas heading into 2020. The team is also focused on the fourth quarter of 2019 earnings season and aiming to take advantage of situations where market expectations appear to be mispricing fundamental changes occurring at companies (e.g. new product introductions, new business model...). We will also look to use options when volatility is low to buy some tail protection to hedge the market exposure. The escalation of US-Iran tensions last week are a healthy reminder that left field shocks can occur from time to time and we will continue to ensure the portfolio remains as resilient as possible to these as was the case in 2018 (GLG Innovation Equity Alternative +2.08%⁵, MSCI World Net Total Return index⁶ -8.71%, S&P500 -6.24% and STOXX Europe 600 -13.24%).

In closing, we would like to thank all of our investors and the various teams at Man GLG for the support they have provided for the last twelve months and look forward to their continued support in 2020 and beyond.

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³These indices are not benchmarks and are not representative of the Fund's investment strategy. The information is shown for comparison purposes only.

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⁵Performance 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 1.0% management fees and 20.0% performance fees. Other share classes may charge higher fees.

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Man GLG High Yield Opportunities – Annual Report Commentary

Market overview

After a difficult end to 2018 for markets, the beginning of 2019 saw risk assets rebound as investor sentiment improved. The positive momentum seen in the first quarter was driven by a combination of factors, including constructive US-China trade talks, though central banks were the key architects of the market rally. After a period of increasing rate expectations, the US Federal Reserve performed a dovish U-turn and surprised markets in March by stating that there would not be any further rate hikes in 2019. Similarly, the European Central Bank (ECB) were also dovish in their message and stated that rates will remain unchanged “at least through the end of 2019”. Despite the market rally, macroeconomic data during the first quarter was a mixed bag with a notable slowdown in global manufacturing and export activity, though labour markets showed some resilience.

Risk assets continued their ascent during the spring months, despite a wobble in May due to trade-war tensions. Following the US announcement of an increase in tariffs on Chinese imports, China in-turn responded with tariffs of their own. Central banks once again lifted sentiment in June with dovish rhetoric, which led market participants to price in rate cuts and potential monetary stimulus. Macroeconomic data continued to show a slowdown in global growth and signs of weakness began to creep into labour market reports.

The summer months were eventful with a number of themes in focus including ongoing dovishness from central banks and geopolitical uncertainty. The Fed eventually cut rates for the first time since 2007 and then proceeded with another rate cut in September. Similarly, outgoing ECB President Draghi announced rate cuts and a new quantitative easing program. On the geopolitical front, trade war tensions were in the spotlight as President Trump announced new tariffs on Chinese imports while China countered by increasing tariffs on US imports. Macroeconomic data continued to point to a weaker economic outlook with a notable slowdown in global manufacturing data and business climate surveys.

The final stretch of the year saw risk assets continue their move higher as investor sentiment was lifted by a number of factors including the phase one trade deal agreement between the US and China, stabilisation of global macroeconomic data and the Fed's move to cut rates. In the UK, the Conservative party's landslide election victory was well received by markets given the increase in clarity regarding Brexit.

Against this backdrop, global high yield credit benefitted from the rally in risk assets and posted positive returns for the year.

Performance summary

Man GLG High Yield Opportunities launched on 16th January 2019 and delivered a positive return for the year. Since the Fund's launch, positioning has remained predominantly focused on Europe and the UK as well as on cash-generative non-cyclicals. Positions in idiosyncratic, situational type investments that are the main focus of the Fund drove performance.

The key positive contributors included one of our special situations / distressed investments in a Spanish construction firm that performed well following an announcement after Christmas that an A-rated, much larger Chinese competitor is acquiring a 75% stake in the business. As a result, the bond price nearly doubled to the mid-90s. We initiated a position at an average price of c. 50, and led the formation of a bondholder group with the intention to initiate financial restructuring discussions with the company and the company's bank lenders. In addition, a position in a German real estate company (where we were an anchor investor in the bond issue earlier in the year and in a tap issue in the Autumn) also performed well after the company announced that an IG-rated competitor is acquiring a 22% stake in the business, with an option to purchase an additional 51%. Furthermore, long positions in a Euro area sovereign and a Brazilian energy firm undergoing an operational restructuring also performed well¹.

The main negative contributor was a position in an Italian engineering services company where we are currently engaged in active discussions with all stakeholders regarding restructuring the balance sheet and repositioning the business. Furthermore, a short position in an auto OEM also detracted after the firm posted better than expected results and announced an equity injection from its ultimate owner.

Outlook

It is shaping up to be an eventful year for investors with January alone presenting two unforeseen events – an escalation in US-Iran tensions and fears about the impact of the Coronavirus outbreak. This, combined with the upcoming US elections, trade-war uncertainty and the low growth environment, presents an assortment of risks for investors to consider.

The policy U-turn by the major central banks has extended the credit cycle and our base case assumption is that they will remain accommodative for the foreseeable future. As a result, yields have collapsed for higher quality fixed income and this provides support to our bearish view on investment grade credit, as we believe it is exceptionally rich at current levels.

Given the stabilising, low growth and low inflation backdrop, along with our primary investment focus, we are bullish on high yield bonds as they are more suited to this environment, since it provides issuers an opportunity to generate free cash flow. We believe this to be a sweet spot for high yield credit, as there is typically sufficient nominal growth for issuers to generate cash to pay coupons and ultimately repay debt.

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

Outlook (continued)

We see value in credit specific and special situation type investments in the mid to lower echelons of the market. We do not envisage a secular default rate cycle given negative real rates globally and believe that defaults could peak in low to mid-single digit range across European and US markets for the year.

On a regional basis, at present we are bullish on the risk-return profile of cash-generative, non-cyclical, high yield issuers in the UK and Europe, while our view is that the US credit market appears to be overvalued.

Dispersion is likely to remain present in markets and underperforming, overleveraged companies could find conditions challenging and struggle to service their debt. This environment lends itself well to fundamentally driven, bottom-up credit selection while we also value the importance of assessing secular drivers that could affect the business models of issuers.

The demanding outlook for 2020 presents an opportune time for our strategy given the heavy focus on fundamental, bottom-up credit selection.

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Man GLG Credit Multi-Strategy Alternative – Annual Report Commentary

Market overview

After a difficult end to 2018 for markets, the beginning of 2019 saw risk assets rebound as investor sentiment improved. The positive momentum seen in the first quarter was driven by a combination of factors, including constructive US-China trade talks, though central banks were the key architects of the market rally. After a period of increasing rate expectations, the US Federal Reserve performed a dovish U-turn and surprised markets in March by stating that there would not be any further rate hikes in 2019. Similarly, the European Central Bank (ECB) were also dovish in their message and stated that rates will remain unchanged “at least through the end of 2019”. Despite the market rally, macroeconomic data during the first quarter was a mixed bag with a notable slowdown in global manufacturing and export activity, though labour markets showed some resilience.

Risk assets continued their ascent during the spring months, despite a wobble in May due to trade-war tensions. Following the US announcement of an increase in tariffs on Chinese imports, China in-turn responded with tariffs of their own. Central banks once again lifted sentiment in June with dovish rhetoric, which led market participants to price in rate cuts and potential monetary stimulus. Macroeconomic data continued to show a slowdown in global growth and signs of weakness began to creep into labour market reports.

The summer months were eventful with a number of themes in focus including ongoing dovishness from central banks and geopolitical uncertainty. The Fed eventually cut rates for the first time since 2007 and then proceeded with another rate cut in September. Similarly, outgoing ECB President Draghi announced rate cuts and a new quantitative easing program. On the geopolitical front, trade war tensions were in the spotlight as President Trump announced new tariffs on Chinese imports while China responded by increasing tariffs on US imports. Macroeconomic data continued to point to a weaker economic outlook with a notable slowdown in global manufacturing data and business climate surveys.

The final stretch of the year saw risk assets continue their move higher as investor sentiment was lifted by a number of factors including a phase one trade deal agreement between the US and China, stabilisation of global macroeconomic data and the Fed's move to cut rates. In the UK, the Conservative party's landslide election victory was well received by markets given the increase in clarity regarding Brexit.

Performance summary

Convertible Arbitrage: Convertible arbitrage performed well as all regions generated positive returns. CB US saw string performance as US convertibles advanced given the underlying strength seen in US equity markets.

Credit L/S: The Credit L/S strategy was the best overall performer for the Fund, with Asia and EM the top underlying books, followed by credit Europe. The Asia book benefitted from strong security selection, particularly in China while event driven opportunities in India and Indonesia also proved to be favourable. The EM book saw tactical bank capital positions prove to be profitable, while attractive carry opportunities and avoiding certain commodity names was beneficial.

Past performance is no indicator of future performance. Returns may increase or decrease as a result of currency fluctuations.

Man GLG Event Driven Alternative – Annual Report Commentary

Market review

Globally, 2019 has seen pending or completed deals totalling USD 3.9 trillion, the fourth-highest level on record. Megadeals were a key factor during 2019, with a 28% increase in M&A activity greater than USD 10 billion when compared to the previous year. Despite this geopolitical uncertainty loomed over the M&A market for much of 2019, cross-border activity fell to its lowest level since 2013, with declining deal making across European and Asian markets. Activity did however, remain strong as companies continued to use M&A to strengthen their core businesses.

US Deals dominated 2019, with nearly half of all global M&A deals reported in 2019 involving a US target, a 6 per cent rise from 2018, US companies accounted for 15 out of the years' 20 largest deals. The top five sectors in the US by volume were Technology, Healthcare, Oil & Gas, Chemicals and Finance. Many companies focused on core assets through divestitures and spinoffs in 2019. Multi-industry firms started to face pressure from both activist and traditional shareholders especially where there were limited synergies between businesses. Companies were urged to put themselves up for sale or divest assets in order to maximize shareholder value.

Fund summary (positioning and performance)

Launching in July 2019, the fund has had a strong start generating 3.4%¹ net of fees, with stable and consistent positive returns in all six months. The high levels of deal activity towards the end of 2019 has allowed the team to establish a diversified portfolio. The portfolio has been positioned conservatively, with moderate levels of sizing and leverage, the portfolio now has the potential to capitalise on new opportunities and the widening of spreads.

Outlook

M&A activity is expected to remain strong in 2020, driven by companies looking to strengthen their businesses. The economic factors that have powered the multi-year run of deal-making remains intact as cheap debt, modest economic growth and fears of disruption by tech giants has led chief executives and boards to turn to M&A. Size and scale continue to be the most convenient ways for companies to retain dominance as well as keeping tech companies at bay.

Private equity will be another key factor in 2020. Private equity firms have amassed almost USD 1.5 trillion in unspent capital, the highest year-end total on record. Private equity firms are able to provide alternatives to companies that are unable to maximize shareholder value. If valuation multiples decline and listed companies are unable to deliver capital appreciation to their shareholders, this may increase the amount of M&A transactions in 2020. Pressure on private equity firms to use their dry powder is likely to grow, M&A activity could, therefore, be on a scale not seen since the financial crisis.

Shareholder activism is likely to remain key to global M&A markets. M&A-driven activism is expected to continue its development outside the US, along with a stronger stance on Environmental, social, and governance (ESG) issues.

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¹Performance 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 1.0% management fees and 20.0% performance fees. Other share classes may charge higher fees.

Man GLG High Yield Opportunities DE – Annual Report Commentary

The Fund launched in late November and was ramped up over the course of November and December. Other than the specific vehicle restrictions, the Fund is managed parallel to the Dublin domiciled UCITs and UK OEIC funds which launched in January and June of 2019 respectively. At present, the Fund is invested predominantly in Europe and in the UK, with a focus on non-cyclical, cash-generative companies.

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February 2020*

Source: GLG Partners LP

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

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Man AHL Multi Strategy Alternative – Annual Report Commentary

Summary

The AHL Multi Strategy Programme ('AMS') had a successful year in 2019. More generally, the year was a very positive one for stocks, albeit with rocky patches, with pronounced dollar strength for most of the year. Bonds rallied strongly until around September when a reversal began which was sustained through year-end.

Performance review by style

During 2019, four of five styles of trading within the fund were profitable with only equity trading ending the year with a small loss. Diversification between styles was much in evidence as fundamental, momentum and technical trading styles all contributed significantly and volatility trading also additive.

Equity trading was the only unprofitable style although internally it was only actually trading in Japan which caused problems and offset the positive performance from US trading. In terms of model types, value models were responsible for most of the losses whereas momentum style models were more successful.

Volatility trading was affected by mid-year turbulence which wiped out profits from the first half of the year. The subsequent recovery was steady through the second half of the year though, to end up in profit. In terms of market sectors, currency options trading contributed the lion's share with equity index options trading also additive and volatility futures trading the only real detractor.

Technical trading performance was driven in almost equal measure by machine learning models, fixed income relative value curve trading and short-term technical currency trading. The short-term currency trading and machine learning models both did particularly well in the mid-year turbulence which effectively compensated for the aforementioned losses from volatility trading over the same period – a good example of model diversification in action.

Momentum trading had a solid year, driven by trends in the first half of year in the case of the more traditional trend models and performance in the second half from more machine learning driven momentum trading. In terms of market sectors, fixed income trading dominated returns.

Fundamental trading finished the top style for 2019 with positive performance across currency carry models, currency economic fundamentals models, stock index relative value trading and, especially, fixed income carry trading¹.

Outlook

The fund showed some pleasing diversification in 2019 with trading styles combining well to deliver performance. 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

Following 2018, a year marked by solid growth and poor asset performance, 2019 has delivered the exact opposite. Global growth forecasts and fundamentals have weakened substantially, yet a simple 60/40 portfolio had the best risk-adjusted return in two decades, highlighting the difficulty in accurately forecasting returns.

Indeed in 2019, a bull year, TargetRisk returned positive returns net of fees and outperformed both the 60/40 portfolio and Morningstar's USD Moderate Allocation index¹.

TargetRisk celebrated its five-year anniversary in 2019 with an annualized net return since inception of 10.9%² and a Sharpe ratio³ of 1.16. This performance was achieved throughout different market environments. 2016, 2017 and 2019 will certainly be remembered as bull years, in our view, while 2015 and 2018 were years marked by violent reversals across most asset classes and spikes in equity/bond correlation. TargetRisk's performance across this succession of bull and bear years demonstrates resilience and an ability to adapt to different market conditions.

2019 was a year characterized by slowing economic fundamentals as well as trade wars between the US and China. Remarkably, however, returns across markets were solid, driven largely by the US Federal Reserve's ('Fed') sudden dovish pivot from tightening monetary policy to lowering rates and expanding its balance sheet. The European Central Bank ('ECB') as well as other central banks around the world followed suit and extended their dovish monetary policies pushing rates globally to record lows.

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This monetary policy shift at a late stage of the cycle was unexpected, yet helped comfort equity investors which benefitted from the so-called "Powell put" and pushed equity indices towards new highs. In fact global equity indices had one of their best years following the recovery from the 2008 Credit Crisis. We believe that investors see this dichotomy between high asset prices (bond yields at or near all-time lows and equity indices at all-time highs) and geopolitical uncertainties coupled with a weakening growth outlook as raising questions on the sustainability of the market rally at this late stage of the cycle.

TargetRisk was able to reap the benefits of rallying markets, most asset classes performed strongly in 2019 and TargetRisk benefited from this, with positive attributions from bonds, equities, credit and inflation.

The strategy ran most of the time at full allocation to the asset classes it trades. The intraday correlation monitor remained inactive during the year, while the momentum and volatility overlays were only occasionally active in commodities, bonds and inflation-linked bonds during short bouts of weakness.

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²The data is based on a representative investment product or products that fully invest in the strategy. AHL TargetRisk Programme is net of estimated fees and service cost of 0.95% in USD.

³Sharpe ratio is a measure of risk-adjusted performance that indicates the level of excess return per unit of risk. It is calculated using the risk-free rate (3 month interbank rate) in the appropriate currency over the period analysed. Where an investment has underperformed the risk-free rate, the Sharpe ratio will be negative. As the Sharpe ratio is an absolute measure of risk-adjusted return, negative Sharpe ratios can be misleading and are therefore shown as n/a.

Man AHL Active Balanced – Annual Report Commentary

Following 2018, a year marked by solid growth and poor asset performance, 2019 has delivered the exact opposite. Global growth forecasts and fundamentals have weakened substantially, yet a simple 60/40 portfolio had the best risk-adjusted return in two decades, highlighting the difficulty in accurately forecasting returns.

Indeed in 2019, a bull year, Active Balanced returned positive returns net of fees and outperformed both the 60/40 portfolio and Morningstar's USD Moderate Allocation index¹.

2019 was a year characterized by slowing economic fundamentals as well as trade wars between the US and China. Remarkably, however, returns across markets were solid, driven largely by the US Federal Reserve's ('Fed') sudden dovish pivot from tightening monetary policy to lowering rates and expanding its balance sheet. The European Central Bank ('ECB') as well as other central banks around the world followed suit and extended their dovish monetary policies pushing rates globally to record lows.

This monetary policy shift at a late stage of the cycle was unexpected, yet helped comfort equity investors which benefitted from the so-called "Powell put" and pushed equity indices towards new highs. In fact global equity indices had one of their best years following the recovery from the 2008 Credit Crisis. We believe that investors see this dichotomy between high asset prices (bond yields at or near all-time lows and equity indices at all-time highs) and geopolitical uncertainties coupled with a weakening growth outlook as raising questions on the sustainability of the market rally at this late stage of the cycle.

Active Balanced was able to reap the benefits of rallying markets, most asset classes performed strongly in 2019 and Active Balanced benefited from this, with positive attributions from both bonds and equities.

The strategy ran most of the time at full allocation to the asset classes it trades. The intraday correlation monitor remained inactive during the year, while the momentum and volatility overlays were only occasionally active in bonds during short bouts of weakness.

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February 2020*

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Man Alternative Style Risk Premia – Annual Report Commentary

Market Summary

In contrast to a negative outlook due to increased political risk and escalating US-China trade conflict, global assets delivered a strong performance during 2019, with gains most pronounced for US equities, both corporate and long-dated government bonds, as well as gold. Whilst both the risk of a disorderly Brexit and the inverted US 2s-10s yield curve faded away during Q3, probably the biggest factor contributing to the positive market development was the unexpected decision of the US Federal Reserve (Fed) to cut rates and continue its expansionary policy. Meanwhile, global growth has been record-low, the Global Manufacturing Purchasing Managers' Index (PMIs) stayed below 50 since May and hit its history low in October and the OECD Global Leading Indicator was also at new cycle lows since 2008. As a result, a number of sectors have entered into recessionary territory putting a strain on their market performance.

For central banks, 2019 has seen a year of monetary policy reversals. Following the interest rates hikes in 2018, the Fed delivered its first three rate cuts in 11 years during Q3 and Q4, and promised not to shrink its balance sheet from September onwards amid slowing growth concerns. Over in Europe, the European Central Bank (ECB) delivered further interest rate cut in September and announced it will re-start QE in November. Politically, the persisting uncertainty around the timing and economic impact of Brexit and the US' reappraisal of global trading relationships have been the main themes of the year.

Man Alternative Risk Premia

The Fund recorded a profit for the full year, and in the simplest possible terms, the first three quarters of performance were good both relative to mandate and relative to peers, but the last quarter was weak.

For the first three quarters of 2019 performance was steady and consistently positive. By the end of September, the worst month had been March with a flat return posted, and cumulative performance had reached a healthy gain. In the two months when the MSCI World Index¹ was down, the Fund's performance was positive. During this period, the performance of the macro strategies was notably more consistent than the equity strategies in general, but the strongest return drivers were the Fixed Income strategy and Low Beta strategy.

In Q4 we suffered a material reversal of fortune, with losses in October and November, and further losses in the first week of December. In October, all but the Volatility strategy detracted, while in November the macro strategies recovered but were outweighed by continued negative performance across the board in equities. In December we saw a modest recovery. On the whole for 2019, our macro strategies did well, as did the Low Beta strategy, while the equity market neutral strategies did poorly.

Work on the Fund's strategies has been continuous with model enhancements and upgrades to risk processes implemented over all four quarters of the year. We made an enhancement to the Volatility strategy which causes it to exit the short volatility position when the VIX forward curve becomes inverted i.e. when there is no carry opportunity to target. We no longer scale the position sizes in the VIX to recent delivered volatility of the contract since this created turnover without adding value. We have substantially added to and amended the FX Premia strategy. The bulk of the signal weights are to new models, which focus on the use of Credit Default Swaps, equities and economic surprises as drivers of FX prices. A small weight to the slow value signal is retained, and a rather better engineered FX carry in developed markets is also included again (it was removed altogether in May 2017). On the Fixed Income strategy work has been carried out on the cross-sectional carry models seeking to introduce continuous scaling proportionate to pairwise yield spreads, and a feature to attenuate exposure to uncorrelated pairs. And within the Equity Value strategy, firstly the universe of stocks traded was expanded by about 100 names of comparable liquidity. Secondly, a global REITS model was incorporated with two new models also being introduced into the global part of the Trend Following model score. Thirdly, ESG based alphas were introduced as part of the Quality model within Equity Value, and fourth Machine Learning based alpha was incorporated for US names. And finally, the seasonality strategy was introduced to trade calendar effects. Annually recurring patterns are determined on a rolling basis using multiple window lengths (1 year and 10 year) with no static calendar rules (long stocks in January, or "sell in May and go away"). The strategy trades across the four major asset classes (Equities, Fixed Income, FX and Commodities) with individual markets chosen on the basis of liquidity and capacity.

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February 2020*

Source: Man Solutions Limited

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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. ¹ As of September 2018, it covers more than 2,700 constituents across 11 sectors and approximately 85% of the free float-adjusted market capitalization in each market. For more information go to www.msci.com
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.
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.
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.

GLOSSARY (continued)

Common stock	See Ordinary shares
Contract for differences (CFDs)	A contract for differences (CFD) 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. CFDs provide investors with the all the benefits and risks of owning a security without actually owning it.
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'.
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
Dividend yield	See Yield (3rd definition)
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.

GLOSSARY (continued)

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 exchange of future cash flows between two parties that allows each party to diversify its income for a specified period of time while still holding its original assets.
EPS	See Earnings per share
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	See Current account
Financial Derivative instruments	See Derivatives
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.
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	See Gross Domestic Product
GNP	See Gross National Product
Government Bond	Bonds issued by a government.
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.

GLOSSARY (continued)

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 refer 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."
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).

GLOSSARY (continued)

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 contracts for difference (CFDs) – 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
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.

GLOSSARY (continued)

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 annual report together with the audited financial statements for the year ended 31 December 2019.

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 2019 the Fund was comprised of twenty five Portfolios: Man GLG Global Emerging Markets Debt Total Return, Man GLG Global Debt Total Return (commenced operations on 1 August 2019), Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative (ceased operations on 9 January 2018), Man GLG European Alpha Alternative Enhanced (ceased operations on 23 December 2016), Man GLG Cred-Eq Alternative (ceased operations on 29 June 2017), Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity (ceased operations on 7 February 2019), Man GLG Innovation Equity Alternative, Man GLG Global Fundamental Equity (ceased operations on 31 May 2017), 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) and Man GLG High Yield Opportunities DE (commenced operations on 22 November 2019), Man GLG US Absolute Alpha (commenced operations on 31 December 2019), Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative (ceased operations on 30 September 2016), Man AHL TargetRisk, Man AHL Volatility Alternative (ceased operations on 4 August 2017), Man AHL Active Balanced, Man Numeric Market Neutral Alternative and Man Alternative Style Risk Premia. As at 31 December 2019 there were sixteen Portfolios in operation: Man GLG European Alpha Alternative, 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 and Man GLG US Absolute Alpha.

Results for the year and state of affairs at 31 December 2019

For a detailed commentary on the results for the year and the state of affairs of the Fund at 31 December 2019 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 €98,388,042 (31 December 2018: €114,678,305) for Man GLG European Alpha Alternative, £1,017,503,750 (31 December 2018: £801,377,432) for Man GLG Alpha Select Alternative, €382,407,629 (31 December 2018: €827,958,242) for Man GLG European Equity Alternative, US\$102,471,502 (31 December 2018: US\$94,840,215) for Man AHL Multi Strategy Alternative, US\$1,540,693,817 (31 December 2018: US\$610,853,628) for Man AHL TargetRisk, €483,374,328 (31 December 2018: €640,926,183) for Man GLG European Mid-Cap Equity Alternative, US\$Nil (31 December 2018: US\$21,624,877) for Man Numeric Market Neutral Alternative, US\$Nil (31 December 2018: US\$58,851,080) for Man GLG Unconstrained Emerging Equity, US\$1,712,239,111 (31 December 2018: US\$3,354,723,696) for Man GLG Global Emerging Markets Debt Total Return, US\$482,445,853 (31 December 2018: US\$358,627,588) for Man GLG Innovation Equity Alternative, £Nil (31 December 2018: £107,971,961) for Man NewSmith UK Equity Alternative, US\$636,765,674 (31 December 2018: US\$312,040,793) for Man Alternative Style Risk Premia, US\$578,455,583 (31 December 2018: US\$15,282,022) for Man AHL Active Balanced, €180,313,252 (31 December 2018: n/a) for Man GLG High Yield Opportunities, US\$30,635,012 (31 December 2018: n/a) for Man GLG Credit Multi-Strategy Alternative, US\$101,433,832 (31 December 2018: n/a) for Man GLG Event Driven Alternative, US\$10,072,887 (31 December 2018: n/a) for Man GLG Global Debt Total Return, €50,710,456 (31 December 2018: n/a) for Man GLG High Yield Opportunities DE and US\$20,000,000 (31 December 2018: n/a) for Man GLG US Absolute Alpha. 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 2019	31 December 2018
<i>Man GLG European Alpha Alternative</i>		
Class DN EUR	(0.01%)	(0.12%)
Class DN H GBP	1.03%	0.64%
Class DN H USD	2.96%	2.09%
Class IN EUR	0.65%	0.23%
Class IN H GBP	2.04%	1.47%
Class IN H USD	3.70%	2.29%
Class INF EUR	1.43%	(4.29%)
Class INU EUR#	n/a	2.40%

Results for the year and state of affairs at 31 December 2019 (continued)

Share Classes	31 December 2019	31 December 2018
<i>Man GLG Alpha Select Alternative</i>		
Class DL GBP	6.36%	4.85%
Class DL H EUR	5.07%	3.48%
Class DL H USD	8.11%	6.24%
Class DNY H EUR*	1.81%	n/a
Class IL GBP	7.00%	5.46%
Class IL GBP Dist	7.00%	2.81%
Class IL H EUR	5.66%	4.18%
Class IL H EUR Dist	4.30%	2.91%
Class IL H SEK	6.17%	4.16%
Class IL H USD	8.72%	6.90%
Class IL H USD Dist	8.75%	3.88%
Class IL U GBP	6.99%	5.50%
Class IN H EUR*	1.72%	n/a
Class IN H SEK*	0.06%	n/a
Class IN H USD*	3.25%	n/a
<i>Man GLG European Equity Alternative</i>		
Class DN EUR	(2.44%)	(4.77%)
Class DN H CHF	(2.91%)	(5.12%)
Class DN H GBP	(1.15%)	(3.51%)
Class DN H NOK	(0.95%)	(3.73%)
Class DN H SEK	(2.40%)	(5.01%)
Class DN H USD	0.52%	(2.30%)
Class DN U EUR	(1.58%)	(6.69%)
Class IN EUR	(1.71%)	(4.01%)
Class IN H GBP	(0.28%)	(2.86%)
Class IN H SEK	(1.66%)	(4.33%)
Class IN H USD	1.10%	(1.68%)
Class INU EUR	(0.88%)	(6.89%)
Class INU H USD	1.09%	(2.55%)
Class INZ EUR	(0.91%)	(3.29%)
Class INZ EUR Dist	(6.52%)	(3.36%)
Class INZ H CHF Dist	(6.73%)	(4.33%)
Class INZ H GBP Dist	(5.13%)	(3.25%)
Class INZ H USD	1.96%	(0.96%)
Class INZ H USD Dist	(3.33%)	(1.45%)
Class IXXN EUR*	0.42%	n/a
Class IXXN H USD*	0.52%	n/a
<i>Man GLG Global Equity Alternative##</i>		
Class DN EUR	n/a	0.51%
Class DN H USD	n/a	0.53%
Class IN EUR	n/a	0.50%
Class IN H USD	n/a	0.56%
<i>Man AHL Multi Strategy Alternative</i>		
Class DN USD	8.34%	5.20%
Class DN H EUR	5.95%	3.13%
Class DN H GBP	6.79%	4.14%
Class IN USD	9.03%	5.94%
Class IN H CHF	6.25%	4.15%
Class IN H EUR	6.44%	3.85%
Class IN H GBP	7.32%	4.50%
Class IN H SEK	6.72%	3.77%

Results for the year and state of affairs at 31 December 2019 (continued)

Share Classes	31 December 2019	31 December 2018
<i>Man AHL TargetRisk</i>		
Class D USD	27.47%	(2.58%)
Class D H CHF	23.41%	(5.67%)
Class D H EUR	23.90%	(5.31%)
Class D H GBP*	1.05%	n/a
Class D H SEK	24.21%	(5.75%)
Class D H SGD*	2.20%	n/a
Class I USD	28.43%	(1.86%)
Class I H CHF	24.30%	(4.91%)
Class I H EUR	24.72%	(4.50%)
Class I H GBP	26.23%	(3.32%)
Class I H JPY	24.80%	(4.17%)
Class I H SEK	25.05%	(4.84%)
Class I H SGD*	1.06%	n/a
Class I H (BRL) USD*	(0.33%)	n/a
Class INU USD	28.96%	0.19%
<i>Man GLG European Mid-Cap Equity Alternative</i>		
Class DN EUR	(0.46%)	(1.48%)
Class DN H USD	2.55%	0.84%
Class DNY EUR	(0.69%)	(1.70%)
Class IN EUR	0.28%	(0.75%)
Class IN F EUR	0.31%	(0.38%)
Class INF H GBP	1.69%	0.84%
Class INF H USD	3.25%	2.09%
Class IN H GBP	1.68%	0.30%
Class IN H SEK	1.00%	(0.54%)
Class IN H USD	3.10%	1.51%
<i>Man Numeric Market Neutral Alternative##</i>		
Class DN USD#	(5.52%)	(13.51%)
Class DN H EUR#	(9.03%)	(15.83%)
Class IN USD#	(4.61%)	(12.84%)
Class IN H EUR#	(8.51%)	(15.18%)
Class IN H SEK#	(5.71%)	(14.83%)
Class INU USD#	(6.18%)	(12.45%)
Class INU H EUR#	(5.87%)	(14.83%)
Class INU H GBP Dist#	n/a	(11.28%)
<i>Man GLG Unconstrained Emerging Equity##</i>		
Class D C USD#	4.17%	(20.12%)
Class DF C EUR#	3.84%	(15.05%)
Class DF C USD#	4.18%	(19.96%)
Class I C SEK#	8.58%	(12.84%)
Class I C USD#	3.07%	(19.52%)
Class IF C EUR#	4.92%	(15.31%)
Class IF C GBP#	2.26%	(14.35%)
Class IF C SEK#	8.59%	(12.65%)
Class IF C USD#	4.29%	(19.18%)

Results for the year and state of affairs at 31 December 2019 (continued)

Share Classes	31 December 2019	31 December 2018
<i>Man GLG Global Emerging Markets Debt Total Return</i>		
Class D USD	(3.51%)	(0.05%)
Class D H CHF	(6.20%)	(3.12%)
Class D H EUR	(6.36%)	(2.69%)
Class D H GBP	(5.03%)	(1.55%)
Class D H NOK	(4.59%)	(1.22%)
Class DL USD	(3.26%)	0.22%
Class DL H EUR	(6.10%)	(2.49%)
Class DMF USD	(3.27%)	0.20%
Class DMF H EUR	(6.07%)	(2.45%)
Class DR USD Dist	(2.79%)	0.08%
Class DY USD	(3.74%)	(0.29%)
Class DY H EUR	(6.60%)	(2.86%)
Class I USD	(2.79%)	0.72%
Class I USD Dist	(2.79%)	0.11%
Class I H AUD	(3.73%)	1.54%
Class I H CHF	(5.92%)	(2.36%)
Class I H EUR	(5.66%)	(1.98%)
Class I H EUR Dist	(5.61%)	(3.07%)
Class I H GBP	(4.35%)	(0.84%)
Class I H SEK	(5.08%)	(1.62%)
Class IL USD	(2.53%)	0.98%
Class IL H EUR	(5.40%)	(1.73%)
Class IMF USD	(2.53%)	0.96%
Class IMF USD Dist	(2.54%)	0.62%
Class IMF H EUR	(5.40%)	(1.72%)
Class IMF H EUR Dist	(5.38%)	(2.86%)
Class IMF H GBP Dist	(4.15%)	(1.64%)
<i>Man GLG Innovation Equity Alternative</i>		
Class DN USD	4.72%	1.50%
Class DN H CHF	2.33%	(1.38%)
Class DN H EUR	2.14%	(0.96%)
Class DN H SEK*	6.77%	n/a
Class DNF USD	n/a	1.11%
Class DNF H EUR	2.70%	(0.48%)
Class IN USD	5.29%	2.08%
Class INF USD	5.71%	2.45%
Class INF H EUR	3.27%	0.21%
Class INF H GBP	4.24%	1.15%
Class IN H CHF	2.60%	(0.56%)
Class IN H EUR	2.85%	(0.25%)
Class IN H GBP	3.83%	0.72%
Class IN H SEK	2.98%	(0.27%)
Class INU H EUR	2.83%	(2.12%)
Class INU H GBP	4.03%	0.95%
<i>Man NewSmith UK Equity Alternative##</i>		
Class IN GBP#	(0.53%)	0.33%
Class IX E GBP#	(0.77%)	0.34%
Class IX H JPY#	(1.10%)	(1.70%)
<i>Man Alternative Style Risk Premia</i>		
Class D USD	4.38%	(6.51%)
Class D H DKK*	(4.08%)	n/a
Class D H EUR	1.34%	(2.52%)
Class D H NOK*	(3.05%)	n/a
Class D H SEK*	(3.57%)	n/a
Class I USD	5.18%	(5.77%)
Class I H AUD	4.30%	(4.14%)
Class I H CHF	1.83%	(9.98%)
Class I H EUR	2.21%	(8.26%)

Man Funds VI plc

Directors' report (continued)

For the year ended 31 December 2019 (continued)



Results for the year and state of affairs at 31 December 2019 (continued)

Share Classes	31 December 2019	31 December 2018
<i>Man Alternative Style Risk Premia (continued)</i>		
Class I H GBP	3.55%	(7.38%)
Class I H JPY	2.29%	(11.11%)
Class I H SEK	2.53%	(8.35%)
Class INU H EUR	2.43%	(8.15%)
Class INU USD	5.27%	(4.67%)
<i>Man AHL Active Balanced</i>		
Class I H EUR	23.96%	0.50%
Class I H GBP	25.57%	0.67%
Class I H JPY	24.01%	0.51%
Class I H USD	27.39%	0.81%
<i>Man GLG High Yield Opportunities**</i>		
Class D EUR*	11.93%	n/a
Class I EUR*	12.60%	n/a
Class I H GBP*	13.98%	n/a
Class I H USD*	15.85%	n/a
Class IF EUR*	6.21%	n/a
Class IF H GBP*	8.41%	n/a
Class IF H GBP Dist*	5.75%	n/a
Class IF H GBP G-Dist*	6.23%	n/a
Class ILU H GBP G-Dist*	10.04%	n/a
<i>Man GLG Credit Multi-Strategy Alternative**</i>		
Class DN H EUR*	2.08%	n/a
Class IN USD*	4.22%	n/a
Class IN H EUR*	2.35%	n/a
Class IN H SEK*	3.07%	n/a
Class INU H GBP*	1.59%	n/a
<i>Man GLG Event Driven Alternative**</i>		
Class DNFY H EUR*	1.60%	n/a
Class DNFY USD*	2.20%	n/a
Class IN H EUR*	2.28%	n/a
Class IN H GBP*	2.71%	n/a
Class IN H SEK*	2.45%	n/a
Class IN USD*	3.37%	n/a
Class INF H EUR*	2.02%	n/a
Class INF USD*	2.25%	n/a
<i>Man GLG Global Debt Total Return**</i>		
Class I C EUR*	(1.20%)	n/a
Class I C USD*	0.72%	n/a
<i>Man GLG High Yield Opportunities DE**</i>		
Class I EUR*	1.42%	n/a
Class I EUR Dist*	1.42%	n/a
<i>Man GLG US Absolute Alpha**</i>		
Class IN USD*	-	n/a

*The return shown above for the share classes of respective fund is for the period from launch date to 31 December 2019. For details on launch date of respective share classes please refer note 20.

**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 US Absolute Alpha commenced their operations on 16 January 2019, 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

#The return shown above for the share classes of respective portfolios is for the period from 1 January 2019 to the date of redemption.

##Man GLG Global Equity Alternative, Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity and Man NewSmith UK Equity Alternative ceased their operations on 9 January 2018, 17 September 2019, 7 February 2019 and 21 March 2019 respectively.

Dividends

The Directors proposed the payment of dividends as per the table below for 31 December 2019 and 31 December 2018:

31 December 2019

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>
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

31 December 2018

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€1.30
Man GLG European Equity Alternative	Class INZ EUR Dist	€5.47
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF5.22
Man GLG European Equity Alternative	Class INZ H GBP Dist	£5.33
Man GLG European Equity Alternative	Class INZ H USD Dist	US\$5.24

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 and the dividends proposed for the year ended 31 December 2018 were paid for all the Funds on 17 January 2019. 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 new Supplement dated 18 June 2019 was issued to the Prospectus dated 21 December 2018. The amendments to the Prospectus reflected the launch of two new portfolios; Man GLG Global Debt Total Return and Man GLG Japan Equity Alternative.

A revised Supplement for the Man GLG Portfolios was issued on 21 June 2019 and the main substantive changes made were to reflect the approval of Man GLG RI European Equity Alternative and Man GLG Event Driven Alternative. In addition, the investment strategy for Man GLG Innovation Equity Alternative was amended to reflect the increase in percentage of the Fund's net assets that may be invested in emerging markets from 20% to 40%.

An Addendum for the Man GLG Portfolios and GLG LLC was issued on 11 September 2019. The amendments to the Addendum reflected to provide an exclusion list in respect of Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities, Man GLG Innovation Equity Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG Global Emerging Markets Debt Total Return and Man GLG Global Debt Total Return. This proposed update comprises an exclusion list of controversial stocks or industries being applied to the investment portfolio of the Portfolios which may be related to arms and munitions, nuclear weapons, tobacco and coal production.

Further information regarding the exclusion list to be applied will be available upon request from the respective Investment Manager of the Portfolios. Man Group's Responsible Investment Exclusions Committee focuses on developing guidelines to direct the exclusions, and reviews and reports any amendments to Man Group's Responsible Investment Committee. Man Group works with a leading third party Environmental, Social and Governance ('ESG') advisory firm to maintain the integrity of Man Group's Responsible Investment Exclusion List.

A revised Supplement for the Man GLG Portfolios was issued on 8 November 2019. The amendments to the Prospectus reflected the launch of new portfolio Man GLG High Yield Opportunities DE.

A revised Supplement for the Man GLG Portfolios was issued on 30 December 2019. The amendments to the Prospectus reflected the launch of new portfolio Man GLG US Absolute Alpha.

Portfolios

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 US Absolute Alpha commenced their operations on 16 January 2019, 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

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

Significant events during the year (continued)

Share Class

A revised Supplement for the AHL Partners LLP Portfolios was issued on 28 August 2019 and the only change made were to reflect the inclusion of "IU" share class in Man AHL TargetRisk.

A revised Supplement for the Man GLG Portfolios was issued on 27 November 2019 and the only change made were to reflect the inclusion of "DN" and "DNY" share classes in Man GLG Alpha Select Alternative.

For detailed information on new share classes launched during the year please refer note 20.

Effective 1 December 2019, BNY Mellon Trust Company (Ireland) Limited, One Dockland Central, Guild Street, IFSC, Dublin 1, merged into The Bank of New York Mellon SA/NV (the "European Bank") and as of that date, depositary services were provided by the Dublin branch of the European Bank.

There were no other significant events during the year ended 31 December 2019.

Subsequent events since the year end

Dividends proposed for the year ended 31 December 2019 were paid on 9 January 2020.

The Directors and the Investment Managers acknowledge the current COVID-19 pandemic which is an unprecedented event and the eventual impact on the global economy and markets will largely depend on the scale and duration of the outbreak. The Board will continue to monitor this situation with the investment manager and service providers.

Investors are reminded that the Liquidity Risk highlighted in the company prospectus is particularly relevant at this time. Trading volumes in the underlying investments of the Portfolios may fluctuate significantly due to unprecedented levels of investor uncertainty and market volatility. There is a risk that investments made by the Portfolios may become less liquid in response to market developments, adverse investor perceptions or regulatory and government intervention (including the possibility of trading suspensions implemented by domestic regulators). In extreme market conditions, there may be no willing buyer for an investment and that investment cannot be readily sold at the desired time or price, and consequently the relevant Portfolio may have to accept a lower price to sell the relevant investment or may not be able to sell the investment at all. An inability to sell a particular investment or portion of a Portfolio's assets can have a negative impact of the value of the relevant Portfolio or prevent the relevant Portfolio from being able to take advantage of other investment opportunities.

Liquidity risk also includes the risk that relevant Portfolios, including those Portfolios with a concentrated exposure to such issuers, sectors or industries, may be forced to defer redemptions, issue in specie redemptions or suspend dealing because of stressed market conditions, an unusually high volume of redemption requests, or other factors beyond the control of the Investment Manager. To meet redemption requests, the relevant Portfolios may be forced to sell investments at an unfavourable time and/or conditions, which may have a negative impact on the value of your investment.

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 2020 are listed on page 2. 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 2019, 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 2019 and 31 December 2018 is disclosed in note 9.

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).

Directors' responsibilities (continued)

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) and enable these financial statements to be audited.

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, 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;
- 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; and

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 authorized 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.

Corporate governance (continued)

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.

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 2019:

- 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 Eric Fortier and Ronan Daly are independent directors as that term is defined in the IF Code.

Cybersecurity risk

Cybersecurity breaches may occur allowing an unauthorized 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 Custodian to suffer data corruption or lose operational functionality.

Cybersecurity risk (continued)

The Portfolios may be affected by intentional cybersecurity breaches which include unauthorized 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 Custodian, 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 Depository 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 Depository 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 Depository employs a Sub-Custodian the Depository 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 Depository 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 2019 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 2019. 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 2019.

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).

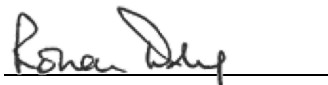
In certain circumstances, the Manager on behalf of the Portfolio may be legally obliged to share this information and other financial information with respect to a shareholder's interests in the Portfolio with the Irish Revenue Commissioners (and, in particular situations, also share information in relation 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

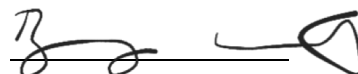
The Directors are satisfied that there are arrangements in place to ensure that transactions carried out with connected parties of the Fund are carried out as if negotiated at arm's length and any such transactions are in the best interests of the Shareholders of the Fund. The Directors are satisfied 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 read 'Ronan Dwyer', written over a horizontal line.

Director



A handwritten signature in black ink, appearing to read 'John O'Connell', written over a horizontal line.

Director

Date: 22 April 2020



**REPORT FROM THE DEPOSITARY TO THE SHAREHOLDERS
DATED 22 APRIL 2020**

For the period from 1 January 2019 to 31 December 2019 (the "Period")

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

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 Depositary must state in what respects it has not been so managed and the steps which we have taken in respect thereof.

Basis of Depositary Opinion

The Depositary 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 2020

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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 and loss:					
Equities and managed funds	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		5,107,345	131,234	485,808	42,006
Total Assets		8,599,353,156	103,013,490	1,064,969,338	521,524,071
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 and 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)		694,545,980	4,625,448	47,465,588	139,116,442
Net Assets Attributable to Redeemable Participating Shareholders		7,904,807,176	98,388,042	1,017,503,750	382,407,629

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
<u>127,649,456</u>	<u>1,627,845,890</u>	<u>550,570,392</u>	<u>87,143</u>	<u>38,902</u>	<u>1,857,834,638</u>	<u>514,169,184</u>
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
<u>25,177,954</u>	<u>87,152,073</u>	<u>67,196,064</u>	<u>87,143</u>	<u>38,902</u>	<u>145,595,527</u>	<u>31,723,331</u>
<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 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

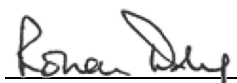


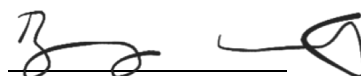
	Notes	#Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	*Man GLG High Yield Opportunities €
Assets					
Cash and cash equivalents	3	61,164	29,436,376	315,439,371	495,470
Balances with brokers	3	1	53,725,067	175,647,942	2,447,039
Due from brokers	3	-	-	4,148,341	-
Financial assets at fair value through profit and loss:					
Equities and managed funds	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		-	524,752	128,398	266,784
Total Assets		61,165	688,009,518	590,582,780	194,842,728
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 and 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)		61,165	51,243,844	12,127,197	14,529,476
Net Assets Attributable to Redeemable Participating Shareholders		-	636,765,674	578,455,583	180,313,252

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

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

Approved and authorised for issue on behalf of the board on 22 April 2020.


Director


Director

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 US Absolute Alpha 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	-
<u>44,152,139</u>	<u>110,463,935</u>	<u>12,066,736</u>	<u>51,430,544</u>	<u>20,000,000</u>
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	-
<u>13,517,127</u>	<u>9,030,103</u>	<u>1,993,849</u>	<u>720,088</u>	<u>-</u>
<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 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 US Absolute Alpha commenced their operations on 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

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

	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	730,548,079	4,460,912	43,319,924	50,414,657
Balances with brokers	3	996,102,936	24,619,383	154,078,205	105,717,938
Due from brokers	3	14,214,893	582,768	28,452	10,901,191
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	1,717,735,517	62,887,660	893,087	695,872,928
Interest bearing securities	4	4,451,946,642	26,044,035	604,029,204	-
Derivatives	4	433,451,905	2,145,252	15,592,952	142,517,166
Subscriptions receivable		3,253,870	11,668	180,000	66
Interest receivable		4,596,394	-	620,055	20,662
Dividend receivable		2,417,074	65,006	346,227	1,169,713
Other assets		2,801,106	49,932	205,660	53,372
Total Assets		8,357,068,416	120,866,616	819,293,766	1,006,667,693
Liabilities					
Balances due to brokers	3	197,180,310	2,430,056	1,839,626	38,530,689
Due to brokers	3	30,869,722	2,117,427	19,493	19,737,404
Financial liabilities at fair value through profit and loss:					
Derivatives	4	305,144,195	1,307,581	14,007,271	115,912,454
Shareholder transactions		6,371,948	15,850	54,249	134,436
Performance fees payable	8,9	1,168,954	-	191,365	3,548
Management fees payable	8,9	6,116,099	101,314	525,988	1,448,765
Interest payable		2,498,509	31,682	65,382	-
Dividend payable		3,899,532	49,407	445,428	1,893,759
Liquidation fees payable		19,772	-	-	-
Accrued expenses and other liabilities	8,9	8,479,175	134,994	767,532	1,048,396
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		561,748,216	6,188,311	17,916,334	178,709,451
Net Assets Attributable to Redeemable Participating Shareholders		7,795,320,200	114,678,305	801,377,432	827,958,242

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2018



*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\$
162,680	47,346,921	85,307,646	48,898,072	1,189,686	7,060,275	259,452,238
193	26,798,642	121,123,428	187,407,321	43,515,331	18,851,509	116,207,154
-	401,104	-	-	-	-	-
-	-	-	409,188,457	20,609,821	44,784,594	-
-	21,374,580	403,222,676	-	-	4,991,228	2,980,209,660
-	17,800,252	23,020,452	22,689,774	1,988,569	467,484	126,332,308
-	3,572	8,316	30	-	-	107,636
80	2,073	1,005,301	-	17,232	19,873	2,610,383
-	83,179	-	39,860	-	100,312	-
31,458	-	315,172	10,179	61,963	87,680	1,222,686
<u>194,411</u>	<u>113,810,323</u>	<u>634,002,991</u>	<u>668,233,693</u>	<u>67,382,602</u>	<u>76,362,955</u>	<u>3,486,142,065</u>
110,294	2,599,560	6,858,892	368,539	44,878,495	14,808,927	48,904,011
87	342,866	868	-	-	10	-
-	14,896,731	12,480,342	24,683,074	637,033	2,493,979	75,165,577
-	-	2,832,850	522	-	-	356,541
-	807,686	-	1,616	-	-	28
-	87,465	318,260	560,462	46,556	39,028	1,782,194
1,634	30,431	-	268,452	13,584	24,251	2,000,886
-	51,823	-	774,304	-	-	-
12,922	-	-	-	-	5,000	-
69,474	153,546	658,151	650,541	182,057	140,680	3,209,132
<u>194,411</u>	<u>18,970,108</u>	<u>23,149,363</u>	<u>27,307,510</u>	<u>45,757,725</u>	<u>17,511,875</u>	<u>131,418,369</u>
-	94,840,215	610,853,628	640,926,183	21,624,877	58,851,080	3,354,723,696

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

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

Man Funds VI plc
Statement of financial position (continued)
As at 31 December 2018



	Notes	Man GLG Innovation Equity Alternative US\$	Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	*Man AHL Active Balanced US\$
Assets					
Cash and cash equivalents	3	64,946,383	20,042,641	56,593,749	9,132,616
Balances with brokers	3	68,538,697	16,320,084	17,380,422	3,422,597
Due from brokers	3	456,296	-	-	192,795
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	116,576,450	2,197,650	196,628,941	-
Interest bearing securities	4	110,735,418	71,005,292	39,825,776	2,089,829
Derivatives	4	7,142,989	6,209,505	36,851,923	763,293
Subscriptions receivable		10,969	-	2,880,680	-
Interest receivable		127,834	95	-	163
Dividend receivable		107,467	179,069	-	-
Other assets		215,718	57,694	368,226	28,557
Total Assets		368,858,221	116,012,030	350,529,717	15,629,850
Liabilities					
Balances due to brokers	3	1,759,549	2,744,964	24,011,550	146,667
Due to brokers	3	5,416,681	-	1,182	98,746
Financial liabilities at fair value through profit and loss:					
Derivatives	4	2,196,853	4,927,316	10,872,840	62,116
Shareholder transactions		5,747	-	2,935,315	-
Performance fees payable	8,9	111,191	332	-	-
Management fees payable	8,9	298,786	159,626	248,312	9,530
Interest payable		-	868	-	-
Dividend payable		60,381	89,054	-	-
Liquidation fees payable		-	-	-	-
Accrued expenses and other liabilities	8,9	381,445	117,909	419,725	30,769
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		10,230,633	8,040,069	38,488,924	347,828
Net Assets Attributable to Redeemable Participating Shareholders		358,627,588	107,971,961	312,040,793	15,282,022

*Man AHL Active Balanced commenced its operations on 1 November 2018.

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

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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>

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

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

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

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
102,471,502	1,540,693,817	483,374,328	-	-	1,712,239,111	482,445,853
*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 US Absolute Alpha 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	-		
30,635,012	101,433,832	10,072,887	50,710,456	20,000,000		

#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 US Absolute Alpha commenced their operations on 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

Man Funds VI plc
Statement of changes in net assets
For the year ended 31 December 2018



	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		6,085,487,062	64,890,816	209,754,211	676,833,006
Issues ⁻	10	5,396,347,230	108,157,698	769,138,997	738,880,758
Redemptions ⁻	10	(3,275,728,288)	(58,479,008)	(204,229,866)	(537,232,477)
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		(410,785,804)	108,799	26,714,090	(50,523,045)
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		<u>7,795,320,200</u>	<u>114,678,305</u>	<u>801,377,432</u>	<u>827,958,242</u>

	Note	Man GLG Innovation Equity Alternative US\$	Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	*Man AHL Active Balanced US\$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		157,624,464	105,754,567	33,823,632	-
Issues ⁻	10	309,678,645	-	516,718,364	15,120,315
Redemptions ⁻	10	(93,888,083)	(3,598,188)	(205,469,889)	-
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		(14,787,438)	5,815,582	(33,031,314)	161,707
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		<u>358,627,588</u>	<u>107,971,961</u>	<u>312,040,793</u>	<u>15,282,022</u>

*Man AHL Active Balanced commenced its operations on 1 November 2018.

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

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 2018



*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\$
10,812,917	163,240,918	139,121,466	510,919,233	312,182,601	106,962,123	3,228,553,651
-	8,799,248	711,990,081	349,712,835	74,191,288	10,860,321	1,308,244,807
(10,939,316)	(73,267,249)	(218,909,130)	(213,617,675)	(342,320,396)	(41,387,714)	(1,054,057,023)
126,399	(3,932,702)	(21,348,789)	(6,088,210)	(22,428,616)	(17,583,650)	(128,017,739)
-	94,840,215	610,853,628	640,926,183	21,624,877	58,851,080	3,354,723,696

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

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		8,966,669	264,820	831,430	-
Other income		450,843	17,839	10,077	265,039
		<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 (a)	17,836,359	-	-	-
		<u>17,836,359</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less 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
Other expenses		2,704,291	106,006	144,563	371,758
Research fees	9	2,324,392	-	-	2,060,118
Depositary fees	8	2,112,557	89,919	165,033	324,477
Legal fees		287,815	7,636	16,718	19,869
Audit fees		200,049	13,360	20,847	7,667
Transaction and brokerage costs		61,965	-	-	-
Directors' fees	8,9	50,378	1,490	5,219	3,721
Liquidation expenses		(1,616)	-	-	-
		<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		2,242,011	-	31,672	533,020
		<u>2,242,011</u>	<u>-</u>	<u>31,672</u>	<u>533,020</u>
Withholding tax		4,095,127	82,679	370,227	1,406,362
		<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 Portfolios that ceased operations during the year.

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
28,803	3,695	-	-	-	19,866	-
1,436	6,243	3,944	1,064	-	15,350	3,114
-	-	-	(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 Portfolios that ceased operations during the year.

#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		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)	-	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less 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	-	-
Other expenses		35,224	213,400	53,516	63,441
Research fees	9	-	-	-	-
Depositary fees	8	3,564	226,112	15,356	32,601
Legal fees		2,474	23,231	20,264	23,594
Audit fees		8,319	15,844	12,503	7,038
Transaction and brokerage costs		-	9,303	-	229
Directors' fees	8,9	-	2,496	1,136	1,347
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
		<u>-</u>	<u>-</u>	<u>-</u>	<u>1,433,500</u>
Withholding tax		(5,659)	1,651,890	-	35,882
		<u>(5,659)</u>	<u>1,651,890</u>	<u>-</u>	<u>35,882</u>
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 Portfolios that ceased operations during the year.

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

*Man GLG High Yield Opportunities commenced its 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 US Absolute Alpha 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	-	-	-
62,473	31,925	30,237	10,288	-
-	18,028	-	-	-
18,298	13,237	8,960	2,461	-
12,855	5,232	4,275	1,019	-
6,809	4,572	7,404	6,930	-
22	-	20	-	-
1,119	-	-	-	-
-	-	-	-	-
<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 Portfolios that ceased operations during the year.

*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 US Absolute Alpha commenced their operations on 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 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 2018



	Notes	Combined Fund US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(146,119,933)	1,947,158	35,378,025	(19,657,563)
Expense reimbursement		7,790,572	67,262	546,309	-
Other income		2,615,072	56,221	68,454	1,368,665
		<u>(135,714,289)</u>	<u>2,070,641</u>	<u>35,992,788</u>	<u>(18,288,898)</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	(146,670,608)	-	-	-
		<u>(146,670,608)</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8,9	72,047,473	905,029	4,302,059	19,623,797
Administration fees	8,9	22,528,436	232,102	1,674,685	2,934,453
Performance fees	8,9	16,001,863	701,160	2,960,504	4,241,459
Research fees	9	2,858,812	6	-	2,420,307
Other expenses		2,690,820	89,124	106,848	373,312
Depositary fees	8	2,174,314	48,971	108,288	449,124
Legal fees		277,501	(33,374)	20,386	(18,620)
Audit fees		231,574	6,887	12,557	8,119
Directors' fees	8,9	53,152	523	2,452	7,244
Transaction and brokerage costs		46,126	-	-	6,407
Liquidation expenses		5,000	-	-	-
		<u>118,915,071</u>	<u>1,950,428</u>	<u>9,187,779</u>	<u>30,045,602</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		5,833,248	-	-	66,562
		<u>5,833,248</u>	<u>-</u>	<u>-</u>	<u>66,562</u>
Withholding tax		3,652,588	11,414	90,919	2,121,983
		<u>3,652,588</u>	<u>11,414</u>	<u>90,919</u>	<u>2,121,983</u>
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		<u>(410,785,804)</u>	<u>108,799</u>	<u>26,714,090</u>	<u>(50,523,045)</u>

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

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 2018



*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\$
159,388	(923,120)	(17,632,860)	7,021,026	(19,724,982)	(16,330,629)	(95,568,652)
1,666	-	844,918	-	127,332	294,745	4,457,749
49,401	8,733	-	69,149	293	1,128	604,500
<u>210,455</u>	<u>(914,387)</u>	<u>(16,787,942)</u>	<u>7,090,175</u>	<u>(19,597,357)</u>	<u>(16,034,756)</u>	<u>(90,506,403)</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
7,102	1,284,779	2,740,185	6,370,689	1,890,589	731,404	20,544,052
723	349,948	1,415,106	1,871,232	593,742	254,404	9,803,858
11,521	842,652	-	4,390,567	546	-	4,388
-	-	4	-	-	-	-
67,337	221,449	254,643	132,846	129,134	212,402	574,459
(5,946)	37,308	103,463	151,992	162,716	88,812	633,924
2,760	12,462	28,796	7,251	29,891	24,898	83,106
285	8,808	15,734	17,176	22,315	8,383	70,555
-	1,022	2,769	4,495	2,326	714	25,039
-	16,310	147	-	-	2,123	17,328
-	-	-	-	-	5,000	-
<u>83,782</u>	<u>2,774,738</u>	<u>4,560,847</u>	<u>12,946,248</u>	<u>2,831,259</u>	<u>1,328,140</u>	<u>31,756,709</u>
-	-	-	-	-	-	5,754,627
-	-	-	-	-	-	<u>5,754,627</u>
274	243,577	-	232,137	-	220,754	-
<u>126,399</u>	<u>(3,932,702)</u>	<u>(21,348,789)</u>	<u>(6,088,210)</u>	<u>(22,428,616)</u>	<u>(17,583,650)</u>	<u>(128,017,739)</u>

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

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

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 2018



	Notes	Man GLG Innovation Equity Alternative US\$	Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	#Man AHL Active Balanced US\$
Income					
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(10,939,063)	7,951,519	(30,612,679)	183,588
Expense Reimbursement		360,087	206,702	590,130	28,557
Other income		77,642	5,673	720	-
		<u>(10,501,334)</u>	<u>8,163,894</u>	<u>(30,021,829)</u>	<u>212,145</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	-	-	-	-
		-	-	-	-
Less Expenses					
Management fees	8,9	2,731,773	1,921,639	2,014,448	17,268
Administration fees	8,9	884,193	321,766	602,693	6,915
Performance fees	8,9	162,423	332	-	-
Research fees	9	7	-	-	-
Other expenses		131,767	40,098	173,029	15,026
Depositary fees	8	70,151	20,130	144,472	1,127
Legal fees		25,427	29,312	53,468	2,671
Audit fees		11,616	10,123	18,094	7,431
Directors' fees	8,9	1,738	865	631	-
Transaction and brokerage costs		-	-	2,650	-
Liquidation expenses		-	-	-	-
		<u>4,019,095</u>	<u>2,344,265</u>	<u>3,009,485</u>	<u>50,438</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		-	-	-	-
		-	-	-	-
Withholding tax		267,009	4,047	-	-
		<u>(14,787,438)</u>	<u>5,815,582</u>	<u>(33,031,314)</u>	<u>161,707</u>

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

#Man AHL Active Balanced commenced its operations on 1 November 2018.

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 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	1,136,840,342	12,071,556	(150,881,277)	420,552,261
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 [†]	(4,437,748,326)	(60,701,641)	(298,937,891)	(584,019,153)
Net cash (used in)/provided by financing activities	(80,545,173)	(17,452,977)	201,634,484	(438,927,662)
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	1,328,809,158	27,955,253	176,505,788	95,031,218
Cash and cash equivalents at the end 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 consists 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	(33,887,328)	(499,913)	(353,498)	(9,632,808)
Cash and cash equivalents at the end of the year/period	2,385,104,327	22,573,832	227,258,995	76,655,817
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)	44,219,373	32,528	3,619,166	36,123
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.

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	1,432,959	28,224,461	84,867	221,871	50,731	(6,873,434)
(1,634)	(707,204)	(2,301,945)	(4,214,177)	(256,510)	(65,756)	(2,545,304)
-	-	-	-	-	-	-

*Man GLG Global Equity Alternative ceased its 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 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)
Decrease/(increase) 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
(Increase)/decrease in interest receivable	123,054	95	-	(8,027)
(Increase)/decrease in dividend receivable	(5,545)	179,069	-	-
(Increase)/decrease 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	-
(Decrease)/increase 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
(Decrease)/increase in interest payable	-	32	-	-
(Decrease)/increase in dividend payable	(52,646)	(89,054)	-	-
(Decrease)/increase in liquidation fees payable	-	-	-	-
Increase/(decrease) 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 increase/(decrease) 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 consists 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)	3,235,880	37,241	6,290,249	688,385
Interest paid	(966,093)	(38,873)	(8,407,165)	(37,131)
Cash dividends paid to shareholders	-	-	-	-

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

[†]Excludes non-cash transaction relating to switches in/out between share classes effective during the year.

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 US Absolute Alpha 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	-	-	-
-	-	-	-	-	-
198,840	85,944	108,261	60,567	34,354	-
<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>	<u>-</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>	<u>-</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>	<u>-</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>	<u>-</u>
-	12,079	170,801	-	-	-
-	(157,867)	(64,458)	-	-	-
3,356,592	1,000,253	129,516	13,374	(389,461)	-
(1,267,607)	(594,361)	(151,138)	(9,363)	(51,839)	-
(1,433,500)	-	-	-	-	-

**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 US Absolute Alpha commenced their operations on 16 January 2019, 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

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 2018



	Combined Fund US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(410,785,804)	108,799	26,714,090	(50,523,045)
Adjustments to reconcile net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in balances with brokers - collateral	(74,231,951)	(222,674)	(18,939,477)	6,960,563
Decrease/(increase) in due from brokers	2,890,535	(311,848)	442	2,759,336
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	17,093,182	(9,050,174)	1,203,675	(155,178,120)
Interest bearing securities	(1,552,301,744)	(26,044,035)	(477,846,897)	-
Derivatives	(161,562,713)	(306,512)	1,959,593	(47,119,794)
Decrease/(increase) in interest receivable	3,137,849	119,027	(614,852)	178,693
(Increase)/decrease in dividend receivable	(67,680)	(43,413)	(115,662)	(50,977)
(Increase)/decrease in other assets	(568,530)	(42,152)	(140,547)	(33,842)
Increase/(decrease) in balances due to brokers - collateral	73,700,534	1,807,688	(3,792,942)	23,395,573
Increase/(decrease) in due to brokers	5,102,587	1,077,812	19,493	(203,736)
(Decrease)/increase in performance fees payable	(12,642,889)	(254,243)	(2,139,614)	(5,563,842)
Increase/(decrease) in management fees payable	1,163,766	32,193	394,728	389,830
Increase/(decrease) in interest payable	853,340	31,682	55,701	(196,370)
Increase/(decrease) in dividend payable	1,095,769	39,201	188,633	679,672
Increase/(decrease) in liquidation fees payable	7,050	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	3,919,498	4,136	624,325	410,865
Net cash (used in)/provided by operating activities	(2,103,197,201)	(33,054,513)	(472,429,311)	(224,095,194)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [†]	5,397,099,525	108,165,551	768,724,262	687,875,558
Redemption of Redeemable Participating Shares [†]	(3,270,335,384)	(58,465,457)	(203,847,357)	(486,281,005)
Net cash provided by/(used in) financing activities	2,126,764,141	49,700,094	564,876,905	201,594,553
Net increase/(decrease) in cash and cash equivalents	23,566,940	16,645,581	92,447,594	(22,500,641)
Cash and cash equivalents at the beginning of the year/period	1,305,242,218	11,309,672	84,058,194	117,531,859
Cash and cash equivalents at the end of the year/period	1,328,809,158	27,955,253	176,505,788	95,031,218
Cash and cash equivalents at the end of the year/period consists of:				
Cash and cash equivalents	730,548,079	4,460,912	43,319,924	50,414,657
Balances with brokers - without collateral	684,945,485	23,946,709	134,065,783	53,464,836
Balances due to brokers - without collateral	(86,684,406)	(452,368)	(879,919)	(8,848,275)
Cash and cash equivalents at the end of the year/period	1,328,809,158	27,955,253	176,505,788	95,031,218
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	96,710,866	1,177,530	12,843,656	50,952,640
Dividend paid on short securities	(91,480,222)	(1,168,152)	(8,907,786)	(48,689,583)
Interest received (net of withholding tax)	49,927,962	120,934	659,083	210,328
Interest paid	(55,629,648)	(389,684)	(2,602,968)	(8,889,323)
Cash dividends paid to shareholders	5,833,248	-	-	(66,562)

[†]Excludes non-cash transaction relating to switches in/out between share classes effective during the year.

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 2018



*Man GLG Global Equity Alternative €	**Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	**Man AHL Volatility Alternative US\$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$
126,399	-	(3,932,702)	(21,348,789)	-	(6,088,210)	(22,428,616)
2,541,780	-	(9,253,277)	(24,444,651)	-	(5,896,345)	-
108,314	-	(270,229)	-	-	-	-
7,370,514	-	-	-	-	35,040,031	276,634,005
-	-	4,578,461	(342,158,110)	-	-	-
(72,344)	-	(3,894,680)	(7,035,988)	-	(2,995,428)	(26,364,204)
50,040	-	(311)	(849,688)	-	-	190,867
103,908	-	50,836	-	-	35,112	-
(3,648)	-	-	(239,317)	-	(10,179)	114,817
1	-	986,739	2,880,395	-	316,034	-
(110,982)	-	211,944	868	-	(45,309)	-
(1,382,134)	-	687,719	-	-	(951,211)	(385)
(76,880)	-	(74,847)	232,153	-	141,565	(174,241)
1,634	-	30,431	-	-	(126,657)	(115,964)
(208,524)	-	(49,557)	-	-	443,068	-
8,729	-	-	-	(5,014)	-	-
(105,912)	(24,863)	(28,811)	567,358	(10,139)	296,641	(60,712)
<u>8,350,895</u>	<u>(24,863)</u>	<u>(10,958,284)</u>	<u>(392,395,769)</u>	<u>(15,153)</u>	<u>20,159,112</u>	<u>227,795,567</u>
-	-	8,861,759	668,383,089	-	340,082,132	76,321,424
(10,982,768)	-	(73,305,192)	(172,099,050)	-	(203,954,903)	(342,353,194)
<u>(10,982,768)</u>	<u>-</u>	<u>(64,443,433)</u>	<u>496,284,039</u>	<u>-</u>	<u>136,127,229</u>	<u>(266,031,770)</u>
(2,631,873)	(24,863)	(75,401,717)	103,888,270	(15,153)	156,286,341	(38,236,203)
2,684,430	24,863	138,681,182	74,119,656	15,153	32,290,786	38,062,725
<u>52,557</u>	<u>-</u>	<u>63,279,465</u>	<u>178,007,926</u>	<u>-</u>	<u>188,577,127</u>	<u>(173,478)</u>
162,680	-	47,346,921	85,307,646	-	48,898,072	1,189,686
170	-	17,545,365	96,678,777	-	139,731,560	43,515,331
(110,293)	-	(1,612,821)	(3,978,497)	-	(52,505)	(44,878,495)
<u>52,557</u>	<u>-</u>	<u>63,279,465</u>	<u>178,007,926</u>	<u>-</u>	<u>188,577,127</u>	<u>(173,478)</u>
126,569	-	2,232,543	-	-	7,962,409	-
(216,896)	-	(1,405,758)	-	-	(11,415,534)	(904,583)
67,383	-	1,410,982	9,156,473	-	235,062	4,466,051
(35,075)	-	(1,030,243)	1,264,560	-	(4,445,080)	(5,105,749)
-	-	-	-	-	-	-

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

**Man GLG Cred-Eq Alternative and Man AHL Volatility Alternative ceased their operations on 29 June 2017 and 4 August 2017 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 2018



	Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	***Man GLG Global Fundamental Equity €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(17,583,650)	(128,017,739)	(14,787,438)	-
Adjustments to reconcile net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in balances with brokers - collateral	(14,421,398)	(10,966,727)	(1,620,884)	-
Decrease/(increase) in due from brokers	-	-	(379,776)	-
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	41,339,822	-	(53,486,338)	-
Interest bearing securities	3,990,193	(466,157,230)	(86,773,270)	-
Derivatives	3,869,962	(39,178,775)	(5,552,804)	-
Decrease/(increase) in interest receivable	(3,595)	4,291,760	(127,834)	676
(Increase)/decrease in dividend receivable	140,552	-	(95,522)	-
(Increase)/decrease in other assets	176,209	62,571	(88,589)	8,690
Increase/(decrease) in balances due to brokers - collateral	14,700,934	27,723,090	319,160	-
Increase/(decrease) in due to brokers	(200,263)	-	5,368,493	-
(Decrease)/increase in performance fees payable	-	(17,427)	(615,059)	-
Increase/(decrease) in management fees payable	(103,110)	161,296	137,432	-
Increase/(decrease) in interest payable	11,537	1,230,976	(3,975)	-
Increase/(decrease) in dividend payable	-	-	43,513	-
Increase/(decrease) in liquidation fees payable	5,000	-	-	(2,226)
Increase/(decrease) in accrued expenses and other liabilities	(3,215)	1,409,855	259,036	(6,657)
Net cash (used in)/provided by operating activities	31,918,978	(609,458,350)	(157,403,855)	483
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [†]	10,900,711	1,304,749,728	309,765,612	-
Redemption of Redeemable Participating Shares [†]	(41,392,036)	(1,049,787,598)	(93,925,764)	-
Net cash provided by/(used in) financing activities	(30,491,325)	254,962,130	215,839,848	-
Net increase/(decrease) in cash and cash equivalents	1,427,653	(354,496,220)	58,435,993	483
Cash and cash equivalents at the beginning of the year/period	9,650,405	613,857,292	67,794,021	(483)
Cash and cash equivalents at the end of the year/period	11,078,058	259,361,072	126,230,014	-
Cash and cash equivalents at the end of the year/period consists of:				
Cash and cash equivalents	7,060,275	259,452,238	64,946,383	-
Balances with brokers - without collateral	4,019,337	-	62,724,020	-
Balances due to brokers - without collateral	(1,554)	(91,166)	(1,440,389)	-
Cash and cash equivalents at the end of the year/period	11,078,058	259,361,072	126,230,014	-
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	2,078,635	-	1,487,362	-
Dividend paid on short securities	-	-	(1,319,068)	-
Interest received (net of withholding tax)	221,785	27,630,689	1,744,936	676
Interest paid	(569,154)	(25,532,706)	(688,847)	-
Cash dividends paid to shareholders	-	(5,754,627)	-	-

***Man GLG Global Fundamental Equity ceased its operations on 31 May 2017.

[†]Excludes non-cash transaction relating to switches in/out between share classes effective during the year.

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 2018



Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	#Man AHL Active Balanced US\$
5,815,582	(33,031,314)	161,707
490,238	-	(15,113)
-	-	(192,795)
4,483,391	(176,327,668)	-
(5,255,175)	(33,840,667)	(2,089,829)
(728,150)	(25,430,656)	(701,177)
(95)	-	(163)
(129,871)	-	-
(6,465)	(298,571)	(28,557)
1,664,178	1,458,999	-
(4,644)	1,182	98,746
332	-	-
(119,319)	194,409	9,530
(3,329)	-	-
(73,459)	-	-
-	-	-
40,359	346,424	30,769
<u>6,173,573</u>	<u>(266,927,862)</u>	<u>(2,726,882)</u>
-	485,938,620	15,120,315
(3,598,188)	(174,635,510)	-
<u>(3,598,188)</u>	<u>311,303,110</u>	<u>15,120,315</u>
2,575,385	44,375,248	12,393,433
33,679,081	7,046,372	-
<u>36,254,466</u>	<u>51,421,620</u>	<u>12,393,433</u>
20,042,641	56,593,749	9,132,616
16,245,584	17,380,422	3,407,484
(33,759)	(22,552,551)	(146,667)
<u>36,254,466</u>	<u>51,421,620</u>	<u>12,393,433</u>
1,886,235	8	-
(1,825,491)	(708,142)	-
106,725	3,460,331	18,165
(356,240)	(3,735,357)	(841)
-	-	-

#Man AHL Active Balanced commenced its operations on 1 November 2018.

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 2019 the Fund was comprised of twenty five Portfolios.

GLG LLC Portfolio

Man GLG Global Emerging Markets Debt Total Return and Man GLG Global Debt Total Return (commenced operations on 1 August 2019).

Man GLG Portfolios

Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative (ceased operations on 9 January 2018), Man GLG European Alpha Alternative Enhanced (ceased operations on 23 December 2016), Man GLG Cred-Eq Alternative (ceased operations on 29 June 2017), Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity (ceased operations on 7 February 2019), Man GLG Innovation Equity Alternative, Man GLG Global Fundamental Equity (ceased operations on 31 May 2017), 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) and Man GLG US Absolute Alpha (commenced operations on 31 December 2019).

Man AHL Portfolios

Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative (ceased operations on 30 September 2016), Man AHL TargetRisk, Man AHL Volatility Alternative (ceased operations on 4 August 2017) and Man AHL Active Balanced (commenced operations on 1 November 2018).

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 2019, the following Portfolios were registered with Swiss Financial Market Supervisory Authority FINMA: Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man Numeric Market Neutral Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity, 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 Credit Multi-Strategy Alternative and Man GLG Event Driven 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 is to provide a positive absolute return for investors while maintaining a low volatility, regardless of market conditions, through stock selection and the utilising of long/short strategies.

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

As at 31 December 2019, Class DN EUR, Class DN H GBP, Class DN H USD, Class IN EUR, Class IN H GBP, Class IN H USD and Class INF EUR were in operation.

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.

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.

1. General (continued)

Man GLG Alpha Select Alternative (continued)

As at 31 December 2019, 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 2019, 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 INZ H USD Dist, 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 2019, Class DN USD, Class DN H EUR, Class DN H GBP, Class IN USD, Class IN H CHF, 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 2019, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H SEK, Class D H SGD, Class I USD, 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 and Class INU USD 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 2019, 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 Numeric Market Neutral Alternative

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

The Portfolio sought to apply a long/short investment strategy and intends to invest in derivatives providing long and "synthetic short" positions.

The Portfolio ceased operations on 17 September 2019.

Man GLG Unconstrained Emerging Equity

Man GLG Unconstrained Emerging Equity's investment objective was to achieve capital gains in the medium to long-term, through investment in emerging market equities.

The Portfolio sought to achieve the above objective primarily through investment in emerging market equities. Such equities were generally be listed or traded on Recognised Markets in emerging markets worldwide and the Portfolio was not having a particular sectoral, industry or market capitalisation focus.

The Portfolio ceased operations on 7 February 2019.

1. General (continued)

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 2019, 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 USD, 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.

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 2019, Class DN USD, Class DN H CHF, Class DN H EUR, Class DN H SEK, Class DNF H EUR, 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 NewSmith UK Equity Alternative

Man NewSmith UK Equity Alternative's investment objective was to maximise absolute returns.

The Portfolio sought to achieve its objective by employing a long/short equity strategy.

The Portfolio ceased operations on 21 March 2019.

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 2019, 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 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 2019, 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 2019, 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 and Class ILU H GBP G-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 2019, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H SEK and Class INU H GBP were in operation.

1. General (continued)

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 2019, 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 and Class INF 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 2019, Class I C EUR and Class I C USD were in operation.

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 2019, Class I EUR and Class I EUR Dist were in operation.

Man GLG US Absolute Alpha

Man GLG US Absolute Alpha's investment objective is to provide investors with an absolute return through a long/short strategy investing primarily in the US equity market.

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 2019, Class IN USD was 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 2018, except for the adoption of new standards and interpretations effective on the dates described below.

New standards, interpretations and amendments adopted by the Fund:

IFRIC Interpretation 23 - Uncertainty over Income Tax Treatment

The interpretation addresses the accounting for income taxes when tax treatments involve uncertainty that affects the application of IAS 12 and does not apply to taxes or levies outside the scope of IAS 12, nor does it specifically include requirements relating to interest and penalties associated with uncertain tax treatments. The interpretation specifically addresses the following:

- Whether an entity considers uncertain tax treatments separately;
- The assumptions an entity makes about the examination of tax treatments by taxation authorities;
- How an entity determines taxable profit (tax loss), tax bases, unused tax losses, unused tax credits and tax rates;
- How an entity considers changes in facts and circumstances.

An entity must determine whether to consider each uncertain tax treatment separately or together with one or more other uncertain tax treatments. The approach that better predicts the resolution of the uncertainty should be followed. The interpretation is effective for annual reporting periods beginning on or after 1 January 2019, but certain transition reliefs are available. This standard update has been adopted by the Fund. The adoption of this standard has had no impact on the financial statements of the Fund.

IFRIC Interpretation 23, Uncertainty over Income Tax Treatment clarifies the accounting for income taxes when tax treatments involve uncertainty that affects the application of IAS 12 in the Fund's financial statements.

Management evaluates such tax positions to determine whether, for all tax years still subject to assessment or challenge by the relevant taxation authorities, the tax positions are probable to be accepted on examination by the relevant tax authorities. If it is probable that the Fund's tax positions are accepted the taxable profit (tax loss) should be consistent with the Fund's tax filings. If not probable the Fund must reflect the effect of the uncertainty in determining its taxable profit (tax loss). The effect of the uncertain tax treatment is determined by applying the expected value method or by applying the most likely method.

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

Management has 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 management is 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 2019 and 31 December 2018, 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.

2. Significant accounting policies (continued)

(g) Financial assets and liabilities (continued)

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

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.

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 2019 and 31 December 2018, 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 engaged in contracts for difference, forward currency contracts, futures contracts, option contracts, swap contracts, credit default swaps, interest rate swaps, total return swaps and warrants.

- Contracts for difference ("CFD")

An unfunded contract for difference ("CFD") is an agreement between the Fund and a third party which allows the Fund to acquire an exposure to the price movement of specific securities without actually purchasing the securities. Upon entering into an unfunded CFD, the Fund is required to deposit with a broker an initial cash margin equal to a certain percentage of the contract amount. Variation margin payments are made or received by the Fund depending upon the fluctuation in the value of the underlying securities. The changes in contract values are recorded as unrealised gains or losses and the Fund recognises a realised gain or loss when the contract is closed. CFDs are similar to total return swaps, but are more standardised and primarily used in the UK and Ireland.

- 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.

2. Significant accounting policies (continued)

(j) Derivatives (continued)

- 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.

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.

- 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).

2. Significant accounting policies (continued)

(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.

(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 agreements 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 amounting to gain of US\$17,836,359 (31 December 2018: loss of US\$146,670,608) has been shown in the combined fund column of 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.

2. Significant accounting policies (continued)

(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:

- 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 2019, the Fund classified its Redeemable Participating Shares as a liability.

Share Transaction 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 2019 are US T-bills with a fair value of US\$Nil (cost: US\$Nil) (2018: US\$US\$1,000,000 (cost: US\$994,830) for Man AHL TargetRisk, a fair value of US\$782,030,456 (cost: US\$780,257,785) (2018: US\$205,400,170 (cost: US\$203,946,809)) for Man GLG Global Emerging Markets Debt Total Return, a fair value of US\$24,912,518 (cost: US\$24,841,112) (2018: US\$44,894,697 (cost: US\$44,658,969)) for Man GLG Innovation Equity Alternative, a fair value of US\$Nil (cost: US\$Nil) (2018: US\$42,935,364 (cost: US\$42,629,891)) for Man Alternative Style Risk Premia, a fair value of US\$81,431,678 (cost: US\$80,565,707) (2018: US\$99,766 (cost: US\$99,456)) for Man AHL Active Balanced, a fair value of US\$22,561,542 (cost: US\$22,508,182) (2018: n/a (cost: n/a)) for Man GLG Event Driven Alternative and a fair value of US\$3,968,248 (cost: US\$3,958,522) (2018: n/a (cost: n/a)) for Man GLG Global Debt Total Return.

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 2019 and 31 December 2018 is outlined below:

	31 December 2019	31 December 2018
Man GLG European Alpha Alternative	€1,410,405	(€1,305,014)
Man GLG Alpha Select Alternative	£16,523,009	£19,052,715
Man GLG European Equity Alternative	€44,306,493	€22,570,688
Man GLG Global Equity Alternative	n/a	€22
Man AHL Multi Strategy Alternative	US\$10,905,669	US\$8,266,538
Man AHL TargetRisk	(US\$31,866,571)	US\$21,564,256
Man GLG European Mid-Cap Equity Alternative	€32,345,377	€47,359,727
Man GLG Unconstrained Emerging Equity	-	US\$24,799
Man GLG Global Emerging Markets Debt Total Return	US\$114,191,581	US\$67,394,309
Man GLG Innovation Equity Alternative	(US\$7,099,760)	US\$5,495,517
Man NewSmith UK Equity Alternative	-	(£2,636,705)
Man Alternative Style Risk Premia	US\$813,208	(US\$1,458,999)
Man AHL Active Balanced	US\$25,018,752	US\$15,113
Man GLG High Yield Opportunities	€524,760	n/a
Man GLG Credit Multi-Strategy Alternative	US\$4,296,613	n/a
Man GLG Event Driven Alternative	US\$6,865,180	n/a
Man GLG Global Debt Total Return	US\$174,892	n/a
Man GLG High Yield Opportunities DE	€1,141,021	n/a
Man GLG US Absolute Alpha	-	n/a

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

Collateral received

Repurchase agreements:

	31 December 2019	31 December 2018
	US\$	US\$
Liabilities		
Repurchase agreements	21,125,126	n/a
	21,125,126	n/a

As at 31 December 2019, the fair value of securities pledged as collateral in relation to the repurchase agreements was €12,256,069 (2018: €Nil) for Man GLG High Yield Opportunities and US\$12,090,857 (2018: US\$Nil) for Man GLG Credit Multi-Strategy Alternative.

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

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.

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 2019 and 31 December 2018 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

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 stocks	4,971,390	-	-	4,971,390
Total equities and managed funds	75,715,332	-	-	75,715,332
<u>Derivatives</u>				
Contracts for difference - unfunded	-	2,626,423	-	2,626,423
Futures contracts	15,450	-	-	15,450
Forward currency contracts	-	13,983	-	13,983
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>				
Contracts for difference - unfunded	-	(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)

31 December 2018

Financial assets at fair value through profit or loss

Held for Trading:

Equities and managed funds

Equities	62,887,660	-	-	62,887,660
Total equities and managed funds	62,887,660	-	-	62,887,660

Interest bearing securities

Government bonds	26,044,035	-	-	26,044,035
Total interest bearing securities	26,044,035	-	-	26,044,035

Derivatives

Contracts for difference - unfunded	-	2,106,634	-	2,106,634
Forward currency contracts	-	26,846	-	26,846
Futures contracts	11,772	-	-	11,772
Total derivatives	11,772	2,133,480	-	2,145,252

Total financial assets at fair value through profit or loss

88,943,467	2,133,480	-	91,076,947
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Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Contracts for difference - unfunded	-	(1,147,083)	-	(1,147,083)
Forward currency contracts	-	(160,498)	-	(160,498)
Total derivatives	-	(1,307,581)	-	(1,307,581)

Total financial liabilities at fair value through profit or loss

-	(1,307,581)	-	(1,307,581)
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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 Alpha Select Alternative
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>				
Government bonds	716,199,450	50,367,500	-	766,566,950
Total interest bearing securities	716,199,450	50,367,500	-	766,566,950
<u>Derivatives</u>				
Contracts for difference - unfunded	-	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
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(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)
31 December 2018				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	893,087	-	-	893,087
Total equities and managed funds	893,087	-	-	893,087
<u>Interest bearing securities</u>				
Government bonds	560,743,254	43,285,950	-	604,029,204
Total interest bearing securities	560,743,254	43,285,950	-	604,029,204
<u>Derivatives</u>				
Contracts for difference - unfunded	-	15,576,438	-	15,576,438
Forward currency contracts	-	12,957	-	12,957
Option contracts	3,557	-	-	3,557
Total derivatives	3,557	15,589,395	-	15,592,952
Total financial assets at fair value through profit or loss	561,639,898	58,875,345	-	620,515,243
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(11,584,332)	-	(11,584,332)
Forward currency contracts	-	(2,287,494)	-	(2,287,494)
Futures contracts	(135,445)	-	-	(135,445)
Total derivatives	(135,445)	(13,871,826)	-	(14,007,271)
Total financial liabilities at fair value through profit or loss	(135,445)	(13,871,826)	-	(14,007,271)

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 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
Rights	326,496	-	-	326,496
Real estate investment trusts	208,538	-	-	208,538
Exchange traded funds	127,989	-	-	127,989
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>				
Contracts for difference - unfunded	-	71,754,679	25	71,754,704
Option contracts	147,342	27,102,495	103,062	27,352,899
Forward currency contracts	-	2,438,105	-	2,438,105
Futures contracts	229,358	-	-	229,358
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>				
Contracts for difference - unfunded	-	(61,907,357)	(14,387)	(61,921,744)
Option contracts	(33,319)	(52,888,926)	-	(52,922,245)
Futures contracts	(1,583,150)	-	-	(1,583,150)
Forward currency contracts	-	(1,259,792)	-	(1,259,792)
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)
31 December 2018				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	667,715,542	11,469,657	-	679,185,199
Preferred stocks	13,576,929	-	-	13,576,929
Real estate investment trusts	3,110,800	-	-	3,110,800
Total equities and managed funds	684,403,271	11,469,657	-	695,872,928
<u>Derivatives</u>				
Contracts for difference - unfunded	-	113,686,060	25	113,686,085
Option contracts	1,081,972	23,508,886	103,062	24,693,920
Forward currency contracts	-	2,409,401	-	2,409,401
Futures contracts	1,727,760	-	-	1,727,760
Total derivatives	2,809,732	139,604,347	103,087	142,517,166
Total financial assets at fair value through profit or loss	687,213,003	151,074,004	103,087	838,390,094
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(79,949,796)	(2,063,944)	(82,013,740)
Option contracts	(575,694)	(31,975,796)	-	(32,551,490)
Forward currency contracts	-	(957,595)	-	(957,595)
Futures contracts	(389,629)	-	-	(389,629)
Total derivatives	(965,323)	(112,883,187)	(2,063,944)	(115,912,454)
Total financial liabilities at fair value through profit or loss	(965,323)	(112,883,187)	(2,063,944)	(115,912,454)

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 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	15,087,267	-	-	15,087,267
Total interest bearing securities	15,087,267	-	-	15,087,267
<u>Derivatives</u>				
Forward currency contracts	-	12,283,105	-	12,283,105
Contracts for difference - unfunded	-	7,605,107	-	7,605,107
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>				
Forward currency contracts	-	(11,165,096)	-	(11,165,096)
Contracts for difference - unfunded	-	(7,235,013)	-	(7,235,013)
Option contracts	(958,050)	(915,119)	-	(1,873,169)
Futures contracts	(590,893)	-	-	(590,893)
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)
31 December 2018				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	21,374,580	-	-	21,374,580
Total interest bearing securities	21,374,580	-	-	21,374,580
<u>Derivatives</u>				
Contracts for difference - unfunded	-	8,734,128	-	8,734,128
Forward currency contracts	-	6,503,732	-	6,503,732
Futures contracts	1,986,374	-	-	1,986,374
Option contracts	566,566	9,452	-	576,018
Total derivatives	2,552,940	15,247,312	-	17,800,252
Total financial assets at fair value through profit or loss	23,927,520	15,247,312	-	39,174,832
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(7,057,429)	(2,594)	(7,060,023)
Forward currency contracts	-	(4,904,373)	-	(4,904,373)
Option contracts	(1,370,532)	(831,180)	-	(2,201,712)
Futures contracts	(730,623)	-	-	(730,623)
Total derivatives	(2,101,155)	(12,792,982)	(2,594)	(14,896,731)
Total financial liabilities at fair value through profit or loss	(2,101,155)	(12,792,982)	(2,594)	(14,896,731)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk
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	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
<u>Derivatives</u>				
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
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Futures contracts	(18,035,061)	-	-	(18,035,061)
Forward currency contracts	-	(7,679,148)	-	(7,679,148)
Credit default swaps	-	(129,560)	-	(129,560)
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)
31 December 2018				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	4,977,297	398,245,379	-	403,222,676
Total interest bearing securities	4,977,297	398,245,379	-	403,222,676
<u>Derivatives</u>				
Futures contracts	13,034,683	-	-	13,034,683
Forward currency contracts	-	5,668,032	-	5,668,032
Credit default swaps	-	4,317,737	-	4,317,737
Total derivatives	13,034,683	9,985,769	-	23,020,452
Total financial assets at fair value through profit or loss	18,011,980	408,231,148	-	426,243,128
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Futures contracts	(4,701,644)	-	-	(4,701,644)
Total return swaps	-	(4,612,526)	-	(4,612,526)
Forward currency contracts	-	(2,786,825)	-	(2,786,825)
Credit default swaps	-	(379,347)	-	(379,347)
Total derivatives	(4,701,644)	(7,778,698)	-	(12,480,342)
Total financial liabilities at fair value through profit or loss	(4,701,644)	(7,778,698)	-	(12,480,342)

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 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	420,057,026	-	-	420,057,026
Preferred stocks	13,137,458	-	-	13,137,458
Real estate investment trusts	2,189,242	-	-	2,189,242
Total equities and managed funds	435,383,726	-	-	435,383,726
<u>Derivatives</u>				
Contracts for difference - unfunded	-	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
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(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)
31 December 2018				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	402,553,433	-	-	402,553,433
Preferred stocks	6,635,024	-	-	6,635,024
Total equities and managed funds	409,188,457	-	-	409,188,457
<u>Derivatives</u>				
Contracts for difference - unfunded	-	22,592,192	-	22,592,192
Forward currency contracts	-	97,582	-	97,582
Total derivatives	-	22,689,774	-	22,689,774
Total financial assets at fair value through profit or loss	409,188,457	22,689,774	-	431,878,231
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(24,490,592)	-	(24,490,592)
Forward currency contracts	-	(192,482)	-	(192,482)
Total derivatives	-	(24,683,074)	-	(24,683,074)
Total financial liabilities at fair value through profit or loss	-	(24,683,074)	-	(24,683,074)

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

Fair value of financial instruments (continued)

Man Numeric Market Neutral Alternative

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

31 December 2018	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	20,609,821	-	-	20,609,821
Total equities and managed funds	20,609,821	-	-	20,609,821
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,884,247	-	1,884,247
Forward currency contracts	-	104,322	-	104,322
Total derivatives	-	1,988,569	-	1,988,569
Total financial assets at fair value through profit or loss	20,609,821	1,988,569	-	22,598,390
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(637,033)	-	(637,033)
Total derivatives	-	(637,033)	-	(637,033)
Total financial liabilities at fair value through profit or loss	-	(637,033)	-	(637,033)

Man GLG Unconstrained Emerging Equity

Man GLG Unconstrained Emerging Equity ceased operations on 7 February 2019, hence there were no investments as at 31 December 2019.

31 December 2018

Financial assets at fair value through profit or loss

Held for Trading:

Equities and managed funds

Equities	44,784,594	-	-	44,784,594
Total equities and managed funds	44,784,594	-	-	44,784,594

Interest bearing securities

Government bonds	4,991,228	-	-	4,991,228
Total interest bearing securities	4,991,228	-	-	4,991,228

Derivatives

Contracts for difference - unfunded	-	427,138	-	427,138
Forward currency contracts	-	40,346	-	40,346
Total derivatives	-	467,484	-	467,484

Total financial assets at fair value through profit or loss	49,775,822	467,484	-	50,243,306
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Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Contracts for difference - unfunded	-	(2,483,751)	-	(2,483,751)
Forward currency contracts	-	(10,228)	-	(10,228)
Total derivatives	-	(2,493,979)	-	(2,493,979)

Total financial liabilities at fair value through profit or loss	-	(2,493,979)	-	(2,493,979)
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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 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	822,608,736	11,595,554	-	834,204,290
Total interest bearing securities	822,608,736	11,595,554	-	834,204,290
<u>Derivatives</u>				
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
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Interest rate swaps	-	(88,417,151)	-	(88,417,151)
Forward currency contracts	-	(19,211,331)	-	(19,211,331)
Credit default swaps	-	(18,200,310)	-	(18,200,310)
Total derivatives	-	(125,828,792)	-	(125,828,792)
Total financial liabilities at fair value through profit or loss	-	(125,828,792)	-	(125,828,792)
31 December 2018				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	2,794,487,322	135,197,108	-	2,929,684,430
Corporate bonds	-	50,525,230	-	50,525,230
Total interest bearing securities	2,794,487,322	185,722,338	-	2,980,209,660
<u>Derivatives</u>				
Credit default swaps	-	105,242,706	-	105,242,706
Forward currency contracts	-	21,089,602	-	21,089,602
Total derivatives	-	126,332,308	-	126,332,308
Total financial assets at fair value through profit or loss	2,794,487,322	312,054,646	-	3,106,541,968
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Interest rate swaps	-	(55,519,156)	-	(55,519,156)
Forward currency contracts	-	(16,927,596)	-	(16,927,596)
Credit default swaps	-	(2,718,825)	-	(2,718,825)
Total derivatives	-	(75,165,577)	-	(75,165,577)
Total financial liabilities at fair value through profit or loss	-	(75,165,577)	-	(75,165,577)

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 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	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>				
Contracts for difference - unfunded	-	10,774,263	-	10,774,263
Forward currency contracts	-	5,329,033	-	5,329,033
Option contracts	140,760	-	-	140,760
Futures contracts	38,468	-	-	38,468
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>				
Contracts for difference - unfunded	-	(14,583,680)	-	(14,583,680)
Futures contracts	(1,327,870)	-	-	(1,327,870)
Forward currency contracts	-	(431,552)	-	(431,552)
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)
31 December 2018				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	116,576,450	-	-	116,576,450
Total equities and managed funds	116,576,450	-	-	116,576,450
<u>Interest bearing securities</u>				
Government bonds	110,735,418	-	-	110,735,418
Total interest bearing securities	110,735,418	-	-	110,735,418
<u>Derivatives</u>				
Contracts for difference - unfunded	-	5,933,368	-	5,933,368
Futures contracts	890,462	-	-	890,462
Forward currency contracts	-	319,159	-	319,159
Total derivatives	890,462	6,252,527	-	7,142,989
Total financial assets at fair value through profit or loss	228,202,330	6,252,527	-	234,454,857
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(2,115,283)	-	(2,115,283)
Futures contracts	(49,371)	-	-	(49,371)
Forward currency contracts	-	(32,199)	-	(32,199)
Total derivatives	(49,371)	(2,147,482)	-	(2,196,853)
Total financial liabilities at fair value through profit or loss	(49,371)	(2,147,482)	-	(2,196,853)

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

Fair value of financial instruments (continued)

Man NewSmith UK Equity Alternative

Man NewSmith UK Equity Alternative ceased operations on 21 March 2019, hence there were no investments as at 31 December 2019.

31 December 2018	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	2,077,538	-	120,112	2,197,650
Total equities and managed funds	2,077,538	-	120,112	2,197,650
<u>Interest bearing securities</u>				
Government bonds	71,005,292	-	-	71,005,292
Total interest bearing securities	71,005,292	-	-	71,005,292
<u>Derivatives</u>				
Contracts for difference - unfunded	-	5,578,435	-	5,578,435
Forward currency contracts	-	616,705	-	616,705
Futures contracts	14,365	-	-	14,365
Total derivatives	14,365	6,195,140	-	6,209,505
Total financial assets at fair value through profit or loss	73,097,195	6,195,140	120,112	79,412,447
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(4,912,943)	-	(4,912,943)
Forward currency contracts	-	(14,373)	-	(14,373)
Total derivatives	-	(4,927,316)	-	(4,927,316)
Total financial liabilities at fair value through profit or loss	-	(4,927,316)	-	(4,927,316)

Man Alternative Style Risk Premia

31 December 2019

	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	396,899,610	-	-	396,899,610
Preferred stocks	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>				
Forward currency contracts	-	17,970,437	-	17,970,437
Futures contracts	4,859,708	-	-	4,859,708
Contracts for difference - unfunded	-	1,819,143	-	1,819,143
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>				
Contracts for difference - unfunded	-	(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)

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 2018

	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	195,518,190	-	-	195,518,190
Preferred stock	1,110,751	-	-	1,110,751
Total equities and managed funds	196,628,941	-	-	196,628,941
<u>Interest bearing securities</u>				
Government bonds	39,825,776	-	-	39,825,776
Total interest bearing securities	39,825,776	-	-	39,825,776
<u>Derivatives</u>				
Contracts for difference - unfunded	-	22,288,901	-	22,288,901
Forward currency contracts	-	9,066,218	-	9,066,218
Futures contracts	3,608,075	-	-	3,608,075
Total return swap	-	1,888,729	-	1,888,729
Total derivatives	3,608,075	33,243,848	-	36,851,923
Total financial assets at fair value through profit or loss	240,062,792	33,243,848	-	273,306,640
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(7,803,431)	-	(7,803,431)
Futures contracts	(2,597,560)	-	-	(2,597,560)
Contracts for difference - unfunded	-	(471,849)	-	(471,849)
Total derivatives	(2,597,560)	(8,275,280)	-	(10,872,840)
Total financial liabilities at fair value through profit or loss	(2,597,560)	(8,275,280)	-	(10,872,840)

Man AHL Active Balanced
31 December 2019

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>				
Futures contracts	1,842,162	-	-	1,842,162
Forward currency contracts	-	926,332	-	926,332
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>				
Futures contracts	(4,654,769)	-	-	(4,654,769)
Forward currency contracts	-	(2,394,646)	-	(2,394,646)
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)

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 2018

	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	2,089,829	-	-	2,089,829
Total interest bearing securities	2,089,829	-	-	2,089,829
<u>Derivatives</u>				
Forward currency contracts	-	483,900	-	483,900
Futures contracts	279,393	-	-	279,393
Total derivatives	279,393	483,900	-	763,293
Total financial assets at fair value through profit or loss	2,369,222	483,900	-	2,853,122
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Futures contracts	(44,143)	-	-	(44,143)
Forward currency contracts	-	(17,973)	-	(17,973)
Total derivatives	(44,143)	(17,973)	-	(62,116)
Total financial liabilities at fair value through profit or loss	(44,143)	(17,973)	-	(62,116)

Man GLG High Yield Opportunities

31 December 2019

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

Man GLG High Yield Opportunities commenced its operations on 16 January 2019, hence there were no investments as at 31 December 2018.

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 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>				
Total return swaps	-	1,074,127	-	1,074,127
Credit default swaps	-	476,681	-	476,681
Contracts for difference - unfunded	-	418,577	-	418,577
Forward currency contracts	-	301,941	-	301,941
Option contracts	31,957	5,684	-	37,641
Futures contracts	7,131	-	-	7,131
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>				
Contracts for difference - unfunded	-	(2,056,493)	-	(2,056,493)
Credit default swaps	-	(943,364)	-	(943,364)
Total return swaps	-	(111,326)	-	(111,326)
Forward currency contracts	-	(28,608)	-	(28,608)
Futures contracts	(3,003)	-	-	(3,003)
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)

Man GLG Credit Multi-Strategy Alternative commenced its operations on 1 April 2019, hence there were no investments as at 31 December 2018.

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 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 trusts	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>				
Contracts for difference - unfunded	-	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>				
Contracts for difference - unfunded	-	(1,988,534)	-	(1,988,534)
Forward currency contracts	-	(39,716)	-	(39,716)
Option contracts	(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 Event Driven Alternative commenced its operations on 2 July 2019, hence there were no investments as at 31 December 2018.

Man GLG Global Debt Total Return
31 December 2019

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

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 liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(42,525)	-	(42,525)
Credit default swaps	-	(26,779)	-	(26,779)
Interest rate swaps	-	(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 Global Debt Total Return commenced its operations on 1 August 2019, hence there were no investments as at 31 December 2018.

Man GLG High Yield Opportunities DE

31 December 2019

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

Man GLG High Yield Opportunities DE commenced its operations on 22 November 2019, hence there were no investments as at 31 December 2018.

Man GLG US Absolute Alpha commenced its operations on 31 December 2019, hence there were no investments as at 31 December 2019 and 31 December 2018.

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

Fair value of financial instruments (continued)

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 2019 and 2018, there were no transfers between level 1 and level 2.

A reconciliation of the movements in level 3 assets/liabilities for the year ended 31 December 2019 and year ended 31 December 2018 is set out below:

Man GLG European Equity Alternative

31 December 2019

	Equities and managed funds	Interest bearing securities	Derivatives	Total Fair Value
	€	€	€	€
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	<u>247,397</u>	<u>-</u>	<u>88,710</u>	<u>336,107</u>

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

31 December 2018

Financial assets and liabilities at fair value through profit or loss:

Opening balance	-	-	94,366	94,366
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	(827,140)	(827,140)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	(1,228,083)	(1,228,083)
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>(1,960,857)</u>	<u>(1,960,857)</u>

Man GLG Global Equity Alternative

Man GLG Global Equity Alternative ceased its operations on 9 January 2018, hence there were no investments as at 31 December 2019 and 31 December 2018.

31 December 2018

Financial assets and liabilities at fair value through profit or loss:

Opening balance	-	-	(2,400)	(2,400)
Total gains and losses				
- realised	-	-	(2,455)	(2,455)
- unrealised	-	-	2,400	2,400
Purchases	-	-	-	-
Sales	-	-	2,455	2,455
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>

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 2019

	Equities and managed funds US\$	Interest bearing securities US\$	Derivatives US\$	Total Fair Value 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	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>

31 December 2018

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(8,431)	(8,431)
Total gains and losses				
- realised	-	-	(4,241)	(4,241)
- unrealised	-	-	5,837	5,837
Purchases	-	-	4,241	4,241
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>(2,594)</u>	<u>(2,594)</u>

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 2019.

31 December 2019

	£	£	£	£
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	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>

31 December 2018

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	120,112	-	-	120,112
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>120,112</u>	<u>-</u>	<u>-</u>	<u>120,112</u>

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities
31 December 2019

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
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	<u>-</u>	<u>3,137,225</u>	<u>-</u>	<u>3,137,225</u>

Man GLG High Yield Opportunities commenced its operations on 16 January 2019, hence there were no investments as at 31 December 2018.

Man GLG Credit Multi-Strategy Alternative
31 December 2019

	US\$	US\$	US\$	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	<u>-</u>	<u>175,475</u>	<u>-</u>	<u>175,475</u>

Man GLG Credit Multi-Strategy Alternative commenced its operations on 1 April 2019, hence there were no investments as at 31 December 2018.

Man GLG Event Driven Alternative
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	<u>143,564</u>	<u>-</u>	<u>-</u>	<u>143,564</u>

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

Man GLG Event Driven Alternative commenced its operations on 2 July 2019, hence there were no investments as at 31 December 2018.

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 €242,331 (31 December 2018: (€827,140)) for Man GLG European Equity Alternative, US\$Nil (31 December 2018: (US\$2,594)) for Man AHL Multi Strategy Alternative, £Nil (31 December 2018: £Nil) for Man NewSmith UK Equity Alternative, (€3,867,132) (31 December 2018: n/a) for Man GLG High Yield Opportunities, (US\$331,390) (31 December 2018: n/a) for Man GLG Credit Multi-Strategy Alternative and US\$143,564 (31 December 2018: n/a) for Man GLG Event Driven Alternative and relates to those financial instruments held by the Fund at 31 December 2019 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.

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

Fair value of financial instruments (continued)

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.

<i>Man GLG European Equity Alternative</i>	Fair Value	Valuation	Unobservable	
31 December 2019	€	Technique	Input	Range
Contracts for difference - unfunded	(14,362)	Cost	None	No range
Equities	247,397	Single broker quotation	None	No range
Option contracts	103,062	Cost	None	No range
Warrants	10	Single broker quotation	None	No range
31 December 2018				
Contracts for difference - unfunded	(9,311)	Estimated recovery	Future cash flows	€Nil - €9,311
Contracts for difference - unfunded	(1,228,083)	Estimated recovery	Future cash flows	£Nil - £158,972
Contracts for difference - unfunded	(826,525)	Cost	None	No range
Option contracts	103,062	Cost	None	No range
<i>Man AHL Multi Strategy Alternative</i>				
31 December 2018	US\$			
Contracts for difference - unfunded	(2,594)	Cost	None	No range
<i>Man NewSmith UK Equity Alternative</i>				
31 December 2018	£			
Equities	120,112	Estimated recovery	Future cash flows	£Nil - £120,112
<i>Man GLG High Yield Opportunities</i>				
31 December 2019	€			
Corporate bonds	3,137,225	Single broker quotation	None	No range
<i>Man GLG Credit Multi-Strategy Alternative</i>				
31 December 2019	US\$			
Corporate bonds	175,475	Single broker quotation	None	No range
<i>Man GLG Event Driven Alternative</i>				
31 December 2019	US\$			
Equities	143,564	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 2018: €186,416) for Man GLG European Equity Alternative, n/a (31 December 2018: US\$Nil) for Man AHL Multi Strategy Alternative, £Nil (31 December 2018: £120,112) for Man NewSmith UK Equity Alternative, €Nil (31 December 2018: n/a) for Man GLG High Yield Opportunities, US\$Nil (31 December 2018: n/a) for Man GLG Credit Multi-Strategy Alternative and increase/decrease of up to US\$Nil (31 December 2018: n/a) for Man GLG Event Driven Alternative.

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 contracts for difference, futures contracts, forward currency contracts, currencies, swaps contracts and options 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.

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

Derivative financial instruments (continued)

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 2019, the maximum potential payout under credit default swaps where the sub funds have sold protection is US\$1,520,337,500 (31 December 2018: US\$379,325,250) for Man AHL TargetRisk, US\$13,500,000 (31 December 2018: US\$27,700,000) for Man GLG Global Emerging Markets Debt Total Return, US\$4,974,809 (31 December 2018: n/a) for Man GLG Credit Multi-Strategy Alternative and US\$2,300,000 (31 December 2018: n/a) for Man GLG Global Debt Total Return. The fair value of these contracts as at 31 December 2019 was of US\$70,414,498 (31 December 2018: US\$4,317,737) for Man AHL TargetRisk, (US\$7,116,553) (31 December 2018: US\$158,487) for Man GLG Global Emerging Markets Debt Total Return, US\$264,080 (31 December 2018: n/a) for Man GLG Credit Multi-Strategy Alternative and US\$19,631 (31 December 2018: n/a) for Man GLG Global Debt Total Return.

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 2019, the Fund held written put options with a maximum pay out value of €84,349,514 for Man GLG European Equity Alternative (31 December 2018: €94,423,048) and US\$115,213,709 for Man AHL Multi Strategy Alternative (31 December 2018: US\$94,263,180).

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 2019 and 31 December 2018, 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 2019	Short 31 December 2019	Long 31 December 2018	Short 31 December 2018
<i>Man GLG European Alpha Alternative</i>	€	€	€	€
Contracts for difference - unfunded	32,249,584	97,545,224	17,501,021	75,008,954
Forward currency contracts	1,947,526	1,966,597	5,758,497	25,126,784
Futures contracts	374,100	6,589,366	-	5,050,907
	<u>34,571,210</u>	<u>106,101,187</u>	<u>23,259,518</u>	<u>105,186,645</u>
<i>Man GLG Alpha Select Alternative</i>	£	£	£	£
Contracts for difference - unfunded	1,101,489,188	139,608,410	294,890,338	183,671,291
Forward currency contracts	1,226,855	768,328,917	3,511,393	565,411,878
Futures contracts	-	978,741,705	-	118,461,345
Option contracts	-	-	172,396	-
	<u>1,102,716,043</u>	<u>1,886,679,032</u>	<u>298,574,127</u>	<u>867,544,514</u>
<i>Man GLG European Equity Alternative</i>	€	€	€	€
Contracts for difference - unfunded	865,908,524	776,805,979	961,039,176	1,389,166,331
Forward currency contracts	225,022,713	136,817,560	513,096,189	186,798,518
Futures contracts	2,570,327	229,639,420	10,374,562	122,440,921
Option contracts	17,226,524	29,684,417	19,103,472	30,322,032
Warrants	26,745	-	-	-
	<u>1,110,754,833</u>	<u>1,172,947,376</u>	<u>1,503,613,399</u>	<u>1,728,727,802</u>
<i>Man AHL Multi Strategy Alternative</i>	US\$	US\$	US\$	US\$
Contracts for difference - unfunded	80,584,089	58,944,996	67,031,034	54,317,319
Forward currency contracts	652,390,911	844,707,067	390,405,501	496,693,888
Futures contracts	188,211,028	361,886,626	404,579,670	176,120,791
Option contracts	41,764	1,388,573	575,197	1,588,207
	<u>921,227,792</u>	<u>1,266,927,262</u>	<u>862,591,402</u>	<u>728,720,205</u>

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

Derivative financial instruments (continued)

	Notional Value			
	Long 31 December 2019 US\$	Short 31 December 2019 US\$	Long 31 December 2018 US\$	Short 31 December 2018 US\$
<i>Man AHL TargetRisk</i>				
Credit default swaps	5,000,000	1,520,337,500	41,431,500	379,325,250
Forward currency contracts	745,804,970	1,124,936,796	289,264,712	353,619,762
Futures contracts	2,872,598,287	-	1,123,773,824	-
Total return swaps	233,376,826	-	11,919,150	-
	<u>3,856,780,083</u>	<u>2,645,274,296</u>	<u>1,466,389,186</u>	<u>732,945,012</u>
<i>Man GLG European Mid-Cap Equity Alternative</i>				
	€	€	€	€
Contracts for difference - unfunded	245,253,814	701,558,517	208,751,451	623,792,101
Forward currency contracts	20,192,751	35,303,054	7,330,909	47,424,423
	<u>265,446,565</u>	<u>736,861,571</u>	<u>216,082,360</u>	<u>671,216,524</u>
<i>Man Numeric Market Neutral Alternative</i>				
	US\$	US\$	US\$	US\$
Contracts for difference - unfunded	-	-	21,805,318	22,080,207
Forward currency contracts	-	-	205,393	18,943,611
	<u>-</u>	<u>-</u>	<u>22,010,711</u>	<u>41,023,818</u>
<i>Man GLG Unconstrained Emerging Equity</i>				
Contracts for difference - unfunded	-	-	14,329,294	-
Forward currency contracts	-	-	6,960,031	2,810,019
	<u>-</u>	<u>-</u>	<u>21,289,325</u>	<u>2,810,019</u>
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
Credit default swaps	1,257,555,000	13,500,000	2,167,125,000	27,700,000
Forward currency contracts	566,724,061	1,579,474,374	649,424,388	2,241,031,737
Interest rate swaps	-	1,075,587,072	-	1,133,389,798
	<u>1,824,279,061</u>	<u>2,668,561,446</u>	<u>2,816,549,388</u>	<u>3,402,121,535</u>
<i>Man GLG Innovation Equity Alternative</i>				
Contracts for difference - unfunded	68,494,470	167,959,636	14,568,127	96,051,358
Option contracts	111,770	-	-	-
Forward currency contracts	45,773,415	391,898,964	19,121,688	310,516,226
Futures contracts	-	75,563,610	-	25,198,507
	<u>114,379,655</u>	<u>635,422,210</u>	<u>33,689,815</u>	<u>431,766,091</u>
<i>Man NewSmith UK Equity Alternative</i>				
	£	£	£	£
Contracts for difference - unfunded	-	-	51,613,638	46,198,359
Forward currency contracts	-	-	1,106,147	84,059,225
Futures contracts	-	-	5,312,835	-
	<u>-</u>	<u>-</u>	<u>58,032,620</u>	<u>130,257,584</u>
<i>Man Alternative Style Risk Premia</i>				
	US\$	US\$	US\$	US\$
Contracts for difference - unfunded	-	384,250,443	-	218,445,994
Forward currency contracts	588,398,227	1,230,089,509	381,111,047	621,963,452
Futures contracts	698,511,905	337,363,799	728,072,765	105,171,679
Total return swaps	417,118,751	-	20,613,048	-
	<u>1,704,028,883</u>	<u>1,951,703,751</u>	<u>1,129,796,860</u>	<u>945,581,125</u>
<i>Man AHL Active Balanced</i>				
Forward currency contracts	192,102,242	601,304,710	1,003,305	15,384,539
Futures contracts	1,682,175,325	-	38,692,607	-
	<u>1,874,277,567</u>	<u>601,304,710</u>	<u>39,695,912</u>	<u>15,384,539</u>
<i>Man GLG High Yield Opportunities</i>				
	€	€	€	€
Credit default swaps	32,457,111	-	n/a	n/a
Forward currency contracts	104,047,567	177,426,073	n/a	n/a
Total return swaps	-	4,395,774	n/a	n/a
	<u>136,504,678</u>	<u>181,821,847</u>	<u>n/a</u>	<u>n/a</u>

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

Derivative financial instruments (continued)

	Notional Value		Long 31 December 2018 US\$	Short 31 December 2018 US\$
	Long 31 December 2019 US\$	Short 31 December 2019 US\$		
<i>Man GLG Credit Multi-Strategy Alternative</i>				
Credit default swaps	16,059,911	4,974,809	n/a	n/a
Contracts for difference - unfunded	-	15,825,057	n/a	n/a
Forward currency contracts	2,950,951	26,546,291	n/a	n/a
Futures contracts	-	1,194,866	n/a	n/a
Option contracts	72,422	-	n/a	n/a
Total return swaps	12,277,071	2,553,541	n/a	n/a
	<u>31,360,355</u>	<u>51,094,564</u>	<u>n/a</u>	<u>n/a</u>
<i>Man GLG Event Driven Alternative</i>				
Contracts for difference - unfunded	38,542,879	23,877,574	n/a	n/a
Forward currency contracts	3,522,884	92,551,227	n/a	n/a
Option contracts	-	19,978	n/a	n/a
	<u>42,065,763</u>	<u>116,448,779</u>	<u>n/a</u>	<u>n/a</u>
<i>Man GLG Global Debt Total Return</i>				
Credit default swaps	3,495,000	2,300,000	n/a	n/a
Interest rate swaps	-	1,913,570	n/a	n/a
	<u>3,495,000</u>	<u>4,213,570</u>	<u>n/a</u>	<u>n/a</u>
<i>Man GLG High Yield Opportunities DE</i>				
	€	€	€	€
Credit default swaps	8,001,782	-	n/a	n/a
Forward currency contracts	25,943,774	-	n/a	n/a
Total return swaps	-	1,255,935	n/a	n/a
	<u>33,945,556</u>	<u>1,255,935</u>	<u>n/a</u>	<u>n/a</u>

Man GLG US Absolute Alpha commenced its operations on 31 December 2019, hence there were no investments as at 31 December 2019 and 31 December 2018.

5. Offsetting financial assets and financial liabilities

As at 31 December 2019 and 31 December 2018, 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.

Man GLG European Alpha Alternative

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held €	Financial instruments €	€
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	<u>22,443,988</u>	<u>(4)</u>	<u>(2,622,306)</u>	<u>19,821,678</u>

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Alpha 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		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
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)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
BNP Paribas	17,363,736	-	-	17,363,736
Credit Suisse Securities Europe Limited	8,031,128	(1,977,688)	(843,739)	5,209,701
Goldman Sachs International	1,001,818	-	(715,003)	286,815
JP Morgan Securities Plc	45	-	-	45
Morgan Stanley & Co. International Plc	152,269	-	(90,178)	62,091
Total	26,548,996	(1,977,688)	(1,648,920)	22,922,388

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	(2,821,427)	-	2,821,427	-
Goldman Sachs International	(715,003)	329,715	385,288	-
Morgan Stanley & Co. International Plc	(90,178)	90,178	-	-
Total	(3,626,608)	419,893	3,206,715	-

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 2019:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position £	Gross assets not offset in the statement of financial position		Net amount £
		Cash collateral held £	Financial instruments £	
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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position £	Gross liabilities not offset in the statement of financial position		Net amount £
		Cash collateral pledged £	Financial instruments £	
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)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position £	Gross assets not offset in the statement of financial position		Net amount £
		Cash collateral held £	Financial instruments £	
Bank of America Merrill Lynch	1,954	(47)	-	1,907
BNP Paribas	123,251,594	-	-	123,251,594
Credit Suisse AG Ireland	7,551	(7,551)	-	-
Credit Suisse Securities Europe Limited	8,998,320	-	(8,037,246)	961,074
Goldman Sachs International	8,203,471	-	(135,445)	8,068,026
JP Morgan Securities Plc	16,223,352	-	(4,354,044)	11,869,308
Morgan Stanley & Co. International Plc	12,997,904	-	(92,329)	12,905,575
Total	169,684,146	(7,598)	(12,619,064)	157,057,484

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 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	£	Cash collateral pledged	Financial instruments	£
Bank of America Merrill Lynch	(47)	47	-	-
Credit Suisse AG Ireland	(959,660)	7,551	-	(952,109)
Credit Suisse Securities Europe Limited	(8,037,246)	-	8,037,246	-
Goldman Sachs International	(135,445)	135,445	-	-
JP Morgan Securities Plc	(4,354,044)	4,354,044	-	-
Morgan Stanley & Co. International Plc	(92,329)	92,329	-	-
Total	(13,578,771)	4,589,416	8,037,246	(952,109)

Man GLG European Equity Alternative

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
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	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position €	Gross assets not offset in the statement of financial position		Net amount €
		Cash collateral held €	Financial instruments €	
Bank of America Merrill Lynch	31,813	(4,143)	-	27,670
Bank of Nova Scotia	462,954	-	(278,415)	184,539
BNP Paribas	593,030	-	-	593,030
Credit Suisse Securities Europe Limited	57,075,864	(28,261,248)	(27,998,419)	816,197
Goldman Sachs International	28,257,323	-	(5,997,551)	22,259,772
HSBC Bank Plc	13,152,689	-	(4,719,088)	8,433,601
JP Morgan Securities Plc	46,680,662	-	(12,710,715)	33,969,947
Macquarie Bank	14,910	-	(14,577)	333
Morgan Stanley & Co. International Plc	57,292,578	(697,472)	(41,270,726)	15,324,380
UBS AG	46,404,641	-	(32,334,707)	14,069,934
Total	249,966,464	(28,962,863)	(125,324,198)	95,679,403

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
Bank of America Merrill Lynch	(4,143)	4,143	-	-
Bank of Nova Scotia	(278,415)	249,759	28,656	-
Credit Suisse Securities Europe Limited	(56,259,667)	-	56,259,667	-
Goldman Sachs International	(5,997,551)	5,997,551	-	-
HSBC Bank Plc	(4,719,088)	4,719,088	-	-
JP Morgan Securities Plc	(12,710,715)	12,710,715	-	-
Macquarie Bank	(14,577)	-	14,577	-
Morgan Stanley & Co. International Plc	(41,968,198)	1,810,803	40,157,395	-
UBS AG	(32,334,707)	-	32,334,707	-
Total	(154,287,061)	25,492,059	128,795,002	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Equity Alternative

Man GLG Global Equity Alternative ceased its operations on 9 January 2018, hence there were no investments as at 31 December 2019.

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position €	Gross assets not offset in the statement of financial position		Net amount €
		Cash collateral held €	Financial instruments €	
Bank of America Merrill Lynch	16	-	(1)	15
Goldman Sachs International	8	-	-	8
Morgan Stanley & Co. International Plc	67	(1)	(66)	-
Total	91	(1)	(67)	23

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
Bank of America Merrill Lynch	(1)	1	-	-
JP Morgan Securities Plc	(4,309)	-	-	(4,309)
Morgan Stanley & Co. International Plc	(100,437)	-	67	(100,370)
Nomura Holdings	(145)	-	-	(145)
Total	(104,892)	1	67	(104,824)

Man AHL Multi Strategy Alternative

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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

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 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\$
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	-

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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\$
Bank of America Merrill Lynch	1,933,722	-	(628,725)	1,304,997
BNP Paribas	9,741,105	-	-	9,741,105
Credit Suisse Securities Europe Limited	7,791,905	(440,247)	(3,874,426)	3,477,232
Deutsche Bank AG, London	1,519,244	-	(671,965)	847,279
Goldman Sachs International	4,476,400	-	(1,954,619)	2,521,781
HSBC Bank Plc	4,933,915	-	(3,443,569)	1,490,346
JP Morgan Securities Plc	3,684,679	-	(898,546)	2,786,133
Morgan Stanley & Co. International Plc	7,609,201	-	(3,759,541)	3,849,660
Royal Bank of Scotland	2,546,505	-	(1,607,250)	939,255
Total	44,236,676	(440,247)	(16,838,641)	26,957,788

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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	(628,725)	-	628,725	-
Credit Suisse Securities Europe Limited	(4,314,673)	-	4,314,673	-
Deutsche Bank AG, London	(671,965)	583,299	88,666	-
Goldman Sachs International	(1,954,619)	1,954,619	-	-
HSBC Bank Plc	(3,443,569)	1,319,882	2,123,687	-
JP Morgan Securities Plc	(898,546)	12,819	885,727	-
Morgan Stanley & Co. International Plc	(3,759,541)	3,759,541	-	-
Royal Bank of Scotland	(1,607,250)	1,307,253	299,997	-
Total	(17,278,888)	8,937,413	8,341,475	-

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 2019:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments 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	-

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	9,396,007	-	(3,591,976)	5,804,031
BNP Paribas	77,431,310	-	-	77,431,310
Credit Suisse Securities Europe Limited	15,317,292	-	(1,983,777)	13,333,515
Deutsche Bank AG, London	15,580	-	-	15,580
Goldman Sachs International	6,178,560	(450,190)	(66,198)	5,662,172
HSBC Bank Plc	24,697	-	(24,697)	-
JP Morgan Securities Plc	29,225,339	-	(7,923,057)	21,302,282
Royal Bank of Scotland	911,760	-	(164,859)	746,901
Total	138,500,545	(450,190)	(13,754,564)	124,295,791

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 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(3,591,976)	-	3,591,976	-
Credit Suisse Securities Europe Limited	(1,983,777)	1,983,777	-	-
Goldman Sachs International	(516,388)	516,388	-	-
HSBC Bank Plc	(68,043)	-	24,697	(43,346)
JP Morgan Securities Plc	(7,923,057)	7,923,057	-	-
Royal Bank of Scotland	(164,859)	164,859	-	-
Total	(14,248,100)	10,588,081	3,616,673	(43,346)

Man GLG European Mid-Cap Equity Alternative

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position €	Gross assets not offset in the statement of financial position		Net amount €
		Cash collateral held €	Financial instruments €	
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:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
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	-

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 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position €	Gross assets not offset in the statement of financial position		Net amount €
		Cash collateral held €	Financial instruments €	
BNP Paribas	109,450,609	-	-	109,450,609
Credit Suisse Securities Europe Limited	49,896,691	-	(3,418,093)	46,478,598
Goldman Sachs International	16,914,959	(316,034)	(9,231,316)	7,367,609
HSBC Bank Plc	18,519,225	-	(10,891,393)	7,627,832
JP Morgan Securities Plc	2,529,842	-	-	2,529,842
Morgan Stanley & Co. International Plc	101,933	-	(52,469)	49,464
Total	197,413,259	(316,034)	(23,593,271)	173,503,954

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
Credit Suisse Securities Europe Limited	(3,418,093)	3,418,093	-	-
Goldman Sachs International	(9,547,350)	-	9,547,350	-
HSBC Bank Plc	(10,891,393)	10,891,393	-	-
Morgan Stanley & Co. International Plc	(52,469)	52,469	-	-
Total	(23,909,305)	14,361,955	9,547,350	-

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 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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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 Numeric Market Neutral Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Morgan Stanley & Co. International Plc	45,399,578	-	(45,367,859)	31,719
Total	45,399,578	-	(45,367,859)	31,719

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Morgan Stanley & Co. International Plc	(45,367,859)	-	45,367,859	-
Total	(45,367,859)	-	45,367,859	-

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 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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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.

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Unconstrained Emerging Equity (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
BNP Paribas	2,000,788	-	-	2,000,788
Credit Suisse Securities Europe Limited	89,623	-	(1,549)	88,074
HSBC Bank Plc	622,142	-	(291,298)	330,844
Morgan Stanley & Co. International Plc	16,566,669	(14,797,059)	(1,769,610)	-
Total	19,279,222	(14,797,059)	(2,062,457)	2,419,706

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Credit Suisse Securities Europe Limited	(1,549)	1,549	-	-
HSBC Bank Plc	(291,298)	291,298	-	-
Morgan Stanley & Co. International Plc	(16,989,516)	14,388,201	2,178,468	(422,847)
Total	(17,282,363)	14,681,048	2,178,468	(422,847)

Man GLG Global Emerging Markets Debt Total Return

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets 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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments 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)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	5,238,482	(4,230,000)	-	1,008,482
Barclays Plc	20,571,584	(11,420,901)	(693,093)	8,457,590
Citibank N.A.	282,151	-	(205,491)	76,660
Credit Suisse Securities Europe Limited	130,048,519	(15,488,297)	(56,731,565)	57,828,657
Deutsche Bank AG, London	5,120,955	(5,120,955)	-	-
Goldman Sachs International	10,164,871	(6,010,503)	-	4,154,368
HSBC Bank Plc	68,116,684	-	(16,213,127)	51,903,557
JP Morgan Securities Plc	1,378,742	(1,378,742)	-	-
Nomura Holdings	945,163	-	(409,107)	536,056
UBS AG	4	-	-	4
Total	241,867,155	(43,649,398)	(74,252,383)	123,965,374

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(4,230,000)	-	4,230,000	-
Barclays Plc	(12,113,994)	-	12,113,994	-
Citibank N.A.	(205,491)	205,491	-	-
Credit Suisse Securities Europe Limited	(72,219,862)	72,219,862	-	-
Deutsche Bank AG, London	(5,129,118)	-	5,120,955	(8,163)
Goldman Sachs International	(6,010,503)	-	6,010,503	-
HSBC Bank Plc	(16,213,127)	16,213,127	-	-
JP Morgan Securities Plc	(2,197,721)	-	1,378,742	(818,979)
Nomura Holdings	(409,107)	409,107	-	-
Total	(118,728,923)	89,047,587	28,854,194	(827,142)

Man GLG Innovation Equity Alternative

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments 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)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Innovation Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
BNP Paribas	57,378,463	-	-	57,378,463
Credit Suisse Securities Europe Limited	2,174,584	-	(613,944)	1,560,640
Morgan Stanley & Co. International Plc	16,289,209	-	(3,187,328)	13,101,881
Total	75,842,256	-	(3,801,272)	72,040,984

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Credit Suisse Securities Europe Limited	(613,944)	-	613,944	-
Morgan Stanley & Co. International Plc	(3,187,328)	3,187,328	-	-
Total	(3,801,272)	3,187,328	613,944	-

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 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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position £	Gross assets not offset in the statement of financial position		Net amount £
		Cash collateral held £	Financial instruments £	
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 NewSmith UK Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	£	Cash collateral held £	Financial instruments £	£
BNP Paribas	16,015,928	-	-	16,015,928
Credit Suisse Securities Europe Limited	5,822,456	(1,041,959)	(4,780,497)	-
Goldman Sachs International	74,500	-	(14,373)	60,127
Total	21,912,884	(1,041,959)	(4,794,870)	16,076,055

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	£	Cash collateral pledged £	Financial instruments £	£
Credit Suisse Securities Europe Limited	(5,954,902)	-	5,822,456	(132,446)
Goldman Sachs International	(14,373)	14,373	-	-
Total	(5,969,275)	14,373	5,822,456	(132,446)

Man Alternative Style Risk Premia

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held US\$	Financial instruments US\$	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:

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		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	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)

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	2,397,968	-	(1,485,242)	912,726
Credit Suisse Securities Europe Limited	7,674,875	-	(1,026,811)	6,648,064
Deutsche Bank AG, London	1,176,733	-	(473,222)	703,511
HSBC Bank Plc	5,684,387	-	(4,770,661)	913,726
JP Morgan Securities Plc	2,687,768	-	(1,025,907)	1,661,861
Morgan Stanley & Co. International Plc	27,087,656	-	(22,075,512)	5,012,144
Royal Bank of Scotland	3,764,859	-	(1,258,557)	2,506,302
Total	50,474,246	-	(32,115,912)	18,358,334

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(1,485,242)	-	1,485,242	-
Credit Suisse Securities Europe Limited	(1,026,811)	-	1,026,811	-
Deutsche Bank AG, London	(473,222)	-	473,222	-
HSBC Bank Plc	(4,770,661)	-	4,770,661	-
JP Morgan Securities Plc	(1,025,907)	-	1,025,907	-
Morgan Stanley & Co. International Plc	(22,075,512)	-	22,075,512	-
Royal Bank of Scotland	(1,258,557)	-	1,258,557	-
Total	(32,115,912)	-	32,115,912	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Active Balanced

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments 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	-

The following table summarises the net financial assets per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	338,305	-	(127,046)	211,259
BNP Paribas	2,752,804	-	-	2,752,804
Credit Suisse Securities Europe Limited	353,481	-	(70,974)	282,507
HSBC Bank Plc	15,113	-	(5,425)	9,688
JP Morgan Securities Plc	435,082	-	(83,522)	351,560
Total	3,894,785	-	(286,967)	3,607,818

The following table summarises the net financial liabilities per counterparty as at 31 December 2018:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(127,046)	-	127,046	-
Credit Suisse Securities Europe Limited	(70,974)	-	70,974	-
HSBC Bank Plc	(5,425)	5,425	-	-
JP Morgan Securities Plc	(83,522)	-	83,522	-
Total	(286,967)	5,425	281,542	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position €	Gross assets not offset in the statement of financial position		Net amount €
		Cash collateral held €	Financial instruments €	
Barclays Plc	12,685,230	-	(10,667,716)	2,017,514
BNP Paribas	97	-	-	97
Citibank N.A.	119,646	-	(126,011)	(6,365)
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)	(11,854,721)	4,193,452

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
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	10,276,371	(164,724)

Man GLG High Yield Opportunities commenced its operations on 16 January 2019, hence there were no investments as at 31 December 2018.

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 2019:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments 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)

Man GLG Credit Multi-Strategy Alternative commenced its operations on 1 April 2019, hence there were no investments as at 31 December 2018.

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 2019:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments 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 Event Driven Alternative commenced its operations on 2 July 2019, hence there were no investments as at 31 December 2018.

Man GLG Global Debt Total Return

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments 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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments 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 Global Debt Total Return commenced its operations on 1 August 2019, hence there were no investments as at 31 December 2018.

Man GLG High Yield Opportunities DE

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position €	Gross assets not offset in the statement of financial position		Net amount €
		Cash collateral held €	Financial instruments €	
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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
Credit Suisse AG Ireland	(14,685)	14,685	-	-
JP Morgan Securities Plc	(630,379)	630,379	-	-
Total	(645,064)	645,064	-	-

Man GLG High Yield Opportunities DE commenced its operations on 22 November 2019, hence there were no investments as at 31 December 2018.

Man GLG US Absolute Alpha commenced its operations on 31 December 2019, hence there were no investments as at 31 December 2019 and 31 December 2018.

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.

6. Financial risk management (continued)

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 utilize 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 2019. 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 2019 and 2018, the following table represents the Fund 1 day VaR as a percentage of Net Assets:

Fund name		Realised Absolute VaR during 2019	Realised Absolute VaR during 2018
<i>Man GLG European Alpha Alternative</i>	Minimum	1.26%	0.53%
	Maximum	2.98%	2.96%
	Median	2.13%	1.81%
	Year-End	2.28%	1.00%
<i>Man GLG Alpha Select Alternative</i>	Minimum	1.05%	0.57%
	Maximum	2.67%	5.00%
	Median	1.92%	2.18%
	Year-End	2.09%	1.05%
<i>Man GLG European Equity Alternative</i>	Minimum	2.04%	1.74%
	Maximum	3.60%	3.37%
	Median	2.62%	2.64%
	Year-End	3.05%	1.97%
<i>Man GLG Global Equity Alternative Liquidation January 2018</i>	Minimum	n/a	0.00%
	Maximum	n/a	2.45%
	Median	n/a	0.61%
	Year-End	n/a	0.00%
<i>Man AHL Multi Strategy Alternative</i>	Minimum	4.41%	3.10%
	Maximum	8.83%	11.03%
	Median	5.80%	6.50%
	Year-End	7.12%	4.95%
<i>Man AHL TargetRisk</i>	Minimum	5.02%	1.70%
	Maximum	6.63%	7.77%
	Median	5.88%	5.93%
	Year-End	6.56%	4.98%
<i>Man GLG European Mid-Cap Equity Alternative</i>	Minimum	2.07%	1.89%
	Maximum	3.19%	2.72%
	Median	2.41%	2.24%
	Year-End	2.97%	2.19%
<i>Man Numeric Market Neutral Alternative Liquidation September 2019</i>	Minimum	n/a	3.24%
	Maximum	n/a	6.15%
	Median	n/a	4.41%
	Year-End	n/a	5.96%
<i>Man GLG Unconstrained Emerging Equity Liquidation February 2019</i>	Minimum	n/a	8.80%
	Maximum	n/a	11.84%
	Median	n/a	9.97%
	Year-End	n/a	11.10%
<i>Man GLG Global Emerging Markets Debt Total Return</i>	Minimum	1.92%	1.56%
	Maximum	2.79%	3.56%
	Median	2.43%	2.58%
	Year-End	2.07%	2.52%

6. Financial risk management (continued)

Market risk (continued)

Fund name		Realised Absolute VaR during 2019	Realised Absolute VaR during 2018
<i>Man GLG Innovation Equity Alternative</i>	Minimum	1.99%	1.51%
	Maximum	3.58%	7.24%
	Median	2.89%	2.74%
	Year-End	2.74%	2.28%
<i>Man NewSmith UK Equity Alternative Liquidation March 2019</i>	Minimum	n/a	2.08%
	Maximum	n/a	3.33%
	Median	n/a	2.57%
	Year-End	n/a	2.83%
<i>Man Alternative Style Risk Premia</i>	Minimum	3.28%	3.37%
	Maximum	4.96%	8.81%
	Median	3.72%	4.29%
	Year-End	4.35%	3.96%
<i>Man AHL Active Balanced Launched November 2018</i>	Minimum	4.95%	4.94%
	Maximum	7.33%	6.23%
	Median	6.03%	5.27%
	Year-End	7.29%	5.10%
<i>Man GLG High Yield Opportunities Launched January 2019</i>	Minimum	1.36%	n/a
	Maximum	3.38%	n/a
	Median	2.43%	n/a
	Year-End	3.11%	n/a
<i>Man GLG Credit Multi-Strategy Alternative Launched April 2019</i>	Minimum	0.37%	n/a
	Maximum	2.98%	n/a
	Median	1.76%	n/a
	Year-End	2.78%	n/a
<i>Man GLG Event Driven Alternative Launched July 2019</i>	Minimum	4.02%	n/a
	Maximum	6.55%	n/a
	Median	5.71%	n/a
	Year-End	4.33%	n/a
<i>Man GLG Global Debt Total Return Launched August 2019</i>	Minimum	2.32%	n/a
	Maximum	2.78%	n/a
	Median	2.54%	n/a
	Year-End	2.54%	n/a
<i>Man GLG High Yield Opportunities DE Launched November 2019</i>	Minimum	1.11%	n/a
	Maximum	2.28%	n/a
	Median	2.08%	n/a
	Year-End	2.20%	n/a
<i>Man GLG US Absolute Alpha Launched December 2019</i>	Minimum	n/a	n/a
	Maximum	n/a	n/a
	Median	n/a	n/a
	Year-End	n/a	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 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
31 December 2018					
Assets					
Cash and cash equivalents	4,460,912	-	-	-	4,460,912
Balances with brokers	24,619,383	-	-	-	24,619,383
Due from brokers	-	-	-	582,768	582,768
Financial assets at fair value through profit or loss	-	-	-	91,076,947	91,076,947
Subscriptions receivable	-	-	-	11,668	11,668
Dividend receivable	-	-	-	65,006	65,006
Other assets	-	-	-	49,932	49,932
Total assets	29,080,295	-	-	91,786,321	120,866,616
Liabilities					
Balances due to brokers	2,430,056	-	-	-	2,430,056
Due to brokers	-	-	-	2,117,427	2,117,427
Financial liabilities at fair value through profit or loss	-	-	-	1,307,581	1,307,581
Shareholder transactions	-	-	-	15,850	15,850
Management fees payable	-	-	-	101,314	101,314
Interest payable	-	-	-	31,682	31,682
Dividend payable	-	-	-	49,407	49,407
Accrued expenses and other liabilities	-	-	-	134,994	134,994
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,430,056	-	-	3,758,255	6,188,311
Net assets attributable to Redeemable Participating Shareholders	26,650,239	-	-	88,028,066	114,678,305

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 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
31 December 2018					
Assets					
Cash and cash equivalents	43,319,924	-	-	-	43,319,924
Balances with brokers	154,078,205	-	-	-	154,078,205
Due from brokers	-	-	-	28,452	28,452
Financial assets at fair value through profit or loss	-	43,285,950	-	577,229,293	620,515,243
Subscriptions receivable	-	-	-	180,000	180,000
Interest receivable	-	-	-	620,055	620,055
Dividend receivable	-	-	-	346,227	346,227
Other assets	-	-	-	205,660	205,660
Total assets	197,398,129	43,285,950	-	578,609,687	819,293,766
Liabilities					
Balances due to brokers	1,839,626	-	-	-	1,839,626
Due to brokers	-	-	-	19,493	19,493
Financial liabilities at fair value through profit or loss	-	-	-	14,007,271	14,007,271
Shareholder transactions	-	-	-	54,249	54,249
Performance fees payable	-	-	-	191,365	191,365
Management fees payable	-	-	-	525,988	525,988
Interest payable	-	-	-	65,382	65,382
Dividend payable	-	-	-	445,428	445,428
Accrued expenses and other liabilities	-	-	-	767,532	767,532
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,839,626	-	-	16,076,708	17,916,334
Net assets attributable to Redeemable Participating Shareholders	195,558,503	43,285,950	-	562,532,979	801,377,432

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Equity Alternative

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	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
31 December 2018					
Assets					
Cash and cash equivalents	50,414,657	-	-	-	50,414,657
Balances with brokers	105,717,938	-	-	-	105,717,938
Due from brokers	-	-	-	10,901,191	10,901,191
Financial assets at fair value through profit or loss	-	-	-	838,390,094	838,390,094
Subscriptions receivable	-	-	-	66	66
Interest receivable	-	-	-	20,662	20,662
Dividend receivable	-	-	-	1,169,713	1,169,713
Other assets	-	-	-	53,372	53,372
Total assets	156,132,595	-	-	850,535,098	1,006,667,693
Liabilities					
Balances due to brokers	38,530,689	-	-	-	38,530,689
Due to brokers	-	-	-	19,737,404	19,737,404
Financial liabilities at fair value through profit or loss	-	-	-	115,912,454	115,912,454
Shareholder transactions	-	-	-	134,436	134,436
Performance fees payable	-	-	-	3,548	3,548
Management fees payable	-	-	-	1,448,765	1,448,765
Dividend payable	-	-	-	1,893,759	1,893,759
Accrued expenses and other liabilities	-	-	-	1,048,396	1,048,396
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	38,530,689	-	-	140,178,762	178,709,451
Net assets attributable to Redeemable Participating Shareholders	117,601,906	-	-	710,356,336	827,958,242

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Equity Alternative

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
	€	€	€	€	€
31 December 2018					
Assets					
Cash and cash equivalents	162,680	-	-	-	162,680
Balances with brokers	193	-	-	-	193
Interest receivable	-	-	-	80	80
Other assets	-	-	-	31,458	31,458
Total assets	162,873	-	-	31,538	194,411
Liabilities					
Balances due to brokers	110,294	-	-	-	110,294
Due to brokers	-	-	-	87	87
Interest payable	-	-	-	1,634	1,634
Liquidation fees payable	-	-	-	12,922	12,922
Accrued expenses and other liabilities	-	-	-	69,474	69,474
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	110,294	-	-	84,117	194,411
Net assets attributable to Redeemable Participating Shareholders	52,579	-	-	(52,579)	-

Man AHL Multi Strategy Alternative

	US\$	US\$	US\$	US\$	US\$
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 Multi Strategy Alternative (continued)

31 December 2018	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	47,346,921	-	-	-	47,346,921
Balances with brokers	26,798,642	-	-	-	26,798,642
Due from brokers	-	-	-	401,104	401,104
Financial assets at fair value through profit or loss	-	75,390	136,994	38,962,448	39,174,832
Subscriptions receivable	-	-	-	3,572	3,572
Interest receivable	-	-	-	2,073	2,073
Dividend receivable	-	-	-	83,179	83,179
Total assets	74,145,563	75,390	136,994	39,452,376	113,810,323
Liabilities					
Balances due to brokers	2,599,560	-	-	-	2,599,560
Due to brokers	-	-	-	342,866	342,866
Financial liabilities at fair value through profit or loss	-	7,102	2,088	14,887,541	14,896,731
Performance fees payable	-	-	-	807,686	807,686
Management fees payable	-	-	-	87,465	87,465
Interest payable	-	-	-	30,431	30,431
Dividend payable	-	-	-	51,823	51,823
Accrued expenses and other liabilities	-	-	-	153,546	153,546
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,599,560	7,102	2,088	16,361,358	18,970,108
Net assets attributable to Redeemable Participating Shareholders	71,546,003	68,288	134,906	23,091,018	94,840,215

Man AHL TargetRisk

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 through profit or loss	-	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 through profit or loss	-	-	-	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 AHL TargetRisk (continued)

31 December 2018	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	84,307,646	-	-	1,000,000	85,307,646
Balances with brokers	121,123,428	-	-	-	121,123,428
Financial assets at fair value through profit or loss	-	398,245,379	-	27,997,749	426,243,128
Subscriptions receivable	-	-	-	8,316	8,316
Interest receivable	-	-	-	1,005,301	1,005,301
Other assets	-	-	-	315,172	315,172
Total assets	205,431,074	398,245,379	-	30,326,538	634,002,991
Liabilities					
Balances due to brokers	6,858,892	-	-	-	6,858,892
Due to brokers	-	-	-	868	868
Financial liabilities at fair value through profit or loss	-	-	-	12,480,342	12,480,342
Shareholder transactions	-	-	-	2,832,850	2,832,850
Management fees payable	-	-	-	318,260	318,260
Accrued expenses and other liabilities	-	-	-	658,151	658,151
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,858,892	-	-	16,290,471	23,149,363
Net assets attributable to Redeemable Participating Shareholders	198,572,182	398,245,379	-	14,036,067	610,853,628

Man GLG European Mid-Cap Equity Alternative

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

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

31 December 2018	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
	€	€	€	€	€
Assets					
Cash and cash equivalents	48,898,072	-	-	-	48,898,072
Balances with brokers	187,407,321	-	-	-	187,407,321
Financial assets at fair value through profit or loss	-	-	-	431,878,231	431,878,231
Subscriptions receivable	-	-	-	30	30
Dividend receivable	-	-	-	39,860	39,860
Other assets	-	-	-	10,179	10,179
Total assets	236,305,393	-	-	431,928,300	668,233,693
Liabilities					
Balances due to brokers	368,539	-	-	-	368,539
Financial liabilities at fair value through profit or loss	-	-	-	24,683,074	24,683,074
Shareholder transactions	-	-	-	522	522
Performance fees payable	-	-	-	1,616	1,616
Management fees payable	-	-	-	560,462	560,462
Interest payable	-	-	-	268,452	268,452
Dividend payable	-	-	-	774,304	774,304
Accrued expenses and other liabilities	-	-	-	650,541	650,541
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	368,539	-	-	26,938,971	27,307,510
Net assets attributable to Redeemable Participating Shareholders	235,936,854	-	-	404,989,329	640,926,183

Man Numeric Market Neutral Alternative

31 December 2019	US\$	US\$	US\$	US\$	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)	-

6. Financial risk management (continued)

Interest rate risk (continued)

Man Numeric Market Neutral Alternative (continued)

31 December 2018	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	1,189,686	-	-	-	1,189,686
Balances with brokers	43,515,331	-	-	-	43,515,331
Financial assets at fair value through profit or loss	-	-	-	22,598,390	22,598,390
Interest receivable	-	-	-	17,232	17,232
Other assets	-	-	-	61,963	61,963
Total assets	44,705,017	-	-	22,677,585	67,382,602
Liabilities					
Balances due to brokers	44,878,495	-	-	-	44,878,495
Financial liabilities at fair value through profit or loss	-	-	-	637,033	637,033
Management fees payable	-	-	-	46,556	46,556
Interest payable	-	-	-	13,584	13,584
Accrued expenses and other liabilities	-	-	-	182,057	182,057
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	44,878,495	-	-	879,230	45,757,725
Net assets attributable to Redeemable Participating Shareholders	(173,478)	-	-	21,798,355	21,624,877

Man GLG Unconstrained Emerging Equity

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 Unconstrained Emerging Equity (continued)

31 December 2018	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	7,060,275	-	-	-	7,060,275
Balances with brokers	18,851,509	-	-	-	18,851,509
Financial assets at fair value through profit or loss	-	-	-	50,243,306	50,243,306
Interest receivable	-	-	-	19,873	19,873
Dividend receivable	-	-	-	100,312	100,312
Other assets	-	-	-	87,680	87,680
Total assets	25,911,784	-	-	50,451,171	76,362,955
Liabilities					
Balances due to brokers	14,808,927	-	-	-	14,808,927
Due to brokers	-	-	-	10	10
Financial liabilities at fair value through profit or loss	-	-	-	2,493,979	2,493,979
Management fees payable	-	-	-	39,028	39,028
Interest payable	-	-	-	24,251	24,251
Liquidation fees payable	-	-	-	5,000	5,000
Accrued expenses and other liabilities	-	-	-	140,680	140,680
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	14,808,927	-	-	2,702,948	17,511,875
Net assets attributable to Redeemable Participating Shareholders	11,102,857	-	-	47,748,223	58,851,080

Man GLG Global Emerging Markets Debt Total Return

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 Global Emerging Markets Debt Total Return (continued)

31 December 2018	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	54,052,068	-	-	205,400,170	259,452,238
Balances with brokers	116,207,154	-	-	-	116,207,154
Financial assets at fair value through profit or loss	-	185,722,338	-	2,920,819,630	3,106,541,968
Subscriptions receivable	-	-	-	107,636	107,636
Interest receivable	-	-	-	2,610,383	2,610,383
Other assets	-	-	-	1,222,686	1,222,686
Total assets	170,259,222	185,722,338	-	3,130,160,505	3,486,142,065
Liabilities					
Balances due to brokers	48,904,011	-	-	-	48,904,011
Financial liabilities at fair value through profit or loss	-	-	55,519,156	19,646,421	75,165,577
Shareholder transactions	-	-	-	356,541	356,541
Performance fees payable	-	-	-	28	28
Management fees payable	-	-	-	1,782,194	1,782,194
Interest payable	-	-	-	2,000,886	2,000,886
Accrued expenses and other liabilities	-	-	-	3,209,132	3,209,132
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	48,904,011	-	55,519,156	26,995,202	131,418,369
Net assets attributable to Redeemable Participating Shareholders	121,355,211	185,722,338	(55,519,156)	3,103,165,303	3,354,723,696

Man GLG Innovation Equity Alternative

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 GLG Innovation Equity Alternative (continued)

31 December 2018	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	20,051,686	-	-	44,894,697	64,946,383
Balances with brokers	68,538,697	-	-	-	68,538,697
Due from brokers	-	-	-	456,296	456,296
Financial assets at fair value through profit or loss	-	-	-	234,454,857	234,454,857
Subscriptions receivable	-	-	-	10,969	10,969
Interest receivable	-	-	-	127,834	127,834
Dividend receivable	-	-	-	107,467	107,467
Other assets	-	-	-	215,718	215,718
Total assets	88,590,383	-	-	280,267,838	368,858,221
Liabilities					
Balances due to brokers	1,759,549	-	-	-	1,759,549
Due to brokers	-	-	-	5,416,681	5,416,681
Financial liabilities at fair value through profit or loss	-	-	-	2,196,853	2,196,853
Shareholder transactions	-	-	-	5,747	5,747
Performance fees payable	-	-	-	111,191	111,191
Management fees payable	-	-	-	298,786	298,786
Dividend payable	-	-	-	60,381	60,381
Accrued expenses and other liabilities	-	-	-	381,445	381,445
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,759,549	-	-	8,471,084	10,230,633
Net assets attributable to Redeemable Participating Shareholders	86,830,834	-	-	271,796,754	358,627,588

Man NewSmith UK Equity Alternative

31 December 2019	£	£	£	£	£
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)	-

6. Financial risk management (continued)

Interest rate risk (continued)

Man NewSmith UK Equity Alternative (continued)

31 December 2018	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
	£	£	£	£	£
Assets					
Cash and cash equivalents	20,042,641	-	-	-	20,042,641
Balances with brokers	16,320,084	-	-	-	16,320,084
Financial assets at fair value through profit or loss	-	-	-	79,412,447	79,412,447
Interest receivable	-	-	-	95	95
Dividend receivable	-	-	-	179,069	179,069
Other assets	-	-	-	57,694	57,694
Total assets	36,362,725	-	-	79,649,305	116,012,030
Liabilities					
Balances due to brokers	2,744,964	-	-	-	2,744,964
Financial liabilities at fair value through profit or loss	-	-	-	4,927,316	4,927,316
Performance fees payable	-	-	-	332	332
Management fees payable	-	-	-	159,626	159,626
Interest payable	-	-	-	868	868
Dividend payable	-	-	-	89,054	89,054
Accrued expenses and other liabilities	-	-	-	117,909	117,909
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,744,964	-	-	5,295,105	8,040,069
Net assets attributable to Redeemable Participating Shareholders	33,617,761	-	-	74,354,200	107,971,961

Man Alternative Style Risk Premia

31 December 2019	US\$	US\$	US\$	US\$	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 through profit or loss	-	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 through profit or loss	-	-	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

6. Financial risk management (continued)

Interest rate risk (continued)

Man Alternative Style Risk Premia (continued)

31 December 2018	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	13,658,386	-	-	42,935,363	56,593,749
Balances with brokers	17,380,422	-	-	-	17,380,422
Financial assets at fair value through profit or loss	-	51,425	469,951	272,785,264	273,306,640
Subscriptions receivable	-	-	-	2,880,680	2,880,680
Other assets	-	-	-	368,226	368,226
Total assets	31,038,808	51,425	469,951	318,969,533	350,529,717
Liabilities					
Balances due to brokers	24,011,550	-	-	-	24,011,550
Due to brokers	-	-	-	1,182	1,182
Financial liabilities at fair value through profit or loss	-	-	-	10,872,840	10,872,840
Shareholder transactions	-	-	-	2,935,315	2,935,315
Management fees payable	-	-	-	248,312	248,312
Accrued expenses and other liabilities	-	-	-	419,725	419,725
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	24,011,550	-	-	14,477,374	38,488,924
Net assets attributable to Redeemable Participating Shareholders	7,027,258	51,425	469,951	304,492,159	312,040,793
<i>Man AHL Active Balanced</i>					
31 December 2019					
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

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Active Balanced (continued)

31 December 2018	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	9,032,850	-	-	99,766	9,132,616
Balances with brokers	3,422,597	-	-	-	3,422,597
Due from brokers	-	-	-	192,795	192,795
Financial assets at fair value through profit or loss	-	-	-	2,853,122	2,853,122
Interest receivable	-	-	-	163	163
Other assets	-	-	-	28,557	28,557
Total assets	12,455,447	-	-	3,174,403	15,629,850
Liabilities					
Balances due to brokers	146,667	-	-	-	146,667
Due to brokers	-	-	-	98,746	98,746
Financial liabilities at fair value through profit or loss	-	-	-	62,116	62,116
Management fees payable	-	-	-	9,530	9,530
Accrued expenses and other liabilities	-	-	-	30,769	30,769
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	146,667	-	-	201,161	347,828
Net assets attributable to Redeemable Participating Shareholders	12,308,780	-	-	2,973,242	15,282,022

Man GLG High Yield Opportunities

31 December 2019	€	€	€	€	€
Assets					
Cash and cash equivalents	495,470	-	-	-	495,470
Balances with brokers	2,447,039	-	-	-	2,447,039
Financial assets at fair value through profit or loss	-	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 through profit or loss	-	-	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

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Credit Multi-Strategy Alternative

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 through profit or loss	-	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 through profit or loss	-	-	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 2019

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

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Debt Total Return

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 through profit or loss	-	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 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	318,974	4,561,941	2,819,735	2,372,237	10,072,887

Man GLG High Yield Opportunities DE

31 December 2019	€	€	€	€	€
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 US Absolute Alpha

31 December 2019	US\$	US\$	US\$	US\$	US\$
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

Man GLG US Absolute Alpha commenced its operations on 31 December 2019, hence there were no investments as at 31 December 2019 and 31 December 2018.

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.

	Less than one month	One month to one Year	Over one Year	Not exposed to interest rate risk	Total
<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
31 December 2018					
Net assets after 50 bps increase	26,783,490	-	-	88,028,066	114,811,556
Net assets after 50 bps decrease	26,516,988	-	-	88,028,066	114,545,054
<i>Man GLG Alpha Select Alternative</i>					
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
31 December 2018					
Net assets after 50 bps increase	196,536,296	43,502,380	-	562,532,979	802,571,655
Net assets after 50 bps decrease	194,580,710	43,069,520	-	562,532,979	800,183,209
<i>Man GLG European Equity Alternative</i>					
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
31 December 2018					
Net assets after 50 bps increase	118,189,916	-	-	710,356,336	828,546,252
Net assets after 50 bps decrease	117,013,896	-	-	710,356,336	827,370,232
<i>Man GLG Global Equity Alternative</i>					
31 December 2018	€	€	€	€	€
Net assets after 50 bps increase	52,842	-	-	(52,579)	263
Net assets after 50 bps decrease	52,316	-	-	(52,579)	(263)
<i>Man AHL Multi Strategy Alternative</i>					
31 December 2019	US\$	US\$	US\$	US\$	US\$
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
31 December 2018					
Net assets after 50 bps increase	71,903,733	68,629	135,581	23,091,018	95,198,961
Net assets after 50 bps decrease	71,188,273	67,947	134,231	23,091,018	94,481,469

6. Financial risk management (continued)

Interest rate risk (continued)

<i>Man AHL TargetRisk</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 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
31 December 2018					
Net assets after 50 bps increase	199,565,043	400,236,606	-	14,036,067	613,837,716
Net assets after 50 bps decrease	197,579,321	396,254,152	-	14,036,067	607,869,540
<i>Man GLG European Mid-Cap Equity Alternative</i>					
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
31 December 2018					
Net assets after 50 bps increase	237,116,538	-	-	404,989,329	642,105,867
Net assets after 50 bps decrease	234,757,170	-	-	404,989,329	639,746,499
<i>Man Numeric Market Neutral Alternative</i>					
31 December 2019	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	77,290	-	-	(76,905)	385
Net assets after 50 bps decrease	76,520	-	-	(76,905)	(385)
31 December 2018					
Net assets after 50 bps increase	(174,345)	-	-	21,798,355	21,624,010
Net assets after 50 bps decrease	(172,611)	-	-	21,798,355	21,625,744
<i>Man GLG Unconstrained Emerging Equity</i>					
31 December 2019	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	34,644	-	-	(34,472)	172
Net assets after 50 bps decrease	34,300	-	-	(34,472)	(172)
31 December 2018					
Net assets after 50 bps increase	11,158,371	-	-	47,748,223	58,906,594
Net assets after 50 bps decrease	11,047,343	-	-	47,748,223	58,795,566
<i>Man GLG Global Emerging Markets Debt Total Return</i>					
31 December 2019	US\$	US\$	US\$	US\$	US\$
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
31 December 2018					
Net assets after 50 bps increase	121,961,987	186,650,950	(55,796,752)	3,103,165,303	3,355,981,488
Net assets after 50 bps decrease	120,748,435	184,793,726	(55,241,560)	3,103,165,303	3,353,465,904
<i>Man GLG Innovation Equity Alternative</i>					
31 December 2019	US\$	US\$	US\$	US\$	US\$
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
31 December 2018					
Net assets after 50 bps increase	87,264,988	-	-	271,796,754	359,061,742
Net assets after 50 bps decrease	86,396,680	-	-	271,796,754	358,193,434

6. Financial risk management (continued)

Interest rate risk (continued)

	Less than one month	One month to one Year	Over one Year	Not exposed to interest rate risk	Total
<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)
31 December 2018					
Net assets after 50 bps increase	33,785,850	-	-	74,354,200	108,140,050
Net assets after 50 bps decrease	33,449,672	-	-	74,354,200	107,803,872
<i>Man Alternative Style Risk Premia</i>					
31 December 2019	US\$	US\$	US\$	US\$	US\$
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
31 December 2018					
Net assets after 50 bps increase	7,062,394	51,682	472,301	304,492,159	312,078,536
Net assets after 50 bps decrease	6,992,122	51,168	467,601	304,492,159	312,003,050
<i>Man AHL Active Balanced</i>					
31 December 2019	US\$	US\$	US\$	US\$	US\$
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
31 December 2018					
Net assets after 50 bps increase	12,370,324	-	-	2,973,242	15,343,566
Net assets after 50 bps decrease	12,247,236	-	-	2,973,242	15,220,478
<i>Man GLG High Yield Opportunities</i>					
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 2019	US\$	US\$	US\$	US\$	US\$
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 2019	US\$	US\$	US\$	US\$	US\$
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 2019	US\$	US\$	US\$	US\$	US\$
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 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
<i>Man GLG US Absolute Alpha</i>					
31 December 2019	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	-	-	-	20,000,000	20,000,000
Net assets after 50 bps decrease	-	-	-	20,000,000	20,000,000

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.

6. Financial risk management (continued)

Currency risk

Currency risk exists where assets and liabilities are denominated in currencies other than the functional currency, and also on non-functional currency redeemable participating shares. The Fund may use forward currency contracts for the purpose of currency speculation, as well as for hedging its foreign currency Share Class exposure.

Monetary assets and liabilities denominated in foreign currencies are summarised below:

Man GLG European Alpha Alternative

As at 31 December 2019

Amounts are expressed in their EUR equivalents

	Other	EUR	Total
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

As at 31 December 2018

Amounts are expressed in their EUR equivalents

	Other	EUR	Total
Assets			
Cash and cash equivalents	44,649	4,416,263	4,460,912
Balances with brokers	202,256	24,417,127	24,619,383
Due from brokers	347,944	234,824	582,768
Financial assets at fair value through profit or loss	7,654,753	83,422,194	91,076,947
Subscriptions receivable	-	11,668	11,668
Dividend receivable	28,805	36,201	65,006
Other assets	-	49,932	49,932
Total assets	8,278,407	112,588,209	120,866,616
Liabilities			
Balances due to brokers	359,672	2,070,384	2,430,056
Due to brokers	1,282,949	834,478	2,117,427
Financial liabilities at fair value through profit or loss	260,166	1,047,415	1,307,581
Shareholder transactions	-	15,850	15,850
Management fees payable	-	101,314	101,314
Interest payable	9	31,673	31,682
Dividend payable	1,730	47,677	49,407
Accrued expenses and other liabilities	-	134,994	134,994
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,904,526	4,283,785	6,188,311
Net assets attributable to Redeemable Participating Shareholders	6,373,881	108,304,424	114,678,305

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Alpha Select Alternative

As at 31 December 2019

Amounts are expressed in their GBP equivalents

	Other	GBP	Total
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

As at 31 December 2018

Amounts are expressed in their GBP equivalents

	Other	GBP	Total
Assets			
Cash and cash equivalents	46,698	43,273,226	43,319,924
Balances with brokers	-	154,078,205	154,078,205
Due from brokers	-	28,452	28,452
Financial assets at fair value through profit or loss	-	620,515,243	620,515,243
Subscriptions receivable	133,611	46,389	180,000
Interest receivable	-	620,055	620,055
Dividend receivable	-	346,227	346,227
Other assets	-	205,660	205,660
Total assets	180,309	819,113,457	819,293,766
Liabilities			
Balances due to brokers	322,088	1,517,538	1,839,626
Due to brokers	-	19,493	19,493
Financial liabilities at fair value through profit or loss	1,006,854	13,000,417	14,007,271
Shareholder transactions	16,773	37,476	54,249
Performance fees payable	-	191,365	191,365
Management fees payable	-	525,988	525,988
Interest payable	-	65,382	65,382
Dividend payable	-	445,428	445,428
Accrued expenses and other liabilities	-	767,532	767,532
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,345,715	16,570,619	17,916,334
Net assets attributable to Redeemable Participating Shareholders	(1,165,406)	802,542,838	801,377,432

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Equity Alternative
As at 31 December 2019

Amounts are expressed in their EUR equivalents

	US\$	Other	EUR	Total
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	501,596.00	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

As at 31 December 2018

Amounts are expressed in their EUR equivalents

	HKD	US\$	Other	EUR	Total
Assets					
Cash and cash equivalents	318,132	1,059,641	1,367,756	47,669,128	50,414,657
Balances with brokers	1,687,505	9,244,819	8,265,465	86,520,149	105,717,938
Due from brokers	(63)	9,277,015	893,539	730,700	10,901,191
Financial assets at fair value through profit or loss	75,448,985	394,728,545	88,773,936	279,438,628	838,390,094
Subscriptions receivable	-	-	-	66	66
Interest receivable	-	-	-	20,662	20,662
Dividend receivable	13,339	276,193	850,919	29,262	1,169,713
Other assets	-	-	-	53,372	53,372
Total assets	77,467,898	414,586,213	100,151,615	414,461,967	1,006,667,693
Liabilities					
Balances due to brokers	139,497	1,133,225	8,273,721	28,984,246	38,530,689
Due to brokers	4,809,863	12,362,946	1,873,708	690,887	19,737,404
Financial liabilities at fair value through profit or loss	32,490,919	7,243,245	47,533,301	28,644,989	115,912,454
Shareholder transactions	-	-	-	134,436	134,436
Performance fees payable	-	-	-	3,548	3,548
Management fees payable	-	-	-	1,448,765	1,448,765
Dividend payable	-	489,991	1,215,300	188,468	1,893,759
Accrued expenses and other liabilities	-	2,335	4,613	1,041,448	1,048,396
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	37,440,279	21,231,742	58,900,643	61,136,787	178,709,451
Net assets attributable to Redeemable Participating Shareholders	40,027,619	393,354,471	41,250,972	353,325,180	827,958,242

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Equity Alternative

As at 31 December 2018

Amounts are expressed in their EUR equivalents

	Other	EUR	Total
Assets			
Cash and cash equivalents	35,138	127,542	162,680
Balances with brokers	90	103	193
Interest receivable	51	29	80
Other assets	-	31,458	31,458
Total assets	35,279	159,132	194,411
Liabilities			
Balances due to brokers	9,712	100,582	110,294
Due to brokers	87	-	87
Interest payable	938	696	1,634
Liquidation fees payable	(44)	12,966	12,922
Accrued expenses and other liabilities	-	69,474	69,474
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	10,693	183,718	194,411
Net assets attributable to Redeemable Participating Shareholders	24,586	(24,586)	-

Man AHL Multi Strategy Alternative

As at 31 December 2019

Amounts are expressed in their US\$ equivalents

	EUR	Other	US\$	Total
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 Multi Strategy Alternative (continued)

As at 31 December 2018

Amounts are expressed in their US\$ equivalents

	EUR	JPY	Other	US\$	Total
Assets					
Cash and cash equivalents	-	38,389	178,209	47,130,323	47,346,921
Balances with brokers	1,104,960	2,844,985	4,560,717	18,287,980	26,798,642
Due from brokers	6,072	278,781	7,492	108,759	401,104
Financial assets at fair value through profit or loss	2,377,628	2,465,267	2,422,360	31,909,577	39,174,832
Subscriptions receivable	2,108	-	636	828	3,572
Interest receivable	-	-	-	2,073	2,073
Dividend receivable	5,583	22,575	39,030	15,991	83,179
Total assets	3,496,351	5,649,997	7,208,444	97,455,531	113,810,323
Liabilities					
Balances due to brokers	253,986	16,883	938,965	1,389,726	2,599,560
Due to brokers	10,822	250,764	27,778	53,502	342,866
Financial liabilities at fair value through profit or loss	1,347,492	2,288,426	2,496,505	8,764,308	14,896,731
Performance fees payable	-	-	-	807,686	807,686
Management fees payable	-	-	-	87,465	87,465
Interest payable	-	-	-	30,431	30,431
Dividend payable	202	16,715	26,433	8,473	51,823
Accrued expenses and other liabilities	-	-	-	153,546	153,546
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,612,502	2,572,788	3,489,681	11,295,137	18,970,108
Net assets attributable to Redeemable Participating Shareholders	1,883,849	3,077,209	3,718,763	86,160,394	94,840,215

Man AHL TargetRisk

As at 31 December 2019

Amounts are expressed in their US\$ equivalents

	EUR	GBP	Other	US\$	Total
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	19,413	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	22,333,907	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	19,901,439	830,949,027	1,540,693,817

6. Financial risk management (continued)

Currency risk (continued)

Man AHL TargetRisk (continued)

As at 31 December 2018

Amounts are expressed in their US\$ equivalents

	EUR	GBP	Other	US\$	Total
Assets					
Cash and cash equivalents	40,789	140,795	-	85,126,062	85,307,646
Balances with brokers	6,093,013	4,236,181	5,506,872	105,287,362	121,123,428
Financial assets at fair value through profit or loss	157,931,897	99,577,297	1,270,872	167,463,062	426,243,128
Subscriptions receivable	-	-	-	8,316	8,316
Interest receivable	618,693	29,359	-	357,249	1,005,301
Other assets	-	-	-	315,172	315,172
Total assets	164,684,392	103,983,632	6,777,744	358,557,223	634,002,991
Liabilities					
Balances due to brokers	780,524	-	554,774	5,523,594	6,858,892
Due to brokers	(3)	690	181	-	868
Financial liabilities at fair value through profit or loss	838,708	-	1,950,498	9,691,136	12,480,342
Shareholder transactions	29	-	-	2,832,821	2,832,850
Management fees payable	-	-	-	318,260	318,260
Accrued expenses and other liabilities	-	-	-	658,151	658,151
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,619,258	690	2,505,453	19,023,962	23,149,363
Net assets attributable to Redeemable Participating Shareholders	163,065,134	103,982,942	4,272,291	339,533,261	610,853,628

Man GLG European Mid-Cap Equity Alternative

As at 31 December 2019

Amounts are expressed in their EUR equivalents

	Other	EUR	Total
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

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

As at 31 December 2018

Amounts are expressed in their EUR equivalents

	Other	EUR	Total
Assets			
Cash and cash equivalents	26,437	48,871,635	48,898,072
Balances with brokers	1,466,725	185,940,596	187,407,321
Financial assets at fair value through profit or loss	8,904,794	422,973,437	431,878,231
Subscriptions receivable	-	30	30
Dividend receivable	-	39,860	39,860
Other assets	-	10,179	10,179
Total assets	10,397,956	657,835,737	668,233,693
Liabilities			
Balances due to brokers	6	368,533	368,539
Financial liabilities at fair value through profit or loss	7,751,982	16,931,092	24,683,074
Shareholder transactions	-	522	522
Performance fees payable	-	1,616	1,616
Management fees payable	-	560,462	560,462
Interest payable	-	268,452	268,452
Dividend payable	774,304	-	774,304
Accrued expenses and other liabilities	-	650,541	650,541
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	8,526,292	18,781,218	27,307,510
Net assets attributable to Redeemable Participating Shareholders	1,871,664	639,054,519	640,926,183

Man Numeric Market Neutral Alternative

As at 31 December 2019

Amounts are expressed in their US\$ equivalents

	Other	US\$	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 Numeric Market Neutral Alternative (continued)

As at 31 December 2018

Amounts are expressed in their US\$ equivalents

	CHF	EUR	SEK	Other	US\$	Total
Assets						
Cash and cash equivalents	-	1	-	6,803	1,182,882	1,189,686
Balances with brokers	-	-	-	-	43,515,331	43,515,331
Financial assets at fair value through profit or loss	2,945,650	14,433,985	3,401,182	1,713,251	104,322	22,598,390
Interest receivable	-	-	-	-	17,232	17,232
Other assets	-	-	-	-	61,963	61,963
Total assets	2,945,650	14,433,986	3,401,182	1,720,054	44,881,730	67,382,602
Liabilities						
Balances due to brokers	1,093	16,540	7	29	44,860,826	44,878,495
Financial liabilities at fair value through profit or loss	1,041	270,455	142,365	-	223,172	637,033
Management fees payable	-	-	-	-	46,556	46,556
Interest payable	-	-	-	-	13,584	13,584
Accrued expenses and other liabilities	-	-	-	-	182,057	182,057
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,134	286,995	142,372	29	45,326,195	45,757,725
Net assets attributable to Redeemable Participating Shareholders	2,943,516	14,146,991	3,258,810	1,720,025	(444,465)	21,624,877

Man GLG Unconstrained Emerging Equity

As at 31 December 2019

Amounts are expressed in their US\$ equivalents

	Other	US\$	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)	-

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Unconstrained Emerging Equity (continued)

As at 31 December 2018

Amounts are expressed in their US\$ equivalents

	HKD	KRW	RUB	INR	Other	US\$	Total
Assets							
Cash and cash equivalents	-	-	-	139	155,862	6,904,274	7,060,275
Balances with brokers	-	-	-	-	25,486	18,826,023	18,851,509
Financial assets at fair value through profit or loss	4,182,400	6,004,665	4,163,432	8,480,814	13,253,149	14,158,846	50,243,306
Interest receivable	-	-	-	-	-	19,873	19,873
Dividend receivable	-	84,417	-	-	15,895	-	100,312
Other assets	-	-	-	-	-	87,680	87,680
Total assets	4,182,400	6,089,082	4,163,432	8,480,953	13,450,392	39,996,696	76,362,955
Liabilities							
Balances due to brokers	40	-	-	-	7	14,808,880	14,808,927
Due to brokers	-	-	-	-	10	-	10
Financial liabilities at fair value through profit or loss	-	-	-	-	2,483,751	10,228	2,493,979
Management fees payable	-	-	-	-	-	39,028	39,028
Interest payable	-	-	-	-	-	24,251	24,251
Liquidation fees payable	-	-	-	-	-	5,000	5,000
Accrued expenses and other liabilities	-	-	-	-	-	140,680	140,680
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	40	-	-	-	2,483,768	15,028,067	17,511,875
Net assets attributable to Redeemable Participating Shareholders	4,182,360	6,089,082	4,163,432	8,480,953	10,966,624	24,968,629	58,851,080

Man GLG Global Emerging Markets Debt Total Return

As at 31 December 2019

Amounts are expressed in their US\$ 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	-	9,756.60	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 Global Emerging Markets Debt Total Return (continued)

As at 31 December 2018

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total
Assets			
Cash and cash equivalents	36	259,452,202	259,452,238
Balances with brokers	-	116,207,154	116,207,154
Financial assets at fair value through profit or loss	-	3,106,541,968	3,106,541,968
Subscriptions receivable	77,918	29,718	107,636
Interest receivable	-	2,610,383	2,610,383
Other assets	-	1,222,686	1,222,686
Total assets	77,954	3,486,064,111	3,486,142,065
Liabilities			
Balances due to brokers	90,651	48,813,360	48,904,011
Financial liabilities at fair value through profit or loss	55,519,156	19,646,421	75,165,577
Shareholder transactions	315,377	41,164	356,541
Performance fees payable	-	28	28
Management fees payable	-	1,782,194	1,782,194
Interest payable	-	2,000,886	2,000,886
Accrued expenses and other liabilities	-	3,209,132	3,209,132
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	55,925,184	75,493,185	131,418,369
Net assets attributable to Redeemable Participating Shareholders	(55,847,230)	3,410,570,926	3,354,723,696

Man GLG Innovation Equity Alternative

As at 31 December 2019

Amounts are expressed in their US\$ 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

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Innovation Equity Alternative (continued)

As at 31 December 2018

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total
Assets			
Cash and cash equivalents	2,668,669	62,277,714	64,946,383
Balances with brokers	2,592,073	65,946,624	68,538,697
Due from brokers	295	456,001	456,296
Financial assets at fair value through profit or loss	15,313,915	219,140,942	234,454,857
Subscriptions receivable	10,969	-	10,969
Interest receivable	-	127,834	127,834
Dividend receivable	69,957	37,510	107,467
Other assets	-	215,718	215,718
Total assets	20,655,878	348,202,343	368,858,221
Liabilities			
Balances due to brokers	875,816	883,733	1,759,549
Due to brokers	1,784,852	3,631,829	5,416,681
Financial liabilities at fair value through profit or loss	1,610,757	586,096	2,196,853
Shareholder transactions	5,747	-	5,747
Performance fees payable	-	111,191	111,191
Management fees payable	-	298,786	298,786
Dividend payable	1,154	59,227	60,381
Accrued expenses and other liabilities	-	381,445	381,445
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	4,278,326	5,952,307	10,230,633
Net assets attributable to Redeemable Participating Shareholders	16,377,552	342,250,036	358,627,588

Man NewSmith UK Equity Alternative

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 NewSmith UK Equity Alternative (continued)

As at 31 December 2018

Amounts are expressed in their GBP equivalents

	Other	GBP	Total
Assets			
Cash and cash equivalents	-	20,042,641	20,042,641
Balances with brokers	-	16,320,084	16,320,084
Financial assets at fair value through profit or loss	1,247,691	78,164,756	79,412,447
Interest receivable	-	95	95
Dividend receivable	13,514	165,555	179,069
Other assets	-	57,694	57,694
Total assets	1,261,205	114,750,825	116,012,030
Liabilities			
Balances due to brokers	33,759	2,711,205	2,744,964
Financial liabilities at fair value through profit or loss	-	4,927,316	4,927,316
Performance fees payable	-	332	332
Management fees payable	-	159,626	159,626
Interest payable	-	868	868
Dividend payable	-	89,054	89,054
Accrued expenses and other liabilities	-	117,909	117,909
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	33,759	8,006,310	8,040,069
Net assets attributable to Redeemable Participating Shareholders	1,227,446	106,744,515	107,971,961

Man Alternative Style Risk Premia

As at 31 December 2019

Amounts are expressed in their US\$ 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 Alternative Style Risk Premia (continued)

As at 31 December 2018

Amounts are expressed in their US\$ equivalents

	CHF	EUR	NOK	SEK	Other	US\$	Total
Assets							
Cash and cash equivalents	-	-	-	-	776,733	55,817,016	56,593,749
Balances with brokers	-	1,439,932	-	45,643	3,435,606	12,459,241	17,380,422
Financial assets at fair value through profit or loss	18,695,741	132,598,614	49,930,272	9,998,015	10,529,595	51,554,403	273,306,640
Subscriptions receivable	-	2,858,000	-	-	8,780	13,900	2,880,680
Other assets	-	-	-	-	-	368,226	368,226
Total assets	18,695,741	136,896,546	49,930,272	10,043,658	14,750,714	120,212,786	350,529,717
Liabilities							
Balances due to brokers	1,150	9,492	-	-	8,912	23,991,996	24,011,550
Due to brokers	-	(5)	-	-	1,187	-	1,182
Financial liabilities at fair value through profit or loss	226,153	253,435	-	-	872,137	9,521,115	10,872,840
Shareholder transactions	-	-	-	-	-	2,935,315	2,935,315
Management fees payable	-	-	-	-	-	248,312	248,312
Accrued expenses and other liabilities	-	-	-	-	-	419,725	419,725
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	227,303	262,922	-	-	882,236	37,116,463	38,488,924
Net assets attributable to Redeemable Participating Shareholders	18,468,438	136,633,624	49,930,272	10,043,658	13,868,478	83,096,323	312,040,793

Man AHL Active Balanced

As at 31 December 2019

Amounts are expressed in their US\$ 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 AHL Active Balanced (continued)

As at 31 December 2018

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total
Assets			
Cash and cash equivalents	-	9,132,616	9,132,616
Balances with brokers	504,484	2,918,113	3,422,597
Due from brokers	115,171	77,624	192,795
Financial assets at fair value through profit or loss	34,377	2,818,745	2,853,122
Interest receivable	-	163	163
Other assets	-	28,557	28,557
Total assets	654,032	14,975,818	15,629,850
Liabilities			
Balances due to brokers	22,281	124,386	146,667
Due to brokers	88,456	10,290	98,746
Financial liabilities at fair value through profit or loss	9,628	52,488	62,116
Management fees payable	-	9,530	9,530
Accrued expenses and other liabilities	-	30,769	30,769
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	120,365	227,463	347,828
Net assets attributable to Redeemable Participating Shareholders	533,667	14,748,355	15,282,022

Man GLG High Yield Opportunities

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 2019

Amounts are expressed in their US\$ 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

Man GLG Event Driven Alternative

As at 31 December 2019

Amounts are expressed in their US\$ 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 2019

Amounts are expressed in their US\$ 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

Man GLG High Yield Opportunities DE

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

Man GLG US Absolute Alpha

As at 31 December 2019

Amounts are expressed in their US\$ 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

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.

6. Financial risk management (continued)

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 Depository 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 2019 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, Macquarie Bank, Morgan Stanley & Co. International Plc, Nomura Holdings, The Royal Bank of Scotland Plc and UBS AG (the "Brokers").

As at 31 December 2019, 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 2019 €	31 December 2019 %	31 December 2018 €	31 December 2018 %
<i>Man GLG European Alpha Alternative</i>						
Bank of New York Mellon	A1	Moody's	80,411,419	78.16%	94,202,682	77.97%
BNP Paribas	Aa3	Moody's	10,983,635	10.68%	17,363,736	14.37%
Credit Suisse AG Ireland	Baa2	Moody's	265,866	0.26%	-	-
Credit Suisse Securities Europe Limited	A+	S&P	7,453,657	7.24%	8,031,128	6.65%
Goldman Sachs International	A3	Moody's	3,614,138	3.51%	1,066,824	0.88%
JP Morgan Securities Plc	Aa3	Moody's	-	0.00%	45	0.00%
Morgan Stanley & Co. International Plc	A1	Moody's	153,541	0.15%	152,269	0.13%
			102,882,256	100.00%	120,816,684	100.00%
<i>Man GLG Alpha Select Alternative</i>						
			£	%	£	%
Bank of America Merrill Lynch	A2	Moody's	10,267	0.00%	1,954	0.00%
Bank of New York Mellon	A1	Moody's	858,190,844	80.63%	649,065,074	79.24%
BNP Paribas	Aa3	Moody's	84,027,515	7.89%	123,251,594	15.05%
Credit Suisse AG Ireland	Baa2	Moody's	-	0.00%	7,551	0.00%
Credit Suisse Securities Europe Limited	A+	S&P	14,714,666	1.38%	9,093,940	1.11%
Goldman Sachs International	A3	Moody's	52,520,992	4.93%	8,203,471	1.00%
JP Morgan Securities Plc	Aa3	Moody's	54,917,534	5.16%	16,466,618	2.01%
Morgan Stanley & Co. International Plc	A1	Moody's	101,712	0.01%	12,997,904	1.59%
			1,064,483,530	100.00%	819,088,106	100.00%

6. Financial risk management (continued)

Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2019 €	31 December 2019 %	31 December 2018 €	31 December 2018 %
<i>Man GLG European Equity Alternative</i>						
Bank of America Merrill Lynch	A2	Moody's	870,822	0.17%	31,813	0.00%
Bank of New York Mellon	A1	Moody's	323,229,879	61.98%	755,706,164	75.07%
Bank of Nova Scotia	Aa2	Moody's	2,820,493	0.54%	472,190	0.05%
BNP Paribas	Aa3	Moody's	89,555	0.02%	577,569	0.06%
Barclays Plc	Baa3	Moody's	6,782,332	1.30%	-	-
Citibank N.A.	Aa3	Moody's	454,749	0.09%	-	-
Credit Suisse AG Ireland	Baa2	Moody's	15,935,117	3.06%	-	-
Credit Suisse Securities Europe Limited	A+	S&P	11,936,502	2.29%	57,538,348	5.72%
Goldman Sachs International	A3	Moody's	21,559,961	4.13%	28,343,765	2.82%
HSBC Bank Plc	A2	Moody's	5,223,082	1.00%	13,165,416	1.31%
JP Morgan Securities Plc	Aa3	Moody's	25,419,502	4.87%	46,714,121	4.64%
Macquarie Bank	A3	Moody's	-	0.00%	14,910	0.00%
Morgan Stanley & Co. International Plc	A1	Moody's	39,256,638	7.53%	57,645,384	5.73%
UBS AG	A-	S&P	67,903,433	13.02%	46,404,641	4.60%
			521,482,065	100.00%	1,006,614,321	100.00%
<i>Man GLG Global Equity Alternative</i>						
Bank of America Merrill Lynch	A2	Moody's	n/a	n/a	16	0.01%
Bank of New York Mellon	A1	Moody's	n/a	n/a	162,913	99.98%
Credit Suisse Securities Europe Limited	A+	S&P	n/a	n/a	(29)	(0.02%)
Goldman Sachs International	A3	Moody's	n/a	n/a	8	0.00%
Morgan Stanley & Co. International Plc	A1	Moody's	n/a	n/a	45	0.03%
			n/a	n/a	162,953	100.00%
<i>Man AHL Multi Strategy Alternative</i>						
			US\$	%	US\$	%
Bank of America Merrill Lynch	A2	Moody's	1,728,022	1.35%	1,933,722	1.70%
Bank of New York Mellon	A1	Moody's	68,120,329	53.38%	69,490,468	61.06%
BNP Paribas	Aa3	Moody's	16,585,378	12.99%	9,741,105	8.56%
Credit Suisse Securities Europe Limited	A+	S&P	9,020,160	7.07%	7,829,528	6.88%
Deutsche Bank AG, London	A3	Moody's	2,257,285	1.77%	1,519,244	1.33%
Goldman Sachs International	A3	Moody's	3,924,642	3.07%	4,498,975	3.95%
HSBC Bank Plc	A2	Moody's	8,416,180	6.59%	4,933,915	4.34%
JP Morgan Securities Plc	Aa3	Moody's	4,484,415	3.51%	3,685,998	3.24%
Morgan Stanley & Co. International Plc	A1	Moody's	6,762,119	5.30%	7,630,863	6.70%
Royal Bank of Scotland	Baa2	Moody's	6,344,290	4.97%	2,546,505	2.24%
			127,642,820	100.00%	113,810,323	100.00%
<i>Man AHL TargetRisk</i>						
Bank of America Merrill Lynch	A2	Moody's	18,007,629	1.11%	9,396,007	1.48%
Bank of New York Mellon	A1	Moody's	1,239,708,340	76.21%	494,977,493	78.11%
BNP Paribas	Aa3	Moody's	200,540,121	12.33%	77,431,310	12.22%
Credit Suisse Securities Europe Limited	A+	S&P	63,995,922	3.93%	15,403,730	2.43%
Deutsche Bank AG, London	A3	Moody's	8	0.00%	15,580	0.00%
Goldman Sachs International	A3	Moody's	28,152,084	1.73%	6,218,570	0.98%
HSBC Bank Plc	A2	Moody's	1,197,817	0.07%	24,697	0.00%
JP Morgan Securities Plc	Aa3	Moody's	75,229,010	4.62%	29,308,672	4.64%
Royal Bank of Scotland	Baa2	Moody's	10	0.00%	911,760	0.14%
			1,626,830,941	100.00%	633,687,819	100.00%

6. Financial risk management (continued)

Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2019 €	31 December 2019 %	31 December 2018 €	31 December 2018 %
<i>Man GLG European Mid-Cap Equity Alternative</i>						
Bank of New York Mellon	A1	Moody's	456,159,116	82.86%	470,821,599	70.46%
BNP Paribas	Aa3	Moody's	54	0.00%	109,450,609	16.38%
Credit Suisse Securities Europe Limited	A+	S&P	23,404,586	4.25%	49,896,691	7.47%
Goldman Sachs International	A3	Moody's	45,586,108	8.28%	16,903,616	2.53%
HSBC Bank Plc	A2	Moody's	9,360,255	1.70%	18,519,224	2.77%
JP Morgan Securities Plc	Aa3	Moody's	247,015	0.04%	2,529,842	0.37%
Morgan Stanley & Co. International Plc	A1	Moody's	15,799,690	2.87%	101,933	0.02%
			550,556,824	100.00%	668,223,514	100.00%
<i>Man Numeric Market Neutral Alternative</i>						
			US\$	%	US\$	%
Bank of New York Mellon	A1	Moody's	76,901	99.99%	21,903,895	32.54%
Morgan Stanley & Co. International Plc	A1	Moody's	4	0.01%	45,416,744	67.46%
			76,905	100.00%	67,320,639	100.00%
<i>Man GLG Unconstrained Emerging Equity</i>						
Bank of New York Mellon	A1	Moody's	34,456	99.94%	56,968,335	74.69%
BNP Paribas	Aa3	Moody's	2	0.01%	2,000,788	2.62%
Credit Suisse Securities Europe Limited	A+	S&P	17	0.05%	89,623	0.12%
HSBC Bank Plc	A2	Moody's	-	0.00%	622,142	0.81%
Morgan Stanley & Co. International Plc	A1	Moody's	-	0.00%	16,594,387	21.76%
			34,475	100.00%	76,275,275	100.00%
<i>Man GLG Global Emerging Markets Debt Total Return</i>						
Bank of America Merrill Lynch	A2	Moody's	2,743,740	0.15%	5,238,482	0.15%
Bank of New York Mellon	A1	Moody's	1,680,560,271	90.53%	3,243,052,224	93.06%
Barclays Plc	Baa3	Moody's	140,000	0.01%	20,571,584	0.59%
Citibank N.A.	Aa3	Moody's	137,462	0.01%	282,151	0.01%
Credit Suisse Securities Europe Limited	A+	S&P	138,343,657	7.45%	130,048,519	3.73%
Deutsche Bank AG, London	A3	Moody's	-	0.00%	5,120,955	0.15%
Goldman Sachs International	A3	Moody's	500,250	0.03%	10,164,871	0.29%
HSBC Bank Plc	A2	Moody's	31,682,519	1.71%	68,116,684	1.95%
JP Morgan Securities Plc	Aa3	Moody's	1,701,119	0.09%	1,378,742	0.04%
Nomura Holdings	Baa1	Moody's	406,640	0.02%	945,163	0.03%
UBS AG	A-	S&P	-	0.00%	4	0.00%
			1,856,215,658	100.00%	3,484,919,379	100.00%
<i>Man GLG Innovation Equity Alternative</i>						
Bank of New York Mellon	A1	Moody's	489,748,561	95.31%	292,603,721	79.38%
BNP Paribas	Aa3	Moody's	134,173	0.03%	57,481,185	15.59%
Credit Suisse AG Ireland	Baa2	Moody's	90,929	0.02%	-	-
Credit Suisse Securities Europe Limited	A+	S&P	6,173,809	1.20%	2,174,584	0.59%
Morgan Stanley & Co. International Plc	A1	Moody's	17,694,450	3.44%	16,383,013	4.44%
			513,841,922	100.00%	368,642,503	100.00%
<i>Man NewSmith UK Equity Alternative</i>						
			£	%	£	%
Bank of New York Mellon	A1	Moody's	61,164	100.00%	93,875,897	80.97%
BNP Paribas	Aa3	Moody's	1	0.00%	16,015,928	13.81%
Credit Suisse Securities Europe Limited	A+	S&P	-	0.00%	5,988,011	5.16%
Goldman Sachs International	A3	Moody's	-	0.00%	74,500	0.06%
			61,165	100.00%	115,954,336	100.00%

6. Financial risk management (continued)

Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2019 US\$	31 December 2019 %	31 December 2018 US\$	31 December 2018 %
<u>Man Alternative Style Risk Premia</u>						
Bank of America Merrill Lynch	A2	Moody's	3,184,673	0.46%	2,397,968	0.68%
Bank of New York Mellon	A1	Moody's	617,583,536	89.84%	299,687,245	85.59%
Credit Suisse Securities Europe Limited	A+	S&P	19,345,245	2.81%	7,674,875	2.19%
Deutsche Bank AG, London	A3	Moody's	2,572,611	0.37%	1,176,733	0.34%
HSBC Bank Plc	A2	Moody's	10,705,873	1.56%	5,684,387	1.62%
JP Morgan Securities Plc	Aa3	Moody's	4,931,971	0.72%	2,687,768	0.77%
Morgan Stanley & Co. International Plc	A1	Moody's	21,852,588	3.18%	27,087,656	7.73%
Royal Bank of Scotland	Baa2	Moody's	7,308,269	1.06%	3,764,859	1.08%
			687,484,766	100.00%	350,161,491	100.00%
<u>Man AHL Active Balanced</u>						
Bank of America Merrill Lynch	A2	Moody's	9,564,390	1.62%	338,305	2.17%
Bank of New York Mellon	A1	Moody's	433,834,689	73.47%	11,706,508	75.03%
BNP Paribas	Aa3	Moody's	105,383,861	17.85%	2,752,804	17.64%
Credit Suisse Securities Europe Limited	A+	S&P	18,487,585	3.13%	353,481	2.27%
HSBC Bank Plc	A2	Moody's	-	0.00%	15,113	0.10%
JP Morgan Securities Plc	Aa3	Moody's	23,183,857	3.93%	435,082	2.79%
			590,454,382	100.00%	15,601,293	100.00%
<u>Man GLG High Yield Opportunities</u>						
			€	%	€	%
Bank of New York Mellon	A1	Moody's	178,117,358	91.54%	n/a	n/a
BNP Paribas	Aa3	Moody's	97	0.00%	n/a	n/a
Barclays Plc	Baa3	Moody's	12,986,617	6.67%	n/a	n/a
Citibank N.A.	Aa3	Moody's	119,646	0.06%	n/a	n/a
Credit Suisse Securities Europe Limited	A+	S&P	620,028	0.32%	n/a	n/a
Goldman Sachs International	A3	Moody's	798,312	0.41%	n/a	n/a
JP Morgan Securities Plc	Aa3	Moody's	1,491,838	0.77%	n/a	n/a
Morgan Stanley & Co. International Plc	A1	Moody's	442,048	0.23%	n/a	n/a
			194,575,944	100.00%	n/a	n/a
<u>Man GLG Credit Multi-Strategy Alternative</u>						
			US\$	%	US\$	%
Bank of America Merrill Lynch	A2	Moody's	(168)	(0.00%)	n/a	n/a
Bank of New York Mellon	A1	Moody's	24,806,384	56.40%	n/a	n/a
Bank of Nova Scotia	Aa2	Moody's	2,047,297	4.65%	n/a	n/a
Barclays Plc	Baa3	Moody's	10,433,254	23.72%	n/a	n/a
Citibank N.A.	Aa3	Moody's	295,228	0.67%	n/a	n/a
Credit Suisse AG Ireland	Baa2	Moody's	3,698	0.01%	n/a	n/a
Credit Suisse Securities Europe Limited	A+	S&P	1,090,499	2.48%	n/a	n/a
Goldman Sachs International	A3	Moody's	372,836	0.85%	n/a	n/a
HSBC Bank Plc	A2	Moody's	(577)	(0.00%)	n/a	n/a
JP Morgan Securities Plc	Aa3	Moody's	2,542,934	5.78%	n/a	n/a
Morgan Stanley & Co. International Plc	A1	Moody's	399,673	0.91%	n/a	n/a
Nomura Holdings	Baa1	Moody's	1,991,814	4.53%	n/a	n/a
			43,982,872	100.00%	n/a	n/a
<u>Man GLG Event Driven Alternative</u>						
Bank of New York Mellon	A1	Moody's	84,151,589	76.23%	n/a	n/a
BNP Paribas	Aa3	Moody's	16,034,365	14.52%	n/a	n/a
Credit Suisse AG Ireland	Baa2	Moody's	1,472,314	1.33%	n/a	n/a
Credit Suisse Securities Europe Limited	A+	S&P	120,800	0.11%	n/a	n/a
Morgan Stanley & Co. International Plc	A1	Moody's	8,617,773	7.81%	n/a	n/a
			110,396,841	100.00%	n/a	n/a

6. Financial risk management (continued)

Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2019 US\$	31 December 2019 %	31 December 2018 US\$	31 December 2018 %
<i>Man GLG Global Debt Total Return</i>						
Bank of New York Mellon	A1	Moody's	11,581,821	96.41%	n/a	n/a
Credit Suisse Securities Europe Limited	A+	S&P	220,726	1.84%	n/a	n/a
HSBC Bank Plc	A2	Moody's	209,944	1.75%	n/a	n/a
			12,012,491	100.00%	n/a	n/a
<i>Man GLG High Yield Opportunities DE</i>						
			€	%	€	%
Bank of New York Mellon	A1	Moody's	50,239,485	97.73%	n/a	n/a
Credit Suisse AG Ireland	Baa2	Moody's	250,000	0.49%	n/a	n/a
JP Morgan Securities Plc	Aa3	Moody's	915,810	1.78%	n/a	n/a
			51,405,295	100.00%	n/a	n/a
<i>Man GLG US Absolute Alpha</i>						
			US\$	%	US\$	%
Bank of New York Mellon	A1	Moody's	20,000,000	100.00%	n/a	n/a
			20,000,000	100.00%	n/a	n/a

In addition, at 31 December 2019, the Fund had credit risk exposure equivalent to US\$1,520,337,500 (31 December 2018: US\$379,325,250) for Man AHL TargetRisk, US\$13,500,000 (31 December 2018: US\$27,700,000) for Man GLG Global Emerging Markets Debt Total Return, US\$4,974,809 (31 December 2018: n/a) for Man GLG Credit Multi-Strategy Alternative and US\$2,300,000 (31 December 2018: n/a) for Man GLG Global Debt Total Return 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 2019	Credit Securities 31 December 2018
<i>Man GLG Alpha Select Alternative</i>		
<25	£ 767,227,143	£ 604,638,755
	767,227,143	604,638,755
<i>Man GLG European Alpha Alternative</i>		
<25	€ -	€ 26,043,980
	-	26,043,980
<i>Man GLG Unconstrained Emerging Equity</i>		
<25	US\$ -	US\$ 2,349,305
	-	2,349,305
<i>Man GLG Global Emerging Markets Debt Total Return</i>		
<25	1,547,917,283	3,035,958,265
25-100	(755,069,217)	(48,436,416)
100-200	(255,906,084)	(888,773,230)
200-300	(139,841,406)	(743,222,133)
300-400	-	(63,475,989)
700-1000	-	(142,941,866)
>1000	(7,405,309)	-
	389,695,267	1,149,108,631
<i>Man GLG Innovation Equity Alternative</i>		
<25	206,454,580	155,616,430
	206,454,580	155,616,430
<i>Man NewSmith UK Equity Alternative</i>		
<25	£ -	£ 71,003,095
	-	71,003,095

6. Financial risk management (continued)

Credit/counterparty risk (continued)

Spread (in Basis Points)

	Credit Securities 31 December 2019 US\$	Credit Securities 31 December 2018 US\$
Man GLG Event Driven Alternative		
<25	36,019,016	n/a
	<u>36,019,016</u>	<u>n/a</u>
Man GLG High Yield Opportunities		
	€	€
25-100	(20,327,017)	n/a
100-200	(6,117,850)	n/a
200-300	21,808,547	n/a
300-400	17,259,844	n/a
400-500	36,382,903	n/a
500-700	34,698,151	n/a
700-1000	31,223,450	n/a
>1000	31,875,222	n/a
	<u>146,803,250</u>	<u>n/a</u>
Man GLG High Yield Opportunities DE		
25-100	(5,791,158)	n/a
100-200	(2,255,578)	n/a
200-300	3,249,109	n/a
300-400	6,849,343	n/a
400-500	12,023,752	n/a
500-700	7,322,441	n/a
700-1000	5,236,735	n/a
>1000	4,906,540	n/a
	<u>31,541,184</u>	<u>n/a</u>

As at 31 December 2019, the value of the Portfolio's assets which are considered to be past due or impaired was €3,137,225 for Man GLG High Yield Opportunities (2018: €Nil).

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 Shareholder's 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.

6. Financial risk management (continued)

Liquidity risk (continued)

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 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

31 December 2018

Liabilities					
Balances due to brokers	2,430,056	-	-	-	2,430,056
Due to brokers	2,117,427	-	-	-	2,117,427
Financial liabilities at fair value through profit or loss	1,307,581	-	-	-	1,307,581
Shareholder transactions	15,850	-	-	-	15,850
Management fees payable	101,314	-	-	-	101,314
Interest payable	31,682	-	-	-	31,682
Dividend payable	49,407	-	-	-	49,407
Accrued expenses and other liabilities	134,994	-	-	-	134,994
Net assets attributable to Redeemable Participating Shareholders	114,678,305	-	-	-	114,678,305
Total liabilities	120,866,616	-	-	-	120,866,616

Man GLG Alpha Select Alternative

	£	£	£	£	£
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 Alpha Select Alternative (continued)

	Less than 1 month	1 to 3 months	3 to 12 months	Greater than 1 year	Total
	£	£	£	£	£
31 December 2018					
Liabilities					
Balances due to brokers	1,839,626	-	-	-	1,839,626
Due to brokers	19,493	-	-	-	19,493
Financial liabilities at fair value through profit or loss	13,871,826	135,445	-	-	14,007,271
Shareholder transactions	54,249	-	-	-	54,249
Performance fees payable	191,365	-	-	-	191,365
Management fees payable	525,988	-	-	-	525,988
Interest payable	65,382	-	-	-	65,382
Dividend payable	445,428	-	-	-	445,428
Accrued expenses and other liabilities	767,532	-	-	-	767,532
Net assets attributable to Redeemable Participating Shareholders	801,377,432	-	-	-	801,377,432
Total liabilities	819,158,321	135,445	-	-	819,293,766

Man GLG European Equity Alternative

	€	€	€	€	€
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

31 December 2018

Liabilities					
Balances due to brokers	38,530,689	-	-	-	38,530,689
Due to brokers	19,737,404	-	-	-	19,737,404
Financial liabilities at fair value through profit or loss	83,433,422	256,737	186,295	32,036,000	115,912,454
Shareholder transactions	134,436	-	-	-	134,436
Performance fees payable	3,548	-	-	-	3,548
Management fees payable	1,448,765	-	-	-	1,448,765
Dividend payable	1,893,759	-	-	-	1,893,759
Accrued expenses and other liabilities	1,048,396	-	-	-	1,048,396
Net assets attributable to Redeemable Participating Shareholders	827,958,242	-	-	-	827,958,242
Total liabilities	974,188,661	256,737	186,295	32,036,000	1,006,667,693

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Global Equity Alternative

	Less than 1 month	1 to 3 months	3 to 12 months	Greater than 1 year	Total
	€	€	€	€	€
31 December 2018					
Liabilities					
Balances due to brokers	110,294	-	-	-	110,294
Due to brokers	87	-	-	-	87
Interest payable	1,634	-	-	-	1,634
Liquidation fees payable	12,922	-	-	-	12,922
Accrued expenses and other liabilities	69,474	-	-	-	69,474
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total liabilities	194,411	-	-	-	194,411

Man AHL Multi Strategy Alternative

	US\$	US\$	US\$	US\$	US\$
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

31 December 2018

Liabilities					
Balances due to brokers	2,599,560	-	-	-	2,599,560
Due to brokers	342,866	-	-	-	342,866
Financial liabilities at fair value through profit or loss	14,009,798	877,743	7,102	2,088	14,896,731
Performance fees payable	807,686	-	-	-	807,686
Management fees payable	87,465	-	-	-	87,465
Interest payable	30,431	-	-	-	30,431
Dividend payable	51,823	-	-	-	51,823
Accrued expenses and other liabilities	153,546	-	-	-	153,546
Net assets attributable to Redeemable Participating Shareholders	94,840,215	-	-	-	94,840,215
Total liabilities	112,923,390	877,743	7,102	2,088	113,810,323

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 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

31 December 2018

Liabilities					
Balances due to brokers	6,858,892	-	-	-	6,858,892
Due to brokers	868	-	-	-	868
Financial liabilities at fair value through profit or loss	7,712,653	4,388,342	-	379,347	12,480,342
Shareholder transactions	2,832,850	-	-	-	2,832,850
Management fees payable	318,260	-	-	-	318,260
Accrued expenses and other liabilities	658,151	-	-	-	658,151
Net assets attributable to Redeemable Participating Shareholders	610,853,628	-	-	-	610,853,628
Total liabilities	629,235,302	4,388,342	-	379,347	634,002,991

Man GLG European Mid-Cap Equity Alternative

	€	€	€	€	€
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

31 December 2018

Liabilities					
Balances due to brokers	368,539	-	-	-	368,539
Financial liabilities at fair value through profit or loss	24,683,074	-	-	-	24,683,074
Shareholder transactions	522	-	-	-	522
Performance fees payable	1,616	-	-	-	1,616
Management fees payable	560,462	-	-	-	560,462
Interest payable	268,452	-	-	-	268,452
Dividend payable	774,304	-	-	-	774,304
Accrued expenses and other liabilities	650,541	-	-	-	650,541
Net assets attributable to Redeemable Participating Shareholders	640,926,183	-	-	-	640,926,183
Total liabilities	668,233,693	-	-	-	668,233,693

6. Financial risk management (continued)

Liquidity risk (continued)

Man Numeric Market Neutral 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 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

31 December 2018

Liabilities					
Balances due to brokers	44,878,495	-	-	-	44,878,495
Financial liabilities at fair value through profit or loss	637,033	-	-	-	637,033
Management fees payable	46,556	-	-	-	46,556
Interest payable	13,584	-	-	-	13,584
Accrued expenses and other liabilities	182,057	-	-	-	182,057
Net assets attributable to Redeemable Participating Shareholders	21,624,877	-	-	-	21,624,877
Total liabilities	67,382,602	-	-	-	67,382,602

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

31 December 2018

Liabilities					
Balances due to brokers	14,808,927	-	-	-	14,808,927
Due to brokers	10	-	-	-	10
Financial liabilities at fair value through profit or loss	2,483,751	-	10,228	-	2,493,979
Management fees payable	39,028	-	-	-	39,028
Interest payable	24,251	-	-	-	24,251
Liquidation fees payable	5,000	-	-	-	5,000
Accrued expenses and other liabilities	140,680	-	-	-	140,680
Net assets attributable to Redeemable Participating Shareholders	58,851,080	-	-	-	58,851,080
Total liabilities	76,352,727	-	10,228	-	76,362,955

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 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

31 December 2018

Liabilities					
Balances due to brokers	48,904,011	-	-	-	48,904,011
Financial liabilities at fair value through profit or loss	714,469	16,120,928	92,199	58,237,981	75,165,577
Shareholder transactions	356,541	-	-	-	356,541
Performance fees payable	28	-	-	-	28
Management fees payable	1,782,194	-	-	-	1,782,194
Interest payable	2,000,886	-	-	-	2,000,886
Accrued expenses and other liabilities	3,209,132	-	-	-	3,209,132
Net assets attributable to Redeemable Participating Shareholders	3,354,723,696	-	-	-	3,354,723,696
Total liabilities	3,411,690,957	16,120,928	92,199	58,237,981	3,486,142,065

Man GLG Innovation Equity Alternative

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

31 December 2018

Liabilities					
Balances due to brokers	1,759,549	-	-	-	1,759,549
Due to brokers	5,416,681	-	-	-	5,416,681
Financial liabilities at fair value through profit or loss	2,196,853	-	-	-	2,196,853
Shareholder transactions	5,747	-	-	-	5,747
Performance fees payable	111,191	-	-	-	111,191
Management fees payable	298,786	-	-	-	298,786
Dividend payable	60,381	-	-	-	60,381
Accrued expenses and other liabilities	381,445	-	-	-	381,445
Net assets attributable to Redeemable Participating Shareholders	358,627,588	-	-	-	358,627,588
Total liabilities	368,858,221	-	-	-	368,858,221

6. Financial risk management (continued)

Liquidity risk (continued)

Man NewSmith UK Equity Alternative

	Less than 1 month	1 to 3 months	3 to 12 months	Greater than 1 year	Total
	£	£	£	£	£
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

31 December 2018

Liabilities					
Balances due to brokers	2,744,964	-	-	-	2,744,964
Financial liabilities at fair value through profit or loss	4,927,316	-	-	-	4,927,316
Performance fees payable	332	-	-	-	332
Management fees payable	159,626	-	-	-	159,626
Interest payable	868	-	-	-	868
Dividend payable	89,054	-	-	-	89,054
Accrued expenses and other liabilities	117,909	-	-	-	117,909
Net assets attributable to Redeemable Participating Shareholders	107,971,961	-	-	-	107,971,961
Total liabilities	116,012,030	-	-	-	116,012,030

Man Alternative Style Risk Premia

	US\$	US\$	US\$	US\$	US\$
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

31 December 2018

Liabilities					
Balances due to brokers	24,011,550	-	-	-	24,011,550
Due to brokers	1,182	-	-	-	1,182
Financial liabilities at fair value through profit or loss	9,102,366	1,770,474	-	-	10,872,840
Shareholder transactions	2,935,315	-	-	-	2,935,315
Management fees payable	248,312	-	-	-	248,312
Accrued expenses and other liabilities	419,725	-	-	-	419,725
Net assets attributable to Redeemable Participating Shareholders	312,040,793	-	-	-	312,040,793
Total liabilities	348,759,243	1,770,474	-	-	350,529,717

6. Financial risk management (continued)

Liquidity risk (continued)

Man AHL Active Balanced

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
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

31 December 2018

Liabilities					
Balances due to brokers	146,667	-	-	-	146,667
Due to brokers	98,746	-	-	-	98,746
Financial liabilities at fair value through profit or loss	17,973	44,143	-	-	62,116
Management fees payable	9,530	-	-	-	9,530
Accrued expenses and other liabilities	30,769	-	-	-	30,769
Net assets attributable to Redeemable Participating Shareholders	15,282,022	-	-	-	15,282,022
Total liabilities	15,585,707	44,143	-	-	15,629,850

Man GLG High Yield Opportunities

	€	€	€	€	€
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

Man GLG Credit Multi-Strategy Alternative

	US\$	US\$	US\$	US\$	US\$
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	1 to 3 months	3 to 12 months	Greater than 1 year	Total
31 December 2019	US\$	US\$	US\$	US\$	US\$
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 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

Man GLG High Yield Opportunities DE

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 US Absolute Alpha commenced its operations on 31 December 2019, hence there were no liabilities as at 31 December 2019 and 31 December 2018.

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.

Securities sold short

Securities sold short are those in which a security is sold that the Fund does not own in anticipation of a decline in the market value of the security. The Fund's risk is that the value of the security will increase rather than decrease. Consequently, the settlement amount of the liability for securities sold short may exceed the amount recorded in the statement of financial position, as the Fund is obligated to purchase the security in the market at prevailing prices to settle its obligations.

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

	Combined Fund 2019 US\$	Man GLG European Alpha Alternative 2019 €	Man GLG Alpha Select Alternative 2019 £	Man GLG European Equity Alternative 2019 €
Interest income	48,097,967	32,528	3,755,979	15,461
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>40,388,839</u>	<u>(528,844)</u>	<u>16,882,351</u>	<u>1,432,018</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	43,733,086	(4,316,546)	9,986,880	(15,010,705)
Net realised gain/(loss) on foreign currency	25,936,496	149,565	332,589	2,135,935
Total net realised gain/(loss)	<u>69,669,582</u>	<u>(4,166,981)</u>	<u>10,319,469</u>	<u>(12,874,770)</u>
Movement in net unrealised gain/(loss) on investments	163,440,783	7,653,948	15,483,923	21,727,310
Movement in net unrealised gain/(loss) on foreign currency	2,112,040	(584)	(36,879)	(23,712)
Total net movement in unrealised gain/(loss)	<u>165,552,823</u>	<u>7,653,364</u>	<u>15,447,044</u>	<u>21,703,598</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>275,611,244</u>	<u>2,957,539</u>	<u>42,648,864</u>	<u>10,260,846</u>

	Man AHL Multi Strategy Alternative 2019 US\$	Man AHL TargetRisk 2019 US\$	Man GLG European Mid-Cap Equity Alternative 2019 €	#Man Numeric Market Neutral Alternative 2019 US\$
Interest income	1,432,165	30,106,674	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>1,845,043</u>	<u>27,804,729</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	7,718,947	177,711,568	(48,742,501)	(2,049,705)
Net realised gain/(loss) on foreign currency	(266,026)	13,322,338	288,229	220,175
Total net realised gain/(loss)	<u>7,452,921</u>	<u>191,033,906</u>	<u>(48,454,272)</u>	<u>(1,829,530)</u>
Movement in net unrealised gain/(loss) on investments	(1,988,347)	21,914,974	70,247,960	141,783
Movement in net unrealised gain/(loss) on foreign currency	114,506	622,453	17,067	60
Total net movement in unrealised gain/(loss)	<u>(1,873,841)</u>	<u>22,537,427</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>7,424,123</u>	<u>241,376,062</u>	<u>12,516,576</u>	<u>(1,790,132)</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 2019 US\$	Man GLG Global Emerging Markets Debt Total Return 2019 US\$	Man GLG Innovation Equity Alternative 2019 US\$	#Man NewSmith UK Equity Alternative 2019 £
Interest income	30,858	(9,278,523)	3,112,826	37,146
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>31,196</u>	<u>(10,237,626)</u>	<u>2,397,419</u>	<u>(100,394)</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	(2,994,025)	(87,095,921)	(12,490,944)	(3,883,293)
Net realised gain/(loss) on foreign currency	(706,478)	5,842,281	1,676,532	4,093,889
Total net realised gain/(loss)	<u>(3,700,503)</u>	<u>(81,253,640)</u>	<u>(10,814,412)</u>	<u>210,596</u>
Movement in net unrealised gain/(loss) on investments	5,615,937	(45,166,798)	31,185,006	(455,702)
Movement in net unrealised gain/(loss) on foreign currency	(482)	304,401	(129,667)	612
Total net movement in unrealised gain/(loss)	<u>5,615,455</u>	<u>(44,862,397)</u>	<u>31,055,339</u>	<u>(455,090)</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 2019 US\$	Man AHL Active Balanced 2019 US\$	*Man GLG High Yield Opportunities 2019 €	*Man GLG Credit Multi- Strategy Alternative 2019 US\$
Interest income	7,942,139	696,412	6,390,101	1,306,635
Interest expense	(8,407,165)	(37,131)	(1,352,052)	(643,858)
Dividend income	-	-	-	9,890
Dividend expense	-	-	-	(160,991)
	<u>(465,026)</u>	<u>659,281</u>	<u>5,038,049</u>	<u>511,676</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	15,859,055	14,078,661	2,294,025	(2,052,821)
Net realised gain/(loss) on foreign currency	(2,354,930)	959,965	(191,757)	120,482
Total net realised gain/(loss)	<u>13,504,125</u>	<u>15,038,626</u>	<u>2,102,268</u>	<u>(1,932,339)</u>
Movement in net unrealised gain/(loss) on investments	3,745,898	(3,772,406)	13,295,630	2,677,586
Movement in net unrealised gain/(loss) on foreign currency	(113,025)	1,317,324	(433)	348
Total net movement in unrealised gain/(loss)	<u>3,632,873</u>	<u>(2,455,082)</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 2019 US\$	**Man GLG Global Debt Total Return 2019 US\$	**Man GLG High Yield Opportunities DE 2019 €	**Man GLG US Absolute Alpha 2019 US\$
Interest income	130,047	36,196	208,010	-
Interest expense	(151,138)	(9,363)	(63,575)	-
Dividend income	213,716	-	-	-
Dividend expense	(107,013)	-	-	-
	<u>85,612</u>	<u>26,833</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	800,922	53,864	35,214	-
Net realised gain/(loss) on foreign currency	(1,078,923)	(14,241)	(91,376)	-
Total net realised gain/(loss)	<u>(278,001)</u>	<u>39,623</u>	<u>(56,162)</u>	<u>-</u>
Movement in net unrealised gain/(loss) on investments	2,706,631	21,874	670,426	-
Movement in net unrealised gain/(loss) on foreign currency	55,630	9,726	(12,824)	-
Total net movement in unrealised gain/(loss)	<u>2,762,261</u>	<u>31,600</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.

	Combined Fund 2018 US\$	Man GLG European Alpha Alternative 2018 €	Man GLG Alpha Select Alternative 2018 £	Man GLG European Equity Alternative 2018 €
Interest income	46,790,113	1,907	1,273,935	31,635
Interest expense	(56,482,988)	(421,366)	(2,658,669)	(8,692,953)
Dividend income	100,431,134	1,232,357	13,050,237	53,125,600
Dividend expense	(92,575,991)	(1,207,353)	(9,096,419)	(49,369,255)
	<u>(1,837,732)</u>	<u>(394,455)</u>	<u>2,569,084</u>	<u>(4,904,973)</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	(29,308,273)	2,467,418	36,456,389	(9,675,446)
Net realised gain/(loss) on foreign currency	6,414,472	396,102	(2,495,396)	7,513,340
Total net realised (loss)/gain	<u>(22,893,801)</u>	<u>2,863,520</u>	<u>33,960,993</u>	<u>(2,162,106)</u>
Movement in net unrealised (loss)/gain on investments	(123,243,497)	(523,222)	(1,151,135)	(12,686,098)
Movement in net unrealised gain/(loss) on foreign currency	1,855,097	1,315	(917)	95,614
Total net movement in unrealised (loss)/gain	<u>(121,388,400)</u>	<u>(521,907)</u>	<u>(1,152,052)</u>	<u>(12,590,484)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>(146,119,933)</u>	<u>1,947,158</u>	<u>35,378,025</u>	<u>(19,657,563)</u>

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

	*Man GLG Global Equity Alternative 2018 €	Man AHL Multi Strategy Alternative 2018 US\$	Man AHL TargetRisk 2018 US\$	Man GLG European Mid-Cap Equity Alternative 2018 €
Interest income	17,343	1,411,293	10,006,161	235,062
Interest expense	(36,709)	(1,060,674)	1,264,560	(4,318,423)
Dividend income	22,935	2,425,284	-	8,159,434
Dividend expense	(8,372)	(1,356,201)	-	(11,858,602)
	<u>(4,803)</u>	<u>1,419,702</u>	<u>11,270,721</u>	<u>(7,782,529)</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	(222,373)	(2,512,598)	(27,941,405)	58,222,930
Net realised gain/(loss) on foreign currency	91,335	(2,202,835)	(1,429,008)	(226,465)
Total net realised (loss)/gain	<u>(131,038)</u>	<u>(4,715,433)</u>	<u>(29,370,413)</u>	<u>57,996,465</u>
Movement in net unrealised (loss)/gain on investments	262,000	2,544,453	539,903	(43,198,110)
Movement in net unrealised gain/(loss) on foreign currency	33,229	(171,842)	(73,071)	5,200
Total net movement in unrealised (loss)/gain	<u>295,229</u>	<u>2,372,611</u>	<u>466,832</u>	<u>(43,192,910)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>159,388</u>	<u>(923,120)</u>	<u>(17,632,860)</u>	<u>7,021,026</u>

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

	Man Numeric Market Neutral Alternative 2018 US\$	Man GLG Unconstrained Emerging Equity 2018 US\$	Man GLG Global Emerging Markets Debt Total Return 2018 US\$	Man GLG Innovation Equity Alternative 2018 US\$
Interest income	4,275,184	225,380	23,338,929	1,872,770
Interest expense	(4,989,785)	(580,691)	(26,763,682)	(684,872)
Dividend income	-	2,158,837	-	1,849,893
Dividend expense	(904,583)	-	-	(1,362,581)
	<u>(1,619,184)</u>	<u>1,803,526</u>	<u>(3,424,753)</u>	<u>1,675,210</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	(15,604,454)	488,350	(59,540,130)	(10,533,952)
Net realised gain/(loss) on foreign currency	3,474,140	(522,827)	325,997	1,657,791
Total net realised (loss)/gain	<u>(12,130,314)</u>	<u>(34,477)</u>	<u>(59,214,133)</u>	<u>(8,876,161)</u>
Movement in net unrealised (loss)/gain on investments	(5,976,376)	(18,101,391)	(34,389,830)	(3,947,197)
Movement in net unrealised gain/(loss) on foreign currency	892	1,713	1,460,064	209,085
Total net movement in unrealised (loss)/gain	<u>(5,975,484)</u>	<u>(18,099,678)</u>	<u>(32,929,766)</u>	<u>(3,738,112)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>(19,724,982)</u>	<u>(16,330,629)</u>	<u>(95,568,652)</u>	<u>(10,939,063)</u>

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

	Man NewSmith UK Equity Alternative 2018 £	Man Alternative Style Risk Premia 2018 US\$	*Man AHL Active Balanced 2018 US\$
Interest income	106,820	3,460,331	18,328
Interest expense	(352,911)	(3,735,357)	(841)
Dividend income	2,020,153	8	-
Dividend expense	(1,752,032)	(708,142)	-
	<u>22,030</u>	<u>(983,160)</u>	<u>17,487</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>			
Net realised (loss)/gain on investments	8,226,940	(33,151,782)	(181,053)
Net realised gain/(loss) on foreign currency	(43,100)	(318,044)	(363,390)
Total net realised (loss)/gain	<u>8,183,840</u>	<u>(33,469,826)</u>	<u>(544,443)</u>
Movement in net unrealised (loss)/gain on investments	(254,721)	3,573,806	707,939
Movement in net unrealised gain/(loss) on foreign currency	370	266,501	2,605
Total net movement in unrealised (loss)/gain	<u>(254,351)</u>	<u>3,840,307</u>	<u>710,544</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>7,951,519</u>	<u>(30,612,679)</u>	<u>183,588</u>

*Man AHL Active Balanced commenced its operations on 1 November 2018.

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%, 0.40%, 0.50%, 0.60%, 0.75%, up to 0.60%, 0.75%, 0.95%, 1.00%, up to 1.00%, 1.25%, up to 1.25%, 1.35%, 1.50%, up to 1.50%, 1.70%, 1.75%, up to 1.75%, 2.00%, up to 2.00%, 2.25% 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%	0.40%	0.50%	0.60%	Up to 0.60%	0.75%	Up to 0.75%	0.95%	1.00%	Up to 1.00%	1.25%	Up to 1.25%	1.35%	1.50%	Up to 1.50%	1.70%	1.75%	Up to 1.75%	2.00%	Up to 2.00%	2.25%	2.75%	
Man GLG European Alpha Alternative			INF								IN										DN		
Man GLG Alpha Select Alternative						IL			IN					DL							DNY		
Man GLG European Equity Alternative															IXN				INZ	IN	INU		DN
Man AHL Multi Strategy Alternative									IN								DN						

8. Fees and expenses (continued)

Management and performance fees (continued)

	0.30 %	0.40 %	0.50 %	0.60 %	Up to 0.60 %	0.75 %	Up to 0.75 %	0.95 %	1.00 %	Up to 1.00 %	1.25 %	Up to 1.25 %	1.35 %	1.50 %	Up to 1.50 %	1.70 %	1.75 %	Up to 1.75 %	2.00 %	Up to 2.00 %	2.25 %	2.75 %	
Man AHL TargetRisk						I	INU								D								
Man GLG European Mid-Cap Equity Alternative									IN, INF								DN		DNY				
Man Numeric Market Neutral Alternative											IN	INU							DN				
Man GLG Unconstrained Emerging Equity						IF		I						DF		D							
Man GLG Global Emerging Markets Debt Total Return				IMF, IL		I					DL, DMF				D	DR		DY					
Man GLG Innovation Equity Alternative				INF					IN	INU	DNF							DN					
Man NewSmith UK Equity Alternative									IN													IX	
Man Alternative Style Risk Premia							INU		I									D					
Man AHL Active Balanced						I																	
Man GLG High Yield Opportunities	IF			I	ILU									D									
Man GLG Credit Multi-Strategy Alternative									IN	INU								DN					
Man GLG Event Driven Alternative				INF					IN					DNFY									
Man GLG Global Debt Total Return				I																			
Man GLG High Yield Opportunities DE					I																		
Man GLG US Absolute Alpha									IN														

8. Fees and expenses (continued)

Management and performance fees (continued)

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	IXN, INU	INZ	
Man AHL Multi Strategy Alternative		DN, IN			
Man AHL TargetRisk			INU		D, I
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		DN, DNF, IN, INF	INU		
Man Alternative Style Risk Premia			INU		D, I
Man GLG High Yield Opportunities			ILU		D, I, IF
Man GLG Credit Multi-Strategy Alternative		DN, IN	INU		
Man GLG Event Driven Alternative		DNFY, IN, INF			
Man GLG US Absolute Alpha		IN			

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"):

- in case of all the Share Classes with the exception of Man GLG Global Emerging Markets Debt Total Return, performance fees are calculated semi-annually in arrears as at the last business day in the six month period ending on 30 June and the last business day in the six month period ending 31 December in each year; or
- in case of all the Share Classes of Man GLG Global Emerging Markets Debt Total Return, performance fees are calculated annually in arrears as at the last business day in the twelve month period ending 31 December in each year.

The Manager receives no performance fee for Classes D and I 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 and IF of Man GLG High Yield Opportunities and Class I of Man GLG High Yield Opportunities DE.

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.

8. Fees and expenses (continued)

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 2019 were €45,000 (31 December 2018: €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 2019 and 31 December 2018.

Details of management, performance, administration and depositary 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 depositary fees are shown below:

	2019 Combined Fund US\$	2018 Combined Fund US\$
Management fees	6,042,178	6,116,099
Performance fees	10,426,215	1,168,954
Administration fees	6,176,897	6,839,220
Depositary fees	1,011,925	537,046

Administration fees and depositary 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 2019, Man GLG European Equity Alternative purchased contracts for difference 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 €Nil (31 December 2018: €392).

During the year ended 31 December 2019, Man GLG Global Equity Alternative sold contracts for difference to 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 €Nil (31 December 2018: €1,175).

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 Global Co-Head of Legal within the Legal Department of Man Group plc.

Each of the Directors is or may become involved in other financial investment and professional activities which may cause conflicts of interest with the management of the Fund. These activities include management or administration of other companies (including those with investment objectives similar to those of the Fund or structures that may be related to Man Group plc sponsored investment funds), 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 and Man GLG Event Driven 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 2019, Man GLG European Equity Alternative and Man GLG Event Driven Alternative made payments to the amount of €2,060,118 (31 December 2018: €2,420,307) and US\$18,028 (31 December 2018: US\$Nil) respectively.

9. Related party transactions (continued)

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

31 December 2019	Type of fees /(income)	Total fees /(income)	Fees payable /(receivable)
<u>Related party</u>		US\$	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 Directors	Expense reimbursement Directors' fees	(8,966,669) 50,378	(4,820,588) -
31 December 2018			
Man Asset Management (Ireland) Limited	Management fees	72,047,473	6,116,099
Man Asset Management (Ireland) Limited	Performance fees	16,001,863	1,168,954
Man Asset Management (Ireland) Limited	Administration fees*	22,528,436	6,839,220
Man Asset Management (Ireland) Limited Directors	Expense reimbursement Directors' fees	(7,790,572) 53,152	(2,522,473) -

*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 2019 and 31 December 2018 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

Portfolio	Redeemable Participating Shares	
	31 December 2019	31 December 2018
Man GLG European Alpha Alternative	3,478	201,746
Man GLG Alpha Select Alternative	59,184	24,596
Man GLG European Equity Alternative	30,161	2,673
Man AHL Multi Strategy Alternative	17,027	340
Man AHL TargetRisk	78,454	28,001
Man GLG European Mid-Cap Equity Alternative	61,912	37,111
Man Numeric Market Neutral Alternative	-	190
Man GLG Unconstrained Emerging Equity	-	134
Man GLG Global Emerging Markets Debt Total Return	39,746	21,010
Man GLG Innovation Equity Alternative	7,469	10,692
Man NewSmith UK Equity Alternative	-	16
Man Alternative Style Risk Premia	436,497	388,993
Man AHL Active Balanced	30	30
Man GLG High Yield Opportunities	18,171	n/a
Man GLG Credit Multi-Strategy Alternative	270,328	n/a
Man GLG Event Driven Alternative	28,324	n/a
Man GLG Global Debt Total Return	100,010	n/a
Man GLG High Yield Opportunities DE	10	n/a
Man GLG US Absolute Alpha	200,000	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.

10. Share capital (continued)

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 Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man NewSmith UK 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 and Man GLG US Absolute Alpha 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 weekly 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 first Business Day of each calendar week.
- Requiring a 4 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 2019, Shares amounted to the following:

	Shares as at 1 January 2019	Subscriptions	Redemptions	Shares as 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

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2019	Subscriptions	Redemptions	Shares as at 31 December 2019
<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
IXN EUR	-	10	-	10
IXN 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
<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

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2019	Subscriptions	Redemptions	Shares as at 31 December 2019
<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
INF H GBP	37,669	16,698	(16,500)	37,867
INF H USD	1,953	-	(1,849)	104
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
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)	-
<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 USD	242,416	3,968	(79,704)	166,680
DMF H EUR	505	-	-	505
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

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2019	Subscriptions	Redemptions	Shares as at 31 December 2019
<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
DNF H EUR	322	-	(221)	101
IN USD	107,184	580,121	(98,362)	588,943
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
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
INU H EUR	5,260	300,747	(50,754)	255,253
INU H GBP	43,309	49,021	(32,671)	59,659
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)	-
<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 H EUR	464,787	184,109	(41,365)	607,531
INU USD	466,689	101,066	(36,999)	530,756
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

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2019	Subscriptions	Redemptions	Shares as at 31 December 2019
<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 H EUR	-	357,902	(22,160)	335,742
IN H GBP	-	12,669	-	12,669
IN H SEK	-	50	-	50
IN USD	-	224,885	(200,000)	24,885
INF H EUR	-	458,399	(3,243)	455,156
INF USD	-	8,700	-	8,700
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
<i>Man GLG US Absolute Alpha</i>				
IN USD	-	200,000	-	200,000
Total	-	200,000	-	200,000

Man Funds VI plc

Notes to the financial statements (continued)
For the year ended 31 December 2019



10. Share capital (continued)

Redeemable Participating Shares (continued)

As at 31 December 2018, Shares amounted to the following:

	Shares as at 1 January 2018	Subscriptions	Redemptions	Shares as at 31 December 2018
<i>Man GLG European Alpha Alternative</i>				
DN EUR	33,278	66,075	(48,363)	50,990
DN H GBP	1,427	1,177	(1,093)	1,511
DN H USD	13,758	-	(2,307)	11,451
IN EUR	193,245	384,513	(198,214)	379,544
IN H GBP	2,113	450	(836)	1,727
IN H USD	354,618	23,981	(176,213)	202,386
INU EUR	10	-	(10)	-
INF EUR	-	511,523	(94,881)	416,642
Total	598,449	987,719	(521,917)	1,064,251
<i>Man GLG Alpha Select Alternative</i>				
DL GBP	5,393	4,165	(1,373)	8,185
DL H EUR	107,902	123,503	(78,263)	153,142
DL H USD	69,498	6,790	(13,775)	62,513
IL GBP	366,225	702,625	(447,492)	621,358
IL GBP Dist	-	1,400,776	(39,596)	1,361,180
IL H EUR	632,656	3,939,137	(918,033)	3,653,760
IL H EUR Dist	-	214,718	(187,575)	27,143
IL H SEK	50	142,655	(142,655)	50
IL H USD	716,781	212,230	(8,567)	920,444
IL H USD Dist	-	51,204	(1,731)	49,473
IL U GBP	34,262	103,331	(20,794)	116,799
Total	1,932,767	6,901,134	(1,859,854)	6,974,047
<i>Man GLG European Equity Alternative</i>				
DN EUR	275,873	953,919	(550,403)	679,389
DN H CHF	65,713	56,186	(32,181)	89,718
DN H GBP	11,076	819	(5,579)	6,316
DN H NOK	64,120	18,628	-	82,748
DN H SEK	2,155	5,416	-	7,571
DN H USD	176,242	36,429	(43,153)	169,518
DN U EUR	-	10	-	10
IN EUR	3,772,864	2,830,541	(2,280,868)	4,322,537
IN H GBP	225,983	107	(2,071)	224,019
IN H SEK	4,234,951	3,308,740	(6,939,029)	604,662
IN H USD	467,724	946,049	(781,854)	631,919
INU EUR	-	1,174,982	(257,080)	917,902
INU H USD	-	10	-	10
INZ EUR	181,659	30,663	(45,048)	167,274
INZ EUR Dist	100	10,000	(400)	9,700
INZ H CHF Dist	84,527	6,227	(15,872)	74,882
INZ H GBP Dist	15,349	6,291	(5,502)	16,138
INZ H USD	90,828	78,938	(52,777)	116,989
INZ H USD Dist	7,100	1,030	-	8,130
Total	9,676,264	9,464,985	(11,011,817)	8,129,432
<i>Man GLG Global Equity Alternative</i>				
DN EUR	6,215	-	(6,215)	-
DN H USD	53,972	-	(53,972)	-
IN EUR	53,925	-	(53,925)	-
IN H USD	2,860	-	(2,860)	-
Total	116,972	-	(116,972)	-

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2018	Subscriptions	Redemptions	Shares as at 31 December 2018
<i>Man AHL Multi Strategy Alternative</i>				
DN USD	188,146	2,643	(74,117)	116,672
DN H EUR	1,865	4,110	(4,123)	1,852
DN H GBP	4,192	116	(1,157)	3,151
IN USD	10	-	-	10
IN H CHF	55,116	-	-	55,116
IN H EUR	947,323	61,986	(505,049)	504,260
IN H GBP	15,052	4,362	(5,437)	13,977
IN H SEK	1,810,101	6,265	(592,308)	1,224,058
Total	3,021,805	79,482	(1,182,191)	1,919,096
<i>Man AHL TargetRisk</i>				
D USD	64,016	32,823	(8,768)	88,071
D H CHF	41,453	1,392	(6,731)	36,114
D H EUR	42,572	469,393	(454,463)	57,502
D H SEK	50	-	-	50
I USD	415,441	82,663	(398,298)	99,806
INU USD	-	2,811,623	(258,595)	2,553,028
I H CHF	7,601	6,179	(3,218)	10,562
I H EUR	19,730	1,390,482	(29,956)	1,380,256
I H GBP	244,505	300,699	(478,142)	67,062
I H JPY	275,000	1,265,973	-	1,540,973
I H SEK	50	-	-	50
Total	1,110,418	6,361,227	(1,638,171)	5,833,474
<i>Man GLG European Mid-Cap Equity Alternative</i>				
DN EUR	119,378	128,155	(88,204)	159,329
DN H USD	64,799	7,359	(13,786)	58,372
DNY EUR	34,254	2,170	(8,930)	27,494
IN EUR	3,535,876	2,544,665	(1,570,668)	4,509,873
IN F EUR	718,248	40,697	(48,135)	710,810
INF H GBP	34,016	20,661	(17,008)	37,669
INF H USD	2,150	-	(197)	1,953
IN H GBP	453	130,517	(3,085)	127,885
IN H SEK	50	-	-	50
IN H USD	52,078	183,480	(135,512)	100,046
Total	4,561,302	3,057,704	(1,885,525)	5,733,481
<i>Man Numeric Market Neutral Alternative</i>				
DN USD	9,817	15,782	(4,139)	21,460
DN H EUR	785	3,828	(3,439)	1,174
IN USD	605	-	(500)	105
IN H EUR	489,376	94,241	(387,284)	196,333
IN H SEK	50	-	-	50
INU USD	828,297	263,479	(1,080,617)	11,159
INU H EUR	1,477,556	304,294	(1,781,780)	70
INU H GBP Dist	20,831	10,922	(31,753)	-
Total	2,827,317	692,546	(3,289,512)	230,351
<i>Man GLG Unconstrained Emerging Equity</i>				
D C USD	5,394	4,144	(11)	9,527
DF C EUR	19	134	(143)	10
DF C USD	94,802	24,697	(115,643)	3,856
I C SEK	50	-	-	50
I C USD	1,553	-	-	1,553
IF C EUR	145,209	53,115	(90,943)	107,381
IF C GBP	325,778	261	(78,023)	248,016
IF C SEK	50	-	-	50
IF C USD	7	-	-	7
Total	572,862	82,351	(284,763)	370,450

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2018	Subscriptions	Redemptions	Shares as at 31 December 2018
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
D USD	117,966	37,920	(27,919)	127,967
D H CHF	9,580	-	(1,900)	7,680
D H EUR	21,630	35,825	(14,436)	43,019
D H GBP	950	1,875	-	2,825
D H NOK	4,050	-	(4,000)	50
DL USD	33,879	9,487	(10,635)	32,731
DL H EUR	8,279	10,001	(9,915)	8,365
DMF USD	613,600	17,325	(388,509)	242,416
DMF H EUR	250	255	-	505
DR USD Dist	775,394	59,020	(198,118)	636,296
DY USD	4,301	-	(3,815)	486
DY H EUR	150	4,164	-	4,314
I USD	8,527,259	2,447,970	(2,125,588)	8,849,641
I USD Dist	239,716	50,546	(25,089)	265,173
I H AUD	-	1,349,717	-	1,349,717
I H CHF	59,750	4,720	(40,666)	23,804
I H EUR	2,420,898	899,670	(1,091,366)	2,229,202
I H EUR Dist	105,991	1,047,152	(103,327)	1,049,816
I H GBP	180,004	57,521	(51,266)	186,259
I H SEK	50	-	-	50
IL USD	189,810	2,818	(189,800)	2,828
IL H EUR	268,373	34,653	(100,353)	202,673
IMF USD	1,214,296	946,159	(720,883)	1,439,572
IMF USD Dist	1,618,010	656,171	(785,011)	1,489,170
IMF H EUR	8,459,465	3,978,779	(3,219,057)	9,219,187
IMF H EUR Dist	2,993,152	174,707	(113,374)	3,054,485
IMF H GBP Dist	106,245	23,375	(73,943)	55,677
Total	27,973,048	11,849,830	(9,298,970)	30,523,908
<i>Man GLG Innovation Equity Alternative</i>				
DN USD	2,510	388,407	(30,917)	360,000
DNF USD	250	-	(250)	-
DNF H EUR	4,450	-	(4,128)	322
DN H CHF	12,910	-	-	12,910
DN H EUR	437	674	(1,101)	10
IN USD	11,806	107,033	(11,655)	107,184
INF USD	9,517	10,552	-	20,069
INF H EUR	678,745	220,479	(338,992)	560,232
INF H GBP	13,718	614	(2,046)	12,286
IN H CHF	10	36,849	(900)	35,959
IN H EUR	230,446	1,600,692	(232,295)	1,598,843
IN H GBP	220,338	140,421	(103,491)	257,268
IN H SEK	50	-	-	50
INU H EUR	-	10,346	(5,086)	5,260
INU H GBP	35,528	21,694	(13,913)	43,309
Total	1,220,715	2,537,761	(744,774)	3,013,702
<i>Man NewSmith UK Equity Alternative</i>				
IN GBP	38,242	-	-	38,242
IX E GBP	171,428	-	(9,762)	161,666
IX H JPY	1,053,280	-	(30,899)	1,022,381
Total	1,262,950	-	(40,661)	1,222,289

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2018	Subscriptions	Redemptions	Shares as at 31 December 2018
<i>Man Alternative Style Risk Premia</i>				
D H EUR	-	40	-	40
D USD	69,000	92,275	(160,359)	916
I USD	6,775	496,183	(459,108)	43,850
I H AUD	-	22,135	-	22,135
I H CHF	-	16,179	(1,000)	15,179
I H EUR	210,000	183,125	(214,238)	178,887
I H GBP	10	1,354,087	(403,348)	950,749
I H JPY	-	1,693,357	(768,157)	925,200
I H SEK	50	4,117	-	4,167
INU H EUR	-	464,787	-	464,787
INU USD	-	467,003	(314)	466,689
Total	285,835	4,793,288	(2,006,524)	3,072,599
<i>Man AHL Active Balanced</i>				
I H EUR	-	10	-	10
I H GBP	-	10	-	10
I H JPY	-	166,783	-	166,783
I USD	-	10	-	10
Total	-	166,813	-	166,813

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 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 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	

11. Exchange rates (continued)

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

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 Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia and Man AHL Active Balanced at 31 December 2018:

US\$1 = AUD1.4205	US\$1 = €0.8747	US\$1 = JPY109.8901	US\$1 = RUB69.4444
US\$1 = BRL3.8760	US\$1 = £0.7852	US\$1 = KRW1,111.111	US\$1 = SEK8.8653
US\$1 = CAD1.3658	US\$1 = HKD7.8309	US\$1 = MXN19.6850	US\$1 = SGD1.3630
US\$1 = CHF0.9858	US\$1 = HUF277.7778	US\$1 = NOK8.6580	US\$1 = TRY5.3192
US\$1 = CNY6.6834	US\$1 = ILS3.7369	US\$1 = PHP52.6316	US\$1 = ZAR14.3885
US\$1 = COP3,333.3333	US\$1 = INR69.93007	US\$1 = PLN3.7566	

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 Global Equity Alternative, and Man GLG European Mid-Cap Equity Alternative at 31 December 2018:

€1 = AED4.1999	€1 = COP3,810.6667	€1 = JPY125.6263	€1 = SEK10.1348
€1 = ARS42.9774	€1 = CZK25.7477	€1 = KRW1,270.2222	€1 = SGD1.55812
€1 = AUD1.6239	€1 = DKK7.4621	€1 = MXN22.5039	€1 = TRY6.08084
€1 = BRL4.4310	€1 = £0.8976	€1 = MYR4.7240	€1 = TWD35.1753
€1 = CAD1.5613	€1 = HKD8.9522	€1 = NOK9.89781	€1 = UAH31.6676
€1 = CHF1.1270	€1 = HUF317.5556	€1 = NZD1.70474	€1 = US\$1.1432
€1 = CLP 816.5714	€1 = ILS4.2721	€1 = PLN4.2945	€1 = ZAR16.4489
€1 = CNY7.8462	€1 = INR79.9441	€1 = RUB79.3889	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative and Man NewSmith UK Equity Alternative at 31 December 2018:

£1 = AUD1.8091	£1 = HKD9.9734	£1 = JPY139.9560	£1 = US\$1.2736
£1 = CHF1.2555	£1 = €1.1141	£1 = NOK11.0268	

12. Net asset valuation comparison

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at 31-Dec-2019	31-Dec-2019	31-Dec-2018	31-Dec-2017	31-Dec-2019	31-Dec-2018	31-Dec-2017
<i>Man GLG European Alpha Alternative</i>							
DN EUR	28,575	111.89	111.90	112.04	3,197,116	5,705,787	3,728,591
DN H GBP	3,496	118.36	117.15	116.40	413,738	177,031	166,060
DN H USD	10,552	122.61	119.09	116.65	1,293,812	1,363,688	1,604,925
IN EUR	478,215	119.70	118.93	118.66	57,242,862	45,139,357	22,930,320
IN H GBP	1,237	121.49	119.06	117.34	150,254	205,570	247,971
IN H USD	1,254	130.86	126.19	123.36	164,098	25,539,733	43,747,419
INF EUR	370,676	97.08	95.71	-	35,985,394	39,876,514	-
INU EUR	-	-	-	101.46	-	-	1,015
<i>Man GLG Alpha Select Alternative</i>							
DL GBP	11,827	140.58	132.17	126.06	1,662,766	1,081,876	679,810
DL H EUR	171,033	130.98	124.66	120.47	22,401,164	19,091,249	12,999,281
DL H USD	29,760	141.09	130.51	122.84	4,198,815	8,158,495	8,537,152
DNY H EUR	79,706	101.81	-	-	8,115,277	-	-
IL GBP	516,302	148.45	138.74	131.56	76,644,421	86,205,423	48,180,677
IL GBP Dist	1,459,833	110.01	102.81	-	160,590,514	139,936,157	-
IL H EUR	3,872,676	138.63	131.20	125.94	536,853,102	479,374,634	79,673,560
IL H EUR Dist	14,858	107.34	102.91	-	1,594,872	2,793,370	-
IL H SEK	50	124.77	117.52	112.83	6,239	5,876	5,642
IL H USD	1,147,528	150.05	138.02	129.11	172,181,432	127,041,384	92,546,687
IL H USD Dist	154,018	112.97	103.88	-	17,399,727	5,139,185	-
IL U GBP	160,844	128.67	120.26	113.99	20,695,136	14,045,913	3,905,615
IN H EUR	1,396,155	101.72	-	-	142,011,459	-	-
IN H SEK	385,447	100.06	-	-	38,568,946	-	-
IN H USD	78,173	103.25	-	-	8,071,291	-	-
<i>Man GLG European Equity Alternative</i>							
DN EUR	371,228	107.02	109.70	115.20	39,728,609	74,525,979	31,780,412
DN H CHF	30,227	101.59	104.64	110.29	3,070,861	9,388,352	7,247,164
DN H GBP	2,837	110.42	111.70	115.76	313,292	705,469	1,282,243
DN H NOK	64,120	119.43	120.57	125.24	7,658,170	9,977,251	8,030,571
DN H SEK	2,749	109.16	111.84	117.74	300,037	846,720	253,761
DN H USD	73,908	118.20	117.59	120.36	8,736,127	19,934,020	21,212,675
DN U EUR	10	91.84	93.31	-	918	933	-
IN EUR	1,948,010	113.57	115.55	120.38	221,234,826	499,463,145	454,158,889
IN H GBP	2,828	118.54	118.87	122.37	335,227	26,629,724	27,653,846
IN H SEK	11,747	106.37	108.17	113.06	1,249,553	65,405,783	478,807,425
IN H USD	389,455	122.73	121.40	123.48	47,796,097	76,717,675	57,752,926
INU EUR	342,055	92.29	93.11	-	31,569,375	85,463,727	-
INU H USD	10	98.51	97.45	-	985	975	-
INZ EUR	153,322	100.73	101.66	105.12	15,443,392	17,004,325	19,096,807
INZ EUR Dist	12,300	90.34	96.64	100.00	1,111,124	937,449	10,000
INZ H CHF Dist	60,897	89.68	96.15	100.50	5,461,151	7,199,588	8,495,105
INZ H GBP Dist	20,606	93.56	98.62	101.93	1,927,934	1,591,622	1,564,557
INZ H USD	108,695	107.76	105.69	106.71	11,713,227	12,364,446	9,692,668
INZ H USD Dist	8,262	95.78	99.08	100.54	791,369	805,549	713,829
IXXN EUR	10	100.42	-	-	1,004	-	-
IXXN H USD	10	100.52	-	-	1,005	-	-
<i>Man GLG Global Equity Alternative</i>							
DN EUR	-	-	-	99.38	-	-	617,588
DN H USD	-	-	-	100.97	-	-	5,449,461
IN EUR	-	-	-	100.37	-	-	5,412,735
IN H USD	-	-	-	102.65	-	-	293,590

12. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at 31-Dec-2019	31-Dec-2019	31-Dec-2018	31-Dec-2017	31-Dec-2019	31-Dec-2018	31-Dec-2017
<i>Man AHL Multi Strategy Alternative</i>							
DN USD	93,897	119.50	110.30	104.85	11,221,103	12,868,377	19,727,202
DN H EUR	9,872	111.23	104.98	101.79	1,098,056	194,441	189,894
DN H GBP	3,818	109.89	102.90	98.81	419,518	324,266	414,173
IN USD	27,011	123.56	113.33	106.98	3,337,359	1,082	1,022
IN H CHF	55,116	106.06	99.82	95.84	5,845,485	5,501,748	5,282,146
IN H EUR	500,443	109.98	103.33	99.50	55,040,157	52,105,196	94,254,343
IN H GBP	25,719	116.04	108.13	103.47	2,984,471	1,511,399	1,557,376
IN H SEK	1,218,406	110.27	103.33	99.58	134,348,946	126,475,912	180,257,309
<i>Man AHL TargetRisk</i>							
D USD	238,486	140.93	110.56	113.49	33,608,933	9,736,774	7,265,336
D H CHF	120,141	125.32	101.55	107.65	15,055,584	3,667,294	4,462,300
D H EUR	392,146	130.69	105.48	111.40	51,247,598	6,065,355	4,742,730
D H GBP	9,087	101.05	-	-	918,199	-	-
D H SEK	11,410	130.62	105.16	111.57	1,490,339	5,258	5,579
D H SGD	6,006	102.20	-	-	613,812	-	-
I USD	827,209	168.86	131.48	133.97	139,683,015	13,122,808	55,656,326
I H CHF	306,601	130.50	104.99	110.41	40,011,193	1,108,845	839,238
I H EUR	2,463,604	138.86	111.34	116.59	342,097,010	153,671,101	2,300,230
I H GBP	1,939,426	139.28	110.34	114.13	270,124,700	7,399,851	27,904,484
I H JPY	1,911,407	12,028.28	9,638.10	10,057.88	22,990,932,340	14,852,049,156	2,765,915,697
I H SEK	50	133.33	106.62	112.04	6,666	5,331	5,602
I H SGD	2,365	101.06	-	-	239,033	-	-
I H (BRL) USD	38,500	99.67	-	-	3,837,125	-	-
INU USD	2,273,665	129.21	100.19	-	293,783,642	255,781,223	-
<i>Man GLG European Mid-Cap Equity Alternative</i>							
DN EUR	119,925	104.80	105.28	106.86	12,567,572	16,773,465	12,756,287
DN H USD	16,561	120.77	117.77	116.79	2,000,104	6,874,280	7,567,728
DNY EUR	34,364	102.88	103.59	105.38	3,535,227	2,848,176	3,609,783
IN EUR	3,371,130	111.77	111.46	112.30	376,798,619	502,672,787	397,064,610
IN F EUR	609,283	113.32	112.97	113.40	69,044,040	80,300,029	81,446,106
INF H GBP	37,867	115.37	113.45	112.50	4,368,598	4,273,594	3,826,731
INF H USD	104	122.32	118.47	116.04	12,736	231,393	249,440
IN H GBP	26,847	119.77	117.79	117.44	3,215,545	15,063,016	53,254
IN H SEK	50	105.83	104.78	105.35	5,291	5,239	5,268
IN H USD	96,294	124.55	120.80	119.00	11,993,409	12,085,160	6,197,083
<i>Man Numeric Market Neutral Alternative</i>							
DN USD	-	-	86.42	99.92	-	1,854,577	980,839
DN H EUR	-	-	83.38	99.06	-	97,848	77,803
IN USD	-	-	88.89	101.98	-	9,358	61,727
IN H EUR	-	-	83.28	98.19	-	16,349,826	48,054,209
IN H SEK	-	-	86.18	101.19	-	4,309	5,060
INU USD	-	-	85.46	97.61	-	953,668	80,852,842
INU H EUR	-	-	81.50	95.69	-	5,697	141,383,947
INU H GBP Dist	-	-	-	96.39	-	-	2,007,939
<i>Man GLG Unconstrained Emerging Equity</i>							
D C USD	-	-	101.53	127.10	-	967,335	685,480
DF C EUR	-	-	89.59	105.46	-	914	2,054
DF C USD	-	-	101.56	126.88	-	391,627	12,028,030
I C SEK	-	-	117.20	134.47	-	5,860	6,724
I C USD	-	-	111.14	138.09	-	172,556	214,391
IF C EUR	-	-	112.38	132.70	-	12,067,491	19,268,525
IF C GBP	-	-	137.78	160.86	-	34,172,022	52,405,497
IF C SEK	-	-	105.10	120.32	-	5,255	6,016
IF C USD	-	-	114.60	141.79	-	824	1,020

12. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at 31-Dec-2019	31-Dec-2019	31-Dec-2018	31-Dec-2017	31-Dec-2019	31-Dec-2018	31-Dec-2017
<i>Man GLG Global Emerging Markets Debt Total Return</i>							
D USD	98,621	103.22	106.97	107.02	10,179,664	13,689,090	12,624,352
D H CHF	250	88.44	94.29	97.33	22,110	724,154	932,421
D H EUR	24,803	94.46	100.88	103.67	2,342,968	4,339,933	2,242,368
D H GBP	2,825	98.76	103.99	105.63	278,990	293,761	100,353
D H NOK	50	96.70	101.35	102.60	4,835	5,068	415,516
DL USD	6,506	96.06	99.30	99.08	624,900	3,250,141	3,356,808
DL H EUR	7,699	93.80	99.89	102.44	722,227	835,567	848,039
DMF USD	166,680	99.54	102.90	102.69	16,591,189	24,945,326	63,008,587
DMF H EUR	505	90.78	96.65	99.08	45,858	48,824	24,771
DR USD Dist	460,135	96.30	99.06	98.98	44,311,177	63,029,853	76,747,948
DY USD	294	98.93	102.77	103.07	29,085	49,909	443,349
DY H EUR	2,128	89.18	95.48	98.29	189,787	411,861	14,733
I USD	2,584,712	105.96	109.00	108.22	273,888,883	964,596,049	922,839,260
I USD Dist	279,751	96.90	99.68	99.57	27,109,053	26,431,891	23,868,603
I H AUD	2,253,031	97.75	101.54	-	220,241,997	137,053,351	-
I H CHF	1,500	92.47	98.29	100.67	138,706	2,339,682	6,015,253
I H EUR	780,146	97.19	103.02	105.10	75,821,479	229,660,150	254,427,403
I H EUR Dist	1,036,000	93.52	99.08	102.22	96,882,396	104,019,290	10,834,037
I H GBP	7,935	101.09	105.69	106.58	802,090	19,686,152	19,184,401
I H SEK	50	97.80	103.03	104.73	4,890	5,152	5,237
IL USD	14,640	105.87	108.62	107.57	1,549,948	307,168	20,417,585
IL H EUR	179,611	97.22	102.77	104.58	17,462,036	20,827,872	28,067,574
IMF USD	422,434	106.15	108.91	107.87	44,839,526	156,783,015	130,984,217
IMF USD Dist	630,731	97.43	99.97	99.35	61,449,822	148,868,702	160,750,674
IMF H EUR	5,153,549	94.86	100.28	102.04	488,874,382	924,537,114	863,222,976
IMF H EUR Dist	2,881,680	95.39	100.81	103.78	274,872,501	307,930,064	310,616,399
IMF H GBP Dist	6,065	96.48	100.66	102.34	585,124	5,604,640	10,873,560
<i>Man GLG Innovation Equity Alternative</i>							
DN USD	169,825	112.41	107.34	105.75	19,090,799	38,641,637	265,427
DN H CHF	12,910	105.12	102.73	104.17	1,357,043	1,326,260	1,344,899
DN H EUR	1,346	105.51	103.30	104.30	142,013	1,033	45,578
DN H SEK	12,200	106.77	-	-	1,302,641	-	-
DNF USD	-	-	-	100.64	-	-	25,160
DNF H EUR	101	101.86	99.18	99.66	10,273	31,960	443,501
IN USD	588,943	114.89	109.12	106.90	67,663,101	11,695,613	1,262,088
INF USD	16,846	114.41	108.23	105.64	1,927,305	2,172,032	1,005,356
INF H EUR	464,755	109.03	105.58	105.36	50,672,646	59,149,211	71,511,132
INF H GBP	7,539	110.41	105.92	104.72	832,390	1,301,331	1,436,596
IN H CHF	31,964	106.87	104.16	104.75	3,416,120	3,745,468	1,048
IN H EUR	1,957,701	107.23	104.26	104.52	209,924,740	166,701,801	24,086,200
IN H GBP	393,873	110.50	106.42	105.66	43,524,733	27,378,256	23,281,034
IN H SEK	50	107.79	104.67	104.95	5,390	5,233	5,247
INU H EUR	255,253	100.65	97.88	-	25,690,166	514,869	-
INU H GBP	59,659	106.35	102.23	101.27	6,344,539	4,427,331	3,598,006
<i>Man NewSmith UK Equity Alternative</i>							
IN GBP	-	-	126.973	126.550	-	4,855,640	4,839,488
IX E GBP	-	-	117.546	117.145	-	19,003,171	20,081,881
IX H JPY	-	-	11,496.090	11,694.854	-	11,753,386,827	12,317,951,721

12. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at 31-Dec-2019	31-Dec-2019	31-Dec-2018	31-Dec-2017	31-Dec-2019	31-Dec-2018	31-Dec-2017
<i>Man Alternative Style Risk Premia</i>							
D USD	14,791	97.47	93.38	99.88	1,441,785	85,533	6,891,754
D H DKK	10,021,221	95.92	-	-	961,282,975	-	-
D H EUR	89	98.79	97.48	-	8,815	3,919	-
D H NOK	5,148	96.95	-	-	499,098	-	-
D H SEK	177,511	96.43	-	-	17,118,186	-	-
I USD	297,557	103.55	98.45	104.48	30,814,690	4,317,333	707,911
I H AUD	75,703	99.98	95.86	-	7,568,986	2,121,880	-
I H CHF	20,472	91.67	90.02	-	1,876,775	1,366,547	-
I H EUR	669,215	97.50	95.39	103.98	65,248,801	17,064,576	21,837,041
I H GBP	1,105,635	100.01	96.58	104.28	110,585,104	91,823,646	1,043
I H JPY	1,358,364	9,092.95	8,889.38	-	12,351,538,828	8,224,460,423	-
I H SEK	11,177	98.16	95.74	104.46	1,097,238	398,983	5,223
INU H EUR	607,531	94.08	91.85	-	57,157,718	42,691,382	-
INU USD	530,756	100.35	95.33	-	53,261,439	44,489,540	-
<i>Man AHL Active Balanced</i>							
I H EUR	10	124.58	100.50	-	1,246	1,005	-
I H GBP	10	126.41	100.67	-	1,264	1,007	-
I H JPY	5,043,782	12,463.50	10,050.73	-	62,863,187,005	1,676,289,791	-
I H USD	10	128.42	100.81	-	1,284	1,008	-
<i>Man GLG High Yield Opportunities</i>							
D EUR	2,439	111.93	-	-	272,989	-	-
I EUR	15,773	112.60	-	-	1,775,984	-	-
I H GBP	190,962	113.98	-	-	21,766,477	-	-
I H USD	895	115.85	-	-	103,682	-	-
IF EUR	36,641	106.21	-	-	3,891,597	-	-
IF H GBP	640,769	108.41	-	-	69,462,722	-	-
IF H GBP Dist	360,349	105.75	-	-	38,108,145	-	-
IF H GBP G-Dist	29,734	106.23	-	-	3,158,736	-	-
ILU H GBP G-Dist	137,930	110.04	-	-	15,177,560	-	-
<i>Man GLG Credit Multi-Strategy Alternative</i>							
DN H EUR	10	102.08	-	-	1,021	-	-
IN USD	39,195	104.22	-	-	4,084,782	-	-
IN H EUR	231,063	102.35	-	-	23,650,058	-	-
IN H SEK	50	103.07	-	-	5,153	-	-
INU H GBP	10	101.59	-	-	1,016	-	-
<i>Man GLG Event Driven Alternative</i>							
DNFY H EUR	13,450	101.60	-	-	1,366,509	-	-
DNFY USD	39,575	102.20	-	-	4,044,605	-	-
IN H EUR	335,742	102.28	-	-	34,339,068	-	-
IN H GBP	12,669	102.71	-	-	1,301,257	-	-
IN H SEK	50	102.45	-	-	5,123	-	-
IN USD	24,885	103.37	-	-	2,572,255	-	-
INF H EUR	455,156	102.02	-	-	46,435,215	-	-
INF USD	8,700	102.25	-	-	889,546	-	-
<i>Man GLG Global Debt Total Return</i>							
I C EUR	10	98.80	-	-	988	-	-
I C USD	100,000	100.72	-	-	10,071,778	-	-
<i>Man GLG High Yield Opportunities DE</i>							
I EUR	10	101.42	-	-	1,014	-	-
I EUR Dist	500,000	101.42	-	-	50,709,441	-	-
<i>Man GLG US Absolute Alpha</i>							
IN USD	200,000	100.00	-	-	20,000,000	-	-

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 2019 and 31 December 2018. 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

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

17. Auditor's remuneration

For the year ended 31 December 2019, the Fund incurred audit fees as disclosed in the statement of comprehensive income; these amounts represent a provision. The actual audit fees are US\$230,133 (31 December 2018: US\$189,789).

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\$110,520 (31 December 2018: US\$82,467).

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 years ended 31 December 2019 and 31 December 2018, 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:

	31 December 2019	31 December 2018
Man GLG European Alpha Alternative	€220,258	€215,922
Man GLG Alpha Select Alternative	£5,441,618	£5,371,063
Man GLG European Equity Alternative	€6,945,872	€10,617,847
Man GLG Global Equity Alternative	n/a	€4,943
Man AHL Multi Strategy Alternative	US\$307,425	US\$883,252
Man AHL TargetRisk	US\$214,741	US\$98,912
Man GLG European Mid-Cap Equity Alternative	€282,680	€421,109
Man GLG Unconstrained Emerging Equity	US\$113,634	US\$252,473
Man GLG Innovation Equity Alternative	US\$608,533	US\$526,660
Man NewSmith UK Equity Alternative	£41,210	£167,357
Man Alternative Style Risk Premia	US\$115,930	US\$78,318
Man AHL Active Balanced	US\$41,873	US\$1,162
Man GLG High Yield Opportunities	€543	n/a
Man GLG Credit Multi-Strategy Alternative	US\$10,564	n/a
Man GLG Event Driven Alternative	US\$73,771	n/a

20. Significant events during the year

Prospectus

A new Supplement dated 18 June 2019 was issued to the Prospectus dated 21 December 2018. The amendments to the Prospectus reflected the launch of two new portfolios; Man GLG Global Debt Total Return and Man GLG Japan Equity Alternative.

A revised Supplement for the Man GLG Portfolios was issued on 21 June 2019 and the main substantive changes made were to reflect the approval of Man GLG RI European Equity Alternative and Man GLG Event Driven Alternative. In addition, the investment strategy for Man GLG Innovation Equity Alternative was amended to reflect the increase in percentage of the Fund's net assets that may be invested in emerging markets from 20% to 40%.

An Addendum for the Man GLG Portfolios and GLG LLC was issued on 11 September 2019. The amendments to the Addendum reflected to provide an exclusion list in respect of Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities, Man GLG Innovation Equity Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG Global Emerging Markets Debt Total Return and Man GLG Global Debt Total Return. This proposed update comprises an exclusion list of controversial stocks or industries being applied to the investment portfolio of the Portfolios which may be related to arms and munitions, nuclear weapons, tobacco and coal production.

Further information regarding the exclusion list to be applied will be available upon request from the respective Investment Manager of the Portfolios. Man Group's Responsible Investment Exclusions Committee focuses on developing guidelines to direct the exclusions, and reviews and reports any amendments to Man Group's Responsible Investment Committee. Man Group works with a leading third party Environmental, Social and Governance ('ESG') advisory firm to maintain the integrity of Man Group's Responsible Investment Exclusion List.

A revised Supplement for the Man GLG Portfolios was issued on 8 November 2019. The amendments to the Prospectus reflected the launch of new portfolio Man GLG High Yield Opportunities DE.

A revised Supplement for the Man GLG Portfolios was issued on 30 December 2019. The amendments to the Prospectus reflected the launch of new portfolio Man GLG US Absolute Alpha.

Portfolios

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 US Absolute Alpha commenced their operations on 16 January 2019, 1 April 2019, 2 July 2019, 1 August 2019, 22 November 2019 and 31 December 2019 respectively.

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

20. Significant events during the year (continued)

Share Class

A revised Supplement for the AHL Partners LLP Portfolios was issued on 28 August 2019 and the only change made were to reflect the inclusion of "IU" share class in Man AHL TargetRisk.

A revised Supplement for the Man GLG Portfolios was issued on 27 November 2019 and the only change made were to reflect the inclusion of "DN" and "DNY" share classes in Man GLG Alpha Select Alternative.

Below is the list of share classes which were launched during the year ended 31 December 2019:

Sub Fund	Share Class	Launch Date
Man GLG Alpha Select Alternative	Class DNY H EUR	22 July 2019
Man GLG Alpha Select Alternative	Class IN H EUR	24 May 2019
Man GLG Alpha Select Alternative	Class IN H SEK	30 December 2019
Man GLG Alpha Select Alternative	Class IN H USD	28 May 2019
Man GLG European Equity Alternative	Class IXXN EUR	17 December 2019
Man GLG European Equity Alternative	Class IXXN H USD	17 December 2019
Man AHL TargetRisk	Class D H GBP	10 September 2019
Man AHL TargetRisk	Class D H SGD	20 August 2019
Man AHL TargetRisk	Class I H SGD	27 September 2019
Man AHL TargetRisk	Class I H (BRL) USD	30 December 2019
Man GLG Innovation Equity Alternative	Class DN H SEK	17 July 2019
Man Alternative Style Risk Premia	Class D H DKK	03 September 2019
Man Alternative Style Risk Premia	Class D H NOK	29 August 2019
Man Alternative Style Risk Premia	Class D H SEK	29 August 2019
Man GLG High Yield Opportunities	Class D EUR	17 January 2019
Man GLG High Yield Opportunities	Class I EUR	16 January 2019
Man GLG High Yield Opportunities	Class I H GBP	17 January 2019
Man GLG High Yield Opportunities	Class I H USD	17 January 2019
Man GLG High Yield Opportunities	Class IF EUR	18 April 2019
Man GLG High Yield Opportunities	Class IF H GBP	05 April 2019
Man GLG High Yield Opportunities	Class IF H GBP Dist	02 April 2019
Man GLG High Yield Opportunities	Class IF H GBP G Dist	22 March 2019
Man GLG High Yield Opportunities	Class ILU H GBP G Dist	04 February 2019
Man GLG Credit Multi-Strategy Alternative	Class DN H EUR	01 April 2019
Man GLG Credit Multi-Strategy Alternative	Class IN USD	01 April 2019
Man GLG Credit Multi-Strategy Alternative	Class IN H EUR	29 March 2019
Man GLG Credit Multi-Strategy Alternative	Class IN H SEK	01 April 2019
Man GLG Credit Multi-Strategy Alternative	Class INU H GBP	15 July 2019
Man GLG Event Driven Alternative	Class DNFY H EUR	17 September 2019
Man GLG Event Driven Alternative	Class DNFY USD	17 September 2019
Man GLG Event Driven Alternative	Class IN H EUR	03 July 2019
Man GLG Event Driven Alternative	Class IN H GBP	03 July 2019
Man GLG Event Driven Alternative	Class IN H SEK	03 July 2019
Man GLG Event Driven Alternative	Class IN USD	02 July 2019
Man GLG Event Driven Alternative	Class INF H EUR	19 September 2019
Man GLG Event Driven Alternative	Class INF USD	10 October 2019
Man GLG Global Debt Total Return	Class I C EUR	01 August 2019
Man GLG Global Debt Total Return	Class I C USD	31 July 2019
Man GLG High Yield Opportunities DE	Class I EUR	22 November 2019
Man GLG High Yield Opportunities DE	Class I EUR Dist	28 November 2019
Man GLG US Absolute Alpha	Class IN USD	31 December 2019

Effective 1 December 2019, BNY Mellon Trust Company (Ireland) Limited, One Dockland Central, Guild Street, IFSC, Dublin 1, merged into The Bank of New York Mellon SA/NV (the "European Bank") and as of that date, depositary services were provided by the Dublin branch of the European Bank.

There were no other significant events during the year ended 31 December 2019.

21. Subsequent events since the year end

Dividends proposed for the year ended 31 December 2019 were paid on 9 January 2020.

The Directors and the Investment Managers acknowledge the current outbreak of COVID-19 which is causing economic disruption in most countries and its potentially adverse economic impact on the issuers of the instruments in which the Fund invests. This is an additional risk factor which has impacted the operations and valuation of the Fund's assets after the year end. The manager and delegates have implemented their business continuity arrangements and the situation is being kept under ongoing review by the Board and the Manager.

The Investment Managers are actively monitoring developments closely and there is ongoing communication with the Manager. 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. Since the year end the Investment manager has received redemption requests from investors in some of the Portfolios which have been met fully and in a timely manner however, at this time the Fund is financially viable and there are no material risk management or liquidity concerns.

The Directors and the Investment Managers have concluded that the developments in the global financial markets after the year end did not provide evidence of conditions that existed at the end of the reporting period and have therefore assessed any impact they had as non-adjusting.

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

22. 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 2019 and 31 December 2018, the Fund has a stock lending programme in place with Bank of New York Mellon, (London Branch).

23. Dividends

On 31 December 2019 and 31 December 2018 the Directors propose the payment of dividends as per the table below:

31 December 2019

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>
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

31 December 2018

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€1.30
Man GLG European Equity Alternative	Class INZ EUR Dist	€5.47
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF5.22
Man GLG European Equity Alternative	Class INZ H GBP Dist	£5.33
Man GLG European Equity Alternative	Class INZ H USD Dist	US\$5.24

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 and the dividends proposed for the year ended 31 December 2018 were paid for all the Funds on 17 January 2019. The Directors do not propose the payment of a dividend for any of the other share classes in the other Portfolios.

24. Contingent liabilities and commitments

There were no contingent liabilities or commitments other than those already disclosed in these financial statements as at 31 December 2019 (31 December 2018: none).

25. Reclassification of prior year comparative figures

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

26. Approval of financial statements

The Directors approved these financial statements on 22 April 2020.

INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC

Opinion

We have audited the financial statements of Man Funds VI plc ('the Fund') for the year ended 31 December 2019, 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 as applied in accordance with the provisions of the Companies Act 2014.

In our opinion the financial statements:

- give a true and fair view of the assets, liabilities and financial position of the Fund as at 31 December 2019 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 2015.

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 Fund 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

We have nothing to report in respect of the following matters, in relation to which ISAs (Ireland) require us to report to you where:

- the directors' use of the going concern basis of accounting in the preparation of the financial statements is not appropriate; or
- the directors have not disclosed in the financial statements any identified material uncertainties that may cast significant doubt about the Fund's ability to continue to adopt the going concern basis of accounting for a period of at least twelve months from the date when the financial statements are authorised for issue.

Continued /...

INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC (CONTINUED)

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.

In connection with our audit of the financial statements, 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

Based solely on the work undertaken in the course of the audit, we report that:

- in our opinion, the information given in the directors' report is consistent with the financial statements; and
- in our opinion, the directors' report has been prepared in accordance with the Companies Act 2014

We have obtained all the information and explanations which we consider necessary for the purposes of our audit.

In our opinion the accounting records of the Fund were sufficient to permit the financial statements to be readily and properly audited and the Statement of financial position is in agreement with the accounting records.

Matters on which we are required to report by exception

Based on the knowledge and understanding of the Fund 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 are not made. We have nothing to report in this regard.

Continued /...

INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC (CONTINUED)

Respective responsibilities

Responsibilities of directors for the financial statements

As explained more fully in the directors' responsibilities statement set on page 33, the directors are responsible for the preparation of the financial statements and for being satisfied that they 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 Fund'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 Fund or to cease operations, or has no realistic alternative but to do so.

Auditor's responsibilities for the audit of the financial statements

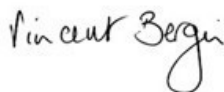
Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee 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 Fund'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 Fund'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 Fund and the Fund'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

30 April 2020

Man Funds VI plc
Schedule of investments as at 31 December 2019
Man GLG European Alpha Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)				Equities (continued)			
European Union				Germany			
(3,912)	Dow Jones Europe Telecom Index Short	42,561	0.04	4,178	Adidas AG	1,210,783	1.23
France				156,700	Bayer AG	11,409,327	11.60
30,568	Alstom	22,958	0.02	13,789	Covestro AG	571,554	0.58
2,723	Arkema	1,401	0.00	2,894	Delivery Hero SE	204,201	0.21
128,978	EDF	33,829	0.03	24,878	Deutsche Boerse AG	3,486,652	3.54
15,644	Eiffage	100,634	0.10	10,032	Gerresheimer AG	692,208	0.70
3,325	Elis SA	2,356	0.00	4,027	MTU Aero Engines AG	1,025,274	1.04
9,349	ESTX Bank EUR Price	24,583	0.03	61,553	Puma SE	4,207,148	4.28
6,053	Ingenico	13,297	0.01	15,734	Rheinmetall AG	1,611,162	1.64
66,778	Rubis SCA	165,346	0.17	246,946	RWE AG	6,753,973	6.86
9,792	Sanofi	35,146	0.04	5,617	SAP SE	675,837	0.69
41,448	Spie SA	13,521	0.01	14,429	Scout24 AG	850,590	0.86
(654)	STOXX Europe 600 Utilities EUR Price	576	0.00			32,698,709	33.23
9,340	Teleperformance	205,748	0.21	Italy			
66,700	Vivendi Universal SA	49,146	0.05	102,818	Nexi SPA	1,272,887	1.29
31,511	Worldline SA	215,501	0.23	Luxembourg			
		884,042	0.90	35,302	Arcelormittal	552,194	0.56
Germany				Netherlands			
(13,789)	Covestro AG	34,059	0.03	60,034	Aalberts Industries NV	2,401,960	2.44
(5,786)	Henkel Henkel AG & Company KGaA	5,727	0.01	407,149	Altice Europe NV	2,340,292	2.38
(27,054)	Volkswagen AG	221,601	0.23	97,690	Wolters Kluwer NV	6,351,804	6.46
		261,387	0.27			11,094,056	11.28
Netherlands				Norway			
(60,034)	Aalberts Industries	10,206	0.01	11,167	Salmar ASA	508,664	0.52
(7,968)	Heineken NV	19,574	0.02	United Kingdom			
		29,780	0.03	73,841	Dialog Semiconductor Plc	3,330,968	3.38
Switzerland				64,247	Linde Plc	12,258,328	12.46
717,605	International Workplace Group	308,597	0.31			15,589,296	15.84
United Kingdom				Total equities			
62,081	Boohoo Group Plc	14,746	0.00			70,743,942	71.90
96,742	Cineworld Group Plc	5,362	0.01	Futures contract (a)			
89,538	Future Plc	203,316	0.21	Germany			
1,472,044	G4S Plc	300,440	0.31	(6)	DAX Index Futures March 2020	15,450	0.02
54,645	HSBC Holdings Plc	11,758	0.01	Total futures contract			
41,380	International Consolidated Airlines Group SA	28,094	0.03			15,450	0.02
88,449	JD Sports Fashion Plc	84,235	0.09	Preferred stocks			
436,863	Melrose Industries Plc	101,114	0.10	Germany			
(81,439)	Moneysupermarket.Com Group Plc	1,999	0.00	1,066	Sartorius AG	203,393	0.21
(49,183)	Pearson Plc	34,713	0.04	27,054	Volkswagen AG	4,767,997	4.84
(51,247)	Rolls-Royce Holdings Plc	6,659	0.00			4,971,390	5.05
635,327	Serco Group Plc	123,162	0.13	Total preferred stocks			
1,234,673	Tesco Plc	184,458	0.19			4,971,390	5.05
		1,100,056	1.12	Contracts for difference (b)			
		2,626,423	2.67	Equities			
Belgium				Belgium			
15,756	Barco NV	3,450,564	3.51	15,756	Barco NV	3,450,564	3.51
3,298	Groupe Bruxelles Lambert SA	309,880	0.31	3,298	Groupe Bruxelles Lambert SA	309,880	0.31
6,544	KBC Groep NV	438,841	0.45	6,544	KBC Groep NV	438,841	0.45
17,285	Warehouses De Pauw SCA #	2,803,627	2.85	17,285	Warehouses De Pauw SCA #	2,803,627	2.85
		7,002,912	7.12	Denmark			
Denmark				Denmark			
3,576	Novo Nordisk A/S	185,033	0.19	3,576	Novo Nordisk A/S	185,033	0.19
Finland				Finland			
31,575	Kone OYJ	1,840,191	1.87	31,575	Kone OYJ	1,840,191	1.87

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€112,172	DKK837,979	16 January 2020	1	20	0.00
€1,003,827	£846,008	16 January 2020	2	5,918	0.01
£560,116	€652,773	10 January 2020	2	8,045	0.01
Total unrealised gain on forward currency contracts				13,983	0.02
Total financial assets at fair value through profit or loss-trading				78,371,188	79.66

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (continued)
 Man GLG European Alpha Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
Belgium			
(3,298)	Groupe Bruxelles Lambert SA	(1,187)	(0.00)
(17,285)	Warehouses De Pauw SCA	(162,479)	(0.17)
		<u>(163,666)</u>	<u>(0.17)</u>
Denmark			
(8,986)	CHR Hansen Holding A/S	(9,442)	(0.01)
(3,862)	Coloplast	(20,037)	(0.02)
		<u>(29,479)</u>	<u>(0.03)</u>
European Union			
(16,470)	ESTX SML EUR Price	(447,728)	(0.45)
(3,817)	GS EU Momentum Long Price	(330,500)	(0.34)
(8,373)	STXE 600 EUR Price Index	(242,812)	(0.25)
		<u>(1,021,040)</u>	<u>(1.04)</u>
Finland			
(31,575)	Kone OYJ	(32,207)	(0.03)
France			
(2,663)	Euro Stoxx 600 Industrial Goods & Services (Price) Index	(157,880)	(0.16)
5,588	Iliad SA	(18)	(0.00)
(306)	STOXX 600 Automobiles & Parts EUR Price	(192)	(0.00)
(826)	STOXX 600 Health Care (Price) Index Long	(16,136)	(0.02)
(2,973)	STXE 600 Retail EUR Price	(158,118)	(0.16)
(1,815)	STXE 600 Technology EUR Price Index	(82,804)	(0.08)
		<u>(415,148)</u>	<u>(0.42)</u>
Germany			
(4,178)	Adidas AG	(40,736)	(0.05)
(156,700)	Bayer AG	(209,978)	(0.22)
(24,878)	Deutsche Boerse AG	(33,585)	(0.03)
(4,027)	MTU Aero Eng Holding AG	(15,705)	(0.02)
(61,553)	Puma AG	(150,805)	(0.15)
(15,734)	Rheinmetall AG	(53,810)	(0.05)
(246,946)	RWE AG	(281,518)	(0.29)
(1,066)	Sartorius AG-Vorzug	(2,558)	(0.00)
		<u>(788,695)</u>	<u>(0.81)</u>
Netherlands			
(97,690)	Wolters Kluwer NV	(138,720)	(0.14)
Spain			
(5,216)	Aena Sme SA	(22,658)	(0.02)
Sweden			
(22,324)	ICA Gruppen AB	(14,721)	(0.01)
Switzerland			
(14,572)	Nestle SA	(19,682)	(0.02)
(285)	SGS SA	(11,026)	(0.01)
		<u>(30,708)</u>	<u>(0.03)</u>
United Kingdom			
(12,682)	Admiral Group Plc	(37,786)	(0.04)
(73,841)	Dialog Semiconductor Plc	(5,169)	(0.01)
(218)	FTSE 250 Index	(421,572)	(0.43)
(133)	FTSE 350 General Retail Index	(14,225)	(0.01)
(64,247)	Linde AG - Tender NPV	(3,212)	(0.00)
(13,793)	SSE Plc	(19,735)	(0.02)
(181,656)	WM Morrison Supermarkets Plc	(341)	(0.00)
		<u>(502,040)</u>	<u>(0.51)</u>
United States			
(2,185)	FTSE France SMID Cap Tradable Plus Index	(136,109)	(0.14)
		<u>(3,295,191)</u>	<u>(3.35)</u>
Futures contracts			
France			
(28)	CAC40 10 Euro Futures January 2020	(35)	(0.00)
Germany			
10	Euro STOXX 50 March 2020	(1,200)	(0.00)
United Kingdom			
(33)	FTSE 100 Index Futures March 2020	(5,175)	(0.01)
		<u>(6,410)</u>	<u>(0.01)</u>

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (continued)
 Man GLG European Alpha 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
€41,029	£34,905	16 January 2020	1	(143)	(0.00)
€790,499	NOK8,068,855	16 January 2020	1	(26,779)	(0.03)
£1,578	€1,863	10 January 2020	1	(2)	(0.00)
US\$1,457,034	€1,311,960	10 January 2020	4	(14,744)	(0.01)
Total unrealised loss on forward currency contracts				(41,668)	(0.04)
Total financial liabilities at fair value through profit or loss-trading				(3,343,269)	(3.40)
Total financial assets at fair value through profit or loss-trading				78,371,188	79.66
Total financial liabilities at fair value through profit or loss - trading				(3,343,269)	(3.40)
Other net assets				23,360,123	23.74
Net Assets Attributable to Holders of Redeemable Participating Shares				98,388,042	100.00

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

Classifications:

- (a) Exchange traded derivative instruments
- (b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	70.78
Exchange traded financial derivative instruments described in classification (a) above	0.01
Transferable securities as described # above	2.72
OTC financial derivative instruments described in classification (b) above	2.56
Other current assets	23.93
	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 2019
 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
Contracts for difference (b)				Contracts for difference (b) (continued)			
Australia				United Kingdom (continued)			
122,725	BHP Group Plc	81,984	0.01	(298,853)	John Wood Group Plc	306,864	0.03
				(78,354)	Johnson Matthey Plc	31,360	0.00
				(253,241)	Kier Group Plc	860,835	0.08
	Ireland			(3,114,639)	Kingfisher Plc	16,267	0.00
881,472	Caim Homes Limited	84,634	0.01	338,270	Lancashire Holdings Limited_CS	240,377	0.02
1,476,784	CRH Plc	1,866,061	0.18	49,209	Lancashire Holdings Limited_JPM	33,585	0.00
1,281,169	Experian Plc	732,431	0.07	349,519	London Stock Exchange Group Plc	2,403,903	0.24
1,904,611	Glenveagh Properties Plc	92,420	0.01	2,445,558	M&G Plc	350,278	0.03
243,478	Grafton Group Plc_CS	322,479	0.04	512,619	Meggitt Plc	7,887	0.00
28,755	Grafton Group Plc_JPM	38,279	0.00	(48,010)	Micro Focus International Plc	204,758	0.02
225,793	Ryanair Holdings Plc_CS	541,867	0.06	374,541	Morgan Advanced Materials Plc	225,599	0.02
1,064,222	Ryanair Holdings Plc_JPM	247,537	0.02	80,477	Morgan Sindall Group Plc	233,546	0.02
147,693	Smurfit Kappa Group Plc	143,966	0.01	(1,427,509)	National Grid	173,273	0.02
		<u>4,069,674</u>	<u>0.40</u>	(986,606)	NewRiver REIT Plc	69,920	0.01
				191,302	Next Plc	337,198	0.03
	Isle of Man			176,628	Norcros Plc	133,622	0.01
321,771	Kape Technologies Plc	104,298	0.01	(163,036)	Northgate Plc	89,246	0.01
				235,200	On The Beach Group Plc	189,071	0.02
	Israel			356,516	Onesavings Bank Plc	257,678	0.03
121,238	Plus500 Limited	194,856	0.02	75,604	Oxford Instruments Plc	445,456	0.04
				795,026	Persimmon Plc	194,508	0.02
	Jersey Channel Islands			885,492	Prudential Plc	930,274	0.09
3,062,242	Breedon Group Plc	225,379	0.02	937,070	QinetiQ Group Plc_CS	669,179	0.07
				501,607	QinetiQ Group Plc_JPM	26,518	0.00
	Switzerland			(586,388)	RDI REIT Plc	242,998	0.02
572,382	Coca-Cola HBC AG (CDI)	424,672	0.04	376,635	Redrow Plc	635,957	0.06
195,206	International Workplace Group_CS	189,541	0.02	2,366,945	RELX Plc	813,473	0.08
216,439	International Workplace Group_JPM	36,261	0.00	844,940	Rio Tinto Plc	3,034,780	0.31
		<u>650,474</u>	<u>0.06</u>	(696,585)	Rolls-Royce Holdings Plc	123,544	0.01
				(308,956)	RPS Group Plc	38,404	0.00
	United Arab Emirates			(511,985)	Sainsbury (J) Plc	22,791	0.00
(52,366)	NMC Health Plc	618,947	0.06	98,893	SDL Plc	5,647	0.00
				203,904	Segro Plc	136,396	0.01
	United Kingdom			6,635,091	Serco Group Plc	647,952	0.07
1,486,606	3i Group Plc	255,469	0.03	293,420	Serica Energy Plc	108,415	0.01
988,283	Alliance Pharma Plc	110,561	0.01	(439,613)	SIG Plc_JPM	23,772	0.00
163,924	Anglo American Plc	199,923	0.02	1,634,125	Smiths Group Plc	460,476	0.06
291,556	Ashmore Group Plc_CS	71,304	0.01	91,297	SSE Plc	131,421	0.01
242,984	Ashmore Group Plc_JPM	89,717	0.01	503,345	St Modwen Properties Plc	519,532	0.06
750,168	Ashtead Group Plc	53,644	0.01	2,789,541	Standard Chartered Plc	172,746	0.02
695,011	Associated British Foods Plc	869,847	0.09	111,180	Superdry Plc	39,991	0.00
311,325	AstraZeneca Plc	141,597	0.01	(562,242)	TalkTalk Telecom Group Plc	31,485	0.00
903,949	Auto Trader Group Plc	85,598	0.01	(237,658)	The Weir Group Plc	43,867	0.00
120,056	AVEVA Group Plc	563,759	0.06	386,830	TI Fluid Systems Plc	297,386	0.03
(298,658)	Bakkavor Group Plc	32,279	0.00	(1,152,859)	Tritax Big Box REIT Plc	48,591	0.00
331,189	Beazley Plc_CS	31,382	0.00	388,013	Volusion Group Plc	177,808	0.02
20,128	Bellway Plc_CS	212,650	0.02	273,799	Watkin Jones Plc	108,549	0.01
91,916	Bodycote Plc	272,325	0.03	66,470	WH Smith Plc	333,674	0.03
2,554,407	Boohoo Group Plc	393,478	0.04	267,220	Whitbread Plc	1,095,217	0.11
654,352	British American Tobacco Plc	1,572,185	0.15	3,688,232	WPP Plc	2,882,918	0.28
1,191,419	British Land Co Plc	142,605	0.01			<u>40,283,645</u>	<u>3.96</u>
1,305,057	Burberry Group Plc	1,281,073	0.13		United States		
(46,880)	Burford Capital Limited	94,276	0.01	591,074	Diversified Gas & Oil Plc	81,840	0.01
(384,598)	Capita Group Plc	29,095	0.00				
(670,467)	Card Factory Plc	311,327	0.03		Total contracts for difference	46,311,097	4.55
665,837	Chemring Group Plc	223,211	0.02				
26,582	Clarkson Plc	86,461	0.01		Government bonds		
95,752	Close Brothers Group Plc	165,968	0.02		United Kingdom		
1,594,128	Compass Group Plc	360,697	0.04	50,000,000	United Kingdom Gilt 4.75% 07/03/2020	50,367,500	4.95
108,060	Computacenter Plc	538,530	0.05	22,500,000	United Kingdom Treasury Bill 0% 13/01/2020	22,495,500	2.21
(209,601)	De La Rue Plc	277,527	0.03	45,000,000	United Kingdom Treasury Bill 0% 20/01/2020	44,984,700	4.42
(462,836)	Devro Plc	23,372	0.00	30,000,000	United Kingdom Treasury Bill 0% 03/02/2020	29,965,500	2.95
2,231,075	Diageo Plc	1,557,181	0.15	50,000,000	United Kingdom Treasury Bill 0% 17/02/2020	49,956,000	4.91
(985,632)	Direct Line Insurance Group Plc	75,086	0.01	50,000,000	United Kingdom Treasury Bill 0% 02/03/2020	49,969,750	4.91
(504,588)	Dixons Carphone Plc	48,149	0.00	50,000,000	United Kingdom Treasury Bill 0% 16/03/2020	49,937,000	4.91
193,423	easyJet Plc_CS	635,060	0.06	40,000,000	United Kingdom Treasury Bill 0% 23/03/2020	39,943,600	3.93
1,359,141	easyJet Plc_JPM	685,550	0.07	30,000,000	United Kingdom Treasury Bill 0% 30/03/2020	29,946,900	2.94
202,298	Electrocomponents Plc	45,242	0.00	70,000,000	United Kingdom Treasury Bill 0% 14/04/2020	69,869,450	6.87
(52,331)	Energean Oil & Gas Plc	16,247	0.00	40,000,000	United Kingdom Treasury Bill 0% 04/05/2020	39,901,000	3.92
(444,006)	Equinix Group Plc	19,944	0.00	20,000,000	United Kingdom Treasury Bill 0% 11/05/2020	19,953,400	1.96
47,558	Ferguson Plc	170,900	0.02	50,000,000	United Kingdom Treasury Bill 0% 18/05/2020	49,860,000	4.90
540,396	Foxtons Group Plc_CS	163,173	0.02	80,000,000	United Kingdom Treasury Bill 0% 26/05/2020	79,794,800	7.84
524,955	Foxtons Group Plc_JPM	1,375	0.00	70,000,000	United Kingdom Treasury Bill 0% 01/06/2020	69,808,900	6.86
16,070	Games Workshop Group Plc	312,250	0.03	50,000,000	United Kingdom Treasury Bill 0% 08/06/2020	49,835,250	4.90
38,538	Gamma Communications Plc	158,805	0.02	20,000,000	United Kingdom Treasury Bill 0% 03/09/2020	19,977,700	1.96
(413,966)	Halfords Group Plc	2,917	0.00			<u>766,566,950</u>	<u>75.34</u>
1,132,478	Hays Plc_CS	356,416	0.04		Total government bonds	766,566,950	75.34
230,758	Hays Plc_JPM	75,979	0.01				
10,959,456	HSBC Holdings Plc	616,246	0.06				
293,603	IMI Plc	105,030	0.01				
454,565	Imperial Brands Plc	624,264	0.06				
4,611,943	Infoma Plc	2,549,332	0.25				
211,926	Intercontinental Hotels Group Plc	963,278	0.09				
2,124,741	International Consolidated Airlines Group SA	1,448,392	0.14				
116,415	JD Wetherspoon Plc	479,897	0.05				
(253,382)	John Menzies Plc	74,080	0.01				

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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
£1,014,730	€1,185,386	10 January 2020	11	9,985	0.00
£212,125	US\$274,352	10 January 2020	2	5,089	0.00
Total unrealised gain on forward currency contracts				15,074	0.00
Total financial assets at fair value through profit or loss-trading				812,893,121	79.89

Man Funds VI plc
Schedule of investments as at 31 December 2019 (continued)
Man GLG Alpha Select Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
Contracts for difference			
Germany			
101,973	TUI Group AG-DL_CS	(4,013)	(0.00)
859,102	TUI Group AG-DI_JPM	(229,312)	(0.02)
		<u>(233,325)</u>	<u>(0.02)</u>
Isle of Man			
(469,019)	Strix Group Plc	(151,625)	(0.01)
Netherlands			
24,420	RHI Magnesita NV	(30,494)	(0.00)
3,767,886	Royal Dutch Shell Plc	(1,866,067)	(0.19)
		<u>(1,896,561)</u>	<u>(0.19)</u>
United Kingdom			
(166,935)	AJ Bell Plc	(193,780)	(0.02)
(339,147)	Arrow Global Group Plc	(2,030)	(0.00)
(332,484)	Ascential Plc	(85,270)	(0.01)
(246,524)	Babcock International Group Plc_CS	(429,897)	(0.04)
(801,552)	Babcock International Group Plc_JPM	(673,532)	(0.07)
3,287,208	BAE Systems Plc	(419,887)	(0.04)
18,244,326	Barclays Plc	(129,018)	(0.01)
570,017	Beazley Plc_JPM	(29,436)	(0.00)
44,125	Bellway Plc_JPM	(592)	(0.00)
11,059	Berkeley Group Holdings Plc	(44,339)	(0.00)
(2)	Bovis Homes Group Plc	(4)	(0.00)
6,389,632	BP Plc	(1,453,258)	(0.14)
(74,392)	Compass Group Plc	(121,945)	(0.01)
(58,512)	Cranswick Plc	(359,774)	(0.04)
(213,695)	Daily Mail & General Trust NPV_CS	(130,347)	(0.01)
(28,454)	Daily Mail & General Trust NPV_JPM	(38,403)	(0.00)
(22,141)	Dechra Pharmaceuticals Plc	(62,555)	(0.01)
(388,591)	DS Smith Plc	(203,874)	(0.02)
1,120,328	GlaxoSmithKline Plc	(72,122)	(0.01)
(67,924)	Go-Ahead Group Plc	(117,852)	(0.01)
114,028	Hargreaves Lansdown Plc	(128,705)	(0.01)
548,848	Hastings Group Holdings Plc	(26,754)	(0.00)
(77,763)	Hilton Food Group Plc	(116,261)	(0.01)
(109,903)	Homeserve Plc	(135,506)	(0.01)
639,843	Hunting Plc_CS	(1,043,768)	(0.10)
71,874	Hunting Plc_JPM	(66,382)	(0.01)
(325,660)	Inchcape Plc_CS	(323,942)	(0.03)
(569,645)	Inchcape Plc_JPM	(299,590)	(0.03)
(56,874)	Keller Group Plc	(108,700)	(0.01)
(726,687)	Kingfisher Plc	(82,100)	(0.01)
1,969,406	Legal & General Group Plc	(94,162)	(0.01)
5,761,739	Lloyds Banking Group Plc	(59,922)	(0.01)
(68,082)	Marshalls Plc	(10,774)	(0.00)
(1,099,909)	Marstons Plc	(95,443)	(0.01)
(321,593)	Meggitt Plc	(529,503)	(0.05)
(98,419)	PayPoint Plc	(152,161)	(0.01)
(326,809)	Polypipe Group Plc	(549,070)	(0.05)
(816,410)	Quilter Plc	(209,986)	(0.02)
(224,570)	Reckitt Benckiser Group Plc	(46,126)	(0.00)
(276,350)	Redde Plc	(6,563)	(0.00)
25,522	Renishaw Plc	(35,288)	(0.00)
(53,534,800)	Rolls Royce Holdings Plc	(53,535)	(0.01)
1,471,784	Royal Bank of Scotland Group Plc	(64,759)	(0.01)
(2,252,484)	Royal Mail Plc	(138,280)	(0.01)
(303,912)	RSA Insurance Group Plc_CS	(40,800)	(0.00)
(168,840)	RSA Insurance Group Plc_JPM	(40,008)	(0.00)
(279,419)	Sabre Insurance Group Plc	(118,613)	(0.01)
(252,759)	Sage Group Plc_CS	(303,674)	(0.03)
(423,930)	Sage Group Plc_JPM	(12,023)	(0.00)
(95,304)	Savills Plc_CS	(202,485)	(0.02)
(162,797)	Savills Plc_JPM	(370,852)	(0.04)
(287,650)	Scapa Group Plc	(72,594)	(0.01)
(1,263,002)	SIG Plc	(6,995)	(0.00)
(44,286)	Smart Metering Systems Plc	(531)	(0.00)
(76,445)	Spectris Plc	(535,471)	(0.05)
(229,135)	St. James's Place Plc_CS	(395,215)	(0.04)
(301,931)	St. James's Place Plc_JPM	(60,191)	(0.01)
(70,777)	Telecom Plus Plc	(183,872)	(0.02)
(177,258)	Trainline Plc	(2,256)	(0.00)
(139,936)	Travis Perkins Plc_CS	(455,601)	(0.05)
(284,913)	Travis Perkins Plc_JPM	(88,044)	(0.01)
(1,733,973)	Tritax Big Box REIT Plc	(96,165)	(0.01)
(233,493)	Tyrman Plc	(17,732)	(0.00)
76,345	Unilever Plc	(161,275)	(0.03)
23,859,973	Vodafone Group Plc	(563,880)	(0.07)
		<u>(12,673,472)</u>	<u>(1.25)</u>
Total contracts for difference		(14,954,983)	(1.47)
Future contract			
United Kingdom			
(13,104)	FTSE 100 Index Futures March 2020	(3,927,255)	(0.39)
Total future contract		(3,927,255)	(0.39)

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
€710,700,732	£609,759,756	10 January 2020	21	(7,363,197)	(0.72)
SEK38,550,920	£3,154,931	10 January 2020	2	(45,548)	(0.00)
US\$201,062,968	£155,414,229	10 January 2020	9	(3,684,553)	(0.36)
Total unrealised loss on forward currency contracts				(11,093,298)	(1.08)
Total financial liabilities at fair value through profit or loss-trading				(29,975,536)	(2.94)
Total financial assets at fair value through profit or loss-trading				812,893,121	79.89
Total financial liabilities at fair value through profit or loss - trading				(29,975,536)	(2.94)
Other net assets				234,586,165	23.05
Net Assets Attributable to Holders of Redeemable Participating Shares				1,017,503,750	100.00

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

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
4.35
95.65
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 2019 (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
Contracts for difference (b)			Contracts for difference (b) (continued)		
Australia			Denmark (continued)		
(369,793) Alumina Limited_GS	13,863	0.00	30,370 Better Collective A/S	1,156	0.00
(654,168) Alumina Limited_MS	3,366	0.00	303 Carlsberg A/S_Barclays	415	0.00
(8,430) BHP Billiton Limited	7,333	0.00	16,157 Carlsberg A/S_GS	34,169	0.01
(170,684) BHP Group Plc	312,559	0.08	22,952 Carlsberg A/S_MS	38,267	0.01
9,562 BlueScope Steel Limited	19,547	0.01	4,439 DSV Panalpina A/S	37,386	0.01
(44,983) Coronado Global Resource-CDI	17,116	0.00	987 FLSmidth & Company A/S	2,097	0.00
104,559 Iluka Resources Limited_GS	92,338	0.02	553 GN Store Nord A/S	1,023	0.00
95,240 Iluka Resources Limited_MS	16,547	0.00	1,203 Novo Nordisk A/S_Barclays	6,767	0.00
(133,004) Independence Group NL_CS	8,618	0.00	15,221 Novo Nordisk A/S_GS	67,633	0.02
133,205 Independence Group NL_GS	25,585	0.01	1,190 Orsted A/S	7,320	0.00
120,760 Independence Group NL_MS	39,127	0.01	591 Rockwool Intl A/S-B Shs	20,683	0.01
60,497 Mineral Resources Limited_GS	87,159	0.02	509 Royal Unibrew A/S	5,303	0.00
63,586 Mineral Resources Limited_MS	54,136	0.01	290 SimCorp A/S	6,886	0.00
79,633 National Veterinary Care Limited	364	0.00	474 Vestas Wind Systems A/S_Barclays	7,943	0.00
11,504 OZ Minerals Limited_CS	6,216	0.00	4,816 Vestas Wind Systems A/S_GS	22,216	0.01
108,603 OZ Minerals Limited_GS	74,666	0.02			
98,328 OZ Minerals Limited_MS	59,034	0.02			
59,409 South32 Limited	2,878	0.00			
(318,574) Whitehaven Coal Limited_GS	50,320	0.02			
(281,971) Whitehaven Coal Limited_MS	108,835	0.04			
	<u>999,607</u>	<u>0.26</u>		<u>912,457</u>	<u>0.24</u>
Austria			European Union		
(296) AMS AG_Barclays	434	0.00	(7,844) Dow Jones Europe Telecom Index Short	64,971	0.02
(7,102) AMS AG_GS	53,422	0.01	12,292 ESTX Mid EUR PR	368,548	0.09
32,504 AMS AG_JPM	356,147	0.09	214 MDAX Performance Index	488,439	0.13
(29,928) AMS AG_MS	162,756	0.05			
(2,210) Erste Group Bank AG	629	0.00			
812 Raiffeisen Bank International AG	32	0.00			
2,394 Schoeller-Bleckmann Oilfield	1,778	0.00			
(2,367) Verbund-Oesterreichische Elektrizitaetswirtschafts AG	779	0.00			
	<u>575,977</u>	<u>0.15</u>		<u>921,958</u>	<u>0.24</u>
Belgium			Finland		
5,338 Anheuser-Busch InBev SA_Barclays	494	0.00	5,564 Elisa OYJ	8,808	0.00
14,774 Anheuser-Busch InBev SA_GS	14,774	0.00	4,805 Fortum OYJ	1,403	0.00
21,615 Anheuser-Busch InBev SA_MS	30,435	0.02	2,423 Kesko OYJ	4,117	0.00
68,633 Arseus NV	133,053	0.03	61 Neste OYJ	90	0.00
19,982 Barco N.V._GS	578,592	0.15	(3,869) Nokian Renkaat OYJ	10,599	0.00
2,964 Barco N.V._MS	86,117	0.02	176,770 Nordea Bank ABP	25,028	0.01
446 Cofinimmo	2,796	0.00	583 Orion OYJ	515	0.01
1,879 Groupe Bruxelles Lambert SA	14,159	0.00	37,239 Stora Enso OYJ_GS	18,216	0.00
24,764 KBC Groep NV_GS	8,918	0.01	72,399 Stora Enso OYJ_MS	27,117	0.01
11,106 KBC Groep NV_HSBC	101,434	0.03	16,122 UPM-Kymmene OYJ	2,216	0.00
4,989 Retail Estates	11,944	0.00			
(1,702) Telenet Group Holding NV	5,490	0.00			
	<u>988,206</u>	<u>0.26</u>		<u>98,109</u>	<u>0.03</u>
Bermuda			France		
(273) Hiscox Limited	553	0.00	(8,139) Air France-KLM	1,875	0.00
1,850,748 Teekay Offshore Partners LP	34	0.00	173 Airbus SE	289	0.00
	<u>587</u>	<u>0.00</u>	40,453 Alstom SA	31,639	0.01
British Virgin Islands			30,118 Alten SA	438,704	0.11
233,869 API Group Corporation	418,714	0.11	39,897 Amundi SA_GS	217,555	0.06
88,759 DWF Group Plc	1,409	0.00	19,897 Amundi SA_MS	147,874	0.04
	<u>420,123</u>	<u>0.11</u>	43,825 Arkema SA_GS	250,202	0.07
Canada			14,246 Arkema SA_MS	152,906	0.04
44,195 Altagas Canada Inc	4,559	0.00	(694) BioMerieux	1,027	0.00
(10,882) Bank of Nova Scotia	7,264	0.00	(3,584) BNP Paribas SA_Barclays	706	0.00
18,435 Canadian Natural Resources	37,435	0.01	120,537 BNP Paribas SA_GS	747,219	0.20
90,634 Enerplus Corporation	23,979	0.01	37,298 BNP Paribas SA_MS	170,372	0.04
13,292 Imperial Oil Limited	9,479	0.00	(35,664) Bollere SA	997	0.00
31,004 Kirkland Lake Gold Limited	100,066	0.03	3,311 Bureau Veritas SA_Barclays	1,205	0.00
93,770 Lundin Mining Corporation	53,338	0.01	46,116 Bureau Veritas SA_MS	68,883	0.02
837 Pembina Pipeline Corporation_CS	33,680	0.01	67,555 Coface SA	42,706	0.01
(837) Pembina Pipeline Corporation_MS	29,917	0.01	410,007 Credit Agricole SA_GS	767,940	0.20
69,471 Teck Resources Limited_CS	40,012	0.01	142,879 Credit Agricole SA_MS	320,012	0.08
20,412 Teck Resources Limited_MS	25,357	0.01	(3,513) Danone SA	13,053	0.00
16,984 Transat A.T. Inc	23,647	0.01	172,788 EDF	52,029	0.01
	<u>388,733</u>	<u>0.11</u>	20,740 Eiffage	123,150	0.03
China			2,957 Elis SA	2,095	0.00
(218) 3SBio Inc	92	0.00	16,440 Essilor International Cie Generale d'Optique SA	375,611	0.10
12 China Pacific Insurance Group	3	0.00	(6,372) Faurecia	9,479	0.00
135,707 Dalian Dayang Trands Company Limited	25,895	0.01	167 Fonciere Des Regions	1,193	0.00
	<u>25,990</u>	<u>0.01</u>	400 Gecina SA_Barclays	1,106	0.00
Czech Republic			8,678 Gecina SA_GS	25,278	0.01
23,637 Komerční Banka AS	35,743	0.01	5,250 Gecina SA_MS	25,721	0.01
Denmark			2,856 Groupe Eurotunnel SA	8,516	0.00
(57,395) Ambu AS	86,794	0.02	3,358 Hermes International	113,484	0.03
(123) AP Moller - Maersk A/S_Barclays	2,490	0.00	79 Icade	1,408	0.00
193 AP Moller - Maersk A/S_GS	3,953	0.00	7,334 Iliad SA_GS	32,170	0.01
2,748 AP Moller - Maersk A/S_MS	559,956	0.15	1,789 Iliad SA_MS	828	0.00
			4,489 Ingenico	11,959	0.00
			1,539 Kering_GS	72,802	0.02
			1,460 Kering_MS	69,265	0.02
			785 Klepierre	5,036	0.00
			720 L'Oreal SA_Barclays	4,130	0.00
			12,323 L'Oreal SA_GS	161,450	0.04
			10,879 LVMH Moet Hennessy Louis Vuitton SE	347,776	0.09
			694 Nexans SA	4,859	0.00
			53,725 Nexity SA_GS	122,423	0.03
			12,488 Nexity SA_MS	32,797	0.01
			(20,980) Orange SA	35,105	0.01
			(515) Pernod Ricard SA	1,348	0.00
			(11,493) Peugeot SA	2,734	0.00
			(10,559) Plastic Omnium	1,452	0.00
			(4,273) Renault SA_GS	1,836	0.00
			(2,788) Renault SA_MS	1,570	0.00
			813 Rubis SCA_Barclays	2,284	0.00

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
Japan (continued)			Japan (continued)		
30,684 Calbee Inc_MS	141,155	0.04	219,783 Tokyu Fudosan Holdings Corporation_MS	241,298	0.06
134,482 CKD Corporation	743,436	0.19	60,390 Toray Industries Inc_CS	60,390	0.02
(7,430) Cyberagent Inc	40,108	0.01	(115,664) Toray Industries Inc_MS	43,067	0.01
(21,939) Daito Trust Construction Company Limited_CS	104,479	0.03	15,200 Toshiba Machine Company Limited	64,530	0.02
(12,566) Daito Trust Construction Company Limited_MS	55,194	0.01	123,652 Tosoh Corporation_CS	171,727	0.04
85,559 DIP Coporation_CS	775,879	0.20	86,582 Tosoh Corporation_MS	134,918	0.04
31,856 DIP Coporation_MS	290,742	0.08	46,161 Toto Limited_CS	170,722	0.04
98,007 Don Quijote Holdings Company Limited_CS	113,831	0.03	29,283 Toto Limited_MS	105,963	0.03
61,128 Don Quijote Holdings Company Limited_MS	65,023	0.02	52,504 UBE Industries Limited_CS	58,820	0.02
(30,860) Ezaki Glico Company Limited_CS	38,399	0.01	43,219 UBE Industries Limited_MS	68,110	0.02
(19,558) Ezaki Glico Company Limited_MS	107,325	0.03	57,788 UT GroupCompany Limited_CS	610,820	0.16
9,743 Fanuc Limited_CS	65,672	0.02	23,708 UT GroupCompany Limited_MS	222,114	0.06
6,570 Fanuc Limited_MS	49,780	0.01	99,443 Yamaha Motor Company Limited_CS	258,338	0.07
48 Fast Retailing Company Limited	680	0.00	67,551 Yamaha Motor Company Limited_MS	104,055	0.03
12,200 Fuji Corporation_CS	20,201	0.01	(59,226) Yamato Holdings Company Limited_CS	90,455	0.02
6,700 Fuji Corporation_MS	3,484	0.00	(44,009) Yamato Holdings Company Limited_MS	115,152	0.03
19,600 Hitachi Chemical Company Limited	556	0.00	80,275 Yaskawa Electric Corporation_CS	301,106	0.08
45,956 Honda Motor Company Limited_CS	214,213	0.06	26,495 Yaskawa Electric Corporation_MS	92,479	0.02
33,800 Honda Motor Company Limited_MS	38,242	0.01	(29,630) Yukult Honsha Company Limited_CS	81,448	0.02
9,246 Hoshizaki Coporation_CS	141,834	0.04	(18,204) Yukult Honsha Company Limited_MS	49,584	0.01
8,300 Hoshizaki Coporation_MS	74,081	0.02	140,216 Zeon Coporation_CS	152,751	0.04
42,800 IHI Corporation	12,229	0.00	63,100 Zeon Coporation_MS	46,560	0.01
(45,300) Japan Post Bank Company Limited	1,493	0.00		13,611,102	3.56
262,900 Japan Post Holdings Company Limited	3,647	0.00			
(22,383) Japan Post Insurance Company Limited	4,229	0.00			
136,786 JSR Corporation_CS	365,043	0.10	Luxembourg		
88,720 JSR Corporation_MS	185,789	0.05	(2,469) Aperam SA	785	0.00
40,700 Kajima Coporation	18,294	0.00	109,095 ArcelorMittal_GS	45,358	0.01
35,639 Katitas Company Limited_CS	192,670	0.05	50,532 ArcelorMittal_MS	2,537	0.00
14,400 Katitas Company Limited_MS	18,709	0.00	1,774 Befesa SA	7,752	0.01
(18,083) Kewpie Coporation	966	0.00	1,602 Grand City Properties	733	0.00
25,947 Koito Manufacturing Company Limited	238	0.00	(1,157) Tenaris SA	1,254	0.00
(89) Konica Minolta Inc	22	0.00		58,419	0.02
(17,225) Kusuri No Aoki Holdings Company Limited_CS	103,449	0.03			
(12,235) Kusuri No Aoki Holdings Company Limited_MS	52,878	0.01	Malta		
(26,684) Kyushu Railway Company	14,343	0.00	(3,250) Catena Media Plc	11,561	0.00
41 Line Coporation	49	0.00			
34,000 M&A Capital Partners Company Limited_CS	288,647	0.08			
12,800 M&A Capital Partners Company Limited_MS	76,850	0.02	Netherlands		
(165,320) Mazda Motor Corporation_CS	238,880	0.06	57,429 Aalberts Industries NV_HSBC	173,535	0.05
(100,689) Mazda Motor Corporation_MS	130,441	0.03	44,859 Aalberts Industries NV_MS	242,363	0.06
81,439 Minebeta Mitsumi Inc_CS	337,964	0.09	(244,958) ABN AMRO Group NV_GS	7,495	0.00
31,851 Minebeta Mitsumi Inc_MS	177,192	0.05	(234,460) ABN AMRO Group NV_MS	72,727	0.02
93,749 Misumi Group Inc_CS	167,103	0.04	3,548 Adyen NV	176,867	0.05
44,570 Misumi Group Inc_MS	88,626	0.02	4,499 Aegon NV	259	0.00
(56,000) Mitsubishi Heavy Industries Limited_CS	193,724	0.05	8,621 Akzo Nobel NV_GS	25,410	0.01
(11,987) Mitsubishi Heavy Industries Limited_MS	45,807	0.01	13,474 Akzo Nobel NV_MS	42,375	0.01
(393,594) Mitsubishi Motors Coporation_CS	9,330	0.00	808,672 Altice NV_GS	410,674	0.11
(258,518) Mitsubishi Motors Coporation_MS	48,794	0.01	359,156 Altice NV_MS	166,123	0.04
19,350 Morinaga and Company Limited	3,334	0.00	1,380 ASML Holding NV_GS	36,216	0.01
38,866 Nippon Express Company Limited_CS	217,182	0.06	1,499 ASML Holding NV_MS	51,167	0.01
21,957 Nippon Express Company Limited_MS	131,935	0.03	88,825 ASR Nederland NV	37,831	0.01
13,386 Omron Corporation	49,150	0.01	1,165 Basic-Fit NV	2,993	0.00
(234) Oriental Land Company Limited	662	0.00	23,486 Euronext NV_GS	18,949	0.00
67 Outsourcing Inc	71	0.00	6,844 Euronext NV_MS	8,930	0.00
(321) Peptidream Inc	302	0.00	(1,664) EXOR NV	2,454	0.00
99,018 Ryohin Keikaku Company Limited_CS	417,939	0.11	71,674 Fugro NV-CVA	52,895	0.01
47,266 Ryohin Keikaku Company Limited_MS	134,865	0.04	(2,373) Heineken Holding NV	9,211	0.00
(25,940) Sekisui House Limited	8,629	0.00	(36,203) Heineken NV_GS	10,408	0.00
9,386 Shimamura Company Limited_CS	13,206	0.00	(59,089) Heineken NV_MS	76,285	0.03
8,781 Shimamura Company Limited_MS	25,148	0.01	(1,283) IMCD Group NV	2,030	0.00
11,679 Shin-Etsu Chemical Company Limited_CS	191,310	0.05	(114,183) ING Groep NV	24,678	0.01
9,630 Shin-Etsu Chemical Company Limited_MS	246,042	0.06	7,229 Koninklijke Ahold Delhaize NV	7,246	0.00
(111,844) Showa Denko KK_CS	66,480	0.02	1,393 Koninklijke Philips NV	2,056	0.00
(59,581) Showa Denko KK_MS	24,147	0.01	1,122 Koninklijke Vopak NV	406	0.00
3,495 SMC Corporation_CS	275,094	0.07	(58,802) Royal Dutch Shell Plc	96,100	0.03
1,455 SMC Corporation_MS	141,746	0.04	(2,494,984) SNS Reaal AG	25	0.00
35,300 Sodick Company Limited	5,515	0.00	26,164 Takeaway.com Holding BV -WI_GS	99,664	0.03
(6,840) Softbank Group Coporation	11,530	0.00	35,042 Takeaway.com Holding BV -WI_MS	35,397	0.01
62,203 Stanley Electric Company Limited_CS	211,343	0.06	224 Wolters Kluwer NV_Barcays	41	0.00
30,415 Stanley Electric Company Limited_MS	75,678	0.02	(4,213) Wolters Kluwer NV_GS	564	0.00
(34,071) Subaru Corporation_CS	110,931	0.03		1,893,374	0.50
(23,902) Subaru Corporation_MS	50,549	0.01	Norway		
22,447 Sugi Holdings Company Limited_CS	49,932	0.01	208 Aker BP ASA	475	0.00
14,741 Sugi Holdings Company Limited_MS	33,512	0.01	1,220 DNB ASA_Barcays	1,078	0.00
178,938 Sumco Corporation_CS	683,350	0.18	105,803 DNB ASA_GS	87,126	0.02
42,327 Sumco Corporation_MS	175,944	0.05	71,927 DNB ASA_HSBC	44,705	0.01
(37,839) Sumitomo Realty & Development Company Limited	69,925	0.02	17,048 Equinor ASA	6,376	0.01
29,154 Suntory Beverage & Food Limited	10,570	0.00	5,097 Mowi ASA	1,078	0.00
88 Sushiro Global Holdings Limited	1,709	0.00	286,445 Norsk Hydro ASA_GS	17,176	0.00
22,116 Suzuki Motor Corporation_CS	21,758	0.01	356,491 Norsk Hydro ASA_MS	16,707	0.00
20,191 Suzuki Motor Corporation_MS	13,905	0.00	(54,267) Norwegiang Air Shuttle AS	6,877	0.01
(89) Takara Holdings Inc	9	0.00	6,554 Orkla ASA	336	0.00
90,489 The Japan Steel Works Limited_CS	79,493	0.02	17,126 Salmar ASA	251	0.00
37,736 The Japan Steel Works Limited_MS	35,353	0.01	677 Tomra Systems ASA	237	0.00
69 THK Company Limited	77	0.00	(1,186) Yara International ASA_Barcays	1,219	0.00
272,940 Tokyu Fudosan Holdings Corporation_CS	260,676	0.07	2,294 Yara International ASA_MS	1,445	0.00
				185,086	0.05

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
Poland			Sweden (continued)		
1,749 Bank Pekao SA	914	0.00	30,320 Loomis AB	191,812	0.05
27,568 Jastrzebska Spolka Weglowa SA_GS	6,838	0.00	3,768 Spotify Technology SA_CS	36,922	0.01
119,290 Jastrzebska Spolka Weglowa SA_MS	36,603	0.01	1,657 Spotify Technology SA_MS	44,657	0.01
10,987 Polski Koncern Naftowy Orlen	1,086	0.00	230,584 SSAB AB_HSBC	6,339	0.00
3,210 Powszechny Zaklad Ubezpieczen	1,739	0.00	738,131 SSAB AB_MS	385,232	0.10
	<u>47,180</u>	<u>0.01</u>	1,734 Swedbank AB	2,424	0.00
			688 Swedish Match AB_Barclays	7,086	0.00
Portugal			21,725 Swedish Match AB_GS	56,692	0.01
11,836 Altri Sgpps SA	460	0.00	46,898 Swedish Match AB_MS	264,147	0.07
49,909 EDP - Energias de Portugal SA	9,190	0.00	(11,227) Swedish Orphan Biovitrum AB	4,881	0.00
4,731 Galp Energia SGPS SA	2,861	0.00	107,737 Vitrolife AB	<u>208,635</u>	<u>0.05</u>
(154,087) Jeronimo Martins SGPS SA_GS	42,531	0.02		<u>2,850,756</u>	<u>0.75</u>
(228,797) Jeronimo Martins SGPS SA_MS	46,926	0.01			
21,778 Navigator Comapny SA/The	6,189	0.00			
	<u>108,157</u>	<u>0.03</u>			
			Switzerland		
Russia			734 Allreal Holding AG	1,538	0.00
105 Polymetal International Plc	142	0.00	24 Chocoladefabriken Lindt and Spruengli AG	2,917	0.00
			11,515 Clariant AG	4,835	0.00
Singapore			78,487 Coca-Cola HBC AG_GS	68,069	0.02
5,814 Mapletree Commercial Trust	578	0.00	52,653 Coca-Cola HBC AG_JPM	45,274	0.01
			(33,394) Credit Suisse Group AG	12,089	0.00
South Africa			(37,906) DKSH Holding AG_GS	195,933	0.05
(1,864) Anglo American Platinum Limited	298	0.00	(10,242) DKSH Holding AG_MS	22,033	0.01
5,964 Naspers Limited Swap	122,328	0.04	25,514 Ferrexpo Plc_GS	7,911	0.00
10,679 Old Mutual Limited	1,152	0.00	305,490 Ferrexpo Plc_MS	70,319	0.02
70,365 Pioneer Foods Limited	18,244	0.00	233 Galenica SAnte Limited	1,509	0.00
	<u>142,022</u>	<u>0.04</u>	452 Givaudan_GS	107,400	0.03
			569 Givaudan_MS	74,197	0.02
South Korea			294,472 Glencore International Plc	19,128	0.01
23,833 LG Coporation	56,363	0.01	223 Helvetia Holding AG	2,131	0.00
			883,662 International Workplace Group_GS	357,542	0.09
Spain			20,639 International Workplace Group_JPM	4,118	0.00
10,889 Acerinox SA	3,264	0.00	232,914 International Workplace Group_MS	116,443	0.03
(965) ACS Actividades Construction Y Servicios SA	832	0.00	36,298 Julius Baer Group Limited_GS	23,001	0.01
121 Aena SA	879	0.00	32,462 Julius Baer Group Limited_MS	10,480	0.00
7,259 Applus Services SA	2,738	0.00	217 Kuehne + Nagel International AG	4,504	0.00
(218,600) Banco de Sabadell SA	5,523	0.00	764 LafargeHolcim Limited	1,976	0.00
47,144 Banco Santander SA	4,523	0.00	21,703 Pargesa Holding SA	51,404	0.01
15,079 Bankia SA	1,235	0.00	2,868 Partners Group Holding AG	329,733	0.09
2,927 Bankinter SA_Barclays	874	0.00	2,268 PSP Swiss Property AG	6,024	0.00
134,353 Bankinter SA_GS	12,065	0.00	845 Roche Holding AG	10,733	0.00
314,980 Bankinter SA_MS	231,619	0.06	19 SGS SA	618	0.00
(66,237) CaixaBank SA	733	0.00	(8,205) Sonova Holding AG_GS	15,704	0.00
1,683 Cellnex Telecom SA_Barclays	6,618	0.00	(3,402) Sonova Holding AG_MS	20,602	0.01
8,691 Cellnex Telecom SA_MS	10,217	0.00	1,656 Stadler Rail AG	575	0.00
4,140 Cia De Distribucion Integral	4,037	0.00	27,971 STMicroelectronics NV	79,566	0.02
13,008 Edp Renovaveis SA	4,584	0.00	(5,619) Sunrise Communications Group	8,999	0.00
(627) Endesa SA	195	0.00	(702) Swatch Group AG	1,292	0.00
197 Ferrovia SA	144	0.00	5,419 Swiss Life Holding	51,868	0.01
(1,271) Gas Natural SDG SA	865	0.00	2,531 Swiss Prime Site	20,597	0.01
46,602 Grifols SA	324,601	0.08	981 Swisscom AG	9,641	0.00
10,406 Indra Sistemas SA	15,776	0.01	(3,304) Temenos Group AG_Barclays	2,912	0.00
250 Industria de Diseno Textil SA	1,205	0.00	(7,719) Temenos Group AG_MS	74,602	0.02
2,602 Inmobiliaria Colonial Socimi	2,874	0.00	1 Vontobel Holding AG	16	0.00
5,384 Masmovil Ibercom SA	757	0.00	95 Zurich Insurance Group AG	4,008	0.00
4,108 Merlin Properties Socimi SA	2,421	0.01		<u>1,842,241</u>	<u>0.47</u>
162,330 Obrascun Huarte Lain SA	42,336	0.01			
17,744 Prosegur Cia De Seguridad SA	3,393	0.00	Taiwan		
16,013 Red Electrica Corporation SA	2,930	0.00	40,585 Taiwan Semiconductor Manufacturing Company Limited	37,671	0.01
(342) Repsol SA	333	0.00			
1,181 Tecnicas Reunidas SA	386	0.00	Thailand		
973 Vidrala SA	24,829	0.02	298,100 Intouch Holdings Plc-NVDR	6,717	0.00
138 Viscofan SA	494	0.00			
	<u>713,280</u>	<u>0.19</u>	United Arab Emirates		
			196,257 Emirates NBD PJSC_BOAML	86,105	0.02
			210,728 Emirates NBD PJSC_MS	87,806	0.02
				<u>173,911</u>	<u>0.04</u>
Sweden			United Kingdom		
516 AAK AB	234	0.00	(3,422) 3i Group Plc_Barclays	457	0.00
(5,623) Assa Abloy AB	5,075	0.00	136,199 3i Group Plc_JPM	27,007	0.01
36,287 Autoliv Inc	194,471	0.05	84,356 3i Group Plc_MS	8,118	0.00
76,251 Bravida Holding AB	104,291	0.03	143,573 Abcam Plc	165,612	0.04
152,404 Calliditas Therapeutics-B/WI	423,974	0.11	53,311 Admiral Group Plc_GS	118,506	0.03
1,466 Castellum AB	1,626	0.00	48,972 Admiral Group Plc_MS	112,653	0.03
(14,430) Elekta AB	9,015	0.00	43,989 Aj Bell Plc	1,313	0.00
7,568 Epiroc Ab A_Barclays	3,837	0.01	1,992,582 Amerisur Resources Plc	13,890	0.00
256,062 Epiroc Ab A_MS	303,799	0.08	69,642 Anglo American Plc_GS	143,433	0.04
43,707 EQT AB_GS	4,506	0.01	14,865 Anglo American Plc_JPM	21,417	0.01
7,357 EQT AB_MS	994	0.00	123,303 Anglo American Plc_MS	226,632	0.06
11,309 Essity AB	6,001	0.00	215,705 Ashmore Group Plc_GS	91,192	0.02
314,043 Fingerprint Cards Ab-B NPV_BONS	147,172	0.04	22,434 Ashmore Group Plc_JPM	9,732	0.00
114,841 Fingerprint Cards Ab-B NPV_GS	17,815	0.01	280,718 Ashmore Group Plc_MS	124,042	0.03
50,579 Fingerprint Cards Ab-B NPV_JPM	9,627	0.00	68,344 Ashtead Group Plc_JPM	6,295	0.00
(1,685) Hexagon AB	901	0.00	10,953 Ashtead Group Plc_MS	743	0.00
(41,730) Husqvarna AB	21,890	0.01	35,220 Associated British Foods Plc_GS	76,971	0.02
220,729 Industrivarden AB	358,632	0.09	64,821 Associated British Foods Plc_JPM	101,512	0.03
74,837 Karnov Group AB	28,069	0.01			

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
United Kingdom (continued)			United Kingdom (continued)		
78,255 Associated British Foods Plc_MS	283,181	0.07	(27,297) Investec Plc	3,124	0.00
4,528 AstraZeneca Plc_Barcays	6,814	0.00	(28,040) ITV Plc	781	0.00
45,743 AstraZeneca Plc_GS	201,603	0.05	18,625 J Sainsbury Plc_Barcays	8,867	0.00
27,811 AstraZeneca Plc_JPM	13,047	0.00	382,470 J Sainsbury Plc_GS	26,989	0.01
20,119 AstraZeneca Plc_MS	272,607	0.07	351,514 J Sainsbury Plc_MS	48,637	0.01
79,772 Auto Trader Group Plc	8,754	0.00	117,396 JD Sports Fashion Plc_GS	95,580	0.03
8,671 Avast Plc	6,038	0.00	26,808 JD Sports Fashion Plc_MS	42,165	0.01
11,656 Aveva Group Plc_JPM	66,983	0.02	10,388 John Wood Group Plc	7,406	0.00
14,453 Aveva Group Plc_MS	144,056	0.04	(7,230) Johnson Matthey Plc	3,415	0.00
(84,615) Barclays Plc_MS	5,374	0.00	(2,200) Jupiter Fund Management	35	0.00
(1,003) Beazley Plc_Barcays	374	0.00	179,858 Just Eat Plc	153,497	0.05
34,592 Beazley Plc_MS	2,255	0.00	(36,532) KAZ Minerals Plc_GS	5,252	0.00
(3,109) Berkeley Group Holdings Plc	3,707	0.00	(52,306) KAZ Minerals Plc_MS	8,060	0.00
713,712 Boohoo.com Plc_GS	124,232	0.03	(71,755) Kier Group Plc	63,470	0.02
242,599 Boohoo.com Plc_JPM	43,328	0.01	(295,729) Kingfisher Plc	1,783	0.00
615,464 Boohoo.com Plc_MS	106,729	0.03	4,693 Lancashire Holdings Limited	3,879	0.00
61,250 British American Tobacco Plc	176,868	0.05	343 Land Securities Group Plc	559	0.00
3,406 British Land Company Plc_Barcays	6,203	0.00	166,950 Legal and General Group Plc	51,841	0.01
109,572 British Land Company Plc_JPM	15,467	0.00	(22,224) Liberty Global Plc	57,538	0.02
23,134 British Land Company Plc_MS	7,329	0.00	(3,080) Livanova Plc	4,704	0.00
1,215 Britvic Plc_Barcays	592	0.00	(248,684) Lloyds Banking Group Plc	1,385	0.00
(12,757) Britvic Plc_MS	9,070	0.00	31,985 London Stock Exchange Group Plc_JPM	261,665	0.07
49,085 BT Group Plc	14,861	0.00	5,078 London Stock Exchange Group Plc_MS	19,276	0.01
5,321 Bunzl Plc	3,292	0.00	224,374 M&G Plc_JPM	37,662	0.01
33,005 Burberry Group Plc_GS	38,710	0.01	153,846 M&G Plc_MS	1,914	0.00
122,663 Burberry Group Plc_JPM	139,485	0.04	(101,765) Marks & Spencer Group Plc	5,111	0.00
120,142 Burberry Group Plc_MS	114,377	0.03	45,238 Meggitt Plc	978	0.00
(13,523) Capita Group Plc	2,381	0.00	600,806 Melrose Industries Plc_GS	99,896	0.03
420,568 Capital & Counties Properties Plc_GS	11,941	0.00	60,706 Melrose Industries Plc_MS	48,329	0.01
542,003 Capital & Counties Properties Plc_MS	234,766	0.06	(40,700) Metro Bank Plc	39,291	0.01
(9,842) Cineworld Group Plc_Barcays	910	0.00	(330,445) Moneysupermarket.Com Group Plc_GS	48,700	0.01
141,997 Cineworld Group Plc_GS	5,858	0.00	(145,434) Moneysupermarket.Com Group Plc_MS	17,420	0.00
379 Close Brothers Group Plc	1,479	0.00	2 Motorpoint Group Plc-Wi	2	0.00
(15,517) CNH Industrial NV	1,935	0.00	51,109 National Grid Plc_Barcays	4,762	0.00
(39,702) CNH Industrial NV_Barcays	2,598	0.01	(134,515) National Grid Plc_JPM	19,365	0.01
7,646 Codemasters Group Holdings	4,998	0.00	(91,889) National Grid Plc_MS	13,769	0.00
152,619 Compass Group Plc	40,116	0.01	447 Next Plc_Barcays	6,981	0.00
6,011 ConvaTec Group Plc_Barcays	472	0.01	17,877 Next Plc_JPM	42,090	0.01
136,593 ConvaTec Group Plc_GS	25,677	0.01	108,524 Ocado Group Plc	139,381	0.04
390,370 ConvaTec Group Plc_MS	47,003	0.01	(538,739) Pearson Plc_GS	833,176	0.22
709 Dechra Pharmaceuticals Plc	437	0.01	(539,779) Pearson Plc_MS	606,664	0.16
34,606 Derwent Valley Holdings Plc_GS	249,544	0.07	90,268 Pebble Group Limited	36,221	0.01
42,626 Derwent Valley Holdings Plc_MS	224,484	0.06	3,440 Pennon Group Plc	12,016	0.01
207,626 Diageo Plc	166,248	0.04	73,088 Persimmon Plc_JPM	24,421	0.01
6,509 Direct Line Insurance Group Plc	1,161	0.00	712 Persimmon Plc_MS	6,475	0.01
125,575 EasyJet Plc_JPM	77,221	0.02	670,897 Premier Foods Plc	10,471	0.00
42,324 EasyJet Plc_MS	39,220	0.01	82,188 Prudential Plc_JPM	102,967	0.03
18,139 Electrocomponents Plc_JPM	4,981	0.00	22,183 Prudential Plc_MS	82,196	0.02
66,429 Electrocomponents Plc_MS	27,546	0.01	43,865 Qinetiq Group Plc	2,737	0.00
(1,995) Evraz Plc	2,302	0.00	(19,783) Quilter Plc	153	0.00
4,651 Ferguson Plc_JPM	20,439	0.01	4,262 Reckitt Benckiser Group Plc	1,676	0.01
6,210 Ferguson Plc_MS	10,622	0.00	222,660 Relx Plc_JPM	88,775	0.02
(217,708) Fiat Chrysler Automobiles NV	94,252	0.02	165,856 Relx Plc_MS	49,153	0.01
109 FTSE 100 Index	22,190	0.01	7,734 Rio Tinto Plc_Barcays	3,247	0.00
(3) FTSE 350 Mining Index	148	0.00	106,954 Rio Tinto Plc_MS	484,082	0.13
118,577 Future Plc_GS	166,106	0.04	(71,984) Rolls-Royce Holdings Plc_GS	11,194	0.01
10,130 Future Plc_MS	2,192	0.00	(65,356) Rolls-Royce Holdings Plc_JPM	13,738	0.01
2,070,530 G4S Plc_GS	350,054	0.09	(634,271) Rolls-Royce Holdings Plc_MS	482,056	0.13
326,236 G4S Plc_MS	137,531	0.04	(130,818) Royal Bank of Scotland Group Plc_Barcays	12,680	0.00
2,735 Gamma Communications Plc	8,997	0.00	(628,078) Royal Bank of Scotland Group Plc_GS	98,273	0.04
1,643 Great Portland Estates Plc	3,578	0.00	(772,252) Royal Bank of Scotland Group Plc_MS	3,559	0.00
6,225 Hammerson Plc	7,241	0.00	133 Russell UK MID 150 Index	39,162	0.01
(7,148) Hargreaves Lansdown Plc_Barcays	7,666	0.00	778 Segro Plc_Barcays	1,328	0.00
86,364 Hargreaves Lansdown Plc_MS	45,497	0.01	18,961 Segro Plc_JPM	14,969	0.00
24,678 Hays Plc	9,589	0.00	50,562 Segro Plc_MS	38,403	0.01
2,517 Hikma Pharmaceuticals Plc	750	0.00	927,860 Serco Group Plc_GS	171,824	0.04
11,498 Hotel Chocolat Group Limited	13,434	0.00	567,042 Serco Group Plc_JPM	54,427	0.01
288,837 Howden Joinery Group Plc_GS	518,533	0.14	135,285 Serco Group Plc_MS	15,153	0.00
69,380 Howden Joinery Group Plc_MS	33,644	0.01	1,107 Severn Trent Plc	6,317	0.00
74,738 HSBC Holdings Plc_GS	15,109	0.00	(38,444) Sig Plc	2,453	0.00
1,010,349 HSBC Holdings Plc_JPM	65,482	0.02	(17,989) Signature Aviation Plc	12,884	0.00
540,339 HSBC Holdings Plc_MS	17,374	0.00	152,043 Smiths Group Plc_JPM	50,157	0.01
4,835 IG Group Holdings Plc	8,096	0.00	70,180 Smiths Group Plc_MS	45,043	0.01
(2,393) IMI Plc_Barcays	339	0.00	18,406 SSE Plc_Barcays	18,561	0.00
28,094 IMI Plc_JPM	13,750	0.00	8,265 SSE Plc_JPM	14,063	0.00
35,736 IMI Plc_MS	28,896	0.01	(12,463) St. James's Place Plc_Barcays	1,555	0.00
17,594 Imperial Brands Plc_Barcays	2,851	0.00	(21,024) St. James's Place Plc_MS	2,541	0.00
33,834 Imperial Brands Plc_GS	51,563	0.01	262,388 Standard Chartered Plc	17,808	0.00
43,061 Imperial Brands Plc_JPM	69,652	0.02	180 Subsea 7 SA	248	0.00
631,769 Informa Plc_GS	216,779	0.06	3,975 Tate and Lyle Plc	2,243	0.00
429,971 Informa Plc_JPM	273,674	0.07	28,890 Tesco Plc_Barcays	1,076	0.00
480,135 Informa Plc_MS	341,151	0.09	1,872,272 Tesco Plc_GS	312,975	0.08
20,680 Intercontinental Hotels Group Plc_JPM	111,366	0.03	1,270,741 Tesco Plc_MS	334,607	0.09
8,794 Intercontinental Hotels Group Plc_MS	46,633	0.01	5,317 Tritax Big Box Reit Plc	260	0.00
51,809 International Consolidated Airlines Group SA_GS	176	0.00	118,322 Tullow Oil Plc	28,957	0.02
194,026 International Consolidated Airlines Group SA_JPM	156,019	0.04	(82) Unilever NV	255	0.00
76,568 International Consolidated Airlines Group SA_MS	76,938	0.02	706 Unite Group Plc	1,818	0.00
(2,506,855) Intu Properties Plc	1,567,878	0.41	2,644 United Utilities Group Plc	4,729	0.00

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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)		
Hong Kong			Japan (continued)		
353,124 AIA Group Limited	3,302,603	0.86	2,034 Otsuka Holdings Company Limited	81,418	0.02
63 China Resources Beer Holdings Company Limited	310	0.00	1,300 Recruit Holdings Company Limited	43,682	0.01
30,008 Guoco Group Limited	452,884	0.12	14 Rohm Company Limited	1,008	0.00
99 Kuntun Energy Company Limited	78	0.00	2,094 Santen Pharmaceutical Company Limited	35,808	0.01
	3,755,875	0.98	205 Sawai Pharmaceutical Company Limited	11,629	0.00
			3,803 Secom Company Limited	304,801	0.08
India			8,225 SG Holdings Company Limited	165,865	0.04
13,899 Hdfc Bank Limited	784,659	0.21	1,533 Shimano Inc	223,313	0.06
			1,297 Shionogi & Company Limited	71,948	0.02
Italy			3,598 Sumitomo Osaka Cement Company Limited	140,838	0.04
53,204 A2A SpA	88,957	0.02	6,338 Sumitomo Realty & Development Company Limited	198,057	0.05
111,875 Assicurazioni Generali SpA	2,057,942	0.54	1,976 Suntory Beverage & Food Limited	73,622	0.02
422 Atlantia SpA	8,773	0.00	6,280 Taisei Corporation	233,979	0.06
454,077 Autogrill SpA	4,236,539	1.11	205 Taisho Pharmaceutical Holdings Company Limited	13,629	0.00
51,073 Banca Generali SpA	1,479,074	0.39	17,631 Tokyo Tatemono Company Limited	247,003	0.06
436,734 Banco Bpm SpA	885,697	0.23	29,217 Toray Industries Inc	177,499	0.05
22,082 Brunello Cucinelli SpA	696,908	0.18	354 Torii Pharmaceutical Company Limited	8,880	0.00
103,144 Buzzi Unicem SpA	1,427,513	0.37	146 Towa Pharmaceutical Company Limited	3,406	0.00
3,397 Davide Campari-Milano SpA	27,652	0.01	3,627 Toyota Motor Corporation	229,357	0.06
213,982 Enel SpA	1,513,281	0.40	324 Tsumura & Company	8,526	0.00
114,595 Eri SpA	1,586,682	0.41	12,177 Yamato Holdings Company Limited	186,367	0.04
20,319 Ferrari NV	3,005,180	0.79	87 Yamazaki Baking Company Limited	1,390	0.00
4,942 Hera SpA	19,274	0.01	205 Zeria Pharmaceutical Company Limited	3,536	0.00
2,263,314 Intesa Sanpaolo SpA	5,315,394	1.39		10,314,115	2.70
1,199 Italgas SpA	6,527	0.00	Netherlands		
48,284 Mediobanca SpA	473,860	0.12	8,083 ASML Holding NV	2,131,487	0.56
45,095 Moncler SpA	1,806,957	0.47	106,829 EXOR NV	7,379,747	1.93
169,917 Nexi SpA	2,103,572	0.55	105,243 InterXion Holding NV	7,857,831	2.04
104,116 Poste Italiane SpA	1,053,654	0.28	7,635 NXP Semiconductors NV	865,595	0.23
14,090 Prysmian SpA	302,794	0.08	33,170 Wright Medical Group NV	900,687	0.24
2,537 Saipem SpA	11,051	0.00		19,135,347	5.00
120,391 Salvatore Ferragamo SpA	2,257,331	0.59	Norway		
4,801 Snam SpA	22,497	0.01	3,844 Norsk Hydro ASA	12,720	0.00
639,086 Telecom Italia SpA	350,086	0.09	434 Salmar ASA	19,769	0.01
23,201 Terna Rete Elettrica Nazionale SpA	138,139	0.04		32,489	0.01
121,619 Unipol Gruppo Finanziario SpA	621,716	0.16			
	31,497,050	8.24	South Africa		
Japan			48,310 Naspers Limited	1,401,313	0.37
12,944 Asics Corporation	192,694	0.05	Spain		
9,287 Astellas Pharma Inc	142,364	0.04	230,786 Grifols SA ADR	4,788,424	1.25
60 Biofermin Pharmaceutical Company Limited	1,177	0.00	Sweden		
6,252 Bridgestone Corporation	208,592	0.05	62,019 Assa Abloy AB	1,292,582	0.34
1,593 Canon Inc	39,000	0.01	6,502 Autoliv Inc	488,939	0.13
3,391 Chugai Pharmaceutical Company Limited	280,203	0.07	1,434 Spotify Technology SA	191,051	0.05
46,474 CKD Corporation	700,228	0.18	2,073 Swedish Match AB	95,248	0.02
2,625 Comsys Holdings Corporation	67,461	0.02		2,067,820	0.54
3,094 Daichi Sankyo Company Limited	183,325	0.05	Switzerland		
1,593 Daito Trust Construction Company Limited	176,031	0.05	28,883 ST Microelectronics NV	692,326	0.19
1,889 Dentsu Inc	58,457	0.02	5,199 VAT Group AG	782,261	0.20
325 Fast Retailing Company Limited	173,173	0.05		1,474,587	0.39
6,869 FUJIFILM Holdings Corporation	294,496	0.08	Taiwan		
5,572 Hino Motors Limited	53,076	0.01	8,826 Taiwan Semiconductor Manufacturing Company Limited	456,829	0.12
6,337 Honda Motor Company Limited	160,986	0.04	United Kingdom		
19,401 Hulec Company Limited	209,297	0.05	272,995 Adaptimmune Therapeutics Plc	291,843	0.08
118,271 Japan Post Holdings Company Limited	994,740	0.26	79,785 CNH Industrial NV	781,095	0.20
14,831 Japan Tobacco Inc	295,738	0.08	35,635 Fiat Chrysler Automobiles NV	470,168	0.12
177 Kaken Pharmaceutical Company Limited	8,764	0.00	17,610 International Consolidated Airlines Group SA	259,640	0.07
3,155 Kao Corporation	233,416	0.06	23,618 Liberty Global PLC	458,578	0.12
2,065 Keio Corporation	111,894	0.03	90,425 Oxford Immunotec Global PLC	1,337,243	0.35
10,437 Komatsu Limited	226,044	0.06	5,837,338 Premier Foods Plc	2,607,524	0.68
5,013 Konami Holdings Corporation	184,308	0.05		6,206,091	1.62
15,153 Kubota Corporation	214,399	0.06	United States		
235 Kyorin Holdings Inc	3,678	0.00	9,930 Acacia Communications Inc	599,869	0.16
1,004 Kyowa Kirin Company Limited	21,177	0.01	322,848 Aclaris Therapeutics Inc	543,593	0.14
10,172 Lion Corporation	177,194	0.05	7,838 Activision Blizzard Inc	414,908	0.11
18,397 Matsui Securities Company Limited	130,602	0.03	4,050 Adobe Systems Inc	1,189,960	0.31
10,054 Mazda Motor Corporation	77,308	0.02	23,317 Albireo Pharma Inc	528,034	0.14
32,430 Mitsubishi Chemical Holdings Corporation	217,330	0.06	17,857 Alcoa Corporation	342,186	0.09
12,471 Mitsubishi Estate Company Limited	213,613	0.06	284,824 Alder Biopharmaceuticals Inc #	247,397	0.06
6,044 Mitsubishi Heavy Industries Limited	210,471	0.06	323 Alphabet Inc	385,410	0.10
5,750 Mitsubishi Logistics Corporation	134,196	0.04	906 Amazon.com Inc	1,491,441	0.39
1,031 Mitsubishi Materials Corporation	25,161	0.01	17,859 Anixter International Inc	1,465,313	0.38
1,150 Mitsubishi Tanabe Pharma Corporation	18,930	0.00	1,547 Apple Inc	404,701	0.11
10,466 Mitsui Chemicals Inc	229,932	0.06	20,326 Applied Materials Inc	1,105,300	0.29
1,414 Mitsui Fudosan Company Limited	30,972	0.01	220,056 Arqule Inc	3,912,978	1.02
145 Mochida Pharmaceutical Company Limited	5,242	0.00	46,922 Atricare Inc	1,358,961	0.36
264 Nichi-iko Pharmaceutical Company Limited	2,945	0.00	32,804 Audentes Therapeutics Inc	1,748,767	0.46
500 Nippon Paint Holdings Company Limited	23,117	0.01	39 Bristol-Myers Squibb Company	2,230	0.00
87 Nippon Shinyaku Company Limited	6,754	0.00	2,792 Broadcom Inc	786,038	0.21
3,774 Nippon Steel Corporation	51,171	0.01	105,361 Cabot Oil & Gas Corporation	1,634,151	0.43
9,434 Nippon Yusen KK	153,202	0.04			
146 Nissui Pharmaceutical Company Limited	1,550	0.00			
1,504 Nitro Holdings Company Limited	212,369	0.06			
19,222 NTT Docomo Inc	478,708	0.13			
5,660 Odakyu Electric Railway Company Limited	118,362	0.03			
3,333 Oki Electric Industry Company Limited	41,503	0.01			
2,594 Ono Pharmaceutical Company Limited	53,204	0.01			

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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)			Futures contracts (a) (continued)			
United States (continued)			Germany			
925 Charter Communications Inc	399,732	0.10	(6) DAX Index Futures March 2020	15,450	0.00	
46,276 Cimarex Energy Company	2,163,944	0.57	1,421 E.ON SE December 2020	28,420	0.02	
66,996 Citigroup Inc	4,768,205	1.25	(535) Euro STOXX 50 March 2020_CS	92,930	0.02	
11,373 Citizens Financial Group Inc	411,454	0.11	(372) Euro STOXX 50 March 2020_MS	74,000	0.02	
22,302 Comcast Corporation	893,471	0.23		210,800	0.06	
56,030 Commercial Metals Company	1,111,615	0.29				
16,736 Concho Resources Inc	1,305,632	0.34				
14,744 CONMED Corporation	1,468,883	0.38				
13,256 Conocophillips	767,962	0.20				
89,230 Continental Resources Inc	2,726,583	0.71				
20,068 Cypress Semiconductor Corporation	417,093	0.11				
22,348 Diamondback Energy Inc	1,848,762	0.48				
20,760 EOG Resources Inc	1,549,094	0.41				
109,136 EQT Corporation	1,059,762	0.28				
528 Equitrans Midstream Corporation	6,284	0.00				
3,108 Esperion Therapeutics Inc	165,105	0.04				
5,192 Euronet Worldwide Inc	728,776	0.19				
15,147 Exxon Mobil Corporation	941,610	0.25				
5,976 Facebook Inc	1,092,716	0.29				
82,170 Five Prime Therapeutics Inc	336,000	0.09				
56,782 Freeport-Mcmoran Inc	663,679	0.17				
4,316 Globe Life Inc	404,685	0.11				
82,700 GrubHub Inc	3,583,544	0.94				
22,644 HP Inc	414,552	0.11				
6,268 IDEXX Laboratories Inc	1,458,141	0.38				
33,635 Innophos Holdings Inc	958,260	0.25				
24,468 International Seaways Inc	648,702	0.17				
27,810 InterSect Ent Inc	616,899	0.16				
10,139 IPG Photonics Corporation	1,308,992	0.34				
58,571 Kinder Morgan Inc	1,104,631	0.29				
124,511 Kosmos Energy Limited	632,261	0.17				
50,091 Liberty SiriusXM Group	2,148,223	0.56				
5,900 LogMeIn Inc	450,660	0.12				
31,750 Lyft Inc	1,216,824	0.32				
140,471 Magnolia Oil & Gas Corporation	1,574,276	0.41				
76,722 Marathon Oil Corporation	928,182	0.24				
10,059 Mastercard Inc	2,675,739	0.70				
5,814 Matador Resources Co	93,076	0.02				
25,734 Match Group Inc	1,882,422	0.49				
7,652 Microsoft Corporation	1,075,029	0.28				
30,016 Molecular Templates Inc	373,963	0.10				
14,832 Motorola Solutions Inc	2,129,201	0.56				
537,469 Northern Oil and Gas Inc	1,120,425	0.29				
1,921 Nucor Corporation	96,315	0.03				
167,673 Ocular Therapeutix Inc	590,030	0.15				
10,333 ON Semiconductor Corporation	224,426	0.06				
22,569 Pacific Biosciences of California Inc	103,345	0.03				
40,954 Parsley Energy Inc	689,924	0.18				
4,515 Paylocity Holding Corporation	485,971	0.13				
427,684 QEP Resources Inc	1,714,546	0.45				
50,339 Ra Pharmaceuticals Inc	2,104,596	0.55				
3,387 Ringcentral Inc	508,940	0.13				
13,594 Salesforce.com Inc	1,969,646	0.52				
197,981 Selecta Biosciences Inc	419,773	0.11				
3,036 Servicenow Inc	763,584	0.20				
425,153 Southwestern Energy Company	916,588	0.24				
313 Synthorx Inc	19,488	0.01				
19,676 Talos Energy Inc	528,491	0.14				
7,957 Targa Resources Corporation	289,429	0.08				
525 Texas Pacific Land Trust	365,381	0.10				
10,764 The Charles Schwab Corporation	456,068	0.12				
3,121 US Bancorp	164,850	0.04				
8,882 Visa Inc	1,486,795	0.39				
22,403 Walt Disney Company	2,886,544	0.75				
122,796 Williams Companies Inc	2,594,852	0.67				
46,538 World Wrestling Entertainment Inc	2,689,461	0.69				
8,435 WPX Energy Inc	103,249	0.02				
3,289 Zagg Inc	23,763	0.00				
205 Zillow Group Inc	8,390	0.00				
	91,990,731	24.05				
Total equities	225,878,075	59.07				
Exchange traded funds			Futures contracts (a) (continued)			
France			Italy			
936 Lyxor FTSE Italia Mid Cap PIR	127,989	0.03	(4) FTSE/MIB Index Futures March 2020	1,800	0.00	
Total exchange traded funds	127,989	0.03				
Futures contracts (a)			Japan			
France			8 NIKKEI 225 (OSE) March 2020			
(5) CAC40 10 Euro Futures January 2020	15	0.00		16,743	0.00	
			Total futures contracts	229,358	0.06	
			Government bonds			
			France			
			24,000,000	France Treasury Bill BTF 0.00% 02/12/2020	24,017,520	6.28
			28,000,000	France Treasury Bill BTF 0.00% 15/07/2020	28,098,560	7.35
					52,116,080	13.63
			Total government bonds	52,116,080	13.63	
			Options (b)			
			France			
			194	Call on 170 RI FP 20 March 2020_CS	36,472	0.00
			107	Call on 170 RI FP 20 March 2020_MS	20,117	0.01
					56,589	0.01
			Germany			
			100	Put on 3650 SX5E Index 17 January 2020	15,300	0.00
			41	Put on 3675 SX5E Index 21 February 2020	20,705	0.01
					36,005	0.01
			Hong Kong			
			5,565,755	Call on 85 2318 HK 27 November 2020	6,769,252	1.77
			5,565,755	Call on 85 2318 HK 29 October 2020	6,547,719	1.71
			5,565,755	Call on 85 2318 HK 30 December 2020	7,015,970	1.83
			823,505	Call on 90.5 2318 HK 26 June 2021	908,622	0.24
			823,505	Call on 90.5 2318 HK 30 December 2020	717,906	0.19
			823,505	Call on 90.5 2318 HK 30 March 2021	815,408	0.21
			2,030	Put on 60 2318 HK 30 March 2020	3,536	0.00
			2,016,167	Put on 90.5 2318 HK 26 June 2021	1,593,941	0.42
			2,016,167	Put on 90.5 2318 HK 30 December 2020	1,285,110	0.34
			2,016,167	Put on 90.5 2318 HK 30 March 2021	1,445,031	0.37
					27,102,495	7.08
			Italy			
			177	Call on 21 SFER IM 20 March 2020	19,868	0.01
			Netherlands			
			1,158	Put on SR NA 0.9 15 February 2013	103,062	0.03
			Switzerland			
			94	Call on 2.4 GLEN LN 21 February 2020	9,430	0.00
			366	Call on 2.5 GLEN LN 21 February 2020_CS	20,517	0.01
			88	Call on 2.5 GLEN LN 21 February 2020_MS	4,933	0.00
					34,880	0.01
			Total options	27,352,899	7.15	
			Real estate investment trusts			
			Japan			
			25	LaSalle Logiport REIT	33,056	0.01
			United States			
			2,273	Ryman Hospitality Properties Inc	175,482	0.04
			Total real estate investment trusts	208,538	0.05	
			Rights			
			United States			
			121,758	Bristol-Myers Squibb Company	326,496	0.09
			Total rights	326,496	0.09	
			Warrants (a)			
			United States			
			18,416	CVSL Inc	-	0.00
			11,447	Egaleit Corporation WRT K=2.7 07 June 2022	10	0.00
			158	Scynexis Inc	-	0.00
					10	0.00
			Total warrants	10	0.00	

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
CHF8,524,827	€7,829,291	10 January 2020	3	13,853	0.00
€16,862	CHF18,308	10 January 2020	1	19	0.00
€15,455,821	£13,028,740	16 January 2020	3	87,770	0.03
€27,932,537	HKD242,859,443	16 January 2020	9	198,730	0.05
€13,473,289	JPY1,620,203,255	16 January 2020	3	192,861	0.05
€273,226	SEK2,858,596	16 January 2020	3	1,233	0.00
€13,868,048	US\$15,386,869	10 January 2020	4	168,920	0.04
€149,368,961	US\$165,919,379	16 January 2020	16	1,704,179	0.45
£2,576,741	€3,003,002	10 January 2020	3	37,008	0.01
NOK7,576,576	€762,739	10 January 2020	1	4,945	0.00
NOK26,170,821	€2,622,202	16 January 2020	1	28,587	0.01
Total unrealised gain on forward currency contracts				2,438,105	0.64
Total financial assets at fair value through profit or loss-trading				380,432,254	99.48

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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
Contracts for difference				Contracts for difference (continued)			
Australia				Denmark			
263,786	Australian Unity Office Fund	(7,962)	(0.00)	40,732	Ambu AS	(90,290)	(0.02)
(8,538)	Bhp Billiton Limited	(44,141)	(0.01)	(145)	AP Møller - Maersk A/S_GS	(33,405)	(0.01)
(15)	BHP Group Plc	(12,561)	(0.00)	(1,888)	AP Møller - Maersk A/S_MS	(337,810)	(0.09)
(9,562)	BlueScope Steel Limited	(14,095)	(0.00)	26,931	CHR Hansen Holding A/S_GS	(225,123)	(0.06)
26,344	Caltex Australia Limited	(5,383)	(0.00)	(6,571)	CHR Hansen Holding A/S_MS	(11,683)	(0.00)
(25,325)	Fortescue Metals Group Limited_CS	(39,056)	(0.01)	747	Coloplast_Barclays	(748)	(0.00)
(76,881)	Fortescue Metals Group Limited_GS	(57,083)	(0.01)	(6,854)	Coloplast_GS	(34,125)	(0.01)
(109,184)	Fortescue Metals Group Limited_MS	(187,031)	(0.06)	(1,322)	Coloplast_MS	(3,220)	(0.00)
2,119,640	Panoramic Resources Limited	(130,888)	(0.03)	(74,767)	Danske Bank A/S_GS	(3,110)	(0.00)
165,573	QMS Media Limited	(1,352)	(0.00)	(59,531)	Danske Bank A/S_MS	(8,213)	(0.00)
(601)	S&P/ASX 200 Resources	(113,725)	(0.04)	(2,404)	DSV Panalpina A/S	(19,340)	(0.01)
(69)	S&P/ASX 300 Metals and Mining Index	(25,913)	(0.01)	(278)	FLSmidth & Company A/S	(595)	(0.00)
438,484	S2 Resources Limited	(14,015)	(0.00)	(47,821)	GN Store Nord A/S_GS	(14,595)	(0.00)
284,121	Solgold Plc	(34,104)	(0.01)	(25,424)	GN Store Nord A/S_MS	(74,800)	(0.02)
9,934	Western Areas Limited_CS	(2,792)	(0.00)	110	H Lundbeck A/S_Barclays	(101)	(0.00)
164,697	Western Areas Limited_GS	(6,962)	(0.00)	(14,779)	H Lundbeck A/S_GS	(35,256)	(0.01)
232,247	Western Areas Limited_MS	(1,933)	(0.00)	(13,754)	H Lundbeck A/S_MS	(14,669)	(0.00)
		(698,996)	(0.18)	2,796	NKT A/S	(1,406)	(0.00)
				(961)	Novozymes A/S	(1,624)	(0.00)
Austria				(3,273)	Royal Unibrew A/S	(48,420)	(0.01)
(32,504)	AMS AG	(356,147)	(0.10)	(4,665)	SimCorp A/S	(91,210)	(0.03)
1,437	Immofinanz AG	(66)	(0.00)	1,503	Tryg A/S_Barclays	(934)	(0.00)
(45,724)	Oesterreichische Post AG	(77,538)	(0.02)	(7,755)	Tryg A/S_GS	(14,315)	(0.00)
696	OMV AG	(503)	(0.00)	(75,294)	William Demant Holding_GS	(114,777)	(0.03)
(558)	Raiffeisen Bank International AG	(1,267)	(0.00)	(31,243)	William Demant Holding_MS	(58,635)	(0.02)
(850)	Voestalpine AG	(3,925)	(0.00)			(1,238,404)	(0.32)
(300)	Wienerberger AG_Barclays	(1,508)	(0.00)	European Union			
(9,620)	Wienerberger AG_GS	(54,688)	(0.01)	(23)	Cac 40 Index	(8,051)	(0.00)
		(495,642)	(0.13)	1,710	Dow Jones Europe Telecom Index Short	(12,074)	(0.00)
Belgium				(16,839)	ESTX SML EUR Price	(437,127)	(0.11)
(910)	Aedifica	(8,179)	(0.00)	(3,836)	GS EU Momentum Long PR	(335,222)	(0.09)
11,235	Ageas	(16,589)	(0.00)	(35)	Ibex 35 Index	(7,008)	(0.00)
639	Befimmo	(256)	(0.00)	(2,948)	MSGLSXTX	(4,190)	(0.00)
2,682	Colruyt SA	(853)	(0.00)	(10,790)	STXE 600 EUR Price Index_GS	(109,331)	(0.03)
130	Ela System Operator SA/NV	(179)	(0.00)	(1,352)	STXE 600 EUR Price Index_MS	(15,763)	(0.00)
(418)	Galapagos NV_Barclays	(14,836)	(0.00)	(7,686)	STXE 600 MDA Price	(118,187)	(0.04)
(2,693)	Galapagos NV_GS	(113,221)	(0.04)			(1,046,953)	(0.27)
(1,634)	Groupe Bruxelles Lambert SA	(12,856)	(0.00)	Finland			
4,082	Proximus	(4,770)	(0.00)	(4,107)	Elisa OYJ	(24,654)	(0.01)
(789)	Solvay SA_Barclays	(10,741)	(0.00)	(5,921)	Huhtamaki OYJ	(35,669)	(0.01)
(6,541)	Solvay SA_GS	(38,035)	(0.01)	(1,465)	Kojamo OYJ	(502)	(0.00)
(16,835)	Solvay SA_MS	(170,256)	(0.05)	(5,608)	Kone OYJ	(37,701)	(0.01)
70	Telenet Group Holding NV	(391)	(0.00)	(699)	Konecranes OYJ	(700)	(0.00)
5,043	Tinc Comm VA	(1,765)	(0.00)	(3,927)	Metso OYJ	(5,106)	(0.00)
(3,030)	UCB SA	(13,042)	(0.00)	102,194	Nordea Bank ABP	(9,191)	(0.00)
(2,992)	Umicore_Barclays	(25,115)	(0.01)	(11,679)	Orion OYJ	(105,051)	(0.03)
(8,463)	Umicore_GS	(35,748)	(0.01)	(285,446)	Outokumpu OYJ_GS	(32,414)	(0.00)
(18,468)	Umicore_MS	(82,842)	(0.02)	(442,803)	Outokumpu OYJ_MS	(65,521)	(0.02)
59	Warehouses De Pauw SCA_Barclays	(84)	(0.00)	1,331	Sampo OYJ	(3,478)	(0.00)
(2,133)	Warehouses De Pauw SCA_GS	(24,138)	(0.01)	(7,381)	Stora Enso OYJ	(22,721)	(0.01)
		(573,896)	(0.15)	(772)	UPM-Kymmene OYJ	(5,566)	(0.00)
Bermuda				(952)	Valmet Corporation	(234)	(0.00)
(5,440)	Everest Re Group Limited_CS	(32,901)	(0.01)			(348,508)	(0.09)
(5,474)	Everest Re Group Limited_MS	(44,797)	(0.01)	France			
(4,171)	Golar LNG Limited_CS	(3,029)	(0.00)	(5,267)	Accor SA	(18,396)	(0.00)
(35,889)	Golar LNG Limited_MS	(26,401)	(0.01)	(1,348)	ADP Promesses	(27,769)	(0.01)
49,210	Hiscox Limited_GS	(9,538)	(0.00)	40,458	Air France-KLM_GS	(26,518)	(0.01)
77,647	Hiscox Limited_MS	(226,919)	(0.06)	44,171	Air France-KLM_MS	(20,065)	(0.01)
		(343,585)	(0.09)	(1,927)	Air Liquide SA	(8,646)	(0.00)
Canada				(520)	Alten SA	(1,464)	(0.00)
(13,618)	Bank of Nova Scotia	(5,927)	(0.00)	(996)	Amundi SA	(7,326)	(0.00)
594,822	Continental Gold Inc	(7,863)	(0.00)	(2,262)	Arkema SA	(20,598)	(0.01)
(71,389)	Detour Gold Corporation	(113,969)	(0.03)	(1,435)	Atos SE	(4,302)	(0.00)
(131,937)	Encana Corporation_CS	(40,649)	(0.01)	(1,825)	Atos SE_GS	(3,993)	(0.00)
(361,962)	Encana Corporation_MS	(1,654)	(0.00)	(186,881)	AXA SA_GS	(127,141)	(0.04)
38,980	Enerplus Corporation	(22,939)	(0.01)	(224,859)	AXA SA_MS	(225,588)	(0.07)
(37,513)	Ero Copper Corporation	(99,497)	(0.03)	(4,197)	BioMerieux	(20,836)	(0.01)
27,304	First Quantum Minerals Limited	(3,618)	(0.00)	35,961	Bureau Veritas SA	(4,997)	(0.00)
(85,898)	Suncor Energy Inc	(203,158)	(0.05)	(12)	CAC Mid & Small Index	(8,966)	(0.00)
		(499,274)	(0.13)	(472)	Capgemini SA	(1,091)	(0.00)
China				7,565	Carrefour SA_Barclays	(2,501)	(0.00)
(378,000)	China Life Insurance Company_GS	(67,604)	(0.02)	69,906	Carrefour SA_GS	(15,508)	(0.00)
(1,261,106)	China Life Insurance Company_MS	(154,386)	(0.04)	200,099	Carrefour SA_MS	(66,827)	(0.02)
(909)	China Petroleum & Chemical Corporation	(28)	(0.00)	806	Casino Guichard Perrachon	(105)	(0.00)
(2,845,397)	PICC Property and Casualty Company	(69,779)	(0.02)	(16,149)	CGG SA	(9,509)	(0.00)
1,377,851	Qingdao Haier Company Limited-D	(48,759)	(0.01)	(573)	Christian Dior SE	(9,270)	(0.00)
(16,825)	Tencent Holdings Limited	(88,853)	(0.03)	(4,690)	Cie de Saint-Gobain	(9,021)	(0.00)
181,753	Tianhe Chemicals Group Limited	-	(0.00)	(508)	Cie Generale des Etablissements Michelin_Barclays	(7,775)	(0.00)
(166)	Tingyi (Cayman Islands) Holding Corporation	(41)	(0.00)	(5,387)	Cie Generale des Etablissements Michelin_GS	(2,043)	(0.00)
(135,707)	Yto Express Group Company Limited	(11,295)	(0.00)	(13,407)	Cie Generale des Etablissements Michelin_MS	(8,770)	(0.00)
		(440,745)	(0.12)	(2,287)	Credit Agricole SA	(6,071)	(0.00)
				2,027	Danone SA	(6,982)	(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
Contracts for difference (continued)				Contracts for difference (continued)			
France (continued)				Germany (continued)			
(1,816)	Dassault Systemes_Barclays	(5,088)	(0.00)	(1,090)	Bechtle AG_Barclays	(6,766)	(0.00)
(526)	Dassault Systemes_GS	(3,716)	(0.00)	(4,092)	Bechtle AG_GS	(121,129)	(0.04)
(717)	Dow Jones Europe Stoxx Personal and Household Index	(17,719)	(0.00)	1,952	Beiersdorf AG_Barclays	(4,867)	(0.00)
(1,670)	Edenred	(1,958)	(0.00)	(3,113)	Beiersdorf AG_GS	(6,704)	(0.00)
(8,186)	EDF	(5,544)	(0.00)	(3,431)	Carl Zeiss Meditec AG_GS	(62,287)	(0.02)
(9,469)	Elior Group	(13,699)	(0.00)	(3,329)	Carl Zeiss Meditec AG_MS	(40,160)	(0.01)
(1,355)	Elis SA	(40)	(0.00)	(45,167)	Commerzbank AG_Barclays	(5,070)	(0.00)
27,504	Engie SA	(5,049)	(0.00)	326,131	Commerzbank AG_GS	(38,971)	(0.01)
(39,673)	ESTX Bank EUR PR	(92,174)	(0.02)	(251)	Continental AG	(2,086)	(0.00)
2,909	Eurazeo SA	(6,359)	(0.00)	(1,937)	Covestro AG	(4,713)	(0.00)
(2,356)	Euro STOXX 50 Price	(309,398)	(0.09)	(23,473)	CTS Eventim AG & Company KGaA_GS	(84,386)	(0.02)
(2,723)	Euro STOXX 600 Industrial Goods & Services Price Index	(116,456)	(0.03)	(28,794)	CTS Eventim AG & Company KGaA_MS	(140,384)	(0.05)
(331)	Eurofins Scientific_Barclays	(17,062)	(0.00)	(13,657)	Deutsche Bank AG	(3,465)	(0.00)
(347)	Eurofins Scientific_GS	(25,192)	(0.01)	(36,214)	Deutsche Boerse AG_GS	(30,609)	(0.01)
(237)	Eurofins Scientific_MS	(18,097)	(0.00)	(36,882)	Deutsche Boerse AG_MS	(32,890)	(0.01)
790	Eutelsat Communications	(1,149)	(0.00)	(6,338)	Deutsche Post AG_GS	(32,987)	(0.01)
(3,910)	Faurecia_Barclays	(156)	(0.00)	28,239	Deutsche Telekom AG	(7,980)	(0.00)
6,474	Faurecia_GS	(16,156)	(0.00)	(91,979)	Deutsche Wohnen AG_GS	(115,587)	(0.04)
1,592	Faurecia_MS	(3,972)	(0.00)	(64,577)	Deutsche Wohnen AG_MS	(154,883)	(0.05)
(21,684)	Groupe Eurotunnel SA_GS	(35,943)	(0.01)	13,553	Drillisch AG	(9,216)	(0.00)
(13,161)	Icade_GS	(52,360)	(0.01)	46,104	E.ON SE	(3,093)	(0.00)
(10,802)	Icade_MS	(34,067)	(0.01)	(73,648)	ErlingKlinger AG	(108,623)	(0.04)
(542)	Imerys SA_Barclays	(667)	(0.00)	(818)	Evonik Industries AG_Barclays	(4,158)	(0.00)
(1,527)	Imerys SA_MS	(2,160)	(0.00)	(3,779)	Evonik Industries AG_GS	(12,302)	(0.00)
(1,069)	Ingenico	(3,107)	(0.00)	(4,789)	Evotec AG_Barclays	(10,671)	(0.00)
(95)	Ipsen SA	(291)	(0.00)	(7,524)	Evotec AG_GS	(27,792)	(0.01)
(5,784)	JC Decaux SA	(12,776)	(0.00)	(46,949)	Fiellmann AG_CS	(420,226)	(0.12)
(762)	Kering	(74,452)	(0.02)	(21,369)	Fiellmann AG_MS	(209,792)	(0.06)
(119,057)	Kleipierre_GS	(361,207)	(0.10)	(37,424)	Fraport AG Frankfurt Airport Services Worldwide_GS	(170,351)	(0.05)
(69,908)	Kleipierre_MS	(294,250)	(0.09)	(13,639)	Fraport AG Frankfurt Airport Services Worldwide_MS	(17,860)	(0.00)
(2,742)	Korian	(5,067)	(0.00)	(188,277)	Freenet AG_GS	(279,002)	(0.07)
61,626	Lagardere SCA_GS	(42,518)	(0.01)	(56,447)	Freenet AG_MS	(131,339)	(0.03)
67,939	Lagardere SCA_MS	(230,065)	(0.07)	(334)	Fuchs Petrolub AG_Barclays	(396)	(0.00)
(4,508)	Legrand SA	(33,708)	(0.01)	(12,727)	Fuchs Petrolub AG_GS	(126,505)	(0.03)
(5,138)	L'Oreal SA	(47,301)	(0.01)	(15,697)	Fuchs Petrolub AG_MS	(187,012)	(0.05)
(320)	LVMH Moet Hennessy Louis Vuitton SE	(18,369)	(0.00)	(1,450)	GEA Group AG_Barclays	(8,658)	(0.00)
(12,081)	Natisis SA	(4,688)	(0.00)	(9,341)	GEA Group AG_GS	(48,239)	(0.01)
(3,371)	Nexans SA	(4,217)	(0.00)	(140)	Grenke AG_Barclays	(1,322)	(0.00)
30,294	Orange SA	(12,635)	(0.00)	(2,202)	Grenke AG_GS	(32,679)	(0.01)
1,139	Pernod Ricard SA	(1,451)	(0.00)	(600)	HeidelbergCement AG	(2,177)	(0.00)
89,092	Peugeot SA_CS	(93,109)	(0.02)	(38,677)	Heidelberger Druckmaschinen_Barclays	(7,542)	(0.00)
23,667	Peugeot SA_GS	(22,598)	(0.01)	(12,893)	Heidelberger Druckmaschinen_CS	(2,514)	(0.00)
49,237	Peugeot SA_MS	(44,586)	(0.01)	(6,446)	Heidelberger Druckmaschinen_MS	(1,257)	(0.00)
(1,782)	Rexel SA	(130)	(0.00)	(980)	Hella GMBH & Company KGaA_Barclays	(5,694)	(0.00)
(688)	Safran SA	(7,220)	(0.00)	(2,254)	Hella GMBH & Company KGaA_GS	(9,411)	(0.00)
4,238	Sanofi	(1,609)	(0.00)	(40,489)	Henkel AG & Company KGaA	(1,328)	(0.00)
(56)	Sartorius Stedim Biotech_Barclays	(551)	(0.00)	(10,060)	Hugo Boss AG_GS	(4,103)	(0.00)
(2,910)	Sartorius Stedim Biotech_GS	(43,131)	(0.01)	(27,560)	Hugo Boss AG_MS	(14,710)	(0.00)
(2,837)	Schneider Electric SA_Barclays	(37,106)	(0.01)	(3,158)	Innogy SE	(8,277)	(0.00)
(3,681)	Schneider Electric SA_GS	(51,136)	(0.01)	3,553	Jungheinrich	(3,067)	(0.00)
(18,967)	SMCP SA_BONS	(20,295)	(0.01)	(14,248)	K+S AG_GS	(10,303)	(0.00)
(27,095)	SMCP SA_CS	(28,992)	(0.01)	(43,997)	K+S AG_MS	(40,046)	(0.01)
39,545	SMCP SA_GS	(231,274)	(0.07)	46,302	Kabel Deutschland Holding AG	(307,555)	(0.09)
(2,835)	Societe BIC SA	(1,674)	(0.00)	(4,727)	Kion Group AG	(27,253)	(0.01)
(1,520)	Societe Generale	(206)	(0.00)	17,252	Knorr-Bremse AG	(29,946)	(0.01)
(2,051)	Sodexo SA_GS	(12,945)	(0.00)	(3,400)	Lanxess AG	(11,975)	(0.00)
(1,605)	Sodexo SA_MS	(7,687)	(0.00)	612	LEG Immobilien AG	(466)	(0.00)
(504)	Sopra Steria Group_Barclays	(395)	(0.00)	14,807	Leoni AG	(277,589)	(0.08)
(2,728)	Sopra Steria Group_GS	(97,667)	(0.04)	(4,094)	Merck KGaA_GS	(17,606)	(0.00)
(2,888)	SPIE SA	(2,296)	(0.00)	(956)	Merck KGaA_MS	(2,428)	(0.00)
(840)	STOXX 600 Health Care (Price) Index	(16,400)	(0.00)	(352)	MorphoSys AG	(5,584)	(0.00)
(362)	STOXX Europe 600 Basic Resources Price Index	(13,964)	(0.00)	(608)	MTU Aero Engines AG	(9,146)	(0.00)
(93)	STOXX Europe 600 Chemicals Price Index	(579)	(0.00)	(519)	Muenchener Rueckversicherungs-Gesellschaft AG_GS	(2,322)	(0.00)
(323)	STOXX Europe 600 Food & Beverage Price Index	(6,213)	(0.00)	(1,229)	Muenchener Rueckversicherungs-Gesellschaft AG_MS	(8,107)	(0.00)
(2,105)	STOXX Europe 600 Insurance Price Index	(42,521)	(0.01)	(4,163)	Nemetschek AG_Barclays	(7,344)	(0.00)
(11,929)	STOXX Europe Mid 200 (Price) Index	(510,946)	(0.14)	(7,926)	Nemetschek AG_GS	(84,577)	(0.02)
(4,304)	STXE 600 RTL EUR Price	(87,085)	(0.02)	2,527	New Work SE	(50,102)	(0.01)
(1,811)	STXE 600 Tech Eur Pr	(82,425)	(0.02)	12,801	Nordex Se	(6,291)	(0.00)
(2,460)	Ubisoft Entertainment_Barclays	(4,782)	(0.00)	(411)	Porsche AG_Barclays	(4,362)	(0.00)
45,910	Ubisoft Entertainment_MS	(20,704)	(0.01)	35,404	Porsche AG_MS	(29,610)	(0.01)
(15,785)	Valeo SA	(22,064)	(0.01)	(1,427)	Puma SE	(1,914)	(0.00)
(2,420)	Verallia SASU	(7,773)	(0.00)	(1,532)	SAP SE_Barclays	(445)	(0.00)
1,182	Vinci SA_Barclays	(2,161)	(0.00)	5,961	SAP SE_GS	(85)	(0.00)
(2,181)	Vinci SA_GS	(3,321)	(0.00)	(1,411)	SAP SE_MS	(18,368)	(0.00)
(3,341)	Worldline SA	(5,909)	(0.00)	(94)	Sartorius AG_Barclays	(1,182)	(0.00)
		(4,133,815)	(1.08)	(2,163)	Sartorius AG_GS	(31,977)	(0.01)
				(83,335)	Schaeffler AG_GS	(132,823)	(0.03)
				(52,403)	Schaeffler AG_MS	(153,034)	(0.04)
				(905)	Siemens AG	(11,893)	(0.00)
19,547	Allianz SE_GS	(25,174)	(0.01)	(6,651)	Siemens Healthineers AG	(36,313)	(0.01)
16,049	Allianz SE_MS	(4,957)	(0.00)	(60,924)	Software AG_GS	(9,463)	(0.00)
(6,782)	Aurelius Equity Opportunities	(11,122)	(0.00)	(30,842)	Software AG_MS	(23,388)	(0.01)
(278)	Aurubis AG	(4,897)	(0.00)	(11,890)	Stabilus GMBH	(243,400)	(0.06)
(386)	Axel Springer SE	(9)	(0.00)	(3,222)	Symrise AG	(38,959)	(0.01)
(96)	BASF SE_Barclays	(889)	(0.00)	(1,832)	TAG Immobilien AG	(2,893)	(0.00)
(4,659)	BASF SE_MS	(1,618)	(0.00)	14,550	Telefonica Deutschland Holding AG	(1,382)	(0.00)
(385)	Bayer AG_Barclays	(2,458)	(0.00)	(12,134)	ThyssenKrupp AG	(22,834)	(0.01)
(86)	Bayer AG_GS	(421)	(0.00)	(3,025)	Traton SE	(4,138)	(0.00)
(294)	Bayerische Motoren Werke AG	(2,994)	(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
Contracts for difference (continued)				Contracts for difference (continued)			
Germany (continued)				Japan (continued)			
79,226	TUI AG	(24,835)	(0.01)	(16,360)	CKD Corporation	(101,145)	(0.03)
(4,415)	Uniper SE	(6,815)	(0.00)	(60,869)	Coca-Cola Bottlers Japan Inc_CS	(42,551)	(0.01)
(243)	United Internet AG_Barclays	(69)	(0.00)	(37,564)	Coca-Cola Bottlers Japan Inc_MS	(16,060)	(0.00)
60,138	United Internet AG_GS	(74,465)	(0.02)	(89)	Credit Saison Company Limited	(523)	(0.00)
29,920	United Internet AG_MS	(53,852)	(0.01)	(5,630)	Daifuku Company Limited_Barclays	(76,825)	(0.02)
(292)	Volkswagen AG_Barclays	(9,143)	(0.00)	(39,517)	Daifuku Company Limited_CS	(273,019)	(0.07)
3,034	Volkswagen AG_GS	(3,735)	(0.00)	(23,679)	Daifuku Company Limited_MS	(156,949)	(0.04)
2,439	Volkswagen AG_MS	(2,131)	(0.00)	(13,042)	Daikin Industries Limited_CS	(145,024)	(0.04)
8,454	Vonovia	(273)	(0.00)	(7,473)	Daikin Industries Limited_MS	(60,131)	(0.02)
(5,148)	Wirecard AG_BOONS	(5,148)	(0.00)	(3,420)	Dainippon Screen Manufacturing Company Limited	(42,092)	(0.01)
(27,095)	Wirecard AG_MS	(27,095)	(0.01)	(24,411)	DMG Mori Company Limited_Barclays	(51,481)	(0.01)
(1,539)	Zalando SE	(2,080)	(0.00)	(171,999)	DMG Mori Company Limited_CS	(139,545)	(0.04)
		<u>(4,696,523)</u>	<u>(1.23)</u>	(130,920)	DMG Mori Company Limited_MS	(175,135)	(0.05)
				(37)	Ebara Corporation	(146)	(0.00)
Hong Kong				(5,424)	En-Japan Inc_Barclays	(37,966)	(0.01)
(385)	China Resources Land Limited	(244)	(0.00)	(10)	En-Japan Inc_MS	(78)	(0.00)
Hungary				(4,687)	Familymart Company Limited_Barclays	(12,198)	(0.00)
(6,460)	Wizz Air Holdings Plc	(19,496)	(0.01)	(90,226)	Familymart Company Limited_CS	(55,194)	(0.01)
Ireland				(50,333)	Familymart Company Limited_MS	(2,448)	(0.00)
(4,592)	Alkermes Plc	(8,753)	(0.00)	(16,246)	Fancl Corporation_Barclays	(55,420)	(0.01)
(67,041)	Bank of Ireland Group Plc	(1,463)	(0.00)	36,300	Fancl Corporation_CS	(46,082)	(0.01)
(221,146)	C&C Group Plc	(71,361)	(0.02)	21,800	Fancl Corporation_MS	(11,263)	(0.00)
(85)	CRH Plc	(552)	(0.00)	(4,952)	Fujikura Limited	(4,842)	(0.00)
338,362	Dalata Hotel Group Plc	(35,035)	(0.01)	(1,621)	Hirose Electric Company Limited	(28,179)	(0.01)
1,184	DCC Plc_Barclays	(7,257)	(0.00)	(89)	Hitachi Construction Machine	(741)	(0.00)
56,974	DCC Plc_GS	(261,126)	(0.07)	(4,836)	Ibiden Company Limited	(20,485)	(0.01)
21,184	DCC Plc_MS	(52,321)	(0.01)	(1,533)	IHI Corporation_Barclays	(6,386)	(0.00)
(8,218)	Flutter Entertainment Plc_GS	(191,679)	(0.05)	39,800	IHI Corporation_MS	(11,448)	(0.00)
(10,301)	Flutter Entertainment Plc_MS	(286,092)	(0.08)	(2,121)	Jgc Holdings Coporation	(8,583)	(0.00)
1,796	Glanbia Plc	(1,181)	(0.00)	(29)	Kajima Coporation_Barclays	(39)	(0.00)
(57,211)	Keywords Studios Plc_GS	(102,601)	(0.03)	47,400	Kajima Coporation_MS	(5,214)	(0.00)
(48,913)	Keywords Studios Plc_MS	(129,994)	(0.03)	(25,773)	Kao Coporation_CS	(176,229)	(0.05)
(4,879)	Kingspan Group Plc	(19,939)	(0.01)	(13,180)	Kao Coporation_MS	(76,134)	(0.02)
(855)	Ryanair Holdings Plc	(4,926)	(0.00)	(120,285)	Kawasaki Kisen Kaisha Limited	(124,064)	(0.03)
(4,615)	Smurfit Kappa Group Plc	(11,070)	(0.00)	(2,770)	Kaisei Electric Railway Company	(2,245)	(0.00)
		<u>(1,185,350)</u>	<u>(0.31)</u>	(31,300)	Kewpie Coporation	(6,485)	(0.00)
Israel				(3,956)	KH Neochem Company Limited_Barclays	(7,322)	(0.00)
(12,143)	Mellanox Technologies Limited	(64,002)	(0.02)	32,674	KH Neochem Company Limited_CS	(32,741)	(0.01)
Italy				(36,729)	Kikkoman Corporation_CS	(101,708)	(0.03)
(5,677)	Amplifon SPA	(17,555)	(0.00)	(22,761)	Kikkoman Corporation_MS	(4,172)	(0.00)
10,602,405	Banca Carige SpA	(47,711)	(0.01)	(15,035)	Kobayashi Pharmaceutical Company_CS	(147,280)	(0.04)
(41,348)	Banco BPM SpA	(12,647)	(0.00)	(11,647)	Kobayashi Pharmaceutical Company_MS	(64,231)	(0.02)
(332,515)	BPER Banca SpA	(25,486)	(0.01)	(1,506)	Koito Manufacturing Company Limited_Barclays	(2,477)	(0.00)
(65,229)	Buzzi Unicem SpA	(243,706)	(0.07)	14,953	Koito Manufacturing Company Limited_MS	(69,962)	(0.02)
(5,018)	DiaSorin SpA_GS	(28,502)	(0.01)	(127,428)	Komatsu Limited_CS	(186,586)	(0.05)
(5,636)	DiaSorin SpA_MS	(51,093)	(0.01)	(58,027)	Komatsu Limited_MS	(67,036)	(0.02)
(164,280)	Enel SpA	(344,811)	(0.10)	(63,944)	Kubota Coporation_CS	(39,092)	(0.01)
(18,935)	Eni SpA	(4,746)	(0.00)	(4,335)	Kubota Coporation_MS	(1,358)	(0.00)
(14,885)	Ferrari NV	(104,869)	(0.04)	(30,500)	Kyushu Railway Company	(41,301)	(0.01)
(2,911)	FinecoBank Banca Fineco SpA	(3,935)	(0.00)	(25)	Lasalle Logiport Reit	(2,155)	(0.00)
(32,413)	Hera SpA	(15,013)	(0.00)	(12,560)	Lasertec Corporation	(256,153)	(0.07)
(670)	Interpump Group SpA_Barclays	(319)	(0.00)	(36,729)	Line Coporation	(36,208)	(0.01)
(671)	Interpump Group SpA_CS	(378)	(0.00)	(13,944)	Link And Motivation Inc_Barclays	(16,604)	(0.00)
(8,317)	Interpump Group SpA_GS	(12,998)	(0.00)	(254,302)	Link And Motivation Inc_CS	(173,002)	(0.05)
(1,289)	Moncler SpA_CS	(4,448)	(0.00)	(80,695)	Lion Corporation_CS	(29,777)	(0.01)
(3,968)	Moncler SpA_GS	(4,638)	(0.00)	(50,045)	Lion Corporation_MS	(11,196)	(0.00)
(8,281)	Nexi SpA_Barclays	(11,287)	(0.00)	(4,392)	Lixil Group Coporation	(3,798)	(0.00)
(3,187)	Nexi SpA_GS	(3,579)	(0.00)	(4,098)	Makino Milling Machine Company Limited	(25,853)	(0.01)
(219,350)	Pirelli and Company SpA	(38,419)	(0.01)	(3,008)	Makita Corporation	(16,588)	(0.00)
(7,755)	Phrysman SpA_Barclays	(439)	(0.00)	(29)	Marui Group Company Limited	(132)	(0.00)
(5,850)	Phrysman SpA_CS	(25,483)	(0.01)	(14,534)	Minebeta Mitsumi Inc	(80,755)	(0.02)
(17,752)	Saipem SpA	(4,977)	(0.00)	(9,786)	Misumi Group Inc	(32,084)	(0.01)
(23,669)	Snam SpA	(2,150)	(0.00)	(346,146)	Mitsubishi Chemical Holdings Corporation_CS	(185,526)	(0.05)
(13,743)	Technogym SpA	(7,698)	(0.00)	(218,048)	Mitsubishi Chemical Holdings Corporation_MS	(67,195)	(0.02)
(4,804,170)	Telecom Italia SpA	(152,150)	(0.04)	71,800	Mitsubishi Electric Coporation_CS	(15,000)	(0.00)
(3,656)	UniCredit SpA_CS	(9,683)	(0.00)	56,800	Mitsubishi Electric Coporation_MS	(23,235)	(0.01)
(155,980)	UniCredit SpA_GS	(3,828)	(0.00)	(131,591)	Mitsubishi Estate Company Limited_CS	(58,420)	(0.02)
(418,522)	UniCredit SpA_MS	(165,543)	(0.04)	(76,255)	Mitsubishi Estate Company Limited_MS	(33,912)	(0.01)
		<u>(1,348,091)</u>	<u>(0.35)</u>	(89)	Mitsubishi Uff Financial Group	(63)	(0.00)
Japan				(42,600)	Mitsui Chemicals Inc_CS	(31,369)	(0.01)
(10,260)	Advantest Corporation	(175,178)	(0.05)	(31,606)	Mitsui Chemicals Inc_MS	(30,399)	(0.01)
53,700	Ajinomoto Company Inc_CS	(98,021)	(0.03)	30,136	Morinaga and Company Limited	(588)	(0.00)
53,991	Ajinomoto Company Inc_MS	(35,911)	(0.01)	(4,835)	Murata Manufacturing Company Limited	(86,863)	(0.02)
(89)	Amada Holdings Company Limited	(134)	(0.00)	(7,194)	Nabtesco Coporation	(13,732)	(0.00)
(971)	Aozora Bank Limited	(2,842)	(0.00)	(2,859)	Nidec Coporation	(24,040)	(0.01)
(2,210)	Aruhi Corporation	(2,910)	(0.00)	(60,222)	Nifco Inc_CS	(193,236)	(0.05)
(28)	Asics Corporation	(41)	(0.00)	(49,032)	Nifco Inc_MS	(103,889)	(0.03)
(6,956)	Askul Corporation	(32,627)	(0.01)	(9,494)	Nihon M&A Center Inc_Barclays	(61,585)	(0.02)
(36,600)	Azbil Coporation	(17,765)	(0.00)	(66,407)	Nihon M&A Center Inc_CS	(603,435)	(0.16)
(89)	Casio Computer Company Limited	(544)	(0.00)	(42,647)	Nihon M&A Center Inc_MS	(358,138)	(0.09)
4,700	Central Japan Railway Company_CS	(50,419)	(0.01)	(89)	Nikon Coporation	(12)	(0.00)
4,200	Central Japan Railway Company_MS	(11,055)	(0.00)	(471)	Nintendo Company Limited	(15,161)	(0.00)
(90)	Citizen Watch Company Limited	(76)	(0.00)	(31,033)	Nippon Paint Holdings Company Limited_CS	(299,332)	(0.08)
				(22,582)	Nippon Paint Holdings Company Limited_MS	(235,415)	(0.06)
				(8,932)	Nippon Sheet Glass Company Limited	(6,157)	(0.00)
				(89)	Nippon Suisan Kaisha Limited	(40)	(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
Contracts for difference (continued)				Contracts for difference (continued)			
Japan (continued)				Netherlands (continued)			
(17,693)	Nissan Chemical Industries Limited_CS	(4,984)	(0.00)	1,565	Heineken Holding NV	(1,750)	(0.00)
(14,264)	Nissan Chemical Industries Limited_MS	(16,745)	(0.00)	1,979	Heineken NV	(1,976)	(0.00)
(89)	Nisshinbo Holdings Inc	(184)	(0.00)	(77,855)	ING Groep NV	(54,349)	(0.01)
(16,739)	Nitori Holdings Company Limited_CS	(407,011)	(0.11)	(3,548)	Intertrust NV	(1,172)	(0.00)
(12,407)	Nitori Holdings Company Limited_MS	(287,042)	(0.08)	31,923	Koninklijke Ahold Delhaize NV_GS	(10,861)	(0.00)
(89)	Nitto Denko Coporation	(923)	(0.00)	17,365	Koninklijke Ahold Delhaize NV_MS	(7,018)	(0.00)
(94,934)	NTN Corporation_Barclays	(55,129)	(0.01)	(657)	Koninklijke DSM NV_Barclays	(3,956)	(0.00)
(443,100)	NTN Corporation_CS	(65,303)	(0.02)	(8)	Koninklijke DSM NV_CS	(929)	(0.00)
(428,546)	NTN Corporation_MS	(22,746)	(0.01)	(2,570)	Koninklijke DSM NV_GS	(21,364)	(0.01)
(471)	Ntt Data Corporation	(312)	(0.00)	16,637	Koninklijke KPN NV	(1,132)	(0.00)
(2,267)	Okuma Corporation	(12,388)	(0.00)	32,608	Qiagen NV	(19,777)	(0.01)
(17,305)	Outsourcing Inc	(18,757)	(0.00)	(43,645)	Randstad Holding NV_GS	(313,959)	(0.09)
27,084	Pigeon Corporation_CS	(10,639)	(0.00)	(31,943)	Randstad Holding NV_MS	(97,715)	(0.03)
22,775	Pigeon Corporation_MS	(154,217)	(0.04)	25,822	Royal Dutch Shell Plc	(33,218)	(0.01)
(1,300)	Recruit Holdings Company Limited	(6,153)	(0.00)	18,864	Royal Dutch Shell Plc_Barclays	(4,290)	(0.00)
(33,375)	Renesas Electronics Corporation	(31,706)	(0.01)	319,806	Royal Dutch Shell Plc_JPM	(177,470)	(0.05)
(89)	Ricoh Company Limited	(172)	(0.00)	18,225	Royal Dutch Shell Plc_MS	(5,311)	(0.00)
(2,860)	Rohm Company Limited	(26,243)	(0.01)	(3,550)	SBM Offshore NV	(4,470)	(0.00)
(4,115)	Ryohin Keikaku Company Limited	(25,130)	(0.01)	(15,925)	Takeaway.Com NV	(43,167)	(0.01)
(178)	Seiko Epson Corporation	(369)	(0.00)	(22,150)	Wereldhave NV	(39,147)	(0.01)
(51,882)	Sekisui House Limited	(129,887)	(0.03)			(1,168,433)	(0.31)
(12,261)	Shimano Inc_CS	(188,257)	(0.05)	Norway			
(6,010)	Shimano Inc_MS	(57,529)	(0.02)	(1,299)	Aker BP ASA	(5,218)	(0.00)
(117,852)	Shimizu Corporation_CS	(211,901)	(0.06)	(7,909)	Norsk Hydro ASA	(4,500)	(0.00)
(81,284)	Shimizu Corporation_MS	(133,009)	(0.03)	54,267	Norwegian Air Shuttle AS	(6,877)	(0.00)
(19,487)	Shinko Electric Industries	(72,759)	(0.02)	5,231	Salmar ASA	(730)	(0.00)
38,400	Showa Corporation	(1,398)	(0.00)	(9,198)	Schibsted ASA	(23,000)	(0.01)
(4,542)	Showa Denko KK	(6,231)	(0.00)	(3,282)	Schibsted ASA-B SHS	(6,130)	(0.00)
(561)	SMC Corporation	(49,841)	(0.01)	(8,502)	Storebrand ASA	(240)	(0.00)
(89)	Sony Corporation	(1,051)	(0.00)	12,297	Telenor ASA	(14,002)	(0.00)
(16,245)	Sumco Corporation	(70,204)	(0.02)	(3,012)	TGS NOPEC Geophysical Company ASA_Barclays	(10,085)	(0.00)
(2,888)	Sumitomo Mitsui Trust Holdin	(21,085)	(0.01)	4,804	TGS NOPEC Geophysical Company ASA_GS	(494)	(0.00)
(32,133)	Sumitomo Osaka Cement Company Limited_CS	(104,534)	(0.03)	(2,616)	Tomra Systems ASA	(8,671)	(0.00)
(18,976)	Sumitomo Osaka Cement Company Limited_MS	(54,280)	(0.01)			(80,147)	(0.01)
33,525	Suntory Beverage & Food Limited	(32,875)	(0.01)	Poland			
(24,615)	T&D Holdings Inc	(77,899)	(0.02)	(112)	LPP SA	(36,926)	(0.01)
(18,465)	Taisei Coporation_CS	(115,126)	(0.03)	32,310	Polskie Gornictwo Naftowe I Gazownictwo SA	(3,675)	(0.00)
(15,111)	Taisei Coporation_MS	(97,616)	(0.03)			(40,601)	(0.01)
(17,336)	Taiyo Yuden Company Limited	(175,372)	(0.05)	Portugal			
36,035	Takeda Pharmaceutical Company Limited	(3,935)	(0.00)	209	Jeronimo Martins SGPS SA	(12)	(0.00)
(4,009)	TDK Coporation	(127,945)	(0.03)	Russia			
(1,267)	TechnoPro Holdings Inc_Barclays	(15,461)	(0.00)	(27,554)	MMC Norilsk Nickel PJSC_GS	(34,733)	(0.01)
(16,221)	TechnoPro Holdings Inc_CS	(134,314)	(0.03)	(27,726)	MMC Norilsk Nickel PJSC_MS	(77,693)	(0.02)
(16,783)	TechnoPro Holdings Inc_MS	(96,652)	(0.02)			(112,426)	(0.03)
(5,984)	The Furukawa Electric Company Limited	(23,679)	(0.01)	South Africa			
(8,666)	The Japan Steel Works Limited	(31,571)	(0.01)	(2,477)	Kumba Iron Ore Limited	(3,975)	(0.00)
(9,198)	THK Company Limited	(39,123)	(0.01)	1,025	Nedbank Group Limited	(3,529)	(0.00)
11,500	TKP Coporation_CS	(39,151)	(0.01)	311,071	Petra Diamonds Limited	(36,289)	(0.01)
8,500	TKP Coporation_MS	(24,535)	(0.01)			(43,793)	(0.01)
(3,656)	Toho Zinc Company Limited	(7,177)	(0.00)	Spain			
(90)	Tokai Carbon Company Limited	(74)	(0.00)	3,551	ACS Actividades Construction Y Servicios SA	(1,777)	(0.00)
(30)	Tokyo Dome Coporation	(14)	(0.00)	(8,420)	Aena SA_GS	(46,980)	(0.01)
(1,032)	Tokyo Electron Limited	(42,690)	(0.01)	(8,128)	Aena SA_MS	(48,140)	(0.01)
(51,801)	Topix Pharmaceutical Ind	(183,053)	(0.05)	79,636	Almirall SA	(50,504)	(0.01)
(5,395)	Toto Limited	(23,765)	(0.01)	(4,057)	Amadeus IT Group SA	(29,423)	(0.01)
(32,947)	Toyota Motor Corporation_CS	(208,659)	(0.05)	(16,123)	Barkia SA	(580)	(0.00)
(14,476)	Toyota Motor Corporation_MS	(47,608)	(0.01)	7,865	Cellnex Telecom SA	(2,628)	(0.00)
(118)	Trend Micro Inc	(469)	(0.00)	(116)	Enagas SA	(38)	(0.00)
(6,367)	Yaskawa Electric Corporation	(35,273)	(0.01)	(8,963)	Ferrovial SA_GS	(9,185)	(0.00)
30	Yokogawa Electric Corporation	(3)	(0.00)	(4,598)	Ferrovial SA_MS	(4,731)	(0.00)
(31,044)	Z Holdings Corporation	(48,432)	(0.01)	(9,641)	Gamesa Corporation Tecnologica SA_Barclays	(1,898)	(0.00)
		(10,176,805)	(2.66)	(16,247)	Gamesa Corporation Tecnologica SA_GS	(34,021)	(0.01)
				(162,163)	Grifols SA	(821,333)	(0.23)
Luxembourg				79,443	Iberdrola SA	(1,660)	(0.00)
(30,750)	Aperam SA	(19,976)	(0.01)	(8,250)	Industria de Diseno Textil SA	(29,011)	(0.01)
(18,706)	ArcelorMittal	(18,358)	(0.00)	(19,420)	Inmobiliaria Colonial Socimi	(27,776)	(0.01)
(25,190)	Corestate Capital Holding SA	(157,706)	(0.04)	(146,192)	Obrascon Huarte Lain SA_BOAML	(25,069)	(0.01)
1,415	SES SA	(657)	(0.00)	(16,136)	Obrascon Huarte Lain SA_CS	(4,208)	(0.00)
		(196,697)	(0.05)	(4,893)	Repsol SA	(2,070)	(0.00)
Malta				57,837	Telefonica SA_Barclays	(8,268)	(0.00)
3,250	Catena Media Plc	(11,561)	(0.00)	22,969	Telefonica SA_GS	(11,164)	(0.00)
(3,190)	GVC Holdings Plc	(11,286)	(0.00)	(2,475)	Viscofan SA	(12,882)	(0.00)
		(22,847)	(0.00)			(1,173,346)	(0.31)
Netherlands				Sweden			
(1,179)	Aalberts Industries NV_Barclays	(4,817)	(0.00)	(253,726)	ARJO AB	(286,163)	(0.07)
(5,851)	Aalberts Industries NV_GS	(28,361)	(0.01)	(9,363)	Atlas Copco AB_GS	(55,338)	(0.01)
(364)	Adyen NV_Barclays	(10,337)	(0.00)	(5,561)	Atlas Copco AB_HSBC	(49,969)	(0.01)
14,729	Aegon NV_GS	(408)	(0.00)	(55,897)	Axfood AB	(143,115)	(0.04)
(743)	Argenx SE_Barclays	(6,365)	(0.00)	(2,310)	Boliden AB	(3,904)	(0.00)
(3,017)	Argenx SE_GS	(86,425)	(0.02)	(2,542)	Dometic Group AB	(1,051)	(0.00)
82,588	ASR Nederland NV	(106)	(0.00)				
(7,480)	Boskalis Westminster	(19,186)	(0.01)				
(1,135)	Euronext NV	(1,322)	(0.00)				
(1,681)	EXOR NV	(15,047)	(0.00)				
(71,674)	Fugro NV-CVA	(153,028)	(0.04)				

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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			
China			
(20)	Call on 2318 HK 97.5 30 March 2030	(1,463)	(0.00)
France			
(194)	Call on 180 RI FP 20 March 2020_CS	(10,282)	(0.00)
(107)	Call on 180 RI FP 20 March 2020_MS	(5,672)	(0.00)
		<u>(15,954)</u>	<u>(0.00)</u>
Hong Kong			
(4,543,474)	Call on 60 2318 HK 27 November 2020	(16,804,408)	(4.39)
(4,543,474)	Call on 60 2318 HK 29 October 2020	(16,740,757)	(4.38)
(4,543,474)	Call on 60 2318 HK 30 December 2020	(16,876,001)	(4.41)
(2,461)	Call on 87.5 2318 HK 30 March 2020	(879,692)	(0.23)
(2,839,672)	Put on 56 2318 HK 26 June 2021	(176,550)	(0.06)
(2,839,672)	Put on 56 2318 HK 30 December 2020	(106,158)	(0.03)
(2,839,672)	Put on 56 2318 HK 30 March 2021	(145,491)	(0.04)
(1,022,281)	Put on 85 2318 HK 27 November 2020	(385,658)	(0.10)
(1,022,281)	Put on 85 2318 HK 29 October 2020	(357,116)	(0.09)
(1,022,281)	Put on 85 2318 HK 30 December 2020	(417,095)	(0.11)
		<u>(52,888,926)</u>	<u>(13.84)</u>
United States			
(1,190)	Call on 20 ARQL US 17 January 2020	(15,902)	(0.00)
		<u>(15,902)</u>	<u>(0.00)</u>
	Total option contracts	<u>(52,922,245)</u>	<u>(13.84)</u>

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
DKK1,071,015	€143,369	16 January 2020	1	(29)	(0.00)
€28,847	CHF31,405	10 January 2020	3	(47)	(0.00)
€249,101	DKK1,861,261	16 January 2020	1	(3)	(0.00)
€32,717	£27,839	10 January 2020	3	(127)	(0.00)
€4,209,899	£3,586,309	16 January 2020	6	(20,332)	(0.01)
€4,608	JPY562,462	16 January 2020	1	(2)	(0.00)
€99,248	NOK995,987	16 January 2020	3	(1,634)	(0.00)
€9,550	PLN41,057	16 January 2020	1	(98)	(0.00)
£4,290,000	€5,098,839	16 January 2020	1	(38,569)	(0.01)
HKD130,995,002	€15,064,376	16 January 2020	6	(105,147)	(0.03)
SEK1,538,510	€147,120	10 January 2020	3	(718)	(0.00)
US\$84,222,711	€75,841,000	10 January 2020	11	(856,434)	(0.21)
US\$29,291,666	€26,305,623	16 January 2020	6	(236,652)	(0.06)
				<u>(1,259,792)</u>	<u>(0.32)</u>
Total unrealised loss on forward currency contracts					
Total financial liabilities at fair value through profit or loss - trading				<u>(117,686,931)</u>	<u>(30.76)</u>
Total financial assets at fair value through profit or loss - trading				380,432,254	99.48
Total financial liabilities at fair value through profit or loss - trading				(117,686,931)	(30.76)
Other net assets				119,662,306	31.28
Net Assets Attributable to Holders of Redeemable Participating Shares				<u>382,407,629</u>	<u>100.00</u>

**The forward currency contracts are held with the Bank of New York Mellon and Morgan Stanley & Fund International Plc

Classifications:

- (a) Exchange traded derivative instruments
- (b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	43.39
Exchange traded financial derivative instruments described in classification (a) above	0.04
Transferable Securities as described in # above	0.05
OTC financial derivative instruments described in classification (b) above	19.47
Other current assets	37.05
	<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 2019 (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
Contracts for difference (b)			Contracts for difference (b) (continued)		
Argentina			Bermuda (continued)		
132 Globant SA_CS	5,113	0.01	(6) Enstar Group Limited_JPM	6	0.00
13 Globant SA_JPM	11	0.00	837 Essent Group Limited_CS	8,150	0.01
	<u>5,124</u>	<u>0.01</u>	252 Everest Re Group Limited_CS	8,425	0.02
			3 Everest Re Group Limited_JPM	79	0.00
Australia			1,537 Genpact Limited_CS	3,907	0.00
2,359 AGL Energy Limited	1,487	0.00	195 Genpact Limited_JPM	378	0.00
2,139 ALS Limited	1,298	0.00	(415) Golar LNG Limited_JPM	196	0.00
1,384 Altium Limited	987	0.00	158 Helen of Troy Limited_CS	4,371	0.00
8,639 Alumina Limited	246	0.00	23 Helen of Troy Limited_JPM	574	0.00
(27,610) AMP Limited	9,118	0.01	(1,154) Hiscox Limited	1,028	0.00
3,751 Ansell Limited	8,606	0.01	323 The Bank of NT Butterfield & Son Limited_CS	2,084	0.00
1,006 Aristocrat Leisure Limited	2,791	0.00	50 The Bank of NT Butterfield & Son Limited_JPM	158	0.00
(145) ASX Limited	700	0.00	171 Triton International Limited_JPM	563	0.00
2,441 Atlas Arteria Limited	570	0.00		<u>47,153</u>	<u>0.05</u>
26,035 Aurizon Holdings Limited	3,212	0.00	Brazil		
(2,182) AusNet Services	79	0.00	1,354 Cosan Limited_CS	10,685	0.01
(8,770) Bank of Queensland Limited	6,446	0.01	145 Pagseguro Digital Limited_JPM	408	0.00
28,444 Beach Energy Limited	10,465	0.01	28 Stoneco Limited_JPM	213	0.00
(565) Bendigo and Adelaide Bank	65	0.00		<u>11,306</u>	<u>0.01</u>
5,077 BHP Billiton Limited	6,541	0.01	Canada		
12,857 BlueScope Steel Limited	24,716	0.02	45 Bank of Montreal_JPM	150	0.00
890 Caltex Australia Limited	5,361	0.01	475 Barrick Gold Corporation_CS	481	0.00
1,502 Challenger Limited	41	0.00	99 Barrick Gold Corporation_JPM	90	0.00
12,830 Cleanaway Waste Management Limited	854	0.00	1,984 BCE Inc_CS	2,332	0.00
13,274 Coca-Cola Amatil Limited	4,218	0.01	175 BlackBerry Limited_JPM	193	0.00
416 Cochlear Limited	2,185	0.01	23 Brookfield Asset Management Inc_JPM	181	0.00
973 Commonwealth Bank of Australia	2,365	0.00	1,746 Cameco Corporation_CS	619	0.00
1,175 Corporate Travel Management	1,779	0.00	(395) Cameco Corporation_JPM	62	0.00
222 CSL Limited	3,091	0.01	(718) Canada Goose Holdings Inc_CS	2,711	0.00
8,340 Downer EDI Limited	5,228	0.01	(30) Canada Goose Holdings Inc_JPM	28	0.00
3,980 Evolution Mining Limited	168	0.00	(323) Canadian Imperial Bank of Commerce_CS	215	0.00
712 Flight Centre Travel Group Limited	489	0.00	(20) Canadian National Railway Company_CS	70	0.00
15,336 Fortescue Metals Group Limited	23,502	0.02	1,480 Canadian Natural Resources Limited_CS	10,392	0.02
(92) Harvey Norman Holdings Limited	21	0.00	23 Canadian Natural Resources Limited_JPM	154	0.00
(795) Idp Education Limited	381	0.00	67 Canadian Pacific Railway Limited_CS	3,067	0.00
683 Iluka Resources Limited	49	0.00	13 Canadian Pacific Railway Limited_JPM	327	0.00
11,507 Independence Group NL	8,362	0.01	(851) Canopy Growth Corporation_CS	14,945	0.01
(342) Insurance Australia Group Limited	24	0.00	2,060 Cenovus Energy Inc_CS	2,994	0.00
2,299 JB HI-FI Limited	8,196	0.02	867 CGI Inc_CS	11,562	0.02
2,879 LendLease Group	714	0.00	87 CGI Inc_JPM	267	0.00
1,433 Link Administration Holdings Limited	440	0.00	4,166 Cott Corporation_CS	1,393	0.00
33 Macquarie Group Limited	9	0.00	530 Cott Corporation_JPM	414	0.00
151 Magellan Financial Group Limited	997	0.00	(1,969) Cronos Group Inc_CS	2,432	0.00
(842) Medibank Private Limited	79	0.00	(66) Cronos Group Inc_JPM	45	0.00
(86) National Australia Bank Limited	36	0.00	610 Domtar Corporation_CS	113	0.00
(20,948) Nearmap Limited	2,638	0.01	3,820 Encana Corporation_CS	1,539	0.00
542 Newcrest Mining Limited	276	0.00	1 Encana Corporation_JPM	1	0.00
1,986 Orica Limited	963	0.00	496 Enerplus Corporation_CS	402	0.00
836 Pandal Group Limited	301	0.00	547 Fortis Inc_CS	1,642	0.00
14,402 Qantas Airways Limited	13,418	0.01	202 Gildan Activewear Inc_CS	74	0.00
4,230 QBE Insurance Group Limited	3,333	0.00	131 Gildan Activewear Inc_JPM	410	0.00
364 Ramsay Health Care Limited	230	0.00	13 Lululemon Athletica Inc_CS	595	0.00
1,689 Santos Limited	1,562	0.00	4 Lululemon Athletica Inc_JPM	228	0.00
983 Seek Limited	235	0.00	725 Magna International Inc_CS	3,579	0.00
(3,654) Spark Infrastructure Group	85	0.00	8 Magna International Inc_JPM	14	0.00
(20,081) St Barbara Limited	4,603	0.00	1,033 Manulife Financial Corporation_CS	2,904	0.00
4,230 Super Retail Group Limited	1,474	0.00	426 Manulife Financial Corporation_JPM	578	0.00
6,683 Sydney Airport	651	0.00	1,839 Open Text Corporation_CS	9,995	0.02
(16,401) Telstra Corporation Limited	1,745	0.00	120 Open Text Corporation_JPM	106	0.00
(1,627) Transurban Group	211	0.00	399 Pembina Pipeline Corporation_CS	794	0.00
(1,283) Viva Energy Group Limited	225	0.00	2,830 Ritchie Bros Auctioneers Inc_CS	3,091	0.00
(4,225) Washington H. Soul Pattinson	331	0.00	286 Ritchie Bros Auctioneers Inc_JPM	977	0.00
(282) Westpac Banking Corporation	499	0.00	1,280 Sun Life Financial Inc_CS	7,722	0.02
(830) Woodside Petroleum Limited	821	0.00	180 Sun Life Financial Inc_JPM	88	0.00
	<u>179,517</u>	<u>0.18</u>	26 Suncor Energy Inc_JPM	61	0.00
			227 Teck Resources Limited_JPM	152	0.00
Austria			191 Telus Corporation_CS	53	0.00
3,033 Andritz AG	12	0.00	73 Telus Corporation_JPM	197	0.00
(340) OMV AG	811	0.00	117 Thomson Reuters Corporation_JPM	491	0.00
	<u>823</u>	<u>0.00</u>	(209) Tilray Inc	19,389	0.02
			357 Toronto-Dominion Bank_CS	184	0.00
Belgium				<u>110,503</u>	<u>0.11</u>
1,898 Ageas	11,345	0.01	China		
(1,080) Colruyt SA	1,122	0.00	4,000 Agile Property Holdings Limited	318	0.00
316 Galapagos NV	4,511	0.01	43,000 Agricultural Bank of China Limited	496	0.00
349 Groupe Bruxelles Lambert SA	570	0.00	4,000 Air China Limited	416	0.00
1,001 Solvay SA	2,259	0.00	7,500 Anhui Conch Cement Company Limited	7,232	0.01
(379) UCB SA	800	0.00	3,000 Anta Sports Products Limited	391	0.00
49 Umicore	167	0.00	40,000 Bank of China Limited	1,207	0.00
	<u>20,774</u>	<u>0.02</u>	2,000 Bank of Communications Company Limited	11	0.00
			(3,000) BYD Company Limited	876	0.00
Bermuda			1,000 BYD Electronic International Company Limited	480	0.00
1,484 Arch Capital Group Limited_CS	16,740	0.02	667 China Biologic Products	2,900	0.01
11 Arch Capital Group Limited_JPM	78	0.00			
135 Assured Guaranty Limited_JPM	377	0.00			
(46) Axis Capital Holdings Limited_JPM	39	0.00			

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
Germany (continued)			Ireland (continued)		
752 Hannover Rueck SE	30,125	0.03	3,223 UDG Healthcare Plc	1,280	0.00
709 Hella GMBH & Company KGAA	7,270	0.01		123,512	0.12
2,135 Henkel AG & Co KGaA	8,835	0.01			
101 Hochtief AG	114	0.00			
4,719 Hugo Boss AG	2,270	0.00	Israel		
(4,210) K+S AG	23,867	0.02	6,154 Plus500 Limited	15,865	0.02
140 Kion Group AG	402	0.00	7 SolarEdge Technologies Inc_JPM	228	0.00
597 Knorr-Bremse AG	2,592	0.00		16,093	0.02
138 LEG Immobilien AG	492	0.00			
1,704 Merck KGaA	18,123	0.02	Italy		
2,627 Metro AG	655	0.00	(125) Atlantia SpA	2	0.00
32 MorphoSys AG	821	0.00	4,956 Azimut Holding SpA	21,800	0.02
276 MTU Aero Engines AG	6,373	0.01	880 Banca Generali SpA	4,777	0.00
247 Muenchener Rueckversicherungs-Gesellschaft AG	9,540	0.01	5,922 Buzzi Unicem SpA	17,853	0.02
662 Nemetschek AG	1,577	0.00	(20,960) Davide Campari-Milano SpA	710	0.00
12,688 Prosieben Sat 1 Media SE	15,865	0.02	1,255 Diasorin Spa	1,235	0.00
29 Puma SE	13	0.00	7,500 Enel SpA	2,647	0.01
80 Rheinmetall AG	496	0.00	1904 Eni SpA	738	0.00
214 RWE AG	143	0.00	73 Ferrari NV	1,556	0.00
58 Scout24 AG	217	0.00	62,889 Hera SPA	28,962	0.03
590 Siemens AG	3,154	0.00	11,252 Intesa Sanpaolo SpA	75	0.00
2,195 Siemens Healthineers AG	9,920	0.01	(128) Mediobanca SpA	23	0.00
210 Siltronic AG	4,337	0.01	1,705 Moncler SpA	10,092	0.01
22 Symrise AG	58	0.00	(3,123) Pirelli and Company SpA	297	0.00
3,368 TAG Immobilien AG	1,305	0.00	11,463 Poste Italiane SpA	13,679	0.01
(912) Telefonica Deutschland Holding AG	23	0.00	(18,966) Saipem SpA	3,835	0.01
(14,590) ThyssenKrupp AG	6,366	0.01	(1,876) Salvatore Ferragamo SpA	856	0.00
2,181 Uniper SE	607	0.00	(96,566) Saras SpA	11,901	0.01
(164) United Internet AG	289	0.00	7,251 Snam SpA	1,757	0.00
114 Volkswagen AG	2,210	0.00	3,412 Terna SpA	144	0.00
38 Zalando SE	47	0.00		122,939	0.12
	232,097	0.23			
			Japan		
Hong Kong			1,200 ABC-Mart Inc	5,822	0.01
2,000 Alibaba Health Information	148	0.00	800 Advantest Corporation	8,961	0.01
3,400 ASM Pacific Technology Limited	4,047	0.01	(100) Aeon Company Limited	3	0.00
(148,000) Beijing Enterprises Water Group Limited	2,265	0.00	(2,400) AEON Financial Service Company Limited	7,913	0.01
2,000 China Overseas Land & Invest	1,057	0.00	500 Ain Holdings Inc	3,557	0.01
108,000 China Resources Cement Holdings Limited	32,792	0.03	(6,400) Air Water Inc	10,685	0.01
4,000 China Resources Enterprise Limited	204	0.00	(100) Alfresa Holdings Corporation	51	0.00
6,000 China Resources Land Limited	4,371	0.00	800 Alps Electric Company Limited	708	0.00
(11,000) China Taiping Insurance Holdings Company Limited	204	0.00	11,100 Amada Holdings Company Limited	6,750	0.01
1,500 CK Asset Holdings Limited	499	0.00	2,200 Amano Corporation	3,370	0.00
500 CK Hutchison Holdings Limited	110	0.00	(1,600) ANA Holdings Inc	736	0.00
1,500 CK Infrastructure Holdings Limited	299	0.00	500 Anritsu Corporation	220	0.00
4,000 Galaxy Entertainment Group	2,036	0.00	(2,500) Aoyama Trading Company Limited	5,413	0.01
26,000 Guangdong Investment Limited	663	0.00	100 Asahi Glass Company Limited	563	0.00
20,000 Haier Electronics Group Company Limited	11,985	0.01	100 Asahi Intecc Company Limited	129	0.00
(700) Hang Seng Bank Limited	199	0.00	3,600 Asahi Kasei Corporation	235	0.00
(3,000) HKT Trust And HKT Limited	154	0.00	(6,700) Ashikaga Holdings Company Limited	63	0.00
(11,000) Hong Kong and China Gas Company Limited	156	0.00	8,800 Astellas Pharma Inc	20,177	0.02
400 Hong Kong Exchanges and Clearing Limited	17	0.00	2,900 Azbil Corporation	5,114	0.00
(6,000) Kingdee International Software Group Company Limited	593	0.00	400 Bandai Namco Holdings Inc	471	0.00
54,000 Kuntun Energy Company Limited	621	0.00	600 Benefit One Inc	910	0.00
6,500 MTR Corporation Limited	292	0.00	4,200 Benesse Holdings Inc	2,968	0.00
1,000 New World Development Company Limited	28	0.00	400 Bic Camera Inc	207	0.00
7,000 Shimao Property Holdings Limited	3,655	0.01	2,700 Bridgestone Corporation	915	0.00
36,000 Sino Biopharmaceutical	3,312	0.00	6,400 Brother Industries Limited	12,269	0.01
1,000 Sun Hung Kai Properties Limited	418	0.00	3,500 Calbee Inc	2,574	0.00
3,000 Swire Properties Limited	329	0.00	400 Canon Inc	19	0.00
(12,000) Vitasoy Intl Holdings Limited	5,356	0.02	1,100 Capcom Company Limited	2,255	0.00
6,000 Wharf Holdings Limited	959	0.00	7,300 Casio Computer Company Limited	11,061	0.01
3,000 Wharf Real Estate Investment	697	0.00	(8,100) Chugoku Electric Power Company Inc	632	0.00
	77,466	0.08	3,000 Comsys Holdings Corporation	2,189	0.00
			18,600 Concordia Financial Group Limited	6,103	0.01
Hungary			(3,600) CyberAgent Inc	1,674	0.00
2,964 Wizz Air Holdings Plc	6,271	0.01	5,000 Dai Nippon Printing Company Limited	14,016	0.01
			9,400 Daicel Corporation	2,603	0.00
Ireland			100 Daifuku Company Limited	699	0.00
170 Accenture Plc_CS	3,587	0.01	500 Dai-ichi Life Holdings Inc	707	0.00
49 Accenture Plc_JPM	716	0.00	600 Daichikosho Company Limited	5,219	0.01
(925) Alkermes Plc_CS	7,525	0.01	400 Daikin Industries Limited	4,816	0.00
151 Allegion Plc_CS	2,298	0.00	300 Denso Corporation	1,551	0.00
26 Allegion Plc_JPM	420	0.00	(4,600) Dentsu Inc	7,246	0.01
324 Cimpress Plc_CS	1,917	0.00	(1,100) Digital Arts Inc	19,656	0.02
4,654 CRH Plc	25,451	0.02	800 Dip Corporation	2,141	0.00
(1,287) DCC Plc	1,651	0.00	5,100 DMG Mori Company Limited	1,698	0.00
1,264 Experian Plc	1,988	0.00	1,800 Ebara Corporation	3,921	0.01
4,434 Grafton Group Plc	5,844	0.01	1,000 Electric Power Development Company Limited	2,764	0.00
20,344 Greencore Group Plc	9,790	0.01	1,200 En-Japan Inc	11,409	0.01
187 ICON Plc_CS	3,101	0.00	(800) Ezaki Gilco Company Limited	65	0.00
54 ICON Plc_JPM	764	0.00	700 FamilyMart UNY Holdings Company Limited	256	0.00
155 Jazz Pharmaceuticals Plc_CS	2,657	0.00	1,700 Fancal Corporation	2,835	0.00
8 Jazz Pharmaceuticals Plc_JPM	115	0.00	200 Financial Products Group Company Limited	138	0.00
594 Medtronic Plc_CS	6,976	0.01	600 Fuji Electric Company Limited	260	0.00
122 Medtronic Plc_JPM	793	0.00	100 Fuji Machine Manufacturing Company Limited	194	0.00
1,163 Paddy Power Betfair Plc	46,539	0.05	4,300 Fuji Media Holdings Inc	2,552	0.00
37 Perrigo Company_JPM	100	0.00	(2,400) Fuji Oil Company Limited	1,935	0.00
			(400) Fuji Soft Inc	1,807	0.00

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
Japan (continued)			Japan (continued)		
2,400 FUJIFILM Holdings Corporation	1,276	0.00	2,600 Mitsubishi Estate Company Limited	204	0.00
100 Fujitsu Limited	243	0.00	3,200 Mitsubishi Gas Chemical Company	3,664	0.01
(3,800) Fukuoka Financial Group Inc	4,318	0.01	100 Mitsubishi Logistics Corporation	67	0.00
(500) Furukawa Electric Company Limited	1,315	0.00	500 Mitsubishi Materials Corporation	976	0.00
1,500 Glory Limited	5,512	0.01	(21,800) Mitsubishi Motors Corporation	8,837	0.01
3,100 GMO internet Inc	1,469	0.00	2,300 Mitsui and Company Limited	1,446	0.00
(400) Hakuholdo DY Holdings Inc	154	0.00	2,800 Mitsui Chemicals Inc	6,934	0.01
700 Hamamatsu Photonics KK	2,707	0.00	500 Miura Company Limited	3,953	0.01
2,700 Hankyu Hanshin Holdings Inc	1,806	0.00	(100) Mixi Inc	34	0.00
100 Harmonic Drive Systems Inc	184	0.00	100 MonotaRO Company Limited	43	0.00
1,300 Haseko Corporation	1,351	0.00	1,000 MS&AD Insurance Group Holdings Inc	839	0.00
13,700 Hazama Ando Corporation	10,978	0.01	100 Murata Manufacturing Company Limited	778	0.00
1,700 Heiwa Corporation	1,809	0.00	2,400 Nexon Company Limited	1,190	0.00
200 Hikari Tsushin Inc	10,210	0.01	900 NH Foods Limited	1,133	0.00
100 Hirose Electric Company Limited	100	0.00	2,300 Nichias Corporation	9,083	0.01
1,000 Hisamitsu Pharmaceutical Company	2,388	0.00	400 Nichirei Corporation	189	0.00
1,300 Hitachi High-Technologies Corporation	12,010	0.01	(300) Nidec Corporation	1,279	0.00
900 Hitachi Limited	3,360	0.00	1,500 Nifco Inc	4,295	0.01
(2,800) Hokkaido Electric Power Company Inc	16	0.00	(1,600) Nihon Kohden Corporation	1,554	0.00
200 Horiba Limited	808	0.00	100 Nihon M&A Center Inc	1,011	0.00
500 Hoshizaki Corporation	8,002	0.01	200 Nintendo Company Limited	792	0.00
1,000 Hoya Corporation	5,967	0.01	700 Nippon Electric Glass Company Limited	5	0.00
400 Hulic Company Limited	417	0.00	800 Nippon Express Company Limited	4,210	0.01
2,000 Ichigo Group Holdings Company Limited	471	0.00	2,100 Nippon Kayaku Company Limited	2,170	0.00
900 Ito En Limited	2,163	0.00	17,200 Nippon Light Metal Holdings Company Limited	2,193	0.00
700 Itochu Corporation	27,093	0.03	(3,800) Nippon Paper Industries Company Limited	3,860	0.01
1,400 Itochu Techno-Solutions Corporation	668	0.00	100 Nippon Shinyaku Company Limited	45	0.00
1,900 J Front Retailing Company Limited	5,276	0.01	(400) Nippon Shokubai Company Limited	1,479	0.00
800 Jaeco Company Limited	2,371	0.00	(5,200) Nippon Steel and Sumitomo Metal Corporation	11,576	0.01
(600) Japan Airlines Company Limited	158	0.00	200 Nissan Chemical Industries Limited	556	0.00
4,300 Japan Aviation Electronics Industry Limited	18,366	0.02	(5,200) Nissan Motor Company Limited	4,934	0.00
3,200 Japan Exchange Group Inc	3,406	0.00	(2,100) Nisshin Seifun Group Inc	3,226	0.00
1,000 Japan Petroleum Exploration Company Limited	461	0.00	300 Nitto Denko Corporation	3,334	0.00
(700) Japan Post Bank Company Limited	123	0.00	100 NOF Corporation	78	0.00
800 Japan Post Holdings Company Limited	336	0.00	5,700 Nomura Real Estate Holdings	13,672	0.01
3,600 Japan Post Insurance Company Limited	2,849	0.00	6,500 Nomura Research Institute Limited	3,557	0.01
(5,200) JFE Holdings Inc	6,023	0.01	1,800 NS Solutions Corporation	12	0.00
400 JGC Corporation	253	0.00	500 NSK Limited	205	0.00
100 JSR Corporation	119	0.00	2,100 NTT Data Corporation	1,973	0.00
(1,200) JTEKT Corporation	508	0.00	6,900 NTT DOCOMO Inc	2,722	0.00
14,000 JXTG Holdings Inc	871	0.00	7,200 Obayashi Corporation	4,372	0.01
300 Kajima Corporation	23	0.00	(1,400) Odakyu Electric Railway Company Limited	398	0.00
800 Kaken Pharmaceutical Company Limited	6,235	0.01	(5,200) Oji Holdings Corporation	1,273	0.00
(1,000) Kaneka Corporation	5,218	0.01	7,300 Olympus Corporation	4,444	0.01
1,200 Kao Corporation	8,307	0.01	300 Omron Corporation	353	0.00
(7,400) Kawasaki Heavy Industries Limited	10,179	0.01	6,700 ONO Pharmaceutical Company Limited	19,344	0.02
2,600 KDDI Corporation	4,973	0.00	800 Open House Company Limited	1,475	0.00
400 Keikyu Corporation	95	0.00	500 Optorun Company Limited	1,158	0.00
5,400 Kenedix Inc	82	0.00	300 Oracle Corporation Japan	4,921	0.00
3,800 Kinden Corporation	2,221	0.00	800 Orix Corporation	447	0.00
900 Kintetsu Corporation	1,946	0.00	3,100 Osaka Gas Company Limited	374	0.00
2,900 Kirin Holdings Company Limited	3,993	0.01	(900) OSG Corporation	554	0.00
(27,000) Kobe Steel Limited	14,082	0.01	1,900 Otsuka Corporation	10,704	0.01
300 Komatsu Limited	320	0.00	2,500 Otsuka Holdings Company Limited	2,567	0.00
(600) Konami Holdings Corporation	1,944	0.00	(4,000) Outsourcing Inc	4,416	0.01
(5,700) Konica Minolta Inc	769	0.00	2,700 Panasonic Corporation	3,089	0.00
(600) Kose Corporation	10,117	0.01	100 Park24 Company Limited	137	0.00
500 Koshidaka Holdings Company Limited	538	0.00	(200) Pola Orbis Holdings Inc	41	0.00
10,100 K's Holdings Corporation	21,588	0.02	(4,600) Rakuten Inc	498	0.00
200 Kubota Corporation	43	0.00	2,600 Recruit Holdings Company Limited	12,986	0.01
(5,500) Kuraray Company Limited	8,791	0.01	200 Relo Group Inc	429	0.00
1,000 Kureha Corporation	196	0.00	200 Renesas Electronics Corporation	197	0.00
(900) Kusuri No Aoki Holdings Company Limited	6,515	0.01	(3,400) Rengo Company Limited	2,279	0.00
1,000 Kyocera Corporation	10,723	0.01	200 Resorttrust Inc	272	0.00
100 Kyoritsu Maintenance Company Limited	271	0.00	1,200 Rinnai Corporation	8,660	0.01
2,500 Kyowa Exeo Corporation	4,991	0.00	400 Rohm Company Limited	614	0.00
6,100 Kyowa Hakko Kirin Company Limited	19,735	0.02	(300) Rohto Pharmaceutical Company Limited	45	0.00
(2,800) Kyushu Electric Power Company Inc	259	0.00	200 Ryohin Keikaku Company Limited	45	0.00
400 Lawson Inc	1,047	0.00	1,100 Saizeriya Company Limited	704	0.00
(500) Lion Corporation	333	0.00	300 Sankyu Inc	51	0.00
2,900 Lixil Group Corporation	2,230	0.00	(1,200) Sanrio Company Limited	604	0.00
700 Mabuchi Motor Company Limited	382	0.00	5,700 Santen Pharmaceutical Company Limited	8,397	0.01
3,100 Maeda Road Construction Company	4,004	0.01	7,000 Sanwa Holdings Corporation	2,128	0.00
1,300 Makino Milling Machine Company Limited	7,319	0.01	3,000 Sapporo Holdings Limited	1,646	0.00
100 Makita Corporation	221	0.00	1,900 Savai Pharmaceutical Company Limited	11,183	0.01
1,700 Marubeni Corporation	765	0.00	1,700 SBI Holdings Inc	442	0.00
2,000 Marui Group Company Limited	5,911	0.01	800 SCSK Corporation	2,554	0.00
1,600 Maruichi Steel Tube Limited	1,089	0.00	1,200 Secom Company Limited	3,310	0.00
3,100 Matsumotokiyoshi Holdings Company Limited	13,286	0.01	200 Seiko Epson Corporation	348	0.00
(11,300) Mazda Motor Corporation	9,059	0.01	4,300 Seino Holdings Company Limited	2,178	0.00
200 McDonald's Holdings Company Japan Limited	303	0.00	6,000 Sekisui Chemical Company Limited	9,983	0.01
5,800 Medipal Holdings Corporation	783	0.00	13,300 Sekisui House Limited	32,911	0.03
700 Megmilk Snow Brand Company Limited	1,127	0.00	100 Seria Company Limited	383	0.00
800 Meitec Corporation	4,284	0.01	1,800 Seven and I Holdings Company Limited	3,681	0.01
(9,900) Mercari Inc	30,025	0.03	(300) SG Holdings Company Limited	202	0.00
1,800 MinebeaMitsumi Inc	5,641	0.01	5,000 Sharp Corporation	3,439	0.00
(4,400) Mitsubishi Chemical Holdings Corporation	12	0.00	1,300 Shimachu Company Limited	3,925	0.01
4,500 Mitsubishi Corporation	1,116	0.00	300 Shimano Inc	1,882	0.00

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
Switzerland (continued)			United Kingdom (continued)		
508 Roche Holding AG	21,738	0.02	2,111 Capital & Counties Properties Plc	349	0.00
988 Schindler Holding	21,249	0.02	(32,775) Cineworld Group Plc	6,206	0.01
2 SGS SA	148	0.00	(90) CNH Industrial NV	14	0.00
11 Sika AG	67	0.00	421 Compass Group Plc	74	0.00
1,247 STMicroelectronics NV	4,655	0.01	46,396 ConvaTec Group Plc	26,994	0.03
4 Straumann Holding AG	55	0.00	43 Croda International Plc	93	0.00
997 Sunrise Communications Group	3,595	0.00	616 Diageo Plc	159	0.00
(26) Swatch Group AG	434	0.00	3,934 Dialog Semiconductor Plc	69,735	0.07
170 Swiss Life Holding	1,141	0.00	5,378 Direct Line Insurance Group Plc	1,093	0.00
45 Swiss Prime Site	157	0.00	1,709 Dominos Pizza Uk and Ireland Plc	993	0.00
463 Swiss Re AG	5,207	0.01	11,516 Drax Group Plc	5,483	0.01
(80) Swisscom AG	393	0.00	6,038 Dunelm Group Plc	29,503	0.03
339 TE Connectivity Limited_CS	1,069	0.00	245 Electrocomponents Plc	164	0.00
66 TE Connectivity Limited_JPM	181	0.00	2 Enscó Rowan Plc	4	0.00
9 Temenos Group AG	26	0.00	(279) Evraz Plc	89	0.00
(4,089) Transocean Limited_CS	2,591	0.00	(8,064) Farfetch Limited_CS	5,430	0.01
17,695 UBS Group AG	11,647	0.01	1,399 Ferguson Plc	8,312	0.01
16 VAT Group AG	231	0.00	(5,135) Fevertree Drinks Plc	3,089	0.01
(5) Vifor Pharma AG	3	0.00	6,376 Fiat Chrysler Automobiles NV	6,685	0.01
321 Zurich Insurance Group AG	22,764	0.02	(177) Future Plc	3	0.00
	173,830	0.17	2,036 G4S Plc	315	0.00
			7,305 GlaxoSmithKline Plc	7,905	0.01
			5,666 Greggs Plc	30,020	0.03
			(63) Halma Plc	52	0.00
			829 Hargreaves Lansdown Plc	1,426	0.00
			18,004 Hays Plc	7,199	0.01
			3,350 Hikma Pharmaceuticals Plc	7,581	0.01
			411 Homeserve Plc	389	0.00
			20,037 Howden Joinery Group Plc	39,639	0.04
			(441) HSBC Holdings Plc	20	0.00
			1,075 IG Group Holdings Plc	1,010	0.00
			252 IHS Markit Limited_CS	3,025	0.01
			20 IHS Markit Limited_JPM	146	0.00
			7,964 IMI Plc	19,000	0.02
			5,965 Imperial Brands Plc	7,514	0.01
			8,541 Inchcape Plc	13,386	0.01
			11,992 Informa Plc	9,384	0.01
			(825) Intercontinental Hotels Group Plc	673	0.00
			7,695 Intermediate Capital Group Plc	21,928	0.02
			12,694 International Consolidated Airlines Group SA	29,845	0.03
			(2,989) International Game Technology_CS	487	0.00
			81 Intertek Group Plc	438	0.00
			(6,444) Investec Plc	3,179	0.01
			23,440 ITV Plc	6,596	0.01
			2,910 J Sainsbury Plc	569	0.00
			1,128 Janus Henderson Group Plc_CS	4,159	0.00
			11,046 JD Sports Fashion Plc	14,364	0.01
			13,438 Jupiter Fund Management	7,526	0.01
			18,587 Kingfisher Plc	4,283	0.00
			11,085 Legal and General Group Plc	5,411	0.01
			84 Linde Plc_CS	682	0.00
			15 Linde Plc_JPM	103	0.00
			5,301 Lloyds Banking Group Plc	372	0.00
			355 London Stock Exchange Group Plc	4,059	0.00
			5,605 Meggitt Plc	5,077	0.00
			8,257 Michael Page International	8,652	0.01
			(18) Mimecast Limited_JPM	6	0.00
			239 Mondi Plc	324	0.00
			18,972 Moneysupermarket.com Group Plc	4,469	0.00
			1,002 Next Plc	15,771	0.02
			1,721 Nomad Foods Limited_CS	2,834	0.00
			988 Nvent Electric Plc_CS	3,088	0.01
			301 Nvent Electric Plc_JPM	731	0.00
			1,056 Pentair Plc_CS	2,705	0.00
			118 Pentair Plc_JPM	475	0.00
			3,550 Persimmon Plc	28,875	0.03
			(432) Petrofac Limited	204	0.00
			11,190 Premier Oil Plc	617	0.00
			887 Prudential Plc	1,035	0.00
			36,622 Quilter Plc	14,163	0.01
			20,205 Redrow Plc	29,976	0.03
			9,528 RELX Plc	16,457	0.02
			785 Rightmove Plc	470	0.00
			1,850 Rio Tinto Limited	8,143	0.01
			3,724 Rio Tinto Plc	17,522	0.02
			(10,223) Rolls-Royce Holdings Plc	17,367	0.02
			4,512 Rotork Plc	2,003	0.00
			5,675 Royal Bank of Scotland Group Plc	1,628	0.00
			48,583 Royal Mail Plc	1,621	0.00
			(1,861) RSA Insurance Group Plc	421	0.00
			7,998 Sage Group Plc	4,290	0.00
			3,424 Schroders Plc	22,864	0.02
			4,513 Smith & Nephew Plc	6,371	0.01
			2,922 Smiths Group Plc	8,637	0.01
			606 Spectris Plc	3,545	0.00
			23 Spirax-Sarco Engineering Plc	290	0.00
			2,597 SSE Plc	4,879	0.00
			191 Ssp Group Plc	7	0.00
Taiwan					
9,000 Ase Technology Holding Company Limited	2,799	0.00			
72,000 Asia Cement Corporation	5,251	0.01			
16,210 Cathay Financial Holding Company Limited	712	0.00			
7,000 Challease Holding Company Limited	2,425	0.00			
10,000 Chipbond Technology Corporation	1,250	0.00			
12,000 Chunghwa Telecom Company Limited	537	0.00			
1,000 Delta Electronics Inc	369	0.00			
47,000 E.Sun Financial Holding Company Limited	6,407	0.01			
12,000 Fubon Financial Holding Company Limited	1,415	0.00			
19,000 General Interface Solution	4,632	0.00			
3,000 GlobalwafersCompany Limited	4,948	0.00			
31,000 Hon Hai Precision Industry	14,198	0.01			
2,000 Macronix International	148	0.00			
4,000 MediaTek Inc	22,016	0.02			
40,000 Mega Financial Holding Company Limited	394	0.00			
15,000 Nanya Technology Corporation	5,148	0.01			
12,000 Novatek Microelectronics Limited	10,982	0.01			
14,000 Quanta Computer Inc	2,838	0.00			
27,000 Radiant Opto-Electronics Cor	1,518	0.00			
12,000 Realtek Semiconductor Corporation	14,139	0.01			
32,000 Sino-American Silicon Products Inc	23,191	0.02			
4,000 Taiwan Semiconductor Manufacturing Company Limited	9,324	0.01			
134,000 United Microelectronics Corporation	16,033	0.03			
15,000 Walsin Technology Corporation	36,674	0.05			
4,000 Wiywyn Corporation	12,086	0.01			
5,000 Yageo Corporation	24,940	0.02			
	224,374	0.22			
Thailand					
597 Fabrinet_CS	7,471	0.01			
64 Fabrinet_JPM	631	0.00			
	8,102	0.01			
United Kingdom					
100 Abcam Plc	122	0.00			
1,068 Admiral Group Plc	3,311	0.00			
7,192 Aggreko Plc	1,403	0.00			
3,446 Anglo American Plc	10,084	0.01			
6,113 Antofagasta Plc	5,083	0.00			
148 Aon Plc_CS	987	0.00			
4 Aon Plc_JPM	132	0.00			
140 Aptiv Plc_CS	262	0.00			
18,114 Ashmore Group Plc	12,265	0.01			
2,980 Ashtead Group Plc	10,309	0.01			
1,521 Associated British Foods Plc	4,935	0.00			
509 Auto Trader Group Plc	198	0.00			
12,918 Avast Plc	12,006	0.01			
93 Aveva Group Plc	300	0.00			
3,252 Aviva Plc	693	0.00			
2,251 Babcock International Group Plc	3,165	0.00			
17,837 BAE Systems Plc	2,186	0.00			
19,020 Barclays Plc	6,045	0.01			
10,743 Barratt Developments Plc	18,401	0.02			
(2,349) Beazley Plc	1,039	0.00			
3,586 Bellway Plc	36,588	0.04			
2,174 Berkeley Group Holdings Plc	26,738	0.03			
212 Blue Prism Group Plc	110	0.00			
364 Boohoo.com Plc	32	0.00			
7,745 Bovis Homes Group Plc	20,215	0.02			
(18,090) BP Plc	11,590	0.01			
2,797 British American Tobacco Plc	9,670	0.01			
(5,155) BT Group Plc	695	0.00			
(291) Bunzl Plc	938	0.00			
340 Burberry Group Plc	913	0.00			
2,097 Capita Group Plc	150	0.00			

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
United Kingdom (continued)			United States (continued)		
603 St James's Place Plc	589	0.00	17 Amedisys Inc_JPM	388	0.00
25,781 Standard Life Aberdeen Plc	24,088	0.02	(174) Amerco_CS	121	0.00
2,733 Tate and Lyle Plc	1,394	0.00	(1,138) American Airlines Group Inc_CS	3,751	0.01
39,664 Taylor Wimpey Plc	16,311	0.01	31 American Electric Power Company Inc_JPM	114	0.00
(787) Technipfmc Plc_CS	375	0.00	1,723 American Equity Investment Life Holding Company_CS	7,150	0.01
(310) Technipfmc Plc_JPM	450	0.00	54 American Equity Investment Life Holding Company_JPM	314	0.00
1,238 Tesco Plc	290	0.00	48 American Express Company_JPM	268	0.00
3,888 Travis Perkins Plc	11,333	0.01	775 American Financial Group Inc_CS	6,462	0.01
123 Victrex Plc	180	0.00	71 American Financial Group Inc_JPM	132	0.00
(27,570) Vodafone Group Plc	1,455	0.00	(41) American International Group Inc_JPM	11	0.00
118 WH Smith Plc	144	0.00	22 American States Water Company_JPM	202	0.00
80 Whitbread Plc	714	0.00	93 Ameriprise Financial Inc_CS	2,224	0.00
2 Willis Towers Watson Plc_JPM	28	0.00	60 Ameriprise Financial Inc_JPM	503	0.00
8,472 WPP Plc	14,274	0.01	(459) Ameris Bancorp_CS	297	0.00
	924,864	0.90	1,121 AmerisourceBergen Corporation_CS	1,405	0.00
			164 AMETEK Inc_CS	3,255	0.01
United States			13 AMETEK Inc_JPM	122	0.00
148 3M Company_CS	1,322	0.00	68 Amgen Inc_CS	4,390	0.01
41 3M Company_JPM	334	0.00	33 Amgen Inc_JPM	619	0.00
(5,008) 8x8 Inc_CS	12,176	0.01	(5,747) Amicus Therapeutics Inc_CS	2,046	0.00
(60) 8x8 Inc_JPM	8	0.00	4,742 Amkor Technology Inc_CS	18,488	0.02
51 Aaron's Inc_CS	35	0.00	97 Amkor Technology Inc_JPM	373	0.00
39 Abbott Laboratories_CS	347	0.00	669 AMN Healthcare Services Inc_CS	6,011	0.01
145 Abbott Laboratories_JPM	389	0.00	109 AMN Healthcare Services Inc_JPM	354	0.00
308 AbbVie Inc_CS	4,215	0.01	154 Amphenol Corporation-CI A_CS	3,326	0.01
72 AbbVie Inc_JPM	228	0.00	25 Amphenol Corporation-CI A_JPM	258	0.00
289 Acadia Pharmaceuticals Inc_CS	105	0.00	395 Analog Devices Inc_CS	2,463	0.00
484 ACI Worldwide Inc_CS	3,000	0.00	64 Analog Devices Inc_JPM	312	0.00
37 ACI Worldwide Inc_JPM	20	0.00	(19) Anaplan Inc_JPM	8	0.00
13 Activision Blizzard Inc_JPM	7	0.00	107 Ansys Inc_CS	2,898	0.00
326 Acuity Brands Inc_CS	4,185	0.01	12 Ansys Inc_JPM	249	0.00
55 Acuity Brands Inc_JPM	501	0.00	(3,917) Antero Midstream Corporation_CS	479	0.00
330 Adaptive Biotechnologies_JPM	407	0.00	(815) Antero Midstream Corporation_JPM	1,726	0.00
68 Adobe Systems Inc_CS	1,466	0.00	258 Anthem Inc_CS	9,926	0.01
18 Adobe Systems Inc_JPM	714	0.00	30 Anthem Inc_JPM	401	0.00
1,134 ADT Inc_JPM	719	0.00	(738) Apache Corporation_CS	3,956	0.01
77 Advance Auto Parts Inc_CS	766	0.00	(617) Apergy Corp_CS	643	0.00
10 Advance Auto Parts Inc_JPM	43	0.00	(68) Apergy Corp_JPM	50	0.00
653 Advanced Drainage Systems In	398	0.00	27 Apple Inc_CS	1,298	0.00
351 Advanced Energy Industries_CS	4,725	0.01	32 Apple Inc_JPM	1,897	0.00
17 Advanced Energy Industries_JPM	250	0.00	790 Applied Industrial Technologies Inc_CS	9,887	0.01
17 Advanced Micro Devices_JPM	236	0.00	87 Applied Industrial Technologies Inc_JPM	529	0.00
1,146 AECOM Technology Corporation_CS	11,079	0.01	1,112 Applied Materials Inc_CS	18,046	0.02
50 AECOM Technology Corporation_JPM	63	0.00	153 Applied Materials Inc_JPM	1,235	0.00
551 Aerojet Rocketdyne Holdings_CS	1,163	0.00	355 Aptar Group Inc_CS	1,661	0.00
155 Aerojet Rocketdyne Holdings_JPM	76	0.00	22 Aptar Group Inc_JPM	58	0.00
(10) Aerovironment Inc_JPM	20	0.00	1,920 Aramark_CS	4,769	0.00
1,487 AES Corporation_CS	5,244	0.01	79 Aramark_JPM	271	0.00
373 AES Corporation_JPM	1,238	0.00	8 Arconic Inc_JPM	28	0.00
(135) Affiliated Managers Group Inc_CS	3,152	0.00	69 Ares Management Corporation_JPM	145	0.00
81 Aflac Inc_CS	321	0.00	27 Arista Networks Inc_JPM	196	0.00
166 Aflac Inc_JPM	4	0.00	100 Armstrong World Industries Inc_CS	839	0.00
89 AGCO Corporation_CS	219	0.00	449 Arrow Electronics Inc_CS	4,358	0.01
1,007 Agilent Technologies Inc_CS	14,382	0.01	54 Arrow Electronics Inc_JPM	338	0.00
122 Agilent Technologies Inc_JPM	675	0.00	334 Arthur J Gallagher & Company_CS	1,787	0.00
(1,743) Agios Pharmaceuticals Inc_CS	8,652	0.01	8 Arthur J Gallagher & Company_JPM	107	0.00
188 Air Products and Chemicals Inc_CS	613	0.00	1,603 Artisan Partners Asset Management_CS	4,919	0.00
8 Air Products and Chemicals Inc_JPM	24	0.00	289 Artisan Partners Asset Management_JPM	844	0.00
376 Akamai Technologies Inc_CS	245	0.00	352 Asbury Automotive Group Inc_CS	6,757	0.01
(288) Alarm.com Holdings Inc_CS	564	0.00	27 Asbury Automotive Group Inc_JPM	58	0.00
48 Alarm.com Holdings Inc_JPM	11	0.00	171 ASGN Inc	1,062	0.00
(315) Alaska Air Group Inc_CS	289	0.00	824 Ashland Global Holdings Inc_CS	3,254	0.01
(45) Albany International Corporation-CI A_CS	335	0.00	23 Ashland Global Holdings Inc_JPM	17	0.00
(3,216) Alcoa Upstream Corporation_CS	3,547	0.01	409 Aspen Technology Inc_CS	4,748	0.00
(180) Alexion Pharmaceuticals Inc_CS	271	0.00	1,025 Associated Banc-Corporation_CS	227	0.00
141 Align Technology Inc_CS	1,350	0.00	76 Associated Banc-Corporation_JPM	101	0.00
25 Align Technology Inc_JPM	1,243	0.00	841 AT&T Inc_CS	597	0.00
28 Allakos Inc_CS	225	0.00	93 AT&T Inc_JPM	99	0.00
50 Allegheny Corporation_CS	1,389	0.00	223 Atmos Energy Corporation_CS	756	0.00
(539) Allegheny Technologies Inc_CS	630	0.00	149 Autodesk Inc_CS	5,893	0.01
(67) Alliance Data Systems Corporation_CS	992	0.00	8 Autodesk Inc_JPM	48	0.00
76 Alliance Data Systems Corporation_JPM	161	0.00	25 Automatic Data Processing Inc_CS	124	0.00
13 Alliant Energy Corporation	114	0.00	55 Automatic Data Processing Inc_JPM	113	0.00
879 Allison Transmission Holding_CS	2,269	0.00	53 AutoZone Inc_CS	2,585	0.00
138 Allison Transmission Holding_JPM	298	0.00	3 AutoZone Inc_JPM	98	0.00
(849) Allogene Therapeutics Inc_CS	1,432	0.00	(15) Avalara Inc_JPM	3	0.00
(2,049) Allscripts Healthcare Solutions_CS	1,195	0.00	679 Avangrid Inc	596	0.00
340 Allstate Corporation_CS	4,120	0.01	(1,462) Avanos Medical Inc_CS	3,282	0.01
76 Allstate Corporation_JPM	293	0.00	170 Avantor Inc_JPM	117	0.00
12 Alphabet Inc_CS	1,431	0.00	466 Avery Dennison Corporation_CS	5,929	0.01
3 Alphabet Inc_JPM	233	0.00	(24) Avis Budget Group Inc_JPM	12	0.00
247 Altice USA Inc_JPM	224	0.00	595 Avista Corporation_CS	60	0.00
13,563 Altice USA Inc_MS	133,572	0.13	43 Avista Corporation_JPM	45	0.00
(1,385) Altria Group Inc_CS	552	0.00	1,487 Avnet Inc_CS	1,130	0.00
51 Altria Group Inc_JPM	467	0.00	127 Avnet Inc_JPM	217	0.00
1 Amazon.com Inc_JPM	62	0.00	1,285 Axa Equitable Holdings Inc_CS	5,232	0.01
1,190 Amdocs Limited_CS	10,106	0.01	388 Axa Equitable Holdings Inc_JPM	528	0.00
111 Amdocs Limited_JPM	451	0.00	40 Axalta Coating Systems Limited_JPM	3	0.00

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
United States (continued)			United States (continued)		
164 Axos Financial Inc_JPM	141	0.00	(5) Cantel Medical Corporation_JPM	3	0.00
162 Bancorpsouth Bank_CS	370	0.00	73 Capital One Financial Corporation_JPM	436	0.00
99 Bank of America Corporation	479	0.00	999 Cardinal Health Inc_CS	5,658	0.01
91 Bank of Hawaii Corporation_CS	1,114	0.00	360 Carlisle Companies Inc_CS	2,136	0.00
14 Bank of Hawaii Corporation_JPM	110	0.00	32 Carlisle Companies Inc_JPM	218	0.00
457 Bank of New York Mellon Corporation_CS	1,237	0.00	219 CarMax Inc_CS	349	0.00
224 Bank of New York Mellon Corporation_JPM	339	0.00	686 Carnival Plc	1,615	0.00
49 Bank Ozk_JPM	36	0.00	62 Cars.com Inc	219	0.00
271 BankUnited Inc_CS	842	0.00	153 Carters Inc_CS	1,383	0.00
48 BankUnited Inc_JPM	64	0.00	61 Carters Inc_JPM	827	0.00
390 Banner Corporation_CS	197	0.00	488 Catalent Inc_CS	4,736	0.01
9 Barnes Group Inc_JPM	6	0.00	53 Caterpillar Inc_CS	887	0.00
116 Baxter International Inc_JPM	325	0.00	60 Caterpillar Inc_JPM	576	0.00
1,719 Beacon Roofing Supply Inc_CS	2,359	0.00	171 Cathay General Bancorp_CS	520	0.00
229 Becton Dickinson and Company_CS	6,049	0.01	23 Cathay General Bancorp_JPM	23	0.00
42 Becton Dickinson and Company_JPM	876	0.00	5 CBOE Holdings Inc_JPM	111	0.00
121 Bed Bath & Beyond Inc_JPM	189	0.00	4 CBRE Group Inc_JPM	35	0.00
44 Belden Inc_JPM	75	0.00	67 CDK Global Inc_JPM	48	0.00
36 Berry Global Group Inc_JPM	206	0.00	156 CDW Corporation_CS	5,631	0.01
156 Best Buy Company Inc_CS	76	0.00	40 CDW Corporation_JPM	777	0.00
49 Best Buy Company Inc_JPM	698	0.00	126 Celanese Corporation_CS	3,085	0.00
(1,167) Beyond Meat Inc_CS	3,503	0.01	140 Centene Corporation_CS	2,494	0.00
(18) Beyond Meat Inc_JPM	27	0.00	121 Centene Corporation_JPM	731	0.00
886 BGC Partners Inc_JPM	154	0.00	(2,746) CenterPoint Energy Inc_CS	3,557	0.01
31 BioMarin Pharmaceutical Inc_JPM	85	0.00	(20) CenterPoint Energy Inc_JPM	27	0.00
212 Bio-Rad Laboratories Inc_CS	9,936	0.01	4 Ceridian HCM Holding Inc_JPM	30	0.00
27 Bio-Rad Laboratories Inc_JPM	279	0.00	93 Cerner Corporation_JPM	345	0.00
39 Bio-Techne Corporation_CS	1,014	0.00	33 CF Industries Holdings Inc_JPM	33	0.00
31 Bio-Techne Corporation_JPM	167	0.00	146 Charles River Laboratories International Inc_CS	2,055	0.00
55 Biotelemetry Inc_JPM	45	0.00	60 Charles River Laboratories International Inc_JPM	662	0.00
(3,353) BJ's Wholesale Club Holdings Inc_CS	6,862	0.01	319 Charles Schwab Corporation_CS	3,317	0.01
21 Black Knight Inc_CS	35	0.00	243 Charles Schwab Corporation_JPM	660	0.00
82 Black Knight Inc_JPM	254	0.00	(1,326) Chart Industries Inc_CS	5,349	0.01
(262) Blackbaud Inc_CS	2,883	0.00	47 Charter Communications Inc_CS	326	0.00
365 Blackline Inc_CS	460	0.00	6 Charter Communications Inc_JPM	67	0.00
(25) Blackline Inc_JPM	20	0.00	212 Chemed Corporation_CS	19,111	0.02
3 BlackRock Inc_CS	242	0.00	15 Chemed Corporation_JPM	427	0.00
7 BlackRock Inc_JPM	157	0.00	137 Chemours Company_JPM	85	0.00
9 Blackstone Group Inc/The_JPM	81	0.00	(108) Cheniere Energy Inc_CS	478	0.00
964 Bloomin Brands Inc_CS	3,698	0.01	(155) Cheniere Energy Inc_JPM	459	0.00
420 Bloomin Brands Inc_JPM	527	0.00	309 Chevron Corporation_CS	1,280	0.00
(876) Bluebird Bio Inc_CS	27,676	0.03	9 Chevron Corporation_JPM	-	0.00
(157) Boeing Company_CS	3,906	0.01	1 Chipotle Mexican Grill Inc_JPM	131	0.00
9 Booking Holdings Inc_CS	911	0.00	337 Choice Hotels International Inc_CS	5,494	0.01
2 Booking Holdings Inc_JPM	295	0.00	7 Choice Hotels International Inc_JPM	111	0.00
37 Booz Allen Hamilton Holding Corporation_CS	158	0.00	804 Church & Dwight Company Inc_CS	726	0.00
727 BorgWarner Inc_CS	1,687	0.00	10 Churchill Downs Inc_JPM	371	0.00
(20) BorgWarner Inc_JPM	10	0.00	627 Ciena Corporation_CS	129	0.00
(3) Boston Beer Company Inc_JPM	4	0.00	104 Ciena Corporation_JPM	82	0.00
1,297 Boston Scientific Corporation_CS	4,351	0.01	245 Cigna Corporation_CS	10,623	0.01
42 Boston Scientific Corporation_JPM	230	0.00	45 Cigna Corporation_JPM	698	0.00
5 Bottomline Technologies de Inc_JPM	29	0.00	(110) Cimarex Energy Company_JPM	57	0.00
(737) Box Inc_CS	2,094	0.00	451 Cincinnati Financial Corporation_CS	9,104	0.01
(72) Box Inc_JPM	22	0.00	19 Cintas Corporation_CS	213	0.00
171 Boyd Gaming Corporation_JPM	175	0.00	40 Cintas Corporation_JPM	577	0.00
1,951 Brady Corporation_CS	14,633	0.01	311 Cirrus Logic Inc_CS	13,569	0.01
174 Brady Corporation_JPM	640	0.00	76 Cirrus Logic Inc_JPM	2,125	0.00
77 Bright Horizons Family Solutions Inc_CS	65	0.00	1,476 Cisco Systems Inc_CS	719	0.00
7 Bright Horizons Family Solutions Inc_JPM	161	0.00	23 CIT Group Inc_JPM	21	0.00
387 Brinker International Inc_CS	642	0.00	31 Citigroup Inc_CS	329	0.00
(161) Brinks Company_CS	90	0.00	53 Citigroup Inc_JPM	444	0.00
175 Bristol-Myers Squibb Company_CS	3,085	0.00	59 Citizens Financial Group_JPM	260	0.00
61 Bristol-Myers Squibb Company_JPM	472	0.00	232 Citrix Systems Inc_CS	4,034	0.01
93 Broadcom Inc_CS	2,713	0.00	59 Citrix Systems Inc_JPM	112	0.00
23 Broadcom Inc_JPM	516	0.00	604 Clean Harbors Inc_CS	2,488	0.00
59 Brooks Automation Inc_JPM	60	0.00	14 Clean Harbors Inc_JPM	129	0.00
514 Brown & Brown Inc_CS	1,648	0.00	566 Cleveland-Cliffs Inc_JPM	397	0.00
10 Brown & Brown Inc_JPM	88	0.00	25 Clorox Company_JPM	80	0.00
110 Brown-Forman Corporation_JPM	822	0.00	(191) CME Group Inc_CS	989	0.00
1,185 Bruker Corporation_CS	9,690	0.01	1,324 CMS Energy Corporation_CS	4,788	0.00
135 Bruker Corporation_JPM	165	0.00	15 CMS Energy Corporation_JPM	125	0.00
3,317 Builders FirstSource Inc_CS	25,970	0.03	1,177 CNO Financial Group Inc_CS	2,714	0.00
348 Builders FirstSource Inc_JPM	751	0.00	360 CNO Financial Group Inc_JPM	305	0.00
121 Burlington Stores Inc_CS	3,190	0.01	27 Coca-Cola Bottling Co Consol_JPM	202	0.00
2 Burlington Stores Inc_JPM	9	0.00	215 Coca-Cola Company_CS	576	0.00
905 BWX Technologies Inc_CS	1,491	0.00	30 Coca-Cola Company_JPM	283	0.00
18 BWX Technologies Inc_JPM	62	0.00	1,006 Cogent Communications Holdings Inc_CS	5,866	0.01
27 C.H. Robinson Worldwide Inc_JPM	40	0.00	241 Cognex Corporation_CS	1,423	0.00
1,649 Cabot Corporation_CS	9,787	0.01	130 Cognizant Technology Solutions Corporation_CS	210	0.00
10 Cabot Corporation_JPM	5	0.00	172 Coherent Inc_CS	1,971	0.00
69 CACI International Inc_CS	2,789	0.00	2 Coherent Inc_JPM	6	0.00
33 CACI International Inc_JPM	617	0.00	827 Colgate-Palmolive Company_CS	2,156	0.00
(19) Cadence BanCorp_JPM	18	0.00	162 Columbia Banking System Inc_CS	1,039	0.00
824 Cadence Design Systems Inc_CS	5,471	0.01	129 Comcast Corporation	143	0.00
66 Cadence Design Systems Inc_JPM	128	0.00	200 Comerica Inc_CS	299	0.00
538 Campbell Soup Company_CS	1,423	0.00	30 Comerica Inc_JPM	98	0.00
253 Campbell Soup Company_JPM	840	0.00	712 Commercial Metals Company_CS	1,332	0.00
(100) Cantel Medical Corporation_CS	6	0.00	155 Conagra Foods Inc_JPM	228	0.00

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
United States (continued)			United States (continued)		
(103) Concho Resources Inc_JPM	158	0.00	(10) Eagle Bancorp Inc_JPM	12	0.00
(6,281) Conduent Inc_CS	1,964	0.00	322 Eastman Chemical Company_CS	1,532	0.00
491 CONMED Corporation_CS	3,014	0.00	465 Eaton Corporation Plc_CS	4,010	0.01
314 ConocoPhillips_CS	293	0.00	97 Eaton Corporation Plc_JPM	564	0.00
19 ConocoPhillips_JPM	187	0.00	690 Eaton Vance Corporation_CS	1,714	0.00
17 Consolidated Edison Inc_JPM	48	0.00	34 Eaton Vance Corporation_JPM	25	0.00
(716) Constellation Brands Inc_CS	2,353	0.00	997 EchoStar Corporation_CS	9,508	0.01
126 Cooper Companies Inc_CS	163	0.00	113 EchoStar Corporation_JPM	548	0.00
28 Cooper Companies Inc_JPM	317	0.00	70 Ecolab Inc_CS	1,441	0.00
(93) Cooper Tire & Rubber Company_JPM	30	0.00	11 Ecolab Inc_JPM	55	0.00
1,438 Copart Inc_CS	25,698	0.03	222 Edwards Lifesciences Corporation_CS	39	0.00
25 Copart Inc_JPM	361	0.00	9 Edwards Lifesciences Corporation_JPM	359	0.00
1,118 CoreLogic Inc_CS	3,882	0.01	(848) Elanco Animal Health Inc_CS	2,496	0.00
166 CoreLogic Inc_JPM	486	0.00	(750) Elastic NV_CS	8,296	0.01
(479) Corning Inc_CS	1,020	0.00	(22) Elastic NV_JPM	3	0.00
32 Corning Inc_JPM	27	0.00	10 Eldorado Resorts Inc_JPM	101	0.00
3 CoStar Group Inc_JPM	20	0.00	733 Electronic Arts Inc_CS	5,798	0.01
21 Costco Wholesale Corporation_JPM	140	0.00	39 Electronic Arts Inc_JPM	80	0.00
(2,907) Coty Inc_CS	1,470	0.00	32 Eli Lilly & Company_JPM	667	0.00
(932) Coty Inc_JPM	95	0.00	985 EMCOR Group Inc_CS	7,621	0.01
(61) Coupa Software Inc_CS	86	0.00	(1,649) Emergent BioSolutions Inc_CS	772	0.00
(7) Coupa Software Inc_JPM	25	0.00	587 Emerson Electric Company_CS	2,857	0.00
(483) Covanta Holding Corporation_CS	1,308	0.00	116 Emerson Electric Company_JPM	510	0.00
(33) Cracker Barrel Old Country Store Inc_CS	62	0.00	42 Encompass Health Corp_JPM	112	0.00
305 Crane Company_CS	1,700	0.00	(6,231) EnLink Midstream LLC_CS	8,654	0.01
67 Crane Company_JPM	326	0.00	(1,492) EnLink Midstream LLC_JPM	3,060	0.00
9 Credit Acceptance Corporation_CS	53	0.00	242 Enpro Industries Inc_CS	348	0.00
(1,235) Cree Inc_CS	699	0.00	59 Enpro Industries Inc_JPM	51	0.00
(22) Cree Inc_JPM	45	0.00	932 Entegris Inc_CS	3,556	0.01
523 Crown Holdings Inc_CS	1,687	0.00	37 Entegris Inc_JPM	164	0.00
82 CSX Corporation_JPM	78	0.00	9 Entergy Corporation_JPM	201	0.00
(19) Cubic Corporation_JPM	117	0.00	(27) Envestnet Inc_JPM	39	0.00
39 Cummins Inc_JPM	107	0.00	333 Envista Holdings Corporation_CS	152	0.00
446 Curtiss-Wright Corporation_CS	11,664	0.01	303 Envista Holdings Corporation_JPM	383	0.00
64 Curtiss-Wright Corporation_JPM	400	0.00	415 EOG Resources Inc_CS	2,800	0.00
(598) CVB Financial Corporation_CS	106	0.00	9 EOG Resources Inc_JPM	145	0.00
20 CVB Financial Corporation_JPM	2	0.00	17 EPAM Systems Inc_JPM	300	0.00
(10) CVR Energy Inc_JPM	4	0.00	(3,381) EQT Corporation_CS	6,123	0.01
615 CVS Health Corporation_CS	270	0.00	(201) EQT Corporation_JPM	362	0.00
92 CVS Health Corporation_JPM	115	0.00	(3,352) Equitrans Midstream Com NPV WL_CS	2,699	0.00
1,304 D.R. Horton Inc_CS	3,711	0.01	(764) Equitrans Midstream Com NPV WL_JPM	1,540	0.00
23 Danaher Corporation_CS	358	0.00	(71) Erie Indemnity Company_CS	174	0.00
12 Danaher Corporation_JPM	136	0.00	545 Esco Technologies Inc	2,229	0.00
3,467 Darling Ingredients Inc_CS	26,441	0.03	96 Estee Lauder Companies Inc_CS	1,519	0.00
229 DaVita Inc_CS	1,437	0.00	691 E-Trade Financial Corporation_CS	2,878	0.00
91 DaVita Inc_JPM	365	0.00	216 E-Trade Financial Corporation_JPM	407	0.00
37 Deckers Outdoor Corporation_JPM	497	0.00	(641) Etsy Inc_CS	6,938	0.01
36 Deere and Company_CS	378	0.00	(25) Etsy Inc_JPM	210	0.00
14 Deere and Company_JPM	53	0.00	106 Euronet Worldwide Inc_CS	367	0.00
(32) Delek Holdco Inc_JPM	4	0.00	51 Euronet Worldwide Inc_JPM	84	0.00
67 Delta Air Lines Inc	155	0.00	(10) Everbridge Inc_JPM	18	0.00
919 Deluxe Corporation_CS	344	0.00	99 Evergy Inc_JPM	14	0.00
179 Deluxe Corporation_JPM	278	0.00	271 Eversource Energy_CS	580	0.00
936 Dentsply Sirona Inc_CS	2,439	0.00	12 Eversource Energy_JPM	98	0.00
162 Dentsply Sirona Inc_JPM	18	0.00	(32) Evoqua Water Technologies Company_JPM	26	0.00
780 Devon Energy Corporation_CS	212	0.00	(848) Exact Sciences Corporation_CS	7,322	0.01
35 Devon Energy Corporation_JPM	197	0.00	12 Exact Sciences Corporation_JPM	26	0.00
(96) Diamondback Energy Inc_JPM	183	0.00	296 Exelixis Inc	144	0.00
75 Dicks Sporting Goods Inc_CS	1,043	0.00	275 ExService Holdings Inc_CS	466	0.00
60 Dicks Sporting Goods Inc_JPM	561	0.00	87 ExService Holdings Inc_JPM	32	0.00
142 Dillard's Inc_CS	557	0.00	615 Expeditors International of Washington Inc_CS	1,738	0.00
30 Dillard's Inc_JPM	98	0.00	24 Expeditors International of Washington Inc_JPM	37	0.00
128 Diodes Inc_JPM	1,630	0.00	857 Exponent Inc_CS	6,318	0.01
82 Discover Financial Services	89	0.00	53 Exponent Inc_JPM	284	0.00
162 Discovery Communications_JPM	23	0.00	33 Facebook Inc_CS	1,229	0.00
2,171 DISH Network Corporation_CS	4,143	0.01	148 Fair Isaac Corporation_CS	11,870	0.01
44 DocuSign Inc_CS	68	0.00	10 Fair Isaac Corporation_JPM	391	0.00
1,143 Dolby Laboratories Inc_CS	4,273	0.01	372 Fastenal Company_CS	5	0.00
83 Dolby Laboratories Inc_JPM	350	0.00	18 Fastenal Company_JPM	4	0.00
394 Dollar General Corporation_CS	1,970	0.00	(505) FedEx Corporation_CS	3,137	0.00
6 Dollar General Corporation_JPM	6	0.00	(8) FedEx Corporation_JPM	21	0.00
(329) Dollar Tree Inc_CS	2,080	0.00	12 Fidelity National Information Services Inc_JPM	81	0.00
(15) Dollar Tree Inc_JPM	61	0.00	83 Fifth Third Bancorp_JPM	200	0.00
24 Dominion Energy Inc_JPM	48	0.00	(62) FireEye Inc_JPM	12	0.00
5 Domino's Pizza Inc_JPM	202	0.00	(401) First Cash Financial Services Inc_CS	7,897	0.01
35 Donaldson Company Inc_JPM	85	0.00	3 First Citizens BancShares Inc	86	0.00
(40) Dorman Products Inc	100	0.00	702 First Financial BancCorporation_CS	1,205	0.00
44 Dover Corporation_JPM	383	0.00	1,001 First Hawaiian Inc_CS	1,054	0.00
532 Dow Inc_CS	1,107	0.00	927 First Horizon National Corporation_CS	277	0.00
59 Dow Inc_JPM	69	0.00	161 FirstEnergy Corporation_JPM	293	0.00
387 DTE Energy Company_CS	489	0.00	18 Fiserv Inc_JPM	349	0.00
17 Duke Energy Corporation_JPM	54	0.00	(29) Five9 Inc_JPM	14	0.00
419 Dunkin' Brands Group Inc_CS	252	0.00	165 Flagstar Bancorp Inc_JPM	183	0.00
(938) Dupont De Nemours Inc_CS	9,477	0.01	48 FleetCor Technologies Inc_CS	1,855	0.00
(18) Dupont De Nemours Inc_JPM	353	0.00	3,761 Flowers Foods Inc_CS	1,197	0.00
727 DXC Technology Company_CS	1,198	0.00	54 Flowserve Corporation_JPM	58	0.00
(1,155) Dycor Industries Inc_CS	3,316	0.01	127 FNF Group_JPM	30	0.00
299 Eagle Bancorp Inc_CS	1,328	0.00	475 Fortinet Inc_CS	7,478	0.01

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
United States (continued)			United States (continued)		
49 Fortinet Inc_JPM	269	0.00	322 HP Inc_JPM	699	0.00
33 Fortive Corporation_JPM	215	0.00	49 Hub Group Inc_JPM	82	0.00
139 Fortune Brands Home and Security Inc_CS	23	0.00	265 Hubbell Inc_CS	5,821	0.01
136 Fortune Brands Home and Security Inc_JPM	637	0.00	56 Hubbell Inc_JPM	289	0.00
373 Forward Air Corporation_CS	111	0.00	129 Humana Inc_CS	14,078	0.01
1,551 Fox Corporation_CS	1,203	0.00	23 Humana Inc_JPM	1,083	0.00
170 Fox Corporation_JPM	35	0.00	160 Huntington Bancshares Inc_JPM	101	0.00
205 Fox Factory Holding Corporation_CS	18	0.00	233 Huntington Ingalls Industries Inc_CS	3,053	0.00
(43) Fox Factory Holding Corporation_JPM	10	0.00	43 Huntington Ingalls Industries Inc_JPM	11	0.00
120 Frontdoor Inc_CS	232	0.00	1,061 Huntsman Corp_CS	1,288	0.00
63 Frontdoor Inc_JPM	63	0.00	714 Hyatt Hotels Corporation_CS	9,986	0.01
121 FTI Consulting Inc_JPM	428	0.00	111 Hyatt Hotels Corporation_JPM	1,190	0.00
988 Fulton Financial Corporation_CS	647	0.00	508 IAA Inc_CS	2,245	0.00
(113) Gap Inc_CS	16	0.00	55 IAA Inc_JPM	474	0.00
17 Gap Inc_JPM	26	0.00	17 IDEX Corporation_JPM	187	0.00
38 Gartner Inc_JPM	33	0.00	187 IDEXX Laboratories Inc_CS	3,356	0.01
(1,663) GCP Applied Technologies_CS	3,574	0.01	2 IDEXX Laboratories Inc_JPM	99	0.00
3 Generac Holdings Inc_JPM	56	0.00	(24) II-VI Inc_JPM	60	0.00
1,295 General Mills Inc_CS	378	0.00	126 Illinois Tool Works_CS	2,265	0.00
19 General Motors Company_JPM	25	0.00	47 Illinois Tool Works_JPM	490	0.00
1,688 Gentex Corporation_CS	11,498	0.01	22 Illumina Inc_CS	442	0.00
8 Gentex Corporation_JPM	46	0.00	23 Illumina Inc_JPM	427	0.00
77 Genuine Parts Company_CS	210	0.00	1,021 Incyte Corporation_CS	5,634	0.01
50 Genuine Parts Company_JPM	87	0.00	271 Ingersoll-Rand Plc_CS	4,491	0.01
398 Glacier Bancorp Inc_CS	1,664	0.00	10 Ingersoll-Rand Plc_JPM	56	0.00
4 Glaukos Corporation_JPM	3	0.00	(624) Ingevity Corporation_CS	46	0.00
13 Global Payments Inc_JPM	135	0.00	129 Ingredion Inc	1,309	0.00
312 Globe Life Inc_CS	5,873	0.01	50 Inphi Corporation_CS	535	0.00
42 Globe Life Inc_JPM	309	0.00	84 Insight Enterprises Inc_JPM	943	0.00
1,704 Globus Medical Inc_CS	14,596	0.01	73 Insperty Inc_CS	1,277	0.00
76 Globus Medical Inc_JPM	664	0.00	162 Insperty Inc_JPM	1,417	0.00
(432) GoDaddy Inc_CS	2,782	0.00	(9) Installed Building Products_JPM	8	0.00
(82) Goldman Sachs Group Inc_CS	35	0.00	3 Inulet Corporation_JPM	170	0.00
34 Goldman Sachs Group Inc_JPM	398	0.00	145 Integer Holdings Corp_CS	731	0.00
230 Graco Inc_CS	820	0.00	132 Integer Holdings Corp_JPM	458	0.00
53 Graco Inc_JPM	297	0.00	154 Intel Corporation_CS	1,127	0.00
2,933 GrafTech International Limited_CS	2,716	0.00	164 Intel Corporation_JPM	1,106	0.00
(406) Grand Canyon Education Inc_CS	112	0.00	(343) Interactive Brokers Group Inc_CS	148	0.00
1,547 Graphic Packaging Holding Company_CS	2,636	0.00	42 Intercontinental Exchange Inc_CS	77	0.00
1,558 Gray Television Inc	2,373	0.00	52 Intercontinental Exchange Inc_JPM	39	0.00
82 Great Western Bancorp Inc_CS	230	0.00	(877) InterDigital Inc_CS	2,241	0.00
(1,336) Grocery Outlet Holding Corporation_CS	5,762	0.01	(72) International Business Machines Corporation_CS	28	0.00
(63) Grocery Outlet Holding Corporation_JPM	41	0.00	(301) International Flavors and Fragrances Inc_CS	1,179	0.00
(1,391) GrubHub Inc_CS	3,543	0.01	996 International Paper Company_CS	2,450	0.00
(47) GrubHub Inc_JPM	636	0.00	157 International Paper Company_JPM	177	0.00
3 Haemonetics Corporation_JPM	87	0.00	2,099 Interpublic Group of Companies Inc_CS	4,661	0.01
2,511 Halozyne Therapeutics Inc_CS	3,436	0.01	256 Interpublic Group of Companies Inc_JPM	93	0.00
678 Hanover Insurance Group Inc_CS	4,146	0.01	2 Intuitive Surgical Inc_JPM	282	0.00
56 Hanover Insurance Group Inc_JPM	139	0.00	1,408 Invesco Limited_CS	765	0.00
232 Harley-Davidson Inc_CS	508	0.00	515 Invesco Limited_JPM	161	0.00
15 Harco Corp_JPM	8	0.00	2,690 Investors Bancorp Inc_CS	1,966	0.00
108 Hasbro Inc_CS	2,274	0.00	(5,068) Invitae Corporation_CS	14,795	0.01
32 Hasbro Inc_JPM	285	0.00	(32) Invitae Corporation_JPM	66	0.00
1,571 Hawaiian Electric Industries Inc_CS	4,064	0.01	(678) Ionis Pharmaceuticals Inc_CS	2,330	0.00
118 Hawaiian Electric Industries Inc_JPM	259	0.00	342 Iovance Biotherapeutics Inc_CS	2,404	0.00
160 HB Fuller Company_CS	788	0.00	65 IPG Photonics Corporation_CS	503	0.00
33 HB Fuller Company_JPM	27	0.00	50 Iqvia Holdings Inc_JPM	476	0.00
654 HCA Holdings Inc_CS	9,522	0.01	1,215 Ironwood Pharmaceuticals Inc_CS	5,434	0.01
53 HCA Holdings Inc_JPM	493	0.00	272 Itron Inc_CS	1,250	0.00
1,242 HD Supply Holdings Inc_CS	315	0.00	115 ITT Inc_CS	297	0.00
(837) Healthcare Services Group_CS	100	0.00	46 ITT Inc_JPM	527	0.00
(15) HealthEquity Inc_JPM	14	0.00	246 J&J Snack Foods Corporation_CS	6,478	0.01
972 Heartland Express Inc_CS	1,479	0.00	832 Jabil Inc_CS	3,959	0.01
494 Helmerich & Payne_CS	3,109	0.00	137 Jabil Inc_JPM	513	0.00
276 Herbalife Limited_CS	148	0.00	284 Jack Henry & Associates Inc_CS	1,194	0.00
300 Hershey Company_CS	300	0.00	3 Jacobs Engineering Group Inc_JPM	-	0.00
91 Hershey Company_JPM	139	0.00	3 JB Hunt Transport Services Inc_JPM	83	0.00
1,754 Hewlett Packard Enterprise Company_CS	3,074	0.00	1,935 Jefferies Financial Group Inc_CS	4,079	0.01
98 Hillenbrand Inc	91	0.00	219 Jefferies Financial Group Inc_JPM	342	0.00
710 Hill-Rom Holdings Inc_CS	9,799	0.01	649 Jeld-Wen Holding Inc_CS	3,656	0.01
96 Hill-Rom Holdings Inc_JPM	878	0.00	270 Jeld-Wen Holding Inc_JPM	979	0.00
2,449 Hilton Grand Vacations Inc_CS	1,389	0.00	(2,533) JetBlue Airways Corporation_CS	1,051	0.00
263 Hilton Grand Vacations Inc_JPM	50	0.00	386 John Wiley & Sons Inc_CS	2,431	0.00
65 Hilton Worldwide Holdings Inc_CS	1,159	0.00	37 John Wiley & Sons Inc_JPM	7	0.00
91 Hilton Worldwide Holdings Inc_JPM	859	0.00	70 Johnson and Johnson_CS	882	0.00
200 HMS Holdings Corporation_JPM	95	0.00	15 Johnson and Johnson_JPM	172	0.00
1,030 Hologic Inc_CS	7,557	0.01	331 Kaiser Aluminum Corporation_CS	420	0.00
136 Hologic Inc_JPM	508	0.00	8 Kansas City Southern_JPM	173	0.00
85 Home BancShares Inc_JPM	93	0.00	876 KB Home_CS	6,271	0.01
287 Home Depot Inc_CS	3,311	0.01	279 KBR Inc_JPM	410	0.00
236 Honeywell International Inc_CS	422	0.00	96 Kellogg Company_JPM	525	0.00
45 Honeywell International Inc_JPM	159	0.00	36 Kemper Corporation_JPM	128	0.00
846 Hope Bancorp Inc_CS	446	0.00	28 Kennametal Inc_JPM	98	0.00
98 Hope Bancorp Inc_JPM	40	0.00	81 Kennedy-Wilson Holdings Inc	113	0.00
1,995 Horizon Pharma Plc_CS	18,960	0.02	646 Keycorp_CS	693	0.00
981 Hormel Foods Corporation_CS	3,713	0.01	127 Keycorp_JPM	253	0.00
257 Hormel Foods Corporation_JPM	671	0.00	124 Keysight Technologies Inc_CS	2,148	0.00
3,523 HP Inc_CS	6,017	0.01	388 Kimberly-Clark Corporation_CS	6,470	0.01

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
United States (continued)			United States (continued)		
40 KKR & Company Inc_JPM	115	0.00	503 MDC Holdings Inc_CS	42	0.00
272 KLA Tencor Corporation_CS	14,420	0.01	3,141 MDU Resources Group Inc_CS	2,573	0.00
34 KLA Tencor Corporation_JPM	1,063	0.00	9 MDU Resources Group Inc_JPM	27	0.00
(457) Knight Swift Transportation_CS	42	0.00	1,074 MEDNAX Inc_CS	6,755	0.01
128 Knowles Corporation_CS	434	0.00	211 MEDNAX Inc_JPM	331	0.00
418 Kohl's Corporation_CS	1,268	0.00	375 Medpace Holdings Inc_CS	8,440	0.01
276 Korn Ferry International_JPM	958	0.00	101 Medpace Holdings Inc_JPM	842	0.00
349 Kraft Heinz Company_JPM	203	0.00	82 Merck and Company Inc_CS	55	0.00
(3,323) Kratos Defense & Security_CS	2,221	0.00	21 Merck and Company Inc_JPM	137	0.00
(69) Kratos Defense & Security_JPM	84	0.00	(57) Mercury General Corporation_CS	32	0.00
728 Kroger Company_CS	2,395	0.00	(515) Mercury Systems Inc_CS	802	0.00
307 Kroger Company_JPM	893	0.00	(9) Mercury Systems Inc_JPM	19	0.00
128 L Brands Inc_JPM	50	0.00	6 Meredith Corporation_JPM	3	0.00
547 Laboratory Corporation of America Holdings_CS	1,089	0.00	1,076 Meritage Homes Corporation_CS	8,886	0.01
217 Lam Research Corporation_CS	17,312	0.02	173 Meritor Inc_CS	350	0.00
32 Lam Research Corporation_JPM	1,661	0.00	245 Meritor Inc_JPM	889	0.00
29 Lamb Weston Holdings_JPM	431	0.00	262 MetLife Inc_CS	812	0.00
304 Lancaster Colony Corporation_CS	4,627	0.01	154 MetLife Inc_JPM	454	0.00
33 Lancaster Colony Corporation_JPM	580	0.00	58 Mettler-Toledo International Inc_CS	4,143	0.01
422 Landstar System Inc_CS	2,741	0.00	13 Mettler-Toledo International Inc_JPM	885	0.00
156 Las Vegas Sands Corporation_JPM	948	0.00	202 MGIC Investment Corporation_JPM	71	0.00
420 Lattice Semiconductor Corporation_CS	84	0.00	28 MGM Resorts International_JPM	46	0.00
(60) Lattice Semiconductor Corporation_JPM	15	0.00	103 Microchip Technology Inc_CS	698	0.00
4,809 Laureate Education Inc-A_CS	2,909	0.00	56 Microchip Technology Inc_JPM	535	0.00
378 Laureate Education Inc-A_JPM	216	0.00	163 Micron Technology Inc_JPM	1,044	0.00
283 LCI Industries_CS	4,818	0.00	99 Microsoft Corporation_CS	2,207	0.00
285 Lear Corporation	989	0.00	50 Microsoft Corporation_JPM	558	0.00
(517) Legg Mason Inc_CS	842	0.00	585 Minerals Technologies Inc_CS	1,559	0.00
8 Leggett & Platt Inc_JPM	70	0.00	9 MKS Instruments Inc_JPM	208	0.00
54 Leidos Holdings Inc_CS	977	0.00	618 Mobile Mini Inc_CS	35	0.00
89 Leidos Holdings Inc_JPM	804	0.00	179 Mobile Mini Inc_JPM	16	0.00
(266) Lendingtree Inc_CS	7,462	0.01	68 Mohawk Industries Inc_JPM	215	0.00
115 LHC Group Inc_CS	2,012	0.00	49 Molina Healthcare Inc_JPM	341	0.00
8 LHC Group Inc_JPM	57	0.00	213 Molson Coors Brewing Company_JPM	13	0.00
601 Liberty Broadband Corporation_CS	13,773	0.01	220 Mondelez International Inc_JPM	396	0.00
403 Liberty Media Corporation-Liberty Formula One_CS	3,059	0.00	(8) Mongoddb Inc_JPM	17	0.00
27 Lincoln Electric Holdings_CS	240	0.00	260 Monolithic Power Systems Inc_CS	5,778	0.01
61 Lincoln Electric Holdings_JPM	327	0.00	(2) Monolithic Power Systems Inc_JPM	2	0.00
139 Lithia Motors Inc_CS	5,551	0.01	(14) Monro Muffler Brake Inc	1	0.00
27 Lithia Motors Inc_JPM	30	0.00	60 Monster Beverage Corporation_JPM	343	0.00
72 Littelfuse Inc_CS	634	0.00	124 Moody's Corporation_CS	1,230	0.00
21 Littelfuse Inc_JPM	230	0.00	7 Moody's Corporation_JPM	310	0.00
(2,119) Liveperson Inc_CS	606	0.00	491 Moog Inc_CS	763	0.00
(21) Liveperson Inc_JPM	29	0.00	45 Moog Inc_JPM	21	0.00
175 LKQ Corporation_JPM	322	0.00	469 Morgan Stanley_CS	3,489	0.01
26 Loews Corporation_JPM	33	0.00	251 Morgan Stanley_JPM	798	0.00
158 Louisiana-Pacific Corporation_JPM	66	0.00	(186) Morningstar Inc_CS	357	0.00
502 Lowe's Companies Inc_CS	8,802	0.01	4 Morningstar Inc_JPM	86	0.00
25 Lowe's Companies Inc_JPM	222	0.00	(207) Motorola Solutions Inc_CS	1,312	0.00
901 LPL Financial Holdings Inc_CS	9,641	0.01	51 MSA Safety Inc_JPM	859	0.00
107 LPL Financial Holdings Inc_JPM	434	0.00	1,255 MSC Industrial Direct Company Inc_CS	7,375	0.01
(782) Lyft Inc_CS	3,031	0.00	77 MSC Industrial Direct Company Inc_JPM	269	0.00
(35) Lyft Inc_JPM	97	0.00	4 MSCI Inc_JPM	91	0.00
245 Lyondellbasell Industries_CS	3,727	0.01	919 Mueller Water Products Inc_CS	917	0.00
14 M&T Bank Corporation_JPM	171	0.00	327 Murphy USA Inc_CS	10,805	0.01
57 Macquarie Infrastructure Corporation_JPM	125	0.00	1,278 Mylan NV_CS	2,594	0.00
1,304 Macy's Inc_CS	1,828	0.00	(54) Mylan NV_JPM	125	0.00
176 Macy's Inc_JPM	255	0.00	95 Myriad Genetics Inc_JPM	174	0.00
1,216 Magellan Health Inc_CS	12,833	0.01	43 Nasdaq Inc_JPM	177	0.00
52 Magellan Health Inc_JPM	24	0.00	(21) Natera Inc_JPM	37	0.00
156 Manhattan Associates Inc_CS	2,239	0.00	1,282 National Beverage Corporation_CS	1,950	0.00
50 Manhattan Associates Inc_JPM	89	0.00	257 National Beverage Corporation_JPM	1,852	0.00
479 ManpowerGroup Inc_CS	1,321	0.00	1,581 National Fuel Gas Company_CS	951	0.00
166 ManpowerGroup Inc_JPM	1,002	0.00	15 National Fuel Gas Company_JPM	9	0.00
674 Mantech International Corporation-A_CS	1,729	0.00	124 National Instruments Corporation_JPM	30	0.00
82 Mantech International Corporation-A_JPM	182	0.00	561 National Vision Holdings Inc_CS	2,917	0.00
(136) Marathon Oil Corporation_JPM	17	0.00	1,516 Navient Corporation_CS	1,342	0.00
255 Marathon Petroleum Corporation	1,176	0.00	385 NCR Corporation_CS	818	0.00
64 MarketAxess Holdings Inc_CS	3,254	0.01	84 NCR Corporation_JPM	330	0.00
2 MarketAxess Holdings Inc_JPM	291	0.00	4 Neogen Corporation_JPM	9	0.00
395 Marriott International_CS	9,065	0.01	62 Neogenomics Inc_JPM	107	0.00
49 Marriott International_JPM	755	0.00	418 NetApp Inc_CS	5,114	0.00
66 Marriott Vacations Worldwide Corporation_JPM	333	0.00	115 NetApp Inc_JPM	705	0.00
11 Marsh & McLennan Companies_JPM	183	0.00	(158) NetScout Systems Inc_CS	12	0.00
176 Martin Marietta Materials Inc_CS	2,765	0.00	147 NetScout Systems Inc_JPM	145	0.00
5 Martin Marietta Materials Inc_JPM	40	0.00	274 Nevro Corporation_CS	4,357	0.01
688 Masco Corporation_CS	1,843	0.00	5 Nevro Corporation_JPM	293	0.00
174 Masco Corporation_JPM	479	0.00	(22) New Relic Inc_JPM	48	0.00
231 Masimo Corporation_CS	5,354	0.01	770 New York Community Bancorp Inc_CS	41	0.00
8 Masimo Corporation_JPM	104	0.00	161 New York Times Company_CS	195	0.00
896 Masonite International Corporation_CS	7,390	0.01	477 Newell Brands Inc_JPM	33	0.00
114 Masonite International Corporation_JPM	931	0.00	557 Newmark Group Inc-Class A_JPM	208	0.00
760 MasTec Inc_CS	2,825	0.00	147 NewMarket Corporation_CS	3,640	0.01
1,082 Maxim Integrated Products Inc_CS	3,961	0.01	75 Newmont Mining Corporation_JPM	190	0.00
132 Maxim Integrated Products Inc_JPM	217	0.00	2,205 News Corporation_CS	1,112	0.00
231 McCormick & Company Inc_CS	1,426	0.00	26 News Corporation_JPM	-	0.00
47 McCormick & Company Inc_JPM	513	0.00	59 Nexstar Media Group Inc_CS	972	0.00
119 McKesson Corporation_CS	332	0.00	4 Nexstar Media Group Inc_JPM	34	0.00

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
United States (continued)			United States (continued)		
447 NextEra Energy Inc_CS	4,007	0.01	63 PerkinElmer Inc_JPM	349	0.00
31 NextEra Energy Inc_JPM	508	0.00	1,303 Pfizer Inc_CS	1,611	0.00
25 NIKE Inc_JPM	306	0.00	105 Pfizer Inc_JPM	223	0.00
(688) NiSource Inc_CS	821	0.00	100 Philip Morris International Inc_JPM	565	0.00
(26) Nmi Holdings Inc	17	0.00	233 Phillips 66_CS	3,281	0.01
7 Nordson Corporation_JPM	15	0.00	4 Phillips 66_JPM	11	0.00
90 Nordstrom Inc_JPM	432	0.00	2,133 Pilgrim's Pride Corporation_CS	3,597	0.01
39 Norfolk Southern Corporation_CS	1,078	0.00	35 Pilgrim's Pride Corporation_JPM	65	0.00
27 Norfolk Southern Corporation_JPM	181	0.00	(1,874) Pinterest Inc	1,186	0.00
333 Northern Trust Corporation_CS	2,011	0.00	(123) Plains Gp Holdings Lp-CI A_JPM	7	0.00
97 Northern Trust Corporation_JPM	151	0.00	303 Planet Fitness Inc_CS	1,045	0.00
1,038 NorthWestern Corporation_CS	1,126	0.00	869 Plexus Corporation_CS	646	0.00
190 NortonlifeLOCK Inc_JPM	140	0.00	(4,938) Pluralsight Inc_CS	5,920	0.01
22 Norwegian Cruise Line Holdings Limited_CS	243	0.00	(76) Pluralsight Inc_JPM	5	0.00
188 Norwegian Cruise Line Holdings Limited_JPM	920	0.00	144 PNC Financial Services Group Inc_CS	1,839	0.00
2,171 NRG Energy Inc_CS	762	0.00	18 PNC Financial Services Group Inc_JPM	212	0.00
178 NRG Energy Inc_JPM	46	0.00	311 PNM Resources Inc_CS	1,003	0.00
(568) Nu Skin Enterprises Inc_CS	2,174	0.00	1,058 Polyone Corporationation_CS	5,238	0.01
(39) Nu Skin Enterprises Inc_JPM	117	0.00	52 Polyone Corporationation_JPM	208	0.00
1,382 Nuance Communications Inc_CS	342	0.00	378 Pool Corporation_CS	11,854	0.01
275 Nuance Communications Inc_JPM	44	0.00	7 Pool Corporation_JPM	47	0.00
609 Nucor Corporation_CS	1,255	0.00	1,297 Portland General Electric Company_CS	12,426	0.01
78 Nucor Corporation_JPM	90	0.00	88 Portland General Electric Company_JPM	869	0.00
(53) Nutanix Inc_JPM	48	0.00	(2,630) Portola Pharmaceuticals Inc_CS	7,116	0.01
354 NuVasive Inc_CS	376	0.00	(37) Portola Pharmaceuticals Inc_JPM	112	0.00
40 NuVasive Inc_JPM	513	0.00	258 Post Holdings Inc	412	0.00
46 NVIDIA Corporation_CS	2,238	0.00	438 Power Integrations Inc_CS	6,238	0.01
7 NVIDIA Corporation_JPM	506	0.00	2 Power Integrations Inc_JPM	33	0.00
13 NVR Inc_CS	5,637	0.01	133 PPG Industries Inc_CS	665	0.00
1 NVR Inc_JPM	186	0.00	18 PPG Industries Inc_JPM	99	0.00
(1,246) Occidental Petroleum Corporation_CS	3,144	0.00	540 PPL Corporation_CS	147	0.00
1,250 OGE Energy Corporation_CS	2,328	0.00	224 PPL Corporation_JPM	1,060	0.00
149 OGE Energy Corporation_JPM	49	0.00	240 PRA Health Sciences Inc_CS	3,537	0.01
(171) Okta Inc_CS	863	0.00	84 PRA Health Sciences Inc_JPM	413	0.00
(5) Okta Inc_JPM	18	0.00	2,877 Premier Inc_CS	8,106	0.01
137 Old Dominion Freight Line Inc_CS	3,358	0.01	148 Premier Inc_JPM	14	0.00
4 Old Dominion Freight Line Inc_JPM	152	0.00	1,333 Prestige Brands Holdings Inc_CS	5,471	0.01
4,357 Old Republic International Corporation_CS	1,592	0.00	87 Primerica Inc_CS	114	0.00
53 Olin Corporation_JPM	2	0.00	24 Primerica Inc_JPM	167	0.00
(315) Ollie's Bargain Outlet Holdings Inc_CS	109	0.00	119 Procter and Gamble Company_CS	1,760	0.00
36 Omnicell Inc_JPM	173	0.00	16 Procter and Gamble Company_JPM	29	0.00
618 Omnicom Group Inc_CS	1,843	0.00	1,022 Progress Software Corporation_CS	526	0.00
81 Omnicom Group Inc_JPM	15	0.00	(141) Proofpoint Inc_CS	363	0.00
372 ON Semiconductor Corporation_CS	1,901	0.00	(12) Proofpoint Inc_JPM	13	0.00
75 ON Semiconductor Corporation_JPM	405	0.00	(589) Pros Holdings Inc_CS	438	0.00
710 ONE Gas Inc_CS	4,186	0.01	(11) Pros Holdings Inc_JPM	17	0.00
(16) ONE Gas Inc_JPM	2	0.00	84 Prosperity Bancshares Inc_CS	606	0.00
30 Onemain Holdings Inc_JPM	132	0.00	94 Prudential Financial Inc_JPM	295	0.00
995 Oracle Corporation_CS	868	0.00	(104) PTC Inc_CS	1,677	0.00
158 O'Reilly Automotive Inc_CS	4,224	0.01	1,933 PulteGroup Inc_CS	17,382	0.02
6 O'Reilly Automotive Inc_JPM	226	0.00	275 PulteGroup Inc_JPM	308	0.00
80 Ormat Technologies Inc_JPM	78	0.00	34 Pvh Corporation_JPM	547	0.00
450 Oshkosh Corporation_CS	1,905	0.00	(13) Q2 Holdings Inc_JPM	21	0.00
60 Oshkosh Corporation_JPM	539	0.00	60 Qorvo Inc_JPM	2,091	0.00
52 OSI Systems Inc_JPM	142	0.00	486 Qualcomm Inc_CS	2,230	0.00
685 Owens Corning_CS	1,370	0.00	91 Qualcomm Inc_JPM	820	0.00
135 Owens Corning_JPM	252	0.00	741 Quest Diagnostics Inc_CS	4,644	0.01
318 PACCAR Inc_CS	4,434	0.01	70 Quest Diagnostics Inc_JPM	191	0.00
55 PACCAR Inc_JPM	149	0.00	98 Quidel Corporation_JPM	1,361	0.00
283 Pacific Premier Bancorp Inc_CS	90	0.00	(38) Qurate Retail Inc_JPM	165	0.00
101 Pacira Pharmaceuticals Inc_CS	388	0.00	128 Radian Group Inc_JPM	136	0.00
251 Packaging Corporation of America_CS	3,146	0.00	69 Ralph Lauren Corporation_CS	984	0.00
60 Packaging Corporation of America_JPM	15	0.00	53 Ralph Lauren Corporation_JPM	1,169	0.00
(110) PacWest Bancorp_CS	296	0.00	(241) Rapid7 Inc_CS	24	0.00
15 PacWest Bancorp_JPM	11	0.00	(13) Rapid7 Inc_JPM	17	0.00
(1,487) Pagerduty Inc	21,444	0.02	11 Raymond James Financial Inc_JPM	7	0.00
67 Palo Alto Networks Inc_CS	1,673	0.00	(198) RBC Bearings Inc_CS	1,036	0.00
(34) Parker-Hannifin Corporation_CS	24	0.00	(877) RealPage Inc_CS	3,188	0.01
20 Parker-Hannifin Corporation_JPM	285	0.00	441 Regal Beloit Corporation_CS	1,777	0.00
86 Parsons Corporation_CS	-	0.00	90 Regal Beloit Corporation_JPM	590	0.00
6 Parsons Corporation_JPM	44	0.00	78 Regeneron Pharmaceuticals Inc_CS	5,454	0.01
3,491 Patterson-UTI Energy Inc_CS	5,729	0.01	18 Regeneron Pharmaceuticals Inc_JPM	494	0.00
(162) Patterson-UTI Energy Inc_JPM	94	0.00	(2,130) REGENXBIO Inc_CS	934	0.00
108 Paychex Inc_JPM	10	0.00	1,823 Regions Financial Corporation_CS	2,555	0.00
7 Paycom Software Inc_JPM	347	0.00	136 Regions Financial Corporation_JPM	87	0.00
351 Paylocity Holding Corporation_CS	11,777	0.01	(145) Reinsurance Group of America Inc_CS	40	0.00
14 Paylocity Holding Corporation_JPM	140	0.00	2 Reinsurance Group of America Inc_JPM	9	0.00
72 PayPal Holdings Inc_JPM	25	0.00	893 Reliance Steel & Aluminum_CS	16,680	0.02
(374) PDC Energy Inc_JPM	838	0.00	25 Reliance Steel & Aluminum_JPM	48	0.00
14 Penn National Gaming Inc_JPM	99	0.00	24 Repligen Corporation_JPM	45	0.00
514 Penske Automotive Group Inc_CS	1,103	0.00	1,012 Republic Services Inc_CS	3,925	0.01
22 Penske Automotive Group Inc_JPM	9	0.00	145 Republic Services Inc_JPM	330	0.00
28 Penumbra Inc	406	0.00	467 ResMed Inc_CS	11,638	0.01
1,470 Peoples United Financial_CS	771	0.00	7 ResMed Inc_JPM	211	0.00
665 Pepsico Inc_CS	5	0.00	973 Rexnord Corporation_CS	3,170	0.00
133 Pepsico Inc_JPM	323	0.00	117 Rexnord Corporation_JPM	282	0.00
1,505 Performance Food Group Company	17,979	0.02	12 RH Inc_JPM	437	0.00
613 PerkinElmer Inc_CS	6,629	0.01	285 RLI Corporation	930	0.00

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
United States (continued)			United States (continued)		
1,449 Robert Half International Inc_CS	9,284	0.01	155 Starbucks Corporation_JPM	83	0.00
261 Robert Half International Inc_JPM	1,438	0.00	101 Steel Dynamics Inc_JPM	151	0.00
187 Rockwell Automation Inc_CS	7,554	0.01	4,219 Steelcase Inc_CS	12,236	0.01
45 Rockwell Automation Inc_JPM	926	0.00	387 Steelcase Inc_JPM	920	0.00
(97) Rogers Corporation_CS	502	0.00	(12) Stericycle Inc_JPM	4	0.00
31 Roper Technologies Inc_CS	247	0.00	371 Steris Plc_CS	8,835	0.01
3 Roper Technologies Inc_JPM	5	0.00	67 Steris Plc_JPM	260	0.00
623 Ross Stores Inc_CS	13,304	0.01	77 Sterling Bancorp_JPM	62	0.00
19 Ross Stores Inc_JPM	107	0.00	583 Steven Madden Limited_CS	219	0.00
14 Royal Caribbean Cruises Limited_JPM	309	0.00	117 Steven Madden Limited_JPM	861	0.00
(2) Royal Gold Inc_JPM	29	0.00	1,217 Stifel Financial Corporation_CS	4,979	0.00
680 RPM International Inc_CS	6,604	0.01	146 Stifel Financial Corporation_JPM	15	0.00
12 RPM International Inc_JPM	7	0.00	291 Strategic Education Inc_CS	5,952	0.01
(1,401) Ryder System Inc_CS	3,295	0.01	52 Strategic Education Inc_JPM	770	0.00
177 S&P Global Inc_CS	4,059	0.01	188 Stryker Corporation_CS	2,217	0.00
9 S&P Global Inc_JPM	387	0.00	29 Stryker Corporation_JPM	152	0.00
(80) Sailpoint Technologies Holdings_JPM	18	0.00	1,475 Summit Materials Inc_CS	5,587	0.01
20 salesforce.com Inc	45	0.00	(3,061) Sunrun Inc_CS	11,400	0.01
12,000 Samsonite International SA	3,162	0.00	(103) Sunrun Inc_JPM	92	0.00
308 Sanderson Farms Inc_CS	995	0.00	72 Svb Financial Group_CS	1,313	0.00
1,744 Sanmina Corporation_CS	4,840	0.00	7 Svb Financial Group_JPM	210	0.00
153 Sanmina Corporation_JPM	410	0.00	(48) Svmk Inc_JPM	1	0.00
1,201 Schneider National Inc_CS	2,149	0.00	1,635 Synchrony Financial_CS	1,566	0.00
78 Science Applications International Corporation_JPM	202	0.00	127 Syneos Health Inc_JPM	476	0.00
(32) Scientific Games Corporation_JPM	65	0.00	248 Synopsys Inc_CS	3,333	0.01
(121) Scotts Miracle-Gro Company_CS	22	0.00	32 Synopsys Inc_JPM	67	0.00
24 Scotts Miracle-Gro Company_JPM	73	0.00	245 Sysco Corporation_CS	2,776	0.00
1,141 Seagate Technology Plc_CS	15,104	0.01	121 Sysco Corporation_JPM	852	0.00
132 Seagate Technology Plc_JPM	423	0.00	82 T Rowe Price Group Inc_JPM	163	0.00
48 Sealed Air Corporation_JPM	17	0.00	800 Take-Two Interactive Software Inc_CS	4,771	0.00
11 Seattle Genetics Inc_JPM	-	0.00	(21) Tandem Diabetes Care Inc_JPM	19	0.00
357 Seaworld Entertainment Inc_CS	1,756	0.00	796 Tapestry Inc_CS	5,547	0.01
297 Seaworld Entertainment Inc_JPM	637	0.00	249 Tapestry Inc_JPM	344	0.00
477 SEI Investments Company_CS	5,481	0.01	263 Target Corporation_CS	12,118	0.01
45 SEI Investments Company_JPM	176	0.00	47 Target Corporation_JPM	935	0.00
2,445 Select Medical Holdings Corporation_CS	9,810	0.01	2,286 Taylor Morrison Home Corporation_CS	2,143	0.00
217 Select Medical Holdings Corporation_JPM	941	0.00	(448) Tegna Inc_CS	8	0.00
26 Sempra Energy_JPM	146	0.00	1 Teledyne Technologies Inc_JPM	37	0.00
8 Semtech Corporation_JPM	65	0.00	118 Teleflex Inc_CS	4,450	0.01
629 Sensata Technologies Holding Plc_CS	2,514	0.00	7 Teleflex Inc_JPM	255	0.00
91 Sensata Technologies Holding Plc_JPM	181	0.00	(4,812) Tellurian Inc_CS	4,954	0.00
(241) Sensient Technologies Corporation_CS	46	0.00	(657) Tellurian Inc_JPM	634	0.00
14 Sensient Technologies Corporation_JPM	6	0.00	11 Tempur Sealy International Inc_JPM	200	0.00
1,573 Service Corporation International_CS	2,521	0.00	652 Tenable Holdings Inc_CS	713	0.00
203 Service Corporation International_JPM	152	0.00	461 Tenet Healthcare Corporation_CS	942	0.00
(44) ServiceMaster Global Holdings Inc_JPM	186	0.00	(667) Teradata Corporation_CS	4,885	0.00
2 ServiceNow Inc_JPM	6	0.00	124 Teradata Corporation_JPM	28	0.00
(243) Shake Shack Inc_CS	458	0.00	435 Teradyne Inc_CS	9,751	0.01
(11) Shake Shack Inc_JPM	32	0.00	112 Teradyne Inc_JPM	1,177	0.00
73 Sherwin-Williams Company_CS	9,142	0.01	102 Terex Corporation_JPM	59	0.00
5 Sherwin-Williams Company_JPM	15	0.00	314 Tetra Tech Inc_CS	1,327	0.00
1,985 Silgan Holdings Inc_CS	2,150	0.00	88 Tetra Tech Inc_JPM	396	0.00
196 Silgan Holdings Inc_JPM	48	0.00	375 Texas Instruments Inc_CS	3,232	0.01
170 Silicon Laboratories Inc_CS	1,959	0.00	78 Texas Instruments Inc_JPM	367	0.00
(135) Simpson Manufacturing Company Inc_CS	482	0.00	45 Texas Pacific Land Trust_CS	1,809	0.00
106 Simpson Manufacturing Company Inc_JPM	181	0.00	160 Texas Roadhouse Inc_JPM	90	0.00
7,209 Sims Metal Management Limited	4,299	0.01	230 Thermo Fisher Scientific Inc_CS	14,188	0.01
2,193 Sirius XM Holdings Inc_CS	632	0.00	36 Thermo Fisher Scientific Inc_JPM	654	0.00
620 Sirius XM Holdings Inc_JPM	41	0.00	673 Timken Company_CS	2,022	0.00
277 Siteone Landscape Supply Inc_CS	316	0.00	104 Timken Company_JPM	525	0.00
291 Skechers U.S.A. Inc_CS	1,712	0.00	594 TJX Companies Inc_CS	4,008	0.01
12 Skechers U.S.A. Inc_JPM	62	0.00	38 TJX Companies Inc_JPM	104	0.00
6 SkyWest Inc_JPM	11	0.00	(416) T-Mobile US Inc_CS	819	0.00
501 Skyworks Solutions Inc_CS	11,649	0.01	1,172 Toll Brothers Inc_CS	4,966	0.00
64 Skyworks Solutions Inc_JPM	2,170	0.00	385 TopBuild Corporation_CS	415	0.00
(1,789) Slack Technologies Inc- Cl A_CS	6,876	0.01	42 TopBuild Corporation_JPM	39	0.00
(5,747) SLM Corporation_CS	2,273	0.00	446 Toro Company	1,387	0.00
110 SLM Corporation_JPM	44	0.00	3 Trade Desk Inc_JPM	22	0.00
38 Snap-on Inc_JPM	171	0.00	(7) Tradeweb Markets Inc_JPM	3	0.00
96 Solarwinds Corporation_JPM	-	0.00	1 Transdigm Group Inc_JPM	25	0.00
151 Sonoco Products Company_CS	549	0.00	487 TransUnion_CS	1,612	0.00
136 Southern Company_JPM	314	0.00	24 TransUnion_JPM	202	0.00
81 Southern Copper Corporation_CS	1,044	0.00	(1,665) TreeHouse Foods Inc_CS	1,876	0.00
24 Southern Copper Corporation_JPM	22	0.00	(50) TreeHouse Foods Inc_JPM	102	0.00
150 Southwest Airlines Company_CS	499	0.00	146 Trex Company Inc	1,402	0.00
(918) Southwest Gas Corporation_CS	1,052	0.00	4,881 TRI Pointe Group Inc_CS	6,645	0.01
(38) Southwest Gas Corporation_JPM	77	0.00	658 TRI Pointe Group Inc_JPM	176	0.00
1,016 Spectrum Brands Holdings Inc_CS	1,485	0.00	743 Trimble Inc_CS	1,040	0.00
53 Spectrum Brands Holdings Inc_JPM	669	0.00	37 Trimble Inc_JPM	52	0.00
(351) Spirit Airlines Inc_CS	1,263	0.00	(1,918) TripAdvisor Inc_CS	7,463	0.01
33 Spirit Airlines Inc_JPM	82	0.00	(31) TripAdvisor Inc_JPM	221	0.00
(7) Splunk Inc_JPM	8	0.00	22 Truist Financial Corporation_JPM	28	0.00
40 SPX Flow Inc_JPM	37	0.00	(1,116) Trustmark Corporation_CS	176	0.00
644 SS&C Technologies Holdings_CS	1,500	0.00	(667) Twilio Inc_CS	10,432	0.01
73 SS&C Technologies Holdings_JPM	141	0.00	(6) Twilio Inc_JPM	19	0.00
188 Stanley Black & Decker Inc_CS	4,122	0.01	1 Tyler Technologies Inc_JPM	11	0.00
31 Stanley Black & Decker Inc_JPM	399	0.00	848 Tyson Foods Inc_CS	4,126	0.01
721 Starbucks Corporation_CS	4,865	0.00	91 Tyson Foods Inc_JPM	427	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
Contracts for difference (b) (continued)			Futures contracts (a) (continued)		
United States (continued)			United States (continued)		
(2,795) Uber Technologies Inc_CS	10,261	0.01	307 Werner Enterprises Inc_CS	1,625	0.00
(50) Uber Technologies Inc_JPM	33	0.00	960 Wesco International Inc_CS	7,102	0.01
68 Ubiquiti Inc_CS	4,516	0.01	96 Wesco International Inc_JPM	694	0.00
12 Ubiquiti Inc_JPM	740	0.00	258 West Pharmaceutical Services Inc_CS	7,834	0.01
966 UGI Corporation_CS	1,780	0.00	23 West Pharmaceutical Services Inc_JPM	288	0.00
6 Ulta Beauty Inc_JPM	65	0.00	677 Western Alliance Bancorp_CS	4,604	0.00
(1,231) Ultragenyx Pharmaceutical Inc_CS	12,446	0.01	1,527 Western Union Company_CS	455	0.00
338 UMB Financial Corporation_CS	738	0.00	293 Western Union Company_JPM	225	0.00
288 Under Armour Inc_JPM	702	0.00	70 Westlake Chemical Corporation_CS	362	0.00
442 UniFirst Corporation_CS	11,669	0.01	11 Westlake Chemical Corporation_JPM	50	0.00
62 UniFirst Corporation_JPM	302	0.00	265 WestRock Company_CS	1,746	0.00
217 Union Pacific Corporation_CS	2,825	0.00	90 WestRock Company_JPM	290	0.00
33 Union Pacific Corporation_JPM	332	0.00	15 WEX Inc_JPM	167	0.00
724 United Community Banks_CS	2,342	0.00	(595) Williams Companies Inc_CS	499	0.00
50 United Community Banks_JPM	22	0.00	(415) Williams Companies Inc_JPM	580	0.00
(919) United Continental Holdings_CS	2,130	0.00	49 Williams-Sonoma Inc_JPM	144	0.00
(467) United Parcel Service_CS	954	0.00	6 Wingstop Inc_JPM	76	0.00
19 United Parcel Service_JPM	61	0.00	922 Wolverine World Wide Inc_CS	798	0.00
40 United Rentals Inc_JPM	1,089	0.00	43 Wolverine World Wide Inc_JPM	41	0.00
(8,089) United States Steel Corporation_CS	15,262	0.01	13 Woodward Inc_JPM	56	0.00
167 United Technologies Corporation_CS	882	0.00	(23) Workday Inc	97	0.00
58 United Technologies Corporation_JPM	236	0.00	1,062 World Fuel Services Corporation_CS	6,395	0.01
(666) United Therapeutics Corporation_CS	2,831	0.00	618 Worthington Industries_CS	1,073	0.00
305 UnitedHealth Group Inc_CS	14,795	0.01	52 Worthington Industries_JPM	126	0.00
34 UnitedHealth Group Inc_JPM	1,036	0.00	732 WR Berkley Corporation_CS	7,037	0.01
721 Universal Corporation_CS	1,838	0.00	76 WR Berkley Corporation_JPM	22	0.00
81 Universal Corporation_JPM	278	0.00	27 WR Grace and Company_JPM	49	0.00
132 Universal Display Corporation_CS	4,389	0.01	55 WW Grainger Inc_CS	1,083	0.00
2 Universal Display Corporation_JPM	29	0.00	20 WW Grainger Inc_JPM	442	0.00
1,481 Universal Forest Products_CS	17,694	0.02	(1,765) Ww International Inc_CS	1,288	0.00
646 Universal Health Services Inc_CS	2,622	0.00	69 Ww International Inc_JPM	727	0.00
49 Universal Health Services Inc_JPM	202	0.00	11 Wyndham Hotels & Resorts Inc_JPM	131	0.00
(4,767) Upwork Inc_CS	17,694	0.02	587 Wyndham Worldwide Corporation_CS	1,512	0.00
(84) Upwork Inc_JPM	183	0.00	161 Wyndham Worldwide Corporation_JPM	593	0.00
716 US Bancorp_CS	3,992	0.01	8 Wynn Resorts Limited_JPM	170	0.00
59 US Bancorp_JPM	188	0.00	25 Xcel Energy Inc_JPM	46	0.00
980 US Foods Holding Corporation_CS	6,385	0.01	1,180 Xerox Holdings Corporation_CS	7,633	0.01
4 US Foods Holding Corporation_JPM	5	0.00	179 Xerox Holdings Corporation_JPM	655	0.00
111 Vail Resorts Inc_CS	1,156	0.00	7 Xylem Inc_JPM	4	0.00
46 Vail Resorts Inc_JPM	95	0.00	24 Yeti Holdings Inc_JPM	59	0.00
567 Valero Energy Corporation_CS	3,690	0.01	(1,052) Yext Inc_CS	1,683	0.00
1,183 Valley National Bancorp_CS	1,023	0.00	(60) Yext Inc_JPM	17	0.00
37 Valmont Industries_JPM	385	0.00	772 Yum China Holdings Inc_CS	4,222	0.00
(19) Valvoline Inc_JPM	17	0.00	164 Yum China Holdings Inc_JPM	516	0.00
511 Varian Medical Systems Inc_CS	9,308	0.01	10 Zebra Technologies Corporation_JPM	462	0.00
29 Varian Medical Systems Inc_JPM	466	0.00	(13) Zendes Inc_JPM	9	0.00
(9) Varonis Systems Inc_JPM	3	0.00	339 Zimmer Biomet Holdings Inc_CS	4,766	0.00
398 Vector Group Limited_JPM	298	0.00	51 Zimmer Biomet Holdings Inc_JPM	433	0.00
70 Verint Systems Inc_JPM	411	0.00	186 Zions Bancorporation_CS	446	0.00
240 Verisign Inc_CS	580	0.00	38 Zions Bancorporation_JPM	47	0.00
410 Verisk Analytics Inc_CS	6,216	0.01	214 Zoetis Inc_CS	2,518	0.00
32 Verisk Analytics Inc_JPM	256	0.00	26 Zoetis Inc_JPM	265	0.00
397 Verizon Communications Inc_CS	2,319	0.00	(39) Zscaler Inc_CS	166	0.00
70 Verizon Communications Inc_JPM	67	0.00	(31) Zscaler Inc_JPM	46	0.00
25 Vertex Pharmaceuticals Inc_JPM	257	0.00	(480) Zynga Inc_JPM	36	0.00
13 VF Corporation_JPM	121	0.00		2,640,382	2.53
579 ViacomCBS Inc_CS	2,392	0.00			
2,929 Viavi Solutions Inc_CS	3,080	0.00	Total contracts for difference	7,605,107	7.42
(3,200) Virtu Financial Inc_CS	13,044	0.01			
(45) Virtu Financial Inc_JPM	130	0.00	Futures contracts (a)		
1,207 Vishay Intertechnology Inc_CS	2,822	0.00	Australia		
294 Vishay Intertechnology Inc_JPM	806	0.00	(235) 90 Day Bank Bill Futures September 2020	66,844	0.07
174 VMware Inc_CS	41	0.00	(18) Australian 3 Years Bond Futures March 2020	1,265	0.00
(17,152) Vonage Holdings Corporation_CS	18,585	0.02		68,109	0.07
(645) Vonage Holdings Corporation_JPM	543	0.00			
252 Voya Financial Inc_CS	858	0.00	Canada		
135 Voya Financial Inc_JPM	441	0.00	(8) Bank Acceptance Future March 2021	2,429	0.00
190 Vulcan Materials Company_CS	709	0.00	(61) Bank Acceptance Future September 2020	5,374	0.01
569 Walgreens Boots Alliance Inc_CS	4,290	0.01	(208) Canadian 10 Years Bond Futures March 2020	189,317	0.18
161 Walgreens Boots Alliance Inc_JPM	396	0.00	31 S&P/TSX 60 Index Futures March 2020	1,015	0.00
82 Walker & Dunlop Inc_JPM	44	0.00		198,135	0.19
203 Wal-Mart Stores Inc_CS	1,499	0.00			
70 Wal-Mart Stores Inc_JPM	57	0.00	European Union		
394 Washington Federal Inc_CS	1,108	0.00	(30) 3 Month Euro EURIBOR Futures June 2020	2,049	0.00
236 Waste Management Inc_CS	1,346	0.00			
177 Waters Corporation_CS	2,679	0.00	Germany		
40 Waters Corporation_JPM	519	0.00	(1) DAX Index Futures March 2020	575	0.00
202 Watsco Inc_CS	1,279	0.00	(9) EURO BOBL Futures March 2020	2,088	0.00
9 Watsco Inc_JPM	8	0.00	(272) EURO BUND Futures March 2020	306,622	0.30
408 Watts Water Technologies Inc_CS	3,408	0.01	(4) EURO BUXL 30 Years Bond Futures March 2020	7,655	0.01
57 Watts Water Technologies Inc_JPM	264	0.00	(84) EURO OAT Futures March 2020	145,936	0.14
(1,112) Wayfair Inc_CS	14,095	0.01	(40) VSTOXX Index Futures January 2020	4,675	0.01
(15) Wayfair Inc_JPM	638	0.00		467,551	0.46
(28) WD-40 Company_CS	63	0.00			
166 Wells Fargo and Company_CS	650	0.00	Hong Kong		
26 Wells Fargo and Company_JPM	76	0.00	32 HSCEI Index Futures January 2020	12,404	0.01
1,130 Wendy's Company_CS	1,985	0.00			
496 Wendy's Company_JPM	792	0.00			

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
Futures contracts (a) (continued)			Options (b) (continued)		
Italy			European Union (continued)		
65 FTSE/MIB Index Futures March 2020	13,125	0.01	100,000 EUR Call/GBP Put K=0.8622 16 January 2020	144	0.00
Japan			100,000 EUR Call/GBP Put K=0.8639 15 January 2020	106	0.00
(25) Japan 10 Years Bond OSE March 2020	4,509	0.00	200,000 EUR Call/GBP Put K=0.8645 17 January 2020	238	0.00
9 TOPIX Index Futures March 2020	557	0.00	800,000 EUR Put/GBP Call K=0.8243 13 January 2020	153	0.00
	5,066	0.00	700,000 EUR Put/GBP Call K=0.8257 10 January 2020	104	0.00
Malaysia			600,000 EUR Put/GBP Call K=0.8264 13 January 2020	162	0.00
(57) FTSE KLCI Index Futures January 2020	12,624	0.01	100,000 EUR Put/GBP Call K=0.8275 06 January 2020	6	0.00
Mexico			100,000 EUR Put/GBP Call K=0.8282 07 January 2020	9	0.00
(2) MEX BOLSA Index Futures March 2020	896	0.00	500,000 EUR Put/GBP Call K=0.8284 10 January 2020	121	0.00
Norway			200,000 EUR Put/GBP Call K=0.8346 14 January 2020	231	0.00
(11) OBX Index Futures January 2020	24	0.00	100,000 EUR Put/GBP Call K=0.8392 15 January 2020	236	0.00
Singapore			100,000 EUR Put/GBP Call K=0.8406 16 January 2020	294	0.00
(153) MSCI SING IX ETS Index Futures January 2020	5,091	0.00	200,000 EUR Put/GBP Call K=0.8431 17 January 2020	827	0.00
(12) Nikkei 225 SGX Index Futures March 2020	21,946	0.02		18,637	0.02
(223) SGX Nifty 50 Index Futures January 2020	36,023	0.04	United States		
	63,060	0.06	3 Call on 135 British Pound Currency Options 03 January	113	0.00
South Africa			2 Call on 136 British Pound Currency Options 03 January	13	0.00
(116) FTSE/JSE Top 40 Index Futures March 2020	595	0.00	2 Put on 131.5 British Pound Currency Options 03 Janua	113	0.00
South Korea			3 Put on 132 British Pound Currency Options 03 January	338	0.00
64 Korea 3 Years Bond Futures March 2020	4,358	0.00	103,880 USD Call/MXN Put K=19.253 17 January 2020	131	0.00
145 KOSPI2 Index Futures March 2020	212,644	0.21	181,510 USD Call/MXN Put K=19.2827 14 January 2020	124	0.00
	217,002	0.21	103,640 USD Call/MXN Put K=19.2976 14 January 2020	66	0.00
Sweden			77,730 USD Call/MXN Put K=19.2976 15 January 2020	58	0.00
(27) OMXS 30 Index Futures January 2020	6,063	0.01	338,700 USD Call/USD Put K=0.6774 24 January 2020	1,729	0.00
Switzerland			339,300 USD Call/USD Put K=0.6786 24 January 2020	1,500	0.00
31 SWISS MKT Index Futures March 2020	17,026	0.02	474,285 USD Call/USD Put K=1.3551 13 January 2020	300	0.00
Turkey			474,355 USD Call/USD Put K=1.3553 10 January 2020	197	0.00
38 BIST 30 Index Futures February 2020	542	0.00	816,720 USD Call/USD Put K=1.3612 10 January 2020	194	0.00
United Kingdom			106,480 USD Put/MXN Call K=18.7829 17 January 2020	226	0.00
(25) 90 Day Sterling Futures June 2020	2,078	0.00	186,305 USD Put/MXN Call K=18.7864 14 January 2020	359	0.00
(5) 90 Day Sterling Futures March 2021	141	0.00	106,380 USD Put/MXN Call K=18.8005 14 January 2020	228	0.00
44 FTSE 100 Index Futures March 2020	19,381	0.02	79,710 USD Put/MXN Call K=18.8182 15 January 2020	206	0.00
	21,600	0.02	330,400 USD Put/USD Call K=0.6608 24 January 2020	448	0.00
United States			331,050 USD Put/USD Call K=0.6621 24 January 2020	532	0.00
(43) 90 Day Euro Futures June 2020	8,213	0.01	460,390 USD Put/USD Call K=1.3154 13 January 2020	1,551	0.00
(13) 90 Day Euro Futures March*1 (PERPETUAL)	3,313	0.00	460,565 USD Put/USD Call K=1.3159 10 January 2020	1,361	0.00
3 BP Currency Futures March 2020	4,713	0.00	793,620 USD Put/USD Call K=1.3227 10 January 2020	3,859	0.01
(6) CBOE VIX Index Futures April 2020	1,000	0.00		13,646	0.01
(17) CBOE VIX Index Futures February 2020	33,875	0.03	Total options		
(23) CBOE VIX Index Futures January 2020	81,025	0.08		32,283	0.03
(20) CBOE VIX Index Futures March 2020	31,150	0.03			
(2) Dollar Index Futures March 2020	561	0.00			
12 E-Mini Russia 2000 Index Futures March 2020	6,603	0.01			
41 Euro Currency Futures March 2020	21,506	0.02			
31 MSCI Index Futures March 2020	47,575	0.05			
20 Nasdaq 100 E-Mini Index Futures March 2020	58,310	0.06			
53 S&P 500 E-mini Index Futures March 2020	52,415	0.06			
(1) United States Ultra Bond CBT Futures March 2020	1,438	0.00			
	350,728	0.35			
Total futures contracts	1,457,568	1.42			
Government bonds					
France					
5,000,000 France Treasury Bill BTF 0.00% 20/05/2020 #	5,627,401	5.49			
United States					
3,000,000 United States Treasury Bill 0.00% 05/07/2020 #	2,984,158	2.91			
3,000,000 United States Treasury Bill 0.00% 09/04/2020 #	2,987,686	2.92			
1,000,000 United States Treasury Bill 0.00% 14/05/2020 #	994,388	0.96			
500,000 United States Treasury Bill 0.00% 19/03/2020 #	498,436	0.49			
1,500,000 United States Treasury Bill 0.00% 20/02/2020 #	1,496,948	1.46			
500,000 United States Treasury Bill 0.00% 26/03/2020 #	498,250	0.49			
	9,459,866	9.23			
Total government bonds	15,087,267	14.72			
Options (b)					
European Union					
800,000 EUR Call/GBP Put K=0.8462 13 January 2020	5,776	0.01			
700,000 EUR Call/GBP Put K=0.847 10 January 2020	4,245	0.01			
600,000 EUR Call/GBP Put K=0.8483 13 January 2020	3,481	0.00			
500,000 EUR Call/GBP Put K=0.8503 10 January 2020	2,040	0.00			
100,000 EUR Call/GBP Put K=0.8585 07 January 2020	72	0.00			
100,000 EUR Call/GBP Put K=0.8586 06 January 2020	52	0.00			
200,000 EUR Call/GBP Put K=0.8594 14 January 2020	340	0.00			

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
AUD12,065,411	€7,500,000	08 January 2020	109	60,203	0.06
AUD23,406,899	€14,400,000	29 January 2020	91	272,424	0.27
AUD767,248	£400,000	08 January 2020	8	9,425	0.01
AUD3,259,310	£1,700,000	17 January 2020	32	38,922	0.04
AUD24,700,000	JPY1,833,135,125	08 January 2020	182	490,560	0.48
AUD1,100,000	NZD1,145,382	08 January 2020	9	584	0.00
AUD4,200,000	NZD4,375,350	06 March 2020	36	2,524	0.00
AUD48,200,000	US\$33,346,650	08 January 2020	413	542,629	0.53
AUD13,851	US\$9,569	16 January 2020	4	172	0.00
AUD7,700,000	US\$5,302,318	22 January 2020	24	113,371	0.11
BRL36,000,000	US\$8,629,616	03 January 2020	503	318,645	0.31
BRL29,155,650	US\$7,151,302	04 February 2020	324	88,015	0.09
CAD7,178,682	€4,900,000	08 January 2020	25	33,252	0.03
CAD35,600,000	US\$27,200,914	08 January 2020	574	254,041	0.25
CAD57,300,000	US\$43,404,754	10 January 2020	518	785,768	0.77
CAD2,623,887	US\$1,982,836	16 January 2020	1	40,793	0.04
CHF5,999,500	€5,500,000	18 February 2020	48	24,233	0.02
CHF6,800,000	US\$6,966,323	08 January 2020	61	59,694	0.06
CHF51,700,000	US\$52,547,482	10 January 2020	811	878,477	0.86
CHF594	US\$603	16 January 2020	2	11	0.00
CHF6,356,175	US\$6,408,426	31 January 2020	3	169,728	0.17
CLP400,000,000	US\$506,432	06 February 2020	31	25,728	0.03
CNY37,500,000	US\$5,349,018	15 January 2020	108	33,719	0.03
COP5,000,000,000	US\$1,493,264	17 January 2020	134	29,438	0.03
€400,000	£337,244	08 January 2020	7	2,354	0.00
€800,000	£675,513	13 January 2020	5	3,502	0.00
€1,600,000	HUF526,114,126	05 February 2020	8	11,114	0.01
€500,000	JPY60,874,945	08 January 2020	5	1,112	0.00
€14,300,000	JPY1,727,919,892	16 January 2020	105	153,536	0.15
€100,000	NOK986,439	28 January 2020	1	175	0.00
€600,000	RON2,871,232	10 January 2020	8	785	0.00
€2,700,000	SEK28,263,968	08 January 2020	16	11,663	0.01
€500,000	SEK5,237,339	09 March 2020	5	2,325	0.00
€43,400,000	US\$48,508,246	08 January 2020	446	232,562	0.23
€57,400,000	US\$63,889,121	09 January 2020	484	578,553	0.56
€2,156,234	US\$2,394,607	16 January 2020	10	28,184	0.03
€60,116,397	US\$66,573,498	31 January 2020	17	1,037,911	1.01
£100,000	AUD187,746	08 January 2020	2	503	0.00
£5,108,042	€6,000,000	08 January 2020	55	30,117	0.03
£7,961,212	€9,200,000	13 January 2020	81	215,246	0.21
£8,850,000	JPY1,219,945,821	07 January 2020	210	496,197	0.48
£2,150,000	JPY306,311,736	08 January 2020	39	28,964	0.03
£6,600,000	US\$8,643,629	08 January 2020	78	101,787	0.10
£30,200,000	US\$39,059,131	15 January 2020	388	965,831	0.94
£2,821	US\$3,713	16 January 2020	4	26	0.00
£3,761,507	US\$4,858,314	31 January 2020	10	129,219	0.13
HUF366,764,234	€1,100,000	05 February 2020	11	9,567	0.01
HUF1,690,000,000	US\$5,625,198	09 January 2020	58	113,497	0.11
IDR6,000,000,000	US\$422,699	15 January 2020	1	10,419	0.01
ILS4,261,905	US\$1,224,812	10 January 2020	15	9,637	0.01
INR195,000,000	US\$2,721,500	15 January 2020	63	13,167	0.01
INR10,000,000	US\$139,632	18 February 2020	3	124	0.00
JPY15,283,470	AUD200,000	08 January 2020	2	81	0.00
JPY24,432,420	€200,000	08 January 2020	2	314	0.00
JPY57,940,890	€400,000	08 January 2020	7	3,382	0.00
JPY1,650,000,000	US\$15,119,891	08 January 2020	200	70,096	0.07
JPY1,540,920,898	US\$14,155,322	14 January 2020	42	35,109	0.03
JPY2,809,898	US\$25,689	16 January 2020	4	191	0.00
KRW16,000,000,000	US\$13,673,438	15 January 2020	203	189,618	0.19
MXN162,284,240	US\$8,542,983	08 January 2020	216	41,344	0.04
MXN591,500,000	US\$30,363,447	09 January 2020	328	920,063	0.90
NOK46,909,166	€4,700,000	08 January 2020	51	60,141	0.06
NOK49,547,514	€4,900,000	28 January 2020	45	129,381	0.13
NOK37,500,000	SEK39,329,869	08 January 2020	56	64,484	0.06
NOK8,000,000	US\$890,677	08 January 2020	16	19,767	0.02
NOK26,114	US\$2,908	16 January 2020	3	64	0.00
NOK18,000,000	US\$2,015,833	28 January 2020	60	32,839	0.03
NZD1,566,807	AUD1,500,000	08 January 2020	15	2,525	0.00
NZD8,170,978	AUD7,809,091	06 March 2020	18	19,521	0.02
NZD11,100,000	US\$7,350,133	08 January 2020	130	139,366	0.14
NZD3,596	US\$2,375	16 January 2020	4	52	0.00
NZD19,900,000	US\$13,043,992	24 January 2020	48	386,178	0.38
PEN1,250,000	US\$368,938	25 February 2020	5	7,849	0.01
PHP230,000,000	US\$4,522,333	15 January 2020	14	9,969	0.01
PLN21,806,709	€5,100,000	28 January 2020	40	23,576	0.02
PLN17,700,000	US\$4,626,969	27 January 2020	339	46,928	0.05
RON6,146,589	€1,281,874	10 January 2020	17	1,212	0.00
RUB430,000,000	US\$6,601,182	22 January 2020	322	304,018	0.30
SEK18,985,349	€1,800,000	09 March 2020	8	5,664	0.01
SEK16,615,962	NOK15,500,000	08 January 2020	23	11,779	0.01
SEK22,500,000	US\$2,396,256	08 January 2020	44	8,343	0.01
SEK29,094	US\$3,105	16 January 2020	2	5	0.00
SEK146,793,371	US\$15,355,585	31 January 2020	12	349,448	0.34
SGD1,500,000	US\$1,107,218	08 January 2020	26	8,353	0.01
SGD17,800,000	US\$13,090,455	15 January 2020	83	148,438	0.14
SGD500,000	US\$368,880	21 January 2020	2	3,018	0.00
THB7,500,000	US\$248,866	15 January 2020	3	1,614	0.00

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain	
				US\$	% of Net Assets
THB5,000,000	US\$165,366	30 January 2020	1	1,679	0.00
TRY900,000	US\$150,872	08 January 2020	1	35	0.00
TWD52,500,000	US\$1,744,736	15 January 2020	27	11,802	0.01
US\$827,695	CHF800,000	08 January 2020	3	1,105	0.00
US\$1,697,075	CLP1,250,000,000	06 February 2020	15	34,074	0.03
US\$112,352	€100,000	08 January 2020	1	46	0.00
US\$2,147,131	£1,600,000	15 January 2020	9	26,603	0.03
US\$479	£357	16 January 2020	2	5	0.00
US\$49,932	£37,282	31 January 2020	2	498	0.00
US\$1,054,944	INR75,000,000	15 January 2020	28	3,149	0.00
US\$105,544	INR7,500,000	22 January 2020	2	438	0.00
US\$2,027,181	JPY220,000,000	08 January 2020	6	1,850	0.00
US\$35,971,519	JPY3,890,000,000	14 January 2020	191	148,279	0.14
US\$2,853,331	JPY309,217,061	16 January 2020	6	5,422	0.01
US\$530,174	MXN10,000,000	08 January 2020	18	1,205	0.00
US\$1,483,742	MXN28,000,000	09 January 2020	37	2,866	0.00
US\$113,840	NOK1,000,000	08 January 2020	1	34	0.00
US\$40,166	RUB2,500,000	22 January 2020	1	19	0.00
US\$428,788	SEK4,000,000	08 January 2020	8	1,303	0.00
US\$16,250	SEK151,460	16 January 2020	2	58	0.00
US\$1,170,710	SEK10,925,984	31 January 2020	13	1,768	0.00
US\$1,166,594	TRY6,917,494	08 January 2020	54	6,706	0.01
US\$1,812,941	TRY10,784,848	15 January 2020	247	7,797	0.01
US\$31,896	TRY186,000	16 January 2020	1	771	0.00
US\$491,985	TRY2,952,250	07 February 2020	133	666	0.00
US\$71,444	ZAR1,000,000	08 January 2020	1	5	0.00
ZAR129,000,000	US\$9,033,910	08 January 2020	296	181,740	0.18
ZAR101,000,000	US\$6,863,805	22 January 2020	76	338,019	0.33
Total unrealised gain on forward currency contracts				12,283,105	11.99
Total financial assets at fair value through profit or loss - trading				36,465,330	35.59

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference (continued)			Contracts for difference (continued)		
Germany (continued)			Ireland (continued)		
(1,081) Commerzbank AG	(476)	(0.00)	(2,895) Keywords Studios Plc	(9,467)	(0.01)
(91) Continental AG	(623)	(0.00)	(335) Perrigo Company_CS	(1,619)	(0.00)
1,252 Covestro AG	(5,153)	(0.01)		(12,095)	(0.01)
(1,088) Daimler AG	(1,930)	(0.00)			
(3,242) Delivery Hero AG	(113,682)	(0.12)	Isle of Man		
(12,411) Deutsche Bank AG	(1,786)	(0.00)	15,618 Playtech Plc	(379)	(0.00)
(5,529) Deutsche Lufthansa AG	(2,406)	(0.00)			
199 Deutsche Post AG	(31)	(0.00)	Israel		
5,573 Deutsche Telekom AG	(3,974)	(0.00)	550 Check Point Software Technologies Limited_CS	(2,098)	(0.00)
(1,297) Deutsche Wohnen AG	(5,143)	(0.01)	51 Check Point Software Technologies Limited_JPM	(255)	(0.00)
(2,965) Duerr AG	(25,617)	(0.03)	(257) CyberArk Software Limited_CS	(201)	(0.00)
(11,788) E.ON SE	(11,538)	(0.01)	20 CyberArk Software Limited_JPM	(30)	(0.00)
(1,736) Evonik Industries AG	(6,702)	(0.01)	(296) SolarEdge Technologies Inc_CS	(10,497)	(0.01)
(12,224) Evotec AG	(47,010)	(0.05)	(227) Wix.com Limited_CS	(2,143)	(0.00)
(48) Fraport AG Frankfurt Airport Services Worldwide	(57)	(0.00)	(14) Wix.com Limited_JPM	(44)	(0.00)
1,407 Fresenius Medical Care AG & Company KGaA	(1,007)	(0.00)		(15,268)	(0.01)
(1,815) Gerresheimer AG	(1,358)	(0.00)			
982 HeidelbergCement AG	(1,802)	(0.00)	Italy		
(23) Hella GMBH & Company KGAA	(5)	(0.00)	80,251 A2A SpA	(929)	(0.00)
(25) Henkel AG & Co KGaA	(33)	(0.00)	(31) Amplifon SPA	(109)	(0.00)
853 Hochtief AG	(4,059)	(0.00)	(445) Assicurazioni Generali SpA	(10)	(0.00)
(5,201) Infineon Technologies AG	(24,744)	(0.02)	963 Atlantia SpA	(1,165)	(0.00)
324 K+S AG	(15)	(0.00)	1,162 Azimut Holding SpA	(365)	(0.00)
(178) Kion Group AG	(408)	(0.00)	546 Banca Generali SpA	(139)	(0.00)
594 Lanxess AG	(521)	(0.00)	(43,095) Banco BPM SpA	(12,115)	(0.01)
(115) LEG Immobilien AG	(482)	(0.00)	(13,437) BPER Banca	(14,197)	(0.01)
277 Merck KGaA	(593)	(0.00)	(2,061) Brembo SpA	(6,852)	(0.01)
461 Metro AG	(98)	(0.00)	599 Davide Campari-Milano SpA	(192)	(0.00)
(1,430) MorphoSys AG	(54,340)	(0.05)	(249) FinecoBank Banca Fineco SpA	(357)	(0.00)
(210) Prosieben Sat 1 Media SE	(335)	(0.00)	(683) Intesa Sanpaolo SpA	(137)	(0.00)
(811) Puma SE	(6,854)	(0.01)	20,631 Italgas SpA	(6,981)	(0.01)
35 Rheinmetall AG	(176)	(0.00)	(7,117) Leonardo SpA	(3,576)	(0.01)
(4,857) RWE AG	(4,476)	(0.00)	6,162 Mediobanca SpA	(2,099)	(0.00)
(6,169) Salzgitter AG	(5,542)	(0.01)	(9,610) Nexi Spa	(32,678)	(0.03)
(307) SAP SE	(1,410)	(0.00)	(3,275) Prysmian SpA	(17,838)	(0.02)
(1,308) Scout24 AG	(13,447)	(0.01)	(6,333) Saipem SpA	(616)	(0.00)
(671) Siltronic AG	(6,041)	(0.01)	(7,099) UniCredit SpA	(20,600)	(0.02)
(1,414) Symrise AG	(16,818)	(0.02)	(15,689) Unione di Banche Italiane SpA	(8,761)	(0.01)
(32,374) Telefonica Deutschland Holding AG	(1,339)	(0.00)	11,349 Unipolsai SpA	(774)	(0.00)
(206) ThyssenKrupp AG	(46)	(0.00)		(129,490)	(0.13)
(5,402) TUI AG	(15,624)	(0.02)	Japan		
(12) Volkswagen AG	(270)	(0.00)	(9,700) Acom Company Limited	(9,729)	(0.01)
(1,953) Vonovia	(3,542)	(0.00)	300 Adastria Company Limited	(418)	(0.00)
310 Wacker Chemie AG	(643)	(0.00)	(3,400) Aeon Company Limited	(6,268)	(0.01)
643 Wirecard AG	(11,237)	(0.01)	(200) AEON Financial Service Company Limited	(254)	(0.00)
(1,321) Zalando SE	(20,055)	(0.02)	(1,800) Aeon Mall Company Limited	(3,579)	(0.00)
	(473,523)	(0.46)	(38,900) Aiful Corporation	(10,770)	(0.01)
Hong Kong			(1,700) Asin Seiki Company Limited	(5,295)	(0.01)
(200) AIA Group Limited	(208)	(0.00)	3,500 Ajinomoto Company Inc	(1,258)	(0.00)
(8,000) Alibaba Health Information	(2,082)	(0.00)	300 Alfresa Holdings Corporation	(469)	(0.00)
6,500 Bank of China (Hong Kong) Holdings Limited	(72)	(0.00)	(400) Alps Electric Company Limited	(1,528)	(0.00)
(6,000) Beijing Enterprises Water Group Limited	(2)	(0.00)	100 ANA Holdings Inc	(75)	(0.00)
98,000 Bosideng Intl Holdings Limited	(5,821)	(0.01)	(300) Anritsu Corporation	(321)	(0.00)
(8,000) Brilliance China Automotive Holdings Limited	(2,453)	(0.00)	(1,800) Aozora Bank Limited	(1,098)	(0.00)
(69,000) China Everbright International Limited	(1,437)	(0.00)	(500) Asahi Glass Company Limited	(499)	(0.00)
(6,600) China Gas Holdings Limited	(4,141)	(0.01)	2,400 Asahi Group Holdings Limited	(2,292)	(0.00)
(2,000) China Jinmao Holdings Group	(379)	(0.00)	(3,200) Asahi Intecc Company Limited	(16,324)	(0.02)
(7,000) China Mobile Limited	(3,461)	(0.01)	(2,400) Asics Corporation	(13,374)	(0.01)
4,000 China Resources Gas Group Limited	(1,029)	(0.00)	(1,200) ASKUL Corporation	(5,082)	(0.00)
(12,000) China Resources Power Holding	(1,149)	(0.00)	800 Bandai Namco Holdings Inc	(139)	(0.00)
(600) China Taiping Insurance Holdings Company Limited	(150)	(0.00)	(1,400) Bank of Kyoto Limited	(7,235)	(0.01)
36,000 China Unicom Hong Kong Limited	(861)	(0.00)	3,300 Benefit One Inc	(593)	(0.00)
22,000 CITIC Limited	(206)	(0.00)	(3,200) Bic Camera Inc	(553)	(0.00)
2,000 CK Asset Holdings Limited	(1,781)	(0.00)	900 Canon Inc	(745)	(0.00)
(1,000) CLP Holdings Limited	(341)	(0.00)	100 Capcom Company Limited	(9)	(0.00)
4,000 CSPC Pharmaceutical Group Limited	(1,024)	(0.00)	500 Central Japan Railway Company	(1,312)	(0.00)
1,000 Hang Lung Properties Limited	(23)	(0.00)	(7,200) Chiba Bank Limited	(1,899)	(0.00)
(100) Hang Seng Bank Limited	(23)	(0.00)	(1,500) Chubu Electric Power Co Inc	(268)	(0.00)
(2,000) Hansoh Pharmaceutical Group	(406)	(0.00)	100 Chugai Pharmaceutical Company Limited	(1)	(0.00)
8,000 Henderson Land Development Company Limited	(1,088)	(0.00)	600 Citizen Watch Company Limited	(1,609)	(0.00)
7,000 HKT Trust And HKT Limited	(1,274)	(0.00)	(3,800) Coca-Cola Bottlers Japan Inc	(13,244)	(0.01)
(300) Hong Kong Exchanges and Clearing Limited	(214)	(0.00)	100 Comsys Holdings Corporation	(28)	(0.00)
8,000 Kingdee International Software Group Company Limited	(195)	(0.00)	(200) Concordia Financial Group Limited	(67)	(0.00)
16,000 Kunlun Energy Company Limited	(398)	(0.00)	(2,200) Cosmo Energy Holdings Company Limited	(4,752)	(0.00)
(6,000) New World Development Company Limited	(637)	(0.00)	(400) Cosmos Pharmaceutical Corporation	(4,001)	(0.01)
(1,500) Power Assets Holdings Limited	(151)	(0.00)	(4,500) Credit Saison Company Limited	(25,471)	(0.02)
(22,000) SJM Holdings Limited	(2,839)	(0.00)	(400) CyberAgent Inc	(713)	(0.00)
500 Sun Hung Kai Properties Limited	(286)	(0.00)	(1,400) Daido Steel Company Limited	(2,983)	(0.00)
4,000 Swire Pacific Limited	(6,183)	(0.01)	(600) Daifuku Company Limited	(6,578)	(0.01)
(4,500) Technonic Industries Company	(4,015)	(0.00)	(2,400) Dainippon Screen Manufacturing Company Limited	(45,754)	(0.04)
16,500 WH Group Limited	(257)	(0.00)	1,600 Daito Trust Construction Company Limited	(4,069)	(0.01)
	(44,586)	(0.04)	1,500 Daiwa House Industry Company Limited	(2,038)	(0.00)
Ireland			(2,600) Daiwa Securities Group Inc	(1,849)	(0.00)
73 Alkermes Plc_JPM	(47)	(0.00)	1,200 DeNA Company Limited	(123)	(0.00)
157 Cimpress Plc_JPM	(21)	(0.00)	1,500 Denka Company Limited	(520)	(0.00)
1,724 James Hardie Industries Plc	(941)	(0.00)	(800) DIC Corporation	(1,282)	(0.00)

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference (continued)			Contracts for difference (continued)		
Japan (continued)			Japan (continued)		
(1,600) Digital Garage Inc	(17,014)	(0.02)	(1,700) Kyushu Electric Power Company Inc	(323)	(0.00)
(200) Disco Corporation	(3,731)	(0.01)	(3,000) Kyushu Railway Company	(6,007)	(0.01)
(600) Don Quijote Holdings Company Limited	(88)	(0.00)	(1,000) Laserterc Corporation	(24,930)	(0.02)
(1,600) Dowa Holdings Company Limited	(10,500)	(0.01)	100 Lion Corporation	(20)	(0.00)
500 East Japan Railway Company	(813)	(0.00)	300 Lixil Group Corporation	(454)	(0.00)
(500) Eisai Company Limited	(3,481)	(0.00)	(4,500) M3 Inc	(53,805)	(0.05)
4,800 FamilyMart UNY Holdings Company Limited	(4,580)	(0.01)	(5,500) Maeda Corporation	(7,860)	(0.01)
(2,700) Financial Products Group Company Limited	(3,778)	(0.01)	100 Makino Milling Machine Company Limited	(231)	(0.00)
100 Fuji Electric Company Limited	(97)	(0.00)	(700) Makita Corporation	(720)	(0.00)
(700) Fuji Machine Manufacturing Company Limited	(5,203)	(0.01)	(1,700) Mani Inc	(6,815)	(0.01)
(200) Fuji Media Holdings Inc	(315)	(0.00)	9,000 Marubeni Corporation	(3,258)	(0.00)
(15,700) Fujikura Limited	(10,665)	(0.01)	600 Maruha Nichiro Corporation	(154)	(0.00)
(2,400) Fujitsu General Limited	(13,155)	(0.01)	6,100 Matsui Securities Company Limited	(1,710)	(0.00)
(200) Fujitsu Limited	(2,737)	(0.00)	(500) Mazda Motor Corporation	(148)	(0.00)
(600) Fukuoka Financial Group Inc	(84)	(0.00)	1,200 McDonald's Holdings Company Japan Limited	(240)	(0.00)
100 Furukawa Electric Company Limited	(286)	(0.00)	100 MEIJI Holdings Company Limited	(1,335)	(0.00)
400 GMO internet Inc	(452)	(0.00)	(1,900) Miraca Holdings Inc	(1,902)	(0.00)
(1,100) GMO Payment Gateway Inc	(8,109)	(0.01)	(1,500) MISUMI Group Inc	(5,536)	(0.01)
100 Goldwin Inc	(84)	(0.00)	500 Mitsubishi Chemical Holdings Corporation	(27)	(0.00)
(100) GS Yuasa Corporation	(555)	(0.00)	3,900 Mitsubishi Electric Corporation	(3,150)	(0.00)
7,400 GungHo Online Entertainment Inc	(4,669)	(0.01)	1,700 Mitsubishi Heavy Industries Limited	(3,053)	(0.00)
(2,400) H.I.S. Company Limited	(10,201)	(0.01)	(800) Mitsubishi Logistics Corporation	(713)	(0.00)
(3,700) H2O Retailing Corporation	(775)	(0.00)	(100) Mitsubishi Materials Corporation	(19)	(0.00)
(10,000) Hachijuni Bank Limited	(896)	(0.00)	(2,900) Mitsubishi UFJ Financial Group	(586)	(0.00)
(2,600) Hakuho DY Holdings Inc	(3,215)	(0.00)	(6,300) Mitsubishi UFJ Lease & Finance Company Limited	(7,977)	(0.01)
1,500 HanwaCompany Limited	(274)	(0.00)	(200) Mitsui Fudosan Company Limited	(1,138)	(0.00)
(100) Haseko Corporation	(318)	(0.00)	(2,400) Mitsui Mining and Smelting Company Limited	(10,680)	(0.01)
(2,400) Hino Motors Limited	(6,049)	(0.01)	(2,500) Mitsui OSK Lines Limited	(13,031)	(0.01)
100 Hisamitsu Pharmaceutical Company	(28)	(0.00)	3,400 Mixi Inc	(3,342)	(0.00)
(2,700) Hitachi Capital Corporation	(12,834)	(0.01)	21,700 Mizuho Financial Group Inc	(711)	(0.00)
(2,800) Hitachi Construction Machinery Company Limited	(14,421)	(0.01)	(1,900) MonotaRO Company Limited	(9,280)	(0.01)
(6,600) Hitachi Metals Limited	(29,516)	(0.03)	1,500 Morinaga and Company Limited	(1,038)	(0.00)
1,900 Hitachi Transport System Limited	(1,607)	(0.00)	(1,500) Morinaga Milk Industry Company Limited	(2,886)	(0.00)
(2,200) Hokkaido Electric Power Company Inc	(180)	(0.00)	(700) Murata Manufacturing Company Limited	(13,297)	(0.01)
(7,600) Hokuriku Electric Power Company	(2,250)	(0.00)	(800) Nabtesco Corporation	(3,118)	(0.00)
500 Horiba Limited	(473)	(0.00)	(200) Nagoya Railroad Company Limited	(1,069)	(0.00)
2,100 House Foods Group Inc	(5,342)	(0.01)	(1,400) Nankai Electric Railway Company Limited	(3,966)	(0.01)
(4,200) Hulic Company Limited	(13,954)	(0.01)	3,500 NET One Systems Company Limited	(1,705)	(0.00)
(4,600) Ibsiden Company Limited	(20,694)	(0.02)	400 Nexon Company Limited	(70)	(0.00)
(400) Ichigo Group Holdings Company Limited	(338)	(0.00)	(7,600) NGK Insulators Limited	(24,141)	(0.02)
(2,000) Idemitsu Kosan Company Limited	(549)	(0.00)	(3,100) NGK Spark Plug Company Limited	(5,216)	(0.01)
(5,400) IHI Corporation	(2,999)	(0.00)	(5,800) NHK Spring Company Limited	(10,821)	(0.01)
(4,800) Iida Group Holdings Company Limited	(4,778)	(0.00)	(200) Nihon M&A Center Inc	(1,381)	(0.00)
(8,200) Infomart Corporation	(9,365)	(0.01)	3,200 Nihon Unisys Limited	(3,235)	(0.00)
(6,800) Inpex Corporation	(1,568)	(0.00)	9,500 Nikon Corporation	(12,170)	(0.01)
(10,000) Isetan Mitsukoshi Holdings Limited	(3,676)	(0.01)	5,900 Nippon Electric Glass Company Limited	(3,889)	(0.01)
300 Isuzu Motors Limited	(10)	(0.00)	(400) Nippon Gas Company Limited	(1,621)	(0.00)
1,300 Izumi Company Limited	(3,280)	(0.00)	200 Nippon Kayaku Company Limited	(106)	(0.00)
(1,600) Japan Airport Terminal Company Limited	(21,676)	(0.02)	(900) Nippon Paint Holdings Company Limited	(12,150)	(0.01)
2,400 Japan Lifeline Company Limited	(800)	(0.00)	(200) Nippon Paper Industries Company Limited	(199)	(0.00)
(800) Japan Post Bank Company Limited	(17)	(0.00)	(300) Nippon Shinyaku Company Limited	(1,079)	(0.00)
(3,100) Japan Steel Works Limited	(10,092)	(0.01)	(19,000) Nippon Suisan Kaisha Limited	(208)	(0.00)
700 Japan Tobacco Inc	(203)	(0.00)	3,700 Nippon Telegraph & Telephone Corporation	(69)	(0.00)
(700) JCR Pharmaceuticals Company Limited	(20,183)	(0.02)	3,200 Nippon Television Network Corporation	(135)	(0.00)
3,700 JGC Corporation	(633)	(0.00)	(4,200) Nippon Yusen KK	(12,200)	(0.01)
300 JTEKT Corporation	(368)	(0.00)	(4,500) Nipro Corporation	(5,907)	(0.01)
(700) Justsystems Corporation	(6,606)	(0.01)	(3,300) Nishimatsu Construction Company Limited	(10,297)	(0.01)
(1,800) Kagome Company Limited	(746)	(0.00)	400 Nishinbo Holdings Inc	(44)	(0.00)
(3,900) Kajima Corporation	(420)	(0.00)	(400) Nissin Foods Holdings Company Limited	(4,778)	(0.00)
(1,200) Kakaku.com Inc	(3,516)	(0.00)	(300) Nitori Holdings Company Limited	(4,228)	(0.01)
4,000 Kamigumi Company Limited	(3,710)	(0.01)	1,500 NOF Corporation	(1,528)	(0.00)
2,500 Kanamoto Company Limited	(840)	(0.00)	(3,300) NOK Corporation	(1,908)	(0.00)
(100) Kaneka Corporation	(350)	(0.00)	(5,000) Nomura Holdings Inc	(7,156)	(0.01)
1,200 Kansai Electric Power Company Inc	(79)	(0.00)	700 Nomura Research Institute Limited	(80)	(0.00)
(1,600) Kansai Paint Company Limited	(9,140)	(0.01)	300 NS Solutions Corporation	(101)	(0.00)
(800) KalitasCompany Limited	(9,542)	(0.01)	(28,500) NTN Corporation	(5,641)	(0.01)
100 Kawasaki Heavy Industries Limited	(220)	(0.00)	600 NTT Data Corporation	(245)	(0.00)
(10,600) Kawasaki Kisen Kaisha Limited	(8,744)	(0.01)	(200) Obic Company Limited	(3,352)	(0.00)
(500) Keihan Electric Railway Company Limited	(67)	(0.00)	100 Odakyu Electric Railway Company Limited	(158)	(0.00)
(100) Keikyu Corporation	(284)	(0.00)	(100) Ok Electric Industry Company Limited	(681)	(0.00)
(500) Keisei Electric Railway Company Limited	(3,595)	(0.00)	100 OKUMA Corporation	(433)	(0.00)
1,900 Kewpie Corporation	(945)	(0.00)	400 Omron Corporation	(301)	(0.00)
2,300 KH Neochem Company Limited	(1,066)	(0.00)	(100) Open House Company Limited	(1,203)	(0.00)
(600) Kikkoman Corporation	(1,096)	(0.00)	3,400 Optron Company Limited	(3,994)	(0.01)
200 Kirin Holdings Company Limited	(102)	(0.00)	(200) Oriental Land Company Limited	(1,512)	(0.00)
(100) Kobayashi Pharmaceutical Company	(1,353)	(0.00)	(1,300) Orix Corporation	(1,243)	(0.00)
(2,900) Kobe Bussan Company Limited	(22,869)	(0.02)	(200) Osaka Gas Company Limited	(27)	(0.00)
(700) Kobe Steel Limited	(311)	(0.00)	100 OSG Corporation	(239)	(0.00)
800 Koito Manufacturing Company Limited	(648)	(0.00)	400 Otsuka Corporation	(285)	(0.00)
(1,100) Komatsu Limited	(1,535)	(0.00)	700 Paltac Corporation	(2,042)	(0.00)
500 Konica Minolta Inc	(214)	(0.00)	(2,000) Park24 Company Limited	(5,633)	(0.01)
(100) Koshidaka Holdings Company Limited	(109)	(0.00)	(14,100) Penta-Ocean Construction Company Limited	(11,699)	(0.01)
(100) Kotobuki Spirits Company Limited	(525)	(0.00)	(2,300) PeptiDream Inc	(15,483)	(0.02)
(2,200) Kubota Corporation	(3,601)	(0.00)	3,400 Persol Holdings Company Limited	(2,917)	(0.00)
(1,800) Kumagai Gumi Company Limited	(7,214)	(0.01)	(1,400) Pigeon Corporation	(53)	(0.00)
(1,700) Kurita Water Industries Limited	(5,738)	(0.01)	(200) Pola Orbis Holdings Inc	(37)	(0.00)
(1,000) Kyoritsu Maintenance Company Limited	(1,054)	(0.00)	600 Rakuten Inc	(263)	(0.00)
2,100 Kyudenko Corporation	(6,429)	(0.01)	(2,500) Relo Group Inc	(5,677)	(0.01)

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference (continued)			Contracts for difference (continued)		
Japan (continued)			Japan (continued)		
(200) Rengo Company Limited	(131)	(0.00)	(1,000) Workman Company Limited	(18,402)	(0.02)
13,100 Resona Holdings Inc	(10,187)	(0.01)	(12,000) Yahoo Japan Corporation	(8,936)	(0.01)
(2,100) Resorttrust Inc	(2,159)	(0.00)	(1,600) Yamaha Motor Company Limited	(99)	(0.00)
(6,500) Ricoh Company Limited	(10,110)	(0.01)	(1,300) Yamazaki Baking Company Limited	(3,530)	(0.00)
12,200 Round One Corporation	(33,928)	(0.03)	(1,300) Yaskawa Electric Corporation	(5,399)	(0.01)
(5,000) Ryohin Keikaku Company Limited	(26,492)	(0.03)	(2,800) Yoshinoya Holdings Company Limited	(17,420)	(0.02)
2,000 Sankyo Company Limited	(1,914)	(0.00)	(2,500) Zensho Holdings Company Limited	(3,665)	(0.01)
1,900 Sankyu Inc	(2,402)	(0.00)		<u>(1,455,069)</u>	<u>(1.42)</u>
800 Sanwa Holdings Corporation	(153)	(0.00)			
200 SCSK Corporation	(157)	(0.00)	Jersey Channel Islands		
(2,000) Sega Sammy Holdings Inc	(4,733)	(0.01)	(649) Centamin Plc	(127)	(0.00)
4,900 Seibu Holdings Inc	(4,721)	(0.01)	20 Clarivate Analytics Plc_JPM	(5)	(0.00)
(1,700) Seiko Epson Corporation	(1,022)	(0.00)		<u>(132)</u>	<u>(0.00)</u>
(500) Seria Company Limited	(474)	(0.00)			
400 Seven and I Holdings Company Limited	(377)	(0.00)	Luxembourg		
(7,900) Seven Bank Limited	(5,227)	(0.01)	(1,574) ArcelorMittal	(2,047)	(0.00)
200 SG Holdings Company Limited	(323)	(0.00)	(311) Millicom International Cellular SA	(136)	(0.00)
2,100 Shikoku Electric Power Company Inc	(409)	(0.00)	8,944 SES SA	(7,663)	(0.01)
2,100 Shima Seiki Manufacturing Limited	(560)	(0.00)	(582) Tenaris SA	(300)	(0.00)
300 Shimadzu Company Limited	(149)	(0.00)		<u>(10,146)</u>	<u>(0.01)</u>
(800) Shimadzu Corporation	(6,877)	(0.01)			
500 Shimamura Company Limited	(3,612)	(0.01)	Macau		
100 Shin-Etsu Chemical Company Limited	(93)	(0.00)	(30,400) MGM China Holdings Limited	(2,009)	(0.00)
(8,600) Shinko Electric Industries	(20,821)	(0.02)			
(200) Shinsei Bank Limited	(24)	(0.00)	Malaysia		
(300) Sho-Bond Holdings Company Limited	(2,191)	(0.00)	1,302 Lynas Corporation Limited	(27)	(0.00)
5,600 Showa Denko KK	(7,524)	(0.01)			
(800) SMS Company Limited	(8,499)	(0.01)	Malta		
3,300 Softbank Corporation	(346)	(0.00)	(1,892) GVC Holdings Plc	(7,125)	(0.01)
(2,500) SoftBank Group Corporation	(2,692)	(0.00)	1,123 Kindred Group Plc	(144)	(0.00)
(2,100) Square Enix Holdings Company Limited	(14,184)	(0.01)		<u>(7,269)</u>	<u>(0.01)</u>
700 Subaru Corporation	(1,260)	(0.00)			
2,000 Sugi Holdings Company Limited	(4,715)	(0.01)	Mexico		
(100) Sumitomo Bakelite Company Limited	(350)	(0.00)	(1,303) Fresnillo Plc	(323)	(0.00)
600 Sumitomo Chemical Company Limited	(16)	(0.00)			
5,700 Sumitomo Corporation	(1,062)	(0.00)	Netherlands		
(900) Sumitomo Electric Industries Limited	(1,562)	(0.00)	1,439 ABN AMRO Group NV	(4,575)	(0.00)
(2,500) Sumitomo Forestry Company Limited	(4,093)	(0.01)	(60) Adyen NV	(10,027)	(0.01)
100 Sumitomo Heavy Industries Limited	(182)	(0.00)	(728) AerCap Holdings NV_CS	(8,585)	(0.01)
(8,400) Sumitomo Mitsui Construction	(7,643)	(0.01)	7 AerCap Holdings NV_JPM	(4)	(0.00)
(1,200) Sumitomo Mitsui Financial Group Inc	(2,963)	(0.00)	(28,448) Altice NV	(58,617)	(0.06)
(500) Sumitomo Mitsui Trust Holdings Inc	(1,361)	(0.00)	(1,240) Argenx Se	(38,016)	(0.04)
100 Sumitomo Osaka Cement Company Limited	(5)	(0.00)	116 ASR Nederland NV	(177)	(0.00)
1,900 Sumitomo Realty & Development Company Limited	(1,633)	(0.00)	(4,194) Boskalis Westminster	(16,580)	(0.02)
2,400 Sumitomo Rubber Industries Limited	(1,305)	(0.00)	(673) Heineken NV	(1,718)	(0.00)
4,100 Suntory Beverage & Food Limited	(6,024)	(0.01)	(374) IMCD Group NV	(3,698)	(0.00)
600 Suzuken Company Limited	(4,701)	(0.01)	(3,772) ING Groep NV	(3,957)	(0.00)
(400) Sysmex Corporation	(303)	(0.00)	482 Koninklijke Ahold Delhaize NV	(285)	(0.00)
(1,800) Systema Corporation	(1,179)	(0.00)	55 Koninklijke DSM NV	(3)	(0.00)
(7,500) Tadano Limited	(1,143)	(0.00)	19,585 Koninklijke KPN NV	(1,924)	(0.00)
(300) Taisei Corporation	(774)	(0.00)	(2,007) Koninklijke Vopak NV	(12,678)	(0.01)
100 Taisho Pharmaceutical Holdin	(208)	(0.00)	481 NN Group NV	(1,098)	(0.00)
(2,500) Taiyo Nippon Sanso Corporation	(19,222)	(0.02)	(13,958) PostNL NV	(898)	(0.00)
(1,000) Taiyo Yuden Company Limited	(13,104)	(0.01)	(1,515) Prosus NV	(6,534)	(0.01)
(7,700) Takashimaya Company Limited	(2,524)	(0.00)	164 QIAGEN NV_JPM	(752)	(0.00)
(2,300) Takeda Pharmaceutical Company Limited	(7,451)	(0.01)	4,379 Royal Dutch Shell Plc	(5,899)	(0.01)
(600) TDK Corporation	(24,849)	(0.02)	(5,464) SBM Offshore NV	(7,065)	(0.01)
200 Teijin Limited	(151)	(0.00)	(2,388) Takeaway.com Holding BV -WI	(16,028)	(0.02)
(1,900) Terumo Corporation	(8,333)	(0.01)	(2,055) Tomtom	(557)	(0.00)
(1,300) THK Company Limited	(6,899)	(0.01)	(583) Uniqure NV_CS	(10,486)	(0.01)
200 Tobu Railway Company Limited	(134)	(0.00)	(13) Uniqure NV_JPM	(378)	(0.00)
(5,000) Toda Corporation	(5,132)	(0.01)		<u>(210,539)</u>	<u>(0.21)</u>
(800) Toho Company Limited	(1,743)	(0.00)	New Zealand		
(2,100) Tokyo Broadcasting System Holdings Inc	(1,918)	(0.00)	6,040 Auckland Intl Airport Limited	(1,542)	(0.00)
(700) Tokyo Century Corporation	(7,778)	(0.01)	13,049 Contact Energy Limited	(1,021)	(0.00)
4,000 Tokyo Gas Company Limited	(971)	(0.00)	(409) Meridian Energy Limited	(27)	(0.00)
(700) Tokyo Ohka Kogyo Company Limited	(900)	(0.00)	6,594 Spark New Zealand Limited	(533)	(0.00)
(1,200) Tokyo Seimitsu Company Limited	(10,917)	(0.01)		<u>(3,123)</u>	<u>(0.00)</u>
8,500 Tokyo Steel Manufacturing Company Limited	(2,720)	(0.00)	Norway		
(2,500) Tokyu Corporation	(3,387)	(0.00)	(1,284) Aker Asa	(15,821)	(0.02)
(12,800) Tokyu Fudosan Holdings Corporation	(15,493)	(0.02)	(976) Aker BP ASA	(2,722)	(0.00)
1,600 Topcon Corporation	(858)	(0.00)	(3,748) DNB ASA	(2,710)	(0.00)
(300) Toppan Printing Company Limited	(1,664)	(0.00)	26,265 DNO International ASA	(525)	(0.00)
300 Toray Industries Inc	(146)	(0.00)	(19) Equinor ASA	(5)	(0.00)
(1,900) TORIDOLL Holdings Corporation	(11,462)	(0.01)	9,107 Leroy Seafood Group ASA	(1,144)	(0.00)
(2,900) Toshiba Corporation	(6,246)	(0.01)	(9,052) Mowi ASA	(12,625)	(0.01)
(1,100) Toyo Seikan Group Holdings Limited	(624)	(0.00)	(31,211) Norsk Hydro ASA	(7,322)	(0.01)
700 Toyo Suisan Kaisha Limited	(675)	(0.00)	(1,010) Salmar ASA	(4,845)	(0.00)
(8,600) Toyo Tire & Rubber Company Limited	(12,266)	(0.02)	(159) Schibsted ASA	(270)	(0.00)
(4,200) Toyobo Company Limited	(9,479)	(0.01)	(997) SFL Corporation Limited_CS	(1,913)	(0.00)
(1,200) Toyoda Gosei Company Limited	(4,460)	(0.01)	(412) SFL Corporation Limited_JPM	(505)	(0.00)
(2,700) Toyota Boshoku Corporation	(3,515)	(0.00)	(8,544) Storebrand ASA	(11,437)	(0.01)
(400) Toyota Industries Corporation	(1,765)	(0.00)	(86) TGS NOPEC Geophysical Company ASA	(88)	(0.00)
(1,700) Tsumura & Company	(3,518)	(0.00)	(3,835) Tomra Systems ASA	(18,356)	(0.03)
200 Ulvac Inc	(318)	(0.00)	17 Yara International ASA	(1)	(0.00)
200 United Arrows Limited	(521)	(0.00)		<u>(80,289)</u>	<u>(0.08)</u>
(1,200) Universal Entertainment Corporation	(3,441)	(0.00)			
300 West Japan Railway Company	(898)	(0.00)			

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference (continued)			Contracts for difference (continued)		
Taiwan (continued)			United Kingdom (continued)		
24,000 Micro-Star International Co	(440)	(0.00)	14,884 Petrofac Limited	(3,747)	(0.01)
(7,000) Nan Ya Plastics Corporation	(894)	(0.00)	(18,343) Phoenix Group Holdings Plc	(13,673)	(0.01)
6,000 President Chain Store Corporation	(702)	(0.00)	(4,837) Premier Oil Plc	(1,229)	(0.00)
(100,000) Shin Kong Financial Holding Company Limited	(5,230)	(0.01)	100 Reckitt Benckiser Group Plc	(105)	(0.00)
(11,000) Taiwan Cement	(2,247)	(0.00)	(14,026) Rentokil Initial Plc	(725)	(0.00)
14,000 Taiwan Mobile Company Limited	(1,930)	(0.00)	1,566 Rightmove Plc	(292)	(0.00)
1,000 Taiwan Semiconductor Manufacturing Company Limited	(232)	(0.00)	(593) Royal Bank of Scotland Group Plc	(75)	(0.00)
20,000 Unimicon Technology Corporation	(1,148)	(0.00)	3,460 Royal Mail Plc	(24)	(0.00)
27,000 Uni-President Enterprises Company	(4,382)	(0.00)	141 RSA Insurance Group Plc	(12)	(0.00)
4,000 Win Semiconductors Corporation	(2,250)	(0.00)	(7,164) Severn Trent Plc	(43,137)	(0.04)
(95,000) Winbond Electronics Corporation	(8,159)	(0.01)	25,934 Signature Aviation Plc	(14,497)	(0.01)
	(100,977)	(0.10)	(706) Spirax-Sarco Engineering Plc	(6,704)	(0.01)
			(2,918) Ssp Group Plc	(703)	(0.00)
			(8,952) St James's Place Plc	(27,526)	(0.03)
Thailand			(4,024) Standard Chartered Plc	(1,591)	(0.00)
127,300 Thai Beverage Public Company	(264)	(0.00)	(5,101) Subsea 7 SA	(2,219)	(0.00)
			2,953 Unilever NV	(11,002)	(0.01)
United Arab Emirates			(11,960) United Utilities Group Plc	(15,306)	(0.01)
3,739 NMC Health Plc	(12,296)	(0.01)	(2,401) Victrex Plc	(12,049)	(0.01)
			(5,751) Vodafone Group Plc	(84)	(0.00)
United Kingdom			(12,825) Weir Group Plc	(10,233)	(0.01)
(1,356) Abcam Plc	(2,952)	(0.00)	(1,028) WH Smith Plc	(8,382)	(0.01)
(870) Amcor Plc	(548)	(0.00)	(1,968) Whitbread Plc	(12,501)	(0.01)
(18) Aptiv Plc_JPM	(227)	(0.00)	(38,275) William Hill Plc	(3,254)	(0.01)
(3,904) ASOS Plc	(16,812)	(0.02)	(15) Willis Towers Watson Plc_CS	(52)	(0.00)
(1,434) AstraZeneca Plc	(8,370)	(0.01)	(26,323) WM Morrison Supermarkets Plc	(1,012)	(0.00)
14 Atlassian Corporation Plc	(65)	(0.00)		(797,536)	(0.78)
(5,819) Auto Trader Group Plc	(4,255)	(0.01)			
(1,305) Aveva Group Plc	(7,393)	(0.01)	United States		
27,977 Aviva Plc	(1,815)	(0.00)	32 Aaron's Inc_JPM	(15)	(0.00)
(14,413) B&M European Value Retail SA	(11,644)	(0.01)	73 Abiomed Inc_CS	(1,281)	(0.00)
(7,957) Babcock International Group Plc	(6,734)	(0.01)	48 Abiomed Inc_JPM	(569)	(0.00)
(8,294) Balfour Beatty Plc	(2,210)	(0.00)	271 ABM Industries Inc_CS	(462)	(0.00)
(1,474) Barclays Plc	(114)	(0.00)	189 ABM Industries Inc_JPM	(30)	(0.00)
(7,454) Boohoo.com Plc	(9,137)	(0.01)	(447) Acadia Healthcare Company Inc_CS	(2,750)	(0.00)
3,532 Britvic Plc	(1,002)	(0.00)	(38) Acadia Healthcare Company Inc_JPM	(5)	(0.00)
(49,645) BT Group Plc	(51)	(0.00)	(12) Acadia Pharmaceuticals Inc_JPM	(37)	(0.00)
(1,735) Burberry Group Plc	(3,108)	(0.00)	(1,153) Acceleron Pharma Inc_CS	(11,773)	(0.01)
10,394 Capita Group Plc	(657)	(0.00)	(32) Acceleron Pharma Inc_JPM	(421)	(0.00)
(6,660) Capital & Counties Properties Plc	(6,466)	(0.01)	(540) Activision Blizzard Inc_CS	(5,887)	(0.01)
(1,313) Capri Holdings Limited_CS	(3,007)	(0.00)	1,141 Adaptive Biotechnologies_CS	(7,824)	(0.01)
(42) Capri Holdings Limited_JPM	(426)	(0.00)	(1,508) Adient Plc_CS	(842)	(0.00)
(175,671) Centrica Plc	(46,327)	(0.05)	(179) Adient Plc_JPM	(68)	(0.00)
(227) Cineworld Group Plc	(32)	(0.00)	(1,009) ADT Inc_CS	(1,737)	(0.00)
(9,842) CNH Industrial NV	(17,498)	(0.02)	798 Adtalem Global Education Inc_CS	(3,800)	(0.01)
1,164 Coca-Cola European Partners Plc_CS	(1,851)	(0.00)	222 Adtalem Global Education Inc_JPM	(903)	(0.00)
184 Coca-Cola European Partners Plc_JPM	(174)	(0.00)	(156) Advanced Micro Devices_CS	(2,772)	(0.00)
2,751 Compass Group Plc	(3,652)	(0.01)	(1,180) Aerovironment Inc_CS	(1,337)	(0.00)
(814) Croda International Plc	(4,478)	(0.00)	54 Affiliated Managers Group Inc_JPM	(25)	(0.00)
(48,560) CYBG Plc	(37,431)	(0.04)	54 AGCO Corporation_JPM	(34)	(0.00)
(932) Dechra Pharmaceuticals Plc	(988)	(0.00)	(17) Agios Pharmaceuticals Inc_JPM	(257)	(0.00)
(1,509) Diageo Plc	(1,701)	(0.00)	(1,649) Aimmune Therapeutics Inc_CS	(22,115)	(0.02)
(5,006) Direct Line Insurance Group Plc	(2,264)	(0.00)	(35) Aimmune Therapeutics Inc_JPM	(333)	(0.00)
(53,126) Dixons Carphone Plc	(13,869)	(0.01)	(915) Air Lease Corporation_CS	(7,848)	(0.01)
(16,592) Dominos Pizza Uk and Ireland Plc	(10,276)	(0.01)	(9) Air Lease Corporation_JPM	(61)	(0.00)
(26,440) DS Smith Plc	(19,663)	(0.02)	93 Akamai Technologies Inc_JPM	(7)	(0.00)
(12,515) EasyJet Plc	(85,944)	(0.08)	19 Alaska Air Group Inc_JPM	(57)	(0.00)
(2,512) Electrocomponents Plc	(2,228)	(0.00)	69 Albany International Corporation-CI A_JPM	(389)	(0.00)
38,373 Evraz Plc	(26,517)	(0.03)	(931) Albemarle Corporation_CS	(5,834)	(0.01)
(172) Farfetch Limited_JPM	(110)	(0.00)	(1) Albemarle Corporation_JPM	(139)	(0.00)
214 Fevertree Drinks Plc	(229)	(0.00)	(66) Alcoa Upstream Corporation_JPM	(78)	(0.00)
533 G4S Plc	(25)	(0.00)	47 Alexion Pharmaceuticals Inc_JPM	(91)	(0.00)
(2,588) Homeserve Plc	(3,348)	(0.00)	(6) Allakos Inc_JPM	(162)	(0.00)
(11,594) HSBC Holdings Plc	(655)	(0.00)	(3) Allegheny Corporation_JPM	(35)	(0.00)
(4,952) IG Group Holdings Plc	(6,005)	(0.01)	(12) Allegheny Technologies Inc_JPM	(21)	(0.00)
(152) Informa Plc	(148)	(0.00)	(127) Allegiant Travel Company_CS	(1,114)	(0.00)
(88) International Game Technology_JPM	(1)	(0.00)	(5) Allegiant Travel Company_JPM	(163)	(0.00)
(7) ITV Plc	(1)	(0.00)	439 Allete Inc_CS	(2,401)	(0.00)
(9,287) J Sainsbury Plc	(3,154)	(0.00)	73 Allete Inc_JPM	(368)	(0.00)
370 Janus Henderson Group Plc_JPM	(15)	(0.00)	(65) Allogene Therapeutics Inc_JPM	(27)	(0.00)
(43,854) John Wood Group Plc	(19,729)	(0.02)	590 Allscripts Healthcare Solutions_JPM	(503)	(0.00)
(2,240) Johnson Matthey Plc	(1,813)	(0.00)	(854) Alnylam Pharmaceuticals Inc_CS	(26,517)	(0.03)
(8,119) KAZ Minerals Plc	(7,061)	(0.01)	(5) Alnylam Pharmaceuticals Inc_JPM	(190)	(0.00)
2,876 Liberty Global Plc_CS	(7,714)	(0.01)	(174) Alteryx Inc	(4,505)	(0.01)
114 Liberty Global Plc_JPM	(3)	(0.00)	(65) Altice USA Inc_CS	(69)	(0.00)
(521) Livanova Plc_CS	(83)	(0.00)	(13,563) Altice USA Inc_MS	(133,731)	(0.13)
(18) Livanova Plc_JPM	(1)	(0.00)	(1,856) Altra Industrial Motion Corporation_CS	(16,945)	(0.02)
(2,576) Lloyds Banking Group Plc	(24)	(0.00)	(45) Altra Industrial Motion Corporation_JPM	(522)	(0.00)
(77,009) Marks & Spencer Group Plc	(23,094)	(0.02)	(21) Amazon.com Inc_CS	(1,346)	(0.00)
(45,802) Melrose Industries Plc	(36,897)	(0.04)	(301) Ambarella Inc_CS	(929)	(0.00)
8,566 Micro Focus International Plc	(35,429)	(0.03)	(16) Ambarella Inc_JPM	(116)	(0.00)
500 Mimecast Limited_CS	(1,293)	(0.00)	1,520 AMC Networks Inc_CS	(9,152)	(0.01)
(1,258) Mondi Plc	(1,969)	(0.00)	104 AMC Networks Inc_JPM	(305)	(0.00)
2,315 Moneysupermarket.com Group Plc	(329)	(0.00)	(55) Amedisys Inc_CS	(1,650)	(0.00)
(15,453) National Grid Plc	(10,295)	(0.01)	1 Amerco_JPM	(6)	(0.00)
(26) Nomad Foods Limited_JPM	(66)	(0.00)	(1,309) Ameren Corporation_CS	(2,880)	(0.00)
(13,689) Ocado Group Plc	(38,045)	(0.04)	46 Ameren Corporation_JPM	(47)	(0.00)
3,731 Pearson Plc	(224)	(0.00)	(70) American Airlines Group Inc_JPM	(56)	(0.00)
(16,205) Pennon Group Plc	(47,756)	(0.05)			

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
Contracts for difference (continued)			Contracts for difference (continued)		
United States (continued)			United States (continued)		
1,962 American Eagle Outfitters_CS	(4,779)	(0.00)	70 Broadridge Financial Solutions Inc_JPM	(3)	(0.00)
217 American Eagle Outfitters_JPM	(237)	(0.00)	739 Brooks Automation Inc_CS	(1,062)	(0.00)
(42) American Electric Power Company Inc_CS	(22)	(0.00)	(45) Brown-Forman Corporation_CS	(138)	(0.00)
(320) American Express Company_CS	(1,170)	(0.00)	(212) Brunswick Corporation_CS	(2,632)	(0.00)
(289) American International Group Inc_CS	(2,297)	(0.00)	(36) Brunswick Corporation_JPM	(264)	(0.00)
(722) American States Water Company_CS	(1,043)	(0.00)	(1,299) Bunge Limited_CS	(3,346)	(0.01)
231 American Water Works Company Inc_CS	(311)	(0.00)	(44) Bunge Limited_JPM	(37)	(0.00)
29 American Water Works Company Inc_JPM	(38)	(0.00)	(660) C.H. Robinson Worldwide Inc_CS	(1,028)	(0.00)
(31) Ameris Bancorp_JPM	(156)	(0.00)	(7) Cable One Inc_CS	(2,177)	(0.00)
82 AmerisourceBergen Corporation_JPM	(195)	(0.00)	(1) Cable One Inc_JPM	(192)	(0.00)
(104) Amicus Therapeutics Inc_JPM	(198)	(0.00)	(300) Cabot Microelectronics Corporation_CS	(6,733)	(0.01)
(344) Anaplan Inc_CS	(3,136)	(0.01)	(3) Cabot Microelectronics Corporation_JPM	(1)	(0.00)
1,023 AO Smith Corporation_CS	(1,214)	(0.00)	2,101 Cabot Oil and Gas Corporation_CS	(5,069)	(0.00)
184 AO Smith Corporation_JPM	(382)	(0.00)	20 Cabot Oil and Gas Corporation_JPM	(22)	(0.00)
(282) Apache Corporation_JPM	(445)	(0.00)	(587) Cadence Bancorp_CS	(1,028)	(0.00)
(1,565) Aqua America Inc_CS	(2,935)	(0.00)	(427) California Water Service Group_CS	(232)	(0.00)
(41) Aqua America Inc_JPM	(143)	(0.00)	26 California Water Service Group_JPM	(20)	(0.00)
(1,095) Archer-Daniels-Midland Company_CS	(7,649)	(0.01)	(768) Callaway Golf Company_CS	(3,653)	(0.01)
(25) Archer-Daniels-Midland Company_JPM	(31)	(0.00)	(64) Callaway Golf Company_JPM	(239)	(0.00)
(386) Arconic Inc_CS	(3,927)	(0.01)	(1,771) Cal-Maine Foods Inc_CS	(3,823)	(0.01)
1,090 Arena Pharmaceuticals Inc_CS	(8,786)	(0.01)	(83) Cal-Maine Foods Inc_JPM	(208)	(0.00)
95 Arena Pharmaceuticals Inc_JPM	(120)	(0.00)	(163) Capital One Financial Corporation_CS	(1,856)	(0.00)
(688) Ares Management Corporation_CS	(8,201)	(0.01)	107 Cardinal Health Inc_JPM	(272)	(0.00)
17 Arista Networks Inc_CS	(647)	(0.00)	1,741 Cargurus Inc_CS	(5,723)	(0.01)
38 Armstrong World Industries Inc_JPM	(12)	(0.00)	(80) Cargurus Inc_JPM	(326)	(0.00)
741 Arrowhead Pharmaceuticals Inc_CS	(1,749)	(0.00)	3 CarMax Inc_JPM	(28)	(0.00)
51 Arrowhead Pharmaceuticals Inc_JPM	(165)	(0.00)	72 Carpenter Technology_CS	(69)	(0.00)
42 Aspen Technology Inc_JPM	(27)	(0.00)	(24) Carpenter Technology_JPM	(206)	(0.00)
(495) Assurant Inc_CS	(11,429)	(0.01)	(1,004) Carvana Company_CS	(54,373)	(0.05)
40 Assurant Inc_JPM	(31)	(0.00)	(5) Carvana Company_JPM	(62)	(0.00)
(892) Athene Holding Limited_CS	(3,840)	(0.01)	(1,592) Casella Waste Systems Inc-A_CS	(3,849)	(0.01)
(16) Athene Holding Limited_JPM	(73)	(0.00)	(66) Casella Waste Systems Inc-A_JPM	(227)	(0.00)
(453) Atlantic Union Bankshares Corporation_CS	(85)	(0.00)	(421) Caseys General Stores Inc	(226)	(0.00)
(28) Atlantic Union Bankshares Corporation_JPM	(87)	(0.00)	(12) Catalent Inc_JPM	(95)	(0.00)
(8) Atmos Energy Corporation_JPM	(29)	(0.00)	(292) CBOE Holdings Inc_CS	(59)	(0.00)
322 AutoNation Inc_CS	(628)	(0.00)	(100) CBRE Group Inc_CS	(1,055)	(0.00)
70 AutoNation Inc_JPM	(143)	(0.00)	(31) CDK Global Inc_CS	(104)	(0.00)
(740) Avalara Inc_CS	(10,990)	(0.01)	21 Celanese Corporation_JPM	(33)	(0.00)
(31) Avanos Medical Inc_JPM	(17)	(0.00)	337 CenterState Bank Corp_CS	(22)	(0.00)
(1,300) Avantor Inc_CS	(2,398)	(0.00)	(44) CenterState Bank Corp_JPM	(126)	(0.00)
45 Avery Dennison Corporation_JPM	(34)	(0.00)	(6,546) CenturyLink Inc_CS	(1,322)	(0.00)
(1,970) Avis Budget Group Inc_CS	(4,891)	(0.00)	(117) CenturyLink Inc_JPM	(2)	(0.00)
(354) Axalta Coating Systems Limited_CS	(81)	(0.00)	(663) Ceridian HCM Holding Inc_CS	(18,503)	(0.02)
(585) Axon Enterprise Inc_CS	(5,872)	(0.01)	(698) Cermer Corporation_CS	(4,162)	(0.01)
(35) Axon Enterprise Inc_JPM	(207)	(0.00)	(723) CF Industries Holdings Inc_CS	(955)	(0.00)
(687) Axos Financial Inc_CS	(945)	(0.00)	(14) Chart Industries Inc_JPM	(81)	(0.00)
(389) Balchem Corporation_CS	(2,407)	(0.00)	399 Cheesecake Factory Inc_CS	(1,971)	(0.00)
(12) Balchem Corporation_JPM	(147)	(0.00)	213 Cheesecake Factory Inc_JPM	(616)	(0.00)
47 Ball Corporation_CS	(246)	(0.00)	(343) Chegg Inc_CS	(229)	(0.00)
36 Ball Corporation_JPM	(179)	(0.00)	(71) Chegg Inc_JPM	(346)	(0.00)
(17) Bancorpsouth Bank_JPM	(61)	(0.00)	(1,937) Chermours Company_CS	(9,228)	(0.01)
(434) Bank Ozk_CS	(2,029)	(0.00)	(22) Chipotle Mexican Grill Inc_CS	(1,075)	(0.00)
(22) Banner Corporation_JPM	(84)	(0.00)	9 Church & Dwight Company Inc_JPM	(22)	(0.00)
(131) Barnes Group Inc_CS	(1,914)	(0.00)	(148) Churchill Downs Inc_CS	(6,043)	(0.01)
(167) Bausch Health Companies Inc_CS	(1,563)	(0.00)	(93) Cimarex Energy Company_CS	(40)	(0.00)
(42) Bausch Health Companies Inc_JPM	(324)	(0.00)	8 Cincinnati Financial Corporation_JPM	(81)	(0.00)
(233) Baxter International Inc_CS	(405)	(0.00)	942 Cinemark Holdings Inc_CS	(2,638)	(0.00)
44 Beacon Roofing Supply Inc_JPM	(103)	(0.00)	35 Cinemark Holdings Inc_JPM	(5)	(0.00)
(331) Bear Newco Inc_CS	(1,256)	(0.00)	162 Cisco Systems Inc_JPM	(235)	(0.00)
(66) Bear Newco Inc_JPM	(74)	(0.00)	(544) CIT Group Inc_CS	(1,022)	(0.00)
(1,409) Bed Bath & Beyond Inc_CS	(8,275)	(0.01)	(648) Citizens Financial Group_CS	(3,490)	(0.01)
(639) Belden Inc_CS	(1,318)	(0.00)	(4,552) Cleveland-Cliffs Inc_CS	(3,585)	(0.01)
290 Berry Global Group Inc_CS	(126)	(0.00)	153 Clorox Company_CS	(504)	(0.00)
(1,807) BGC Partners Inc_CS	(1,838)	(0.00)	(2,378) Cloudera Inc_CS	(15,125)	(0.01)
(1,120) Biohaven Pharmaceutical Hold_CS	(12,182)	(0.01)	(119) Cloudera Inc_JPM	(6)	(0.00)
(20) Biohaven Pharmaceutical Hold_JPM	(240)	(0.00)	16 CME Group Inc_JPM	(81)	(0.00)
(153) BioMarin Pharmaceutical Inc_CS	(15)	(0.00)	(2,020) CNX Resources Corporation_CS	(1,092)	(0.00)
(101) Biotelemetry Inc_CS	(121)	(0.00)	(1,057) CNX Resources Corporation_JPM	(953)	(0.00)
158 BJ's Wholesale Club Holdings Inc_JPM	(505)	(0.00)	(48) Coca-Cola Bottling Co Consol_CS	(728)	(0.00)
(220) Black Hills Corporation_CS	(409)	(0.00)	(37) Cogent Communications Holdings Inc_JPM	(89)	(0.00)
(8) Black Hills Corporation_JPM	(12)	(0.00)	(6) Cognex Corporation_JPM	(77)	(0.00)
40 Blackbaud Inc_JPM	(27)	(0.00)	146 Cognizant Technology Solutions Corporation_JPM	(228)	(0.00)
(520) Blackstone Group Inc/The_CS	(4,743)	(0.00)	449 Cohen & Steers Inc_CS	(1,219)	(0.00)
(8) Bluebird Bio Inc_JPM	(15)	(0.00)	16 Cohen & Steers Inc_JPM	(74)	(0.00)
(356) Blueprint Medicines Corporation_CS	(2,622)	(0.00)	(2,223) Colfax Corporation_CS	(21,408)	(0.02)
(10) Blueprint Medicines Corporation_JPM	(74)	(0.00)	(36) Colfax Corporation_JPM	(381)	(0.00)
11 Boeing Company_JPM	(312)	(0.00)	47 Colgate-Palmolive Company_JPM	(30)	(0.00)
(750) BOK Financial Corporation_CS	(6,986)	(0.01)	(28) Columbia Banking System Inc_JPM	(169)	(0.00)
(11) BOK Financial Corporation_JPM	(136)	(0.00)	180 Columbia Sportswear Company_CS	(260)	(0.00)
121 Booz Allen Hamilton Holding Corporation_JPM	(3)	(0.00)	(9) Columbia Sportswear Company_JPM	(36)	(0.00)
(208) Boston Beer Company Inc_CS	(2,216)	(0.00)	1,016 Comfort Systems USA Inc_CS	(958)	(0.00)
(234) Bottomline Technologies de Inc_CS	(1,345)	(0.00)	104 Comfort Systems USA Inc_JPM	(96)	(0.00)
(290) Boyd Gaming Corporation_CS	(1,070)	(0.00)	(47) Commerce Bancshares Inc_CS	(235)	(0.00)
(1,554) Brighthouse Financial Inc_CS	(6,798)	(0.01)	(9) Commerce Bancshares Inc_JPM	(124)	(0.00)
65 Brighthouse Financial Inc_JPM	(100)	(0.00)	(59) Commercial Metals Company_JPM	(412)	(0.00)
198 Brinker International Inc_JPM	(162)	(0.00)	(4,976) CommScope Holding Company Inc_CS	(12,845)	(0.01)
10 Brinks Company_JPM	(11)	(0.00)	(70) CommScope Holding Company Inc_JPM	(92)	(0.00)
(24) Broadridge Financial Solutions Inc_CS	(73)	(0.00)	(376) Community Bank System Inc_CS	(1,285)	(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
Contracts for difference (continued)			Contracts for difference (continued)		
United States (continued)			United States (continued)		
(13) Community Bank System Inc_JPM	(105)	(0.00)	61 EMCOR Group Inc_JPM	(190)	(0.00)
358 CommVault Systems Inc_CS	(314)	(0.00)	(33) Emergent BioSolutions Inc_JPM	(35)	(0.00)
73 CommVault Systems Inc_JPM	(302)	(0.00)	276 Encompass Health Corp_CS	(178)	(0.00)
(466) Compass Minerals International Inc_CS	(3,017)	(0.00)	(1,051) Energizer Holdings Inc_CS	(9,668)	(0.01)
(14) Compass Minerals International Inc_JPM	(171)	(0.00)	(32) Energizer Holdings Inc_JPM	(313)	(0.00)
(123) Conagra Foods Inc_CS	(640)	(0.00)	(107) EnerSys_CS	(1,006)	(0.00)
(263) Concho Resources Inc_CS	(1,902)	(0.00)	(10) EnerSys_JPM	(201)	(0.00)
(196) Conduent Inc_JPM	(16)	(0.00)	(2,621) Enphase Energy Inc_CS	(8,373)	(0.01)
(6) CONMED Corporation_JPM	(10)	(0.00)	(25) Enphase Energy Inc_JPM	(23)	(0.00)
(760) Consolidated Edison Inc_CS	(2,736)	(0.00)	1,308 Ensign Group Inc_CS	(3,096)	(0.01)
8 Constellation Brands Inc_JPM	(13)	(0.00)	(21) Ensign Group Inc_JPM	(21)	(0.00)
243 Continental Resources Inc_CS	(613)	(0.00)	(323) Entergy Corporation_CS	(1,919)	(0.00)
(210) Continental Resources Inc_JPM	(375)	(0.00)	(763) Envestnet Inc_CS	(9,668)	(0.01)
(686) Cooper Tire & Rubber Company_CS	(908)	(0.00)	(143) EPAM Systems Inc_CS	(3,236)	(0.01)
2,636 Corcept Therapeutics Inc	(4,652)	(0.01)	(184) Equifax Inc_CS	(2,619)	(0.00)
(791) Cornerstone OnDemand Inc_CS	(2,496)	(0.00)	(5) Equifax Inc_JPM	(3)	(0.00)
10 Cornerstone OnDemand Inc_JPM	(22)	(0.00)	5 Erie Indemnity Company_JPM	(206)	(0.00)
(1,612) Corvea Inc_CS	(4,015)	(0.01)	(19) Estee Lauder Companies Inc_JPM	(152)	(0.00)
(41) Corvea Inc_JPM	(55)	(0.00)	282 Everbridge Inc_CS	(1,615)	(0.00)
(47) CoStar Group Inc_CS	(2,306)	(0.00)	512 Evercore Partners Inc_CS	(4,527)	(0.01)
109 Costco Wholesale Corporation_CS	(480)	(0.00)	119 Evercore Partners Inc_JPM	(271)	(0.00)
185 Covanta Holding Corporation_JPM	(66)	(0.00)	(405) Evergy Inc_CS	(871)	(0.00)
67 Cracker Barrel Old Country Store Inc_JPM	(465)	(0.00)	696 Evoqua Water Technologies Company_CS	(199)	(0.00)
2 Credit Acceptance Corporation_JPM	(96)	(0.00)	(942) Exelon Corporation_CS	(656)	(0.00)
(997) Crocs Inc_CS	(17,936)	(0.02)	192 Exelon Corporation_JPM	(157)	(0.00)
(39) Crocs Inc_JPM	(724)	(0.00)	(760) Expedia Inc_CS	(4,494)	(0.01)
57 Crown Holdings Inc_JPM	(54)	(0.00)	7 Expedia Inc_JPM	(169)	(0.00)
906 CSG Systems Intl Inc_CS	(4,109)	(0.01)	274 Exxon Mobil Corporation_CS	(886)	(0.00)
126 CSG Systems Intl Inc_JPM	(553)	(0.00)	(96) Exxon Mobil Corporation_JPM	(20)	(0.00)
127 CSX Corporation_CS	(34)	(0.00)	32 F5 Networks Inc_CS	(8)	(0.00)
(1,473) Cubic Corporation_CS	(2,855)	(0.00)	36 F5 Networks Inc_JPM	(129)	(0.00)
(304) Cullen/Frost Bankers Inc_CS	(2,151)	(0.00)	14 Facebook Inc_JPM	(18)	(0.00)
(3) Cullen/Frost Bankers Inc_JPM	(51)	(0.00)	(18) FactSet Research Systems Inc_CS	(1,012)	(0.00)
41 Cummins Inc_CS	(99)	(0.00)	4 FactSet Research Systems Inc_JPM	(1)	(0.00)
(4,497) Cushman & Wakefield Plc_CS	(13,118)	(0.01)	1,365 Federated Investors Inc_CS	(1,368)	(0.00)
(65) Cushman & Wakefield Plc_JPM	(269)	(0.00)	278 Federated Investors Inc_JPM	(180)	(0.00)
237 CVR Energy Inc_CS	(1,572)	(0.00)	630 FibroGen Inc_CS	(4,248)	(0.01)
117 D.R. Horton Inc_JPM	(16)	(0.00)	50 FibroGen Inc_JPM	(204)	(0.00)
(1,384) Dana Inc_CS	(1,155)	(0.00)	(59) Fidelity National Information Services Inc_CS	(393)	(0.00)
(104) Dana Inc_JPM	(473)	(0.00)	(48) Fifth Third Bancorp_CS	(5)	(0.00)
870 Darden Restaurants Inc_CS	(7,680)	(0.01)	(1,132) FireEye Inc_CS	(67)	(0.00)
105 Darden Restaurants Inc_JPM	(632)	(0.00)	989 First American Financial Corporation_CS	(116)	(0.00)
(51) Darling Ingredients Inc_JPM	(385)	(0.00)	120 First American Financial Corporation_JPM	(269)	(0.00)
(304) Deciphra Pharmaceuticals In	(4,072)	(0.01)	3 First Cash Financial Services Inc_JPM	(55)	(0.00)
(215) Deckers Outdoor Corporation_CS	(4,718)	(0.01)	(10) First Financial Bancorporation_JPM	(27)	(0.00)
611 Delek Holdco Inc_CS	(1,681)	(0.00)	(552) First Financial Bankshares Inc_CS	(443)	(0.00)
548 Dell Technologies_CS	(621)	(0.00)	(32) First Financial Bankshares Inc_JPM	(160)	(0.00)
140 Dell Technologies_JPM	(52)	(0.00)	57 First Hawaiian Inc_JPM	(2)	(0.00)
(163) Dexcom Inc_CS	(11,517)	(0.01)	12 First Horizon National Corporation_JPM	(2)	(0.00)
(5) Dexcom Inc_JPM	(14)	(0.00)	(977) First Midwest Bancorp Inc_CS	(1,666)	(0.00)
(406) Diamondback Energy Inc_CS	(897)	(0.00)	(58) First Midwest Bancorp Inc_JPM	(215)	(0.00)
(101) Diodes Inc_CS	(1,981)	(0.00)	(964) First Solar Inc_CS	(5,255)	(0.01)
(79) Discovery Communications_CS	(361)	(0.00)	(34) First Solar Inc_JPM	(7)	(0.00)
157 DISH Network Corporation_JPM	(32)	(0.00)	(208) FirstEnergy Corporation_CS	(1,076)	(0.00)
(15) DocuSign Inc_JPM	(4)	(0.00)	(30) Fiserv Inc_CS	(419)	(0.00)
(890) Dominion Energy Inc_CS	(1,628)	(0.00)	(356) Five Below Inc_CS	(4,287)	(0.01)
(73) Domino's Pizza Inc_CS	(1,408)	(0.00)	(9) Five Below Inc_JPM	(86)	(0.00)
(523) Donaldson Company Inc_CS	(254)	(0.00)	(408) Five9 Inc_CS	(3,919)	(0.01)
(12) Dover Corporation_CS	(215)	(0.00)	263 Flagstar Bancorp Inc_CS	(73)	(0.00)
(191) Drii-Quip Inc	(364)	(0.00)	31 FleetCor Technologies Inc_JPM	(298)	(0.00)
1,780 Dropbox Inc_CS	(5,921)	(0.01)	(2,360) Flex Limited_CS	(8,264)	(0.01)
172 Dropbox Inc_JPM	(98)	(0.00)	(143) Flex Limited_JPM	(402)	(0.00)
25 DTE Energy Company_JPM	(34)	(0.00)	798 FLIR Systems Inc_CS	(91)	(0.00)
(552) Duke Energy Corporation_CS	(1,811)	(0.00)	106 FLIR Systems Inc_JPM	(94)	(0.00)
75 Dunkin' Brands Group Inc_JPM	(28)	(0.00)	(479) Floor & Decor Holdings Inc_CS	(3,746)	(0.01)
1 Dupont De Nemours Inc_CS	(9)	(0.00)	(20) Floor & Decor Holdings Inc_JPM	(109)	(0.00)
202 DXC Technology Company_JPM	(314)	(0.00)	527 Flowers Foods Inc_JPM	(395)	(0.00)
(15) Dycm Industries Inc_JPM	(66)	(0.00)	(248) Flowserve Corporation_CS	(1,585)	(0.00)
(1,264) Dynatrace Inc_CS	(6,134)	(0.01)	(4,196) Fluor Corporation_CS	(9,705)	(0.01)
(71) Dynatrace Inc_JPM	(335)	(0.00)	(92) Fluor Corporation_JPM	(65)	(0.00)
947 Eagle Materials Inc_CS	(718)	(0.00)	13 FMC Corporation_CS	(20)	(0.00)
37 Eagle Materials Inc_JPM	(59)	(0.00)	(6) FMC Corporation_JPM	(88)	(0.00)
(974) East West Bancorp Inc_CS	(376)	(0.00)	(305) FNB Corporation_CS	(303)	(0.00)
(23) East West Bancorp Inc_JPM	(210)	(0.00)	(72) FNB Corporation_JPM	(155)	(0.00)
25 Eastman Chemical Company_JPM	(22)	(0.00)	1,718 FNF Group_CS	(1,918)	(0.00)
1,462 eBay Inc_CS	(2,903)	(0.00)	673 Foot Locker Inc_CS	(160)	(0.00)
59 eBay Inc_JPM	(94)	(0.00)	80 Foot Locker Inc_JPM	(407)	(0.00)
971 Edgewell Personal Care Company_CS	(400)	(0.00)	(1,133) Ford Motor Company_CS	(359)	(0.00)
(304) Edgewell Personal Care Company_JPM	(404)	(0.00)	(69) Ford Motor Company_JPM	(5)	(0.00)
(2,221) Edison International_CS	(20,225)	(0.02)	(105) Fortive Corporation_CS	(105)	(0.00)
(57) Edison International_JPM	(508)	(0.00)	45 Forward Air Corporation_JPM	(6)	(0.00)
(1,502) Ehealth Inc_CS	(22,059)	(0.02)	193 Franklin Resources Inc_CS	(1,571)	(0.00)
(32) Ehealth Inc_JPM	(925)	(0.00)	337 Franklin Resources Inc_JPM	(489)	(0.00)
(24) Elanco Animal Health Inc_JPM	(66)	(0.00)	(7,240) Freeport-McMoRan Inc_CS	(19,287)	(0.02)
(1,140) Eldorado Resorts Inc_CS	(13,573)	(0.01)	(22) Freeport-McMoRan Inc_JPM	(89)	(0.00)
(723) Element Solutions Inc_CS	(2,037)	(0.00)	(197) FTI Consulting Inc_CS	(10)	(0.00)
(111) Element Solutions Inc_JPM	(283)	(0.00)	40 Fulton Financial Corporation_JPM	(6)	(0.00)
(230) Eli Lilly & Company_CS	(4,016)	(0.01)	(364) Gardner Denver Holdings Inc_CS	(3,265)	(0.01)

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
Contracts for difference (continued)			Contracts for difference (continued)		
United States (continued)			United States (continued)		
(12) Gardner Denver Holdings Inc_JPM	(110)	(0.00)	(1,366) II-VI Inc_CS	(5,910)	(0.01)
(129) Gartner Inc_CS	(2,630)	(0.00)	(849) Immunomedics Inc_CS	(6,940)	(0.01)
(135) GATX Corporation_CS	(1,270)	(0.00)	(50) Immunomedics Inc_JPM	(349)	(0.00)
3 GATX Corporation_JPM	(3)	(0.00)	57 Incyte Corporation_JPM	(207)	(0.00)
393 GCI Liberty Inc	(497)	(0.00)	123 Independent Bank Group Inc_CS	(49)	(0.00)
(72) GCP Applied Technologies_JPM	(350)	(0.00)	(23) Independent Bank Group Inc_JPM	(47)	(0.00)
(509) Generac Holdings Inc_CS	(1,186)	(0.00)	(8) Ingevity Corporation_JPM	(114)	(0.00)
77 General Dynamics Corporation_CS	(446)	(0.00)	(13) Inphi Corporation_JPM	(5)	(0.00)
65 General Dynamics Corporation_JPM	(407)	(0.00)	(409) Insight Enterprises Inc_CS	(7,320)	(0.01)
(3,320) General Electric Company_CS	(7,153)	(0.01)	(4,002) Insmed Inc_CS	(28,187)	(0.03)
(113) General Electric Company_JPM	(299)	(0.00)	(71) Insmed Inc_JPM	(489)	(0.00)
277 General Mills Inc_JPM	(37)	(0.00)	294 Installed Building Products_CS	(503)	(0.00)
(1,412) General Motors Company_CS	(534)	(0.00)	(329) Insulet Corporation_CS	(11,520)	(0.01)
(594) Gentherm Inc_CS	(3,857)	(0.01)	111 Integra Lifesciences Holding_CS	(25)	(0.00)
(19) Gentherm Inc_JPM	(76)	(0.00)	19 Integra Lifesciences Holding_JPM	(46)	(0.00)
608 Gilead Sciences Inc_CS	(947)	(0.00)	70 Interactive Brokers Group Inc_JPM	(35)	(0.00)
72 Gilead Sciences Inc_JPM	(75)	(0.00)	(64) InterActiveCorp_CS	(309)	(0.00)
(20) Glacier Bancorp Inc_JPM	(139)	(0.00)	(3) InterActiveCorp_JPM	(87)	(0.00)
224 Glaukos Corporation_CS	(1,796)	(0.00)	(157) Intercept Pharmaceuticals Inc_CS	(9,447)	(0.01)
(396) Global Blood Therapeutics Inc_CS	(12,902)	(0.01)	(8) Intercept Pharmaceuticals Inc_JPM	(507)	(0.00)
(8) Global Blood Therapeutics Inc_JPM	(259)	(0.00)	45 InterDigital Inc_JPM	(35)	(0.00)
(88) Global Payments Inc_CS	(1,407)	(0.00)	67 International Business Machines Corporation_JPM	(78)	(0.00)
127 GoDaddy Inc_JPM	(21)	(0.00)	(5) International Flavors and Fragrances Inc_JPM	(99)	(0.00)
(409) Goodyear Tire and Rubber Company_CS	(1,653)	(0.00)	68 Intuit Inc_CS	(852)	(0.00)
(280) Goodyear Tire and Rubber Company_JPM	(754)	(0.00)	26 Intuit Inc_JPM	(148)	(0.00)
699 GrafTech International Limited_JPM	(562)	(0.00)	(15) Intuitive Surgical Inc_CS	(859)	(0.00)
18 Graham Holdings Company_CS	(447)	(0.00)	(76) Investors Bancorp Inc_JPM	(71)	(0.00)
9 Graham Holdings Company_JPM	(702)	(0.00)	47 Ionis Pharmaceuticals Inc_JPM	(114)	(0.00)
6 Grand Canyon Education Inc_JPM	(93)	(0.00)	(38) Iovance Biotherapeutics Inc_JPM	(359)	(0.00)
99 Graphic Packaging Holding Company_JPM	(8)	(0.00)	(3) IPG Photonics Corporation_JPM	(83)	(0.00)
(16) Great Western Bancorp Inc_JPM	(92)	(0.00)	(85) Iqvia Holdings Inc_CS	(843)	(0.00)
(298) Guardant Health Inc	(2,559)	(0.00)	689 Irythm Technologies Inc_CS	(5,506)	(0.01)
(352) Guidewire Software Inc_CS	(5,082)	(0.00)	(15) Irythm Technologies Inc_JPM	(45)	(0.00)
(11) Guidewire Software Inc_JPM	(31)	(0.00)	(2,742) Iridium Communications Inc_CS	(5,265)	(0.01)
2,600 H&R Block Inc_CS	(3,669)	(0.01)	(107) Iridium Communications Inc_JPM	(4)	(0.00)
441 H&R Block Inc_JPM	(660)	(0.00)	(31) Ironwood Pharmaceuticals Inc_JPM	(133)	(0.00)
182 Haemonetics Corporation_CS	(1,392)	(0.00)	(10) Itron Inc_JPM	(204)	(0.00)
(1,613) Hain Celestial Group Inc_CS	(9,626)	(0.01)	7 J&J Snack Foods Corporation_JPM	(15)	(0.00)
(85) Hain Celestial Group Inc_JPM	(425)	(0.00)	318 J2 Global Inc_CS	(571)	(0.00)
(507) Halliburton Co_CS	(1,444)	(0.00)	51 J2 Global Inc_JPM	(126)	(0.00)
(323) Halliburton Co_JPM	(1,134)	(0.00)	57 Jack Henry & Associates Inc_JPM	(109)	(0.00)
63 Halozyne Therapeutics Inc_JPM	(55)	(0.00)	225 Jack in the Box Inc_CS	(1,367)	(0.00)
(460) Hancock Holding Company_CS	(429)	(0.00)	30 Jack in the Box Inc_JPM	(196)	(0.00)
(5) Hancock Holding Company_JPM	(43)	(0.00)	(602) Jacobs Engineering Group Inc_CS	(1,613)	(0.00)
(1,826) Hanesbrands Inc_CS	(2,096)	(0.00)	271 JB Hunt Transport Services Inc_CS	(675)	(0.00)
471 Hanesbrands Inc_JPM	(271)	(0.00)	49 JetBlue Airways Corporation_JPM	(39)	(0.00)
19 Harley-Davidson Inc_JPM	(4)	(0.00)	130 JM Smucker Company_CS	(237)	(0.00)
(2,368) Harsco Corp_CS	(5,728)	(0.01)	119 JM Smucker Company_JPM	(255)	(0.00)
403 Hartford Financial Services Group Inc_CS	(354)	(0.00)	(595) John Bean Technologies Corporation_CS	(1,824)	(0.00)
114 Hartford Financial Services Group Inc_JPM	(11)	(0.00)	(4) John Bean Technologies Corporation_JPM	(53)	(0.00)
150 HD Supply Holdings Inc_JPM	(3)	(0.00)	603 Johnson Controls International Plc_CS	(1,059)	(0.00)
449 Healthcare Services Group_JPM	(333)	(0.00)	267 Johnson Controls International Plc_JPM	(491)	(0.00)
(625) HealthEquity Inc_CS	(5,495)	(0.01)	(57) Jones Lang LaSalle Inc_CS	(1,955)	(0.00)
(60) Heartland Express Inc_JPM	(21)	(0.00)	(5) Jones Lang LaSalle Inc_JPM	(217)	(0.00)
278 HEICO Corporation_CS	(4,752)	(0.00)	1,234 Juniper Networks Inc_CS	(2,246)	(0.00)
57 HEICO Corporation_JPM	(355)	(0.00)	218 Juniper Networks Inc_JPM	(75)	(0.00)
(46) Helmerich & Payne_JPM	(3)	(0.00)	3 Kaiser Aluminum Corporation_JPM	(3)	(0.00)
944 Henry Schein Inc_CS	(853)	(0.00)	(80) Kaman Corporation_CS	(652)	(0.00)
103 Henry Schein Inc_JPM	(218)	(0.00)	(9) Kaman Corporation_JPM	(82)	(0.00)
(101) Herbalife Limited_JPM	(931)	(0.00)	(18) Kansas City Southern_CS	(571)	(0.00)
1,863 Herman Miller Inc_CS	(3,258)	(0.01)	3,846 KAR Auction Services Inc_CS	(4,134)	(0.01)
301 Herman Miller Inc_JPM	(910)	(0.00)	955 KAR Auction Services Inc_JPM	(1,455)	(0.00)
1,005 Heron Therapeutics Inc_CS	(1,316)	(0.00)	(45) KB Home_JPM	(99)	(0.00)
(43) Heron Therapeutics Inc_JPM	(240)	(0.00)	(1,747) KBR Inc_CS	(5,426)	(0.01)
(5,577) Hertz Global Holdings_CS	(3,267)	(0.01)	(196) Kellogg Company_CS	(3,014)	(0.00)
(105) Hertz Global Holdings_JPM	(311)	(0.00)	(390) Kemper Corporation_CS	(1,086)	(0.00)
(371) Hess Corporation_CS	(3,061)	(0.00)	(1,243) Kennametal Inc_CS	(2,493)	(0.00)
(145) Hess Corporation_JPM	(580)	(0.00)	993 Keurig Dr Pepper Inc_CS	(1,142)	(0.00)
389 Hewlett Packard Enterprise Company_JPM	(82)	(0.00)	452 Keurig Dr Pepper Inc_JPM	(524)	(0.00)
428 Hexcel Corporation_CS	(1,219)	(0.00)	(2) Keysight Technologies Inc_JPM	(16)	(0.00)
55 Hexcel Corporation_JPM	(144)	(0.00)	7 Kimberly-Clark Corporation_JPM	(21)	(0.00)
(649) Hilltop Holdings Inc_CS	(1,608)	(0.00)	(966) Kinder Morgan Inc_CS	(740)	(0.00)
(40) Hilltop Holdings Inc_JPM	(115)	(0.00)	(267) Kinder Morgan Inc_JPM	(535)	(0.00)
1,036 HMS Holdings Corporation_CS	(5,764)	(0.01)	(358) Kinsale Capital Group Inc_CS	(3,114)	(0.01)
1,207 HollyFrontier Corporation	(2,097)	(0.00)	(17) Kinsale Capital Group Inc_JPM	(70)	(0.00)
(758) Home BancShares Inc_CS	(674)	(0.00)	(17) Kirby Corporation_CS	(326)	(0.00)
29 Home Depot Inc_JPM	(106)	(0.00)	(17) Kirby Corporation_JPM	(182)	(0.00)
(31) Horizon Pharma Plc_JPM	(373)	(0.00)	(477) KKR & Company Inc_CS	(2,881)	(0.00)
(590) Howard Hughes Corporation	(12,980)	(0.01)	(31) Knight Swift Transportation_JPM	(31)	(0.00)
(298) Hub Group Inc_CS	(2,873)	(0.00)	(25) Knowles Corporation_JPM	(52)	(0.00)
(10) HubSpot Inc	(11)	(0.00)	60 Kohl's Corporation_JPM	(97)	(0.00)
(129) Huntington Bancshares Inc_CS	(209)	(0.00)	890 Korn Ferry International_CS	(2,260)	(0.00)
47 Huntsman Corp_JPM	(1)	(0.00)	(3,767) Kosmos Energy Limited_CS	(1,912)	(0.00)
(55) ICU Medical Inc_CS	(1,177)	(0.00)	(151) Kosmos Energy Limited_JPM	(5)	(0.00)
(5) ICU Medical Inc_JPM	-	(0.00)	(1,941) Kraft Heinz Company_CS	(2,459)	(0.00)
(143) IDACORP Inc_CS	(44)	(0.00)	(2,354) L Brands Inc_CS	(332)	(0.00)
56 IDACORP Inc_JPM	(150)	(0.00)	(95) L3Harris Technologies Inc_CS	(261)	(0.00)
(34) IDEX Corporation_CS	(166)	(0.00)	6 L3Harris Technologies Inc_JPM	(43)	(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
Contracts for difference (continued)			Contracts for difference (continued)		
United States (continued)			United States (continued)		
44 Laboratory Corporation of America Holdings_JPM	(69)	(0.00)	(20) MyoKardia Inc_JPM	(395)	(0.00)
(204) Lamb Weston Holdings_CS	(331)	(0.00)	(1,331) Myriad Genetics Inc_CS	(2,622)	(0.00)
38 Landstar System Inc_JPM	(69)	(0.00)	(143) Nasdaq Inc_CS	(358)	(0.00)
(343) Las Vegas Sands Corporation_CS	(4,648)	(0.01)	985 Natera Inc_CS	(4,396)	(0.01)
1,230 La-Z-Boy Inc_CS	(887)	(0.00)	1,158 National Instruments Corporation_CS	(671)	(0.00)
310 La-Z-Boy Inc_JPM	(509)	(0.00)	(956) National Oilwell Varco Inc_CS	(474)	(0.00)
(8) LCI Industries_JPM	(83)	(0.00)	(413) National Oilwell Varco Inc_JPM	(957)	(0.00)
162 Legg Mason Inc_JPM	(341)	(0.00)	(81) National Vision Holdings Inc_JPM	(340)	(0.00)
673 Leggett & Platt Inc_CS	(1,831)	(0.00)	390 Navient Corporation_JPM	(140)	(0.00)
(7) Lendingtree Inc_JPM	(61)	(0.00)	418 Navistar International Corporation_CS	(550)	(0.00)
752 Lennar Corporation_CS	(1,339)	(0.00)	20 Navistar International Corporation_JPM	(6)	(0.00)
199 Lennar Corporation_JPM	(382)	(0.00)	(287) Nektar Therapeutics_CS	(137)	(0.00)
112 Lennox International Inc_CS	(341)	(0.00)	(40) Nektar Therapeutics_JPM	(201)	(0.00)
15 Lennox International Inc_JPM	(86)	(0.00)	118 Neogen Corporation_CS	(509)	(0.00)
(4) Liberty Broadband Corporation_JPM	(60)	(0.00)	(288) Neogenomics Inc_CS	(2,876)	(0.00)
(38) Liberty Media Corporation-Liberty Formula One_JPM	(194)	(0.00)	(91) Netflix Inc_CS	(683)	(0.00)
(132) Ligand Pharmaceuticals_CS	(1,408)	(0.00)	6 Netflix Inc_JPM	(16)	(0.00)
44 Ligand Pharmaceuticals_JPM	(147)	(0.00)	15 Neurocrine Biosciences Inc	(41)	(0.00)
101 Lincoln National Corporation_CS	(658)	(0.00)	(724) New Jersey Resources Corporation_CS	(1,128)	(0.00)
110 Lincoln National Corporation_JPM	(60)	(0.00)	(51) New Jersey Resources Corporation_JPM	(181)	(0.00)
(1,088) Live Nation Entertainment Inc_CS	(5,422)	(0.01)	(97) New Relic Inc_CS	(34)	(0.00)
(41) Live Nation Entertainment Inc_JPM	(233)	(0.00)	585 New York Community Bancorp Inc_JPM	(220)	(0.00)
(1,308) Liveramp Holdings Inc_CS	(4,103)	(0.01)	(45) New York Times Company_JPM	(142)	(0.00)
26 Liveramp Holdings Inc_JPM	(104)	(0.00)	1,782 Newell Brands Inc_CS	(581)	(0.00)
(2,283) Livongo Health Inc	(4,523)	(0.01)	(366) Newmark Group Inc-Class A_CS	(1,621)	(0.00)
(123) LKQ Corporation_CS	(515)	(0.00)	4 NewMarket Corporation_JPM	(15)	(0.00)
235 Loews Corporation_CS	(52)	(0.00)	(536) Newmont Mining Corporation_CS	(3,200)	(0.01)
(668) Louisiana-Pacific Corporation_CS	(369)	(0.00)	3,281 Nielsen Holdings Plc_CS	(10,014)	(0.01)
(197) Lumentum Holdings_CS	(7,398)	(0.01)	772 Nielsen Holdings Plc_JPM	(440)	(0.00)
(16) Lumentum Holdings_JPM	(373)	(0.00)	(394) NIKE Inc_CS	(3,525)	(0.01)
27 Lyondellbasell Industries_JPM	(1)	(0.00)	(45) NiSource Inc_JPM	(30)	(0.00)
66 M&T Bank Corporation_CS	(10)	(0.00)	(1,667) Noble Energy Inc_CS	(5,199)	(0.01)
(1,170) Macquarie Infrastructure Corporation_CS	(5,404)	(0.01)	(394) Noble Energy Inc_JPM	(1,175)	(0.00)
(92) Madison Square Garden Company_CS	(425)	(0.00)	220 Nordson Corporation_CS	(206)	(0.00)
(7) Madison Square Garden Company_JPM	(139)	(0.00)	(803) Nordstrom Inc_CS	(2,328)	(0.00)
(863) Madrigal Pharmaceuticals Inc_CS	(269)	(0.00)	250 Northwest Bancshares Inc_CS	(1)	(0.00)
(9) Madrigal Pharmaceuticals Inc_JPM	(53)	(0.00)	(68) Northwest Bancshares Inc_JPM	(36)	(0.00)
(2,026) Magnolia Oil & Gas Corporation_CS	(795)	(0.00)	(477) Northwest Natural Holding Company_CS	(2,099)	(0.00)
(271) Magnolia Oil & Gas Corporation_JPM	(562)	(0.00)	(27) Northwest Natural Holding Company_JPM	(170)	(0.00)
(1,232) Marathon Oil Corporation_CS	(1,168)	(0.00)	58 NorthWestern Corporation_JPM	(148)	(0.00)
(7) Markel Corporation_CS	(313)	(0.00)	(1,084) Nortonlifelock Inc_CS	(1,005)	(0.00)
(1) Markel Corporation_JPM	(13)	(0.00)	(87) Novanta Inc_CS	(1,075)	(0.00)
(113) Marriott Vacations Worldwide Corporation_CS	(4,304)	(0.01)	(3) Novanta Inc_JPM	(44)	(0.00)
22 Marsh & McLennan Companies_CS	(7)	(0.00)	(1,242) Nutanix Inc_CS	(15,308)	(0.01)
85 MasTec Inc_JPM	(267)	(0.00)	(192) Occidental Petroleum Corporation_JPM	(426)	(0.00)
(3,921) Matador Resources Company_CS	(12,170)	(0.01)	(1,574) Oceaneering International Inc_CS	(3,110)	(0.01)
(524) Matador Resources Company_JPM	(802)	(0.00)	(632) Oceaneering International Inc_JPM	(71)	(0.00)
(2,072) Mattel Inc_CS	(4,689)	(0.01)	(4,768) O-I Glass Inc_CS	(1,987)	(0.00)
(125) Mattel Inc_JPM	(518)	(0.00)	(78) O-I Glass Inc_JPM	(167)	(0.00)
545 MAXIMUS Inc_CS	(850)	(0.00)	(772) Old National Bancorp_CS	(317)	(0.00)
110 MAXIMUS Inc_JPM	(67)	(0.00)	(62) Old National Bancorp_JPM	(107)	(0.00)
98 McDonald's Corporation_CS	(1,517)	(0.00)	350 Old Republic International Corporation_JPM	(225)	(0.00)
66 McDonald's Corporation_JPM	(126)	(0.00)	(863) Olin Corporation_CS	(92)	(0.00)
35 McKesson Corporation_JPM	(327)	(0.00)	(16) Ollie's Bargain Outlet Holdings Inc_JPM	(160)	(0.00)
(9) MDC Holdings Inc_JPM	(71)	(0.00)	(619) Omnicell Inc_CS	(6,211)	(0.01)
(1,991) Medallia Inc	(3,890)	(0.01)	(690) Onemark Holdings Inc_CS	(6,137)	(0.01)
127 Mercury General Corporation_JPM	(449)	(0.00)	(258) ONEOK Inc_CS	(1,240)	(0.00)
1,439 Meredith Corporation_CS	(5,679)	(0.01)	(109) ONEOK Inc_JPM	(670)	(0.00)
160 Meritage Homes Corporation_JPM	(1,460)	(0.00)	130 Oracle Corporation_JPM	(482)	(0.00)
(96) MGIC Investment Corporation_CS	(102)	(0.00)	(100) Ormat Technologies Inc_CS	(1,586)	(0.00)
(1,100) MGM Resorts International_CS	(8,631)	(0.01)	145 OSI Systems Inc_CS	(743)	(0.00)
(461) Micron Technology Inc_CS	(8,087)	(0.01)	235 Owens-Illinois Inc	(2)	(0.00)
11 Middleby Corporation_CS	(232)	(0.00)	(10) Pacific Premier Bancorp Inc_JPM	(40)	(0.00)
11 Middleby Corporation_JPM	(13)	(0.00)	(30) Pacira Pharmaceuticals Inc_JPM	(192)	(0.00)
(5) Minerals Technologies Inc_JPM	(5)	(0.00)	17 Palo Alto Networks Inc_JPM	(11)	(0.00)
(342) Mirati Therapeutics Inc_CS	(10,043)	(0.01)	(1,369) Papa John's International Inc_CS	(22,943)	(0.02)
(5) Mirati Therapeutics Inc_JPM	(273)	(0.00)	(41) Papa John's International Inc_JPM	(272)	(0.00)
(81) MKS Instruments Inc_CS	(2,727)	(0.00)	(1,339) Parsley Energy Inc_CS	(635)	(0.00)
(3,633) Moderna Inc_CS	(22,312)	(0.02)	(519) Parsley Energy Inc_JPM	(580)	(0.00)
(48) Moderna Inc_JPM	(256)	(0.00)	(614) Patterson Companies Inc_CS	(1,688)	(0.00)
1,244 Moelis & Co_CS	(2,030)	(0.00)	(54) Patterson Companies Inc_JPM	(4)	(0.00)
204 Moelis & Co_JPM	(264)	(0.00)	128 Paychex Inc_CS	(19)	(0.00)
212 Mohawk Industries Inc_CS	(365)	(0.00)	(26) Paycom Software Inc_CS	(3,622)	(0.01)
(30) Molina Healthcare Inc_CS	(263)	(0.00)	(215) PayPal Holdings Inc_CS	(390)	(0.00)
(985) Molson Coors Brewing Company_CS	(2,084)	(0.00)	(945) PBF Energy Inc_CS	(5,236)	(0.01)
(535) Mondelez International Inc_CS	(1,151)	(0.00)	(316) PBF Energy Inc_JPM	(756)	(0.00)
(506) Mongob Inc_CS	(9,307)	(0.01)	(710) PDC Energy Inc_CS	(1,181)	(0.00)
(428) Monster Beverage Corporation_CS	(2,372)	(0.00)	(580) Pegasystems Inc_CS	(4,211)	(0.01)
(1,937) Mosaic Company_CS	(943)	(0.00)	(10) Pegasystems Inc_JPM	(6)	(0.00)
(104) Mosaic Company_JPM	(341)	(0.00)	(3,297) Penn National Gaming Inc_CS	(20,673)	(0.02)
17 Motorola Solutions Inc_JPM	(49)	(0.00)	(4) Pennant Group Inc/The_CS	(132)	(0.00)
(74) MSA Safety Inc_CS	(1,873)	(0.00)	(2) Pennant Group Inc/The_JPM	(66)	(0.00)
132 MSCI Inc_CS	(3)	(0.00)	(1,527) Pennymac Financial Services_CS	(419)	(0.00)
(80) Mueller Water Products Inc_JPM	(145)	(0.00)	(28) Pennymac Financial Services_JPM	(13)	(0.00)
(630) Murphy Oil Corporation_CS	(3,583)	(0.01)	(51) Peoples United Financial_JPM	(135)	(0.00)
(219) Murphy Oil Corporation_JPM	(1,050)	(0.00)	835 Perspecta Inc_CS	(618)	(0.00)
14 Murphy USA Inc_JPM	(15)	(0.00)	263 Perspecta Inc_JPM	(126)	(0.00)
(278) MyoKardia Inc_CS	(7,682)	(0.01)	(186) Philip Morris International Inc_CS	(349)	(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
Contracts for difference (continued)			Contracts for difference (continued)		
United States (continued)			United States (continued)		
(335) Pinnacle Financial Partners_CS	(3,164)	(0.01)	(444) Seattle Genetics Inc_CS	(18,733)	(0.02)
(18) Pinnacle Financial Partners_JPM	(219)	(0.00)	100 Selective Insurance Group Inc_CS	(967)	(0.00)
(279) Pinnacle West Capital Corporation_CS	(1,117)	(0.00)	(22) Selective Insurance Group Inc_JPM	(9)	(0.00)
68 Pinnacle West Capital Corporation_JPM	(346)	(0.00)	(80) Sempra Energy_CS	(1,050)	(0.00)
(190) Pioneer Natural Resources Company_CS	(412)	(0.00)	(150) Semtech Corporation_CS	(1,460)	(0.00)
(60) Pioneer Natural Resources Company_JPM	(833)	(0.00)	(671) ServiceMaster Global Holdings Inc_CS	(2,100)	(0.00)
586 Plains Gp Holdings Lp-Ci A_CS	(1,437)	(0.00)	(144) ServiceNow Inc_CS	(4,580)	(0.01)
19 Planet Fitness Inc_JPM	(14)	(0.00)	(577) Shutterstock Inc_CS	(640)	(0.00)
3 Plexus Corporation_JPM	(6)	(0.00)	(22) Shutterstock Inc_JPM	(82)	(0.00)
(52) PNM Resources Inc_JPM	(132)	(0.00)	(29) Signature Bank_CS	(3)	(0.00)
(428) Polaris Industries Inc_CS	(7,434)	(0.01)	(4) Signature Bank_JPM	(81)	(0.00)
38 Polaris Industries Inc_JPM	(3)	(0.00)	(12) Silicon Laboratories Inc_JPM	(86)	(0.00)
(1,357) PRA Group Inc_CS	(9,838)	(0.01)	(1,597) Simmons First National Corporation_CS	(1,680)	(0.00)
(10) PRA Group Inc_JPM	(109)	(0.00)	(11) Simmons First National Corporation_JPM	(15)	(0.00)
(22) Prestige Brands Holdings Inc_JPM	(226)	(0.00)	2,314 Simply Good Foods Co/The_CS	(37)	(0.00)
(82) PriceSmart Inc_CS	(330)	(0.00)	(61) Simply Good Foods Co/The_JPM	(205)	(0.00)
(18) PriceSmart Inc_JPM	(151)	(0.00)	711 Sims Metal Management Limited	(75)	(0.00)
(614) Principal Financial Group Inc_CS	(539)	(0.00)	474 Sinclair Broadcast Group Inc_CS	(2,563)	(0.00)
140 Principal Financial Group Inc_JPM	(119)	(0.00)	140 Sinclair Broadcast Group Inc_JPM	(197)	(0.00)
900 ProAssurance Corporation_CS	(1,457)	(0.00)	(3) Siteone Landscape Supply Inc_JPM	(47)	(0.00)
116 ProAssurance Corporation_JPM	(248)	(0.00)	472 Six Flags Entertainment Corporation_CS	(182)	(0.00)
85 Progress Software Corporation_JPM	(1)	(0.00)	112 Six Flags Entertainment Corporation_JPM	(131)	(0.00)
359 Progressive Corporation_CS	(499)	(0.00)	(417) SkyWest Inc_CS	(287)	(0.00)
139 Progressive Corporation_JPM	(175)	(0.00)	(66) Slack Technologies Inc- Ci A_JPM	(58)	(0.00)
(21) Progyny Inc	(31)	(0.00)	(355) Smartsheet Inc_CS	(960)	(0.00)
10,888 Prospect Capital Corporation_CS	(762)	(0.00)	(26) Smartsheet Inc_JPM	(34)	(0.00)
715 Prospect Capital Corporation_JPM	(98)	(0.00)	(2,238) Snap Inc_CS	(18,611)	(0.02)
(6) Prosperity Bancshares Inc_JPM	(11)	(0.00)	(93) Snap Inc_JPM	(241)	(0.00)
(413) Proto Labs Inc_CS	(2,002)	(0.00)	(22) Snap-on Inc_CS	(341)	(0.00)
(6) Proto Labs Inc_JPM	(53)	(0.00)	(72) Solarwinds Corporation_CS	(346)	(0.00)
(462) Prudential Financial Inc_CS	(1,807)	(0.00)	(10) Sonoco Products Company_JPM	(55)	(0.00)
25 PTC Inc_JPM	(31)	(0.00)	(1,280) South Jersey Industries_CS	(2,714)	(0.00)
(1,456) Ptc Therapeutics Inc_CS	(20,522)	(0.02)	(39) South Jersey Industries_JPM	(45)	(0.00)
(13) Ptc Therapeutics Inc_JPM	(163)	(0.00)	(51) South State Corporation_CS	(823)	(0.00)
2,073 Public Service Enterprise Group Inc_CS	(2,461)	(0.00)	(14) South State Corporation_JPM	(191)	(0.00)
100 Public Service Enterprise Group Inc_JPM	(186)	(0.00)	(906) Southern Company_CS	(1,740)	(0.00)
158 Pure Storage Inc_CS	(252)	(0.00)	47 Southwest Airlines Company_JPM	(171)	(0.00)
(56) Pure Storage Inc_JPM	(67)	(0.00)	(1,146) Spire Inc_CS	(1,701)	(0.00)
(338) Pvh Corporation_CS	(8,660)	(0.01)	(16) Spire Inc_JPM	(4)	(0.00)
(384) Q2 Holdings Inc_CS	(3,484)	(0.01)	223 Spirit Aerosystems Holdings_CS	(1,117)	(0.00)
(31) Qorvo Inc_CS	(1,340)	(0.00)	142 Spirit Aerosystems Holdings_JPM	(1,234)	(0.00)
(654) Quaker Chemical Corporation_CS	(8,387)	(0.01)	(455) Splunk Inc_CS	(14,043)	(0.01)
(11) Quaker Chemical Corporation_JPM	(107)	(0.00)	2,624 Sprouts Farmers Market Inc_CS	(165)	(0.00)
355 Qualys Inc_CS	(191)	(0.00)	448 Sprouts Farmers Market Inc_JPM	(87)	(0.00)
55 Qualys Inc_JPM	(183)	(0.00)	(604) Sps Commerce Inc_CS	(4,730)	(0.01)
(458) Quanta Services Inc_CS	(3,681)	(0.01)	61 Sps Commerce Inc_JPM	(24)	(0.00)
(16) Quanta Services Inc_JPM	(125)	(0.00)	(147) SPX Flow Inc_CS	(2,530)	(0.00)
(345) Quidel Corporation_CS	(4,011)	(0.01)	343 Square Inc_CS	(400)	(0.00)
1,050 Qurate Retail Inc_CS	(2,044)	(0.00)	40 Square Inc_JPM	(236)	(0.00)
(467) Radian Group Inc_CS	(1,616)	(0.00)	(85) State Street Corporation_CS	(2,056)	(0.00)
(329) Raymond James Financial Inc_CS	(55)	(0.00)	(12) State Street Corporation_JPM	(353)	(0.00)
(4) RBC Bearings Inc_JPM	(11)	(0.00)	2,304 Steel Dynamics Inc_CS	(3,190)	(0.01)
78 RealPage Inc_JPM	(68)	(0.00)	(1,328) Stericycle Inc_CS	(25,786)	(0.03)
(2,232) Red Rock Resorts Inc_CS	(5,036)	(0.00)	(1,208) Sterling Bancorp_CS	(135)	(0.00)
(68) Red Rock Resorts Inc_JPM	(134)	(0.00)	(77) Summit Materials Inc_JPM	(472)	(0.00)
(4,093) Redfin Corporation_CS	(13,241)	(0.01)	(1,227) Symk Inc_CS	(1,887)	(0.00)
(48) Redfin Corporation_JPM	(113)	(0.00)	193 Synchrony Financial_JPM	(21)	(0.00)
(25) REGENXBIO Inc_JPM	(108)	(0.00)	(280) Syneco Health Inc_CS	(3,033)	(0.00)
(637) Renasant Corporation_CS	(305)	(0.00)	(165) Synnex Corporation_CS	(3,460)	(0.01)
(10) Renasant Corporation_JPM	(7)	(0.00)	(7) Synnex Corporation_JPM	(314)	(0.00)
(652) Repligen Corporation_CS	(4,314)	(0.01)	(1,276) Synovus Financial Corporation_CS	(1,131)	(0.00)
(278) RH Inc_CS	(20,614)	(0.02)	(26) Synovus Financial Corporation_JPM	(130)	(0.00)
10 Rogers Corporation_JPM	(22)	(0.00)	(98) T Rowe Price Group Inc_CS	(2,565)	(0.00)
(321) Roku Inc_CS	(9,298)	(0.01)	21 Take-Two Interactive Software Inc_JPM	(17)	(0.00)
(2) Roku Inc_JPM	(24)	(0.00)	120 Tandem Diabetes Care Inc_CS	(381)	(0.00)
789 Rollins Inc_CS	(1,663)	(0.00)	(1,200) Targa Resources Corporation_CS	(784)	(0.00)
49 Rollins Inc_JPM	(176)	(0.00)	(234) Targa Resources Corporation_JPM	(203)	(0.00)
(353) Royal Caribbean Cruises Limited_CS	(4,046)	(0.01)	441 Taylor Morrison Home Corporation_JPM	(1,209)	(0.00)
(452) Royal Gold Inc_CS	(3,694)	(0.01)	(1,590) Tcf Financial Corporation_CS	(6,832)	(0.01)
(15) Ryder System Inc_JPM	(76)	(0.00)	(26) Tcf Financial Corporation_JPM	(247)	(0.00)
1,264 Sabre Corporation_CS	(115)	(0.00)	(62) Tegna Inc_JPM	(119)	(0.00)
380 Sabre Corporation_JPM	(22)	(0.00)	(254) Teladoc Inc_CS	(7,806)	(0.01)
(16) Saia Inc_CS	(236)	(0.00)	(8) Teladoc Inc_JPM	(9)	(0.00)
(6) Saia Inc_JPM	(9)	(0.00)	(64) Teledyne Technologies Inc_CS	(1,600)	(0.00)
(1,947) Sailpoint Technologies Holdings_CS	(8,494)	(0.01)	(3,127) Telephone and Data Systems Inc_CS	(4,472)	(0.01)
2,070 Sally Beauty Holdings Inc_CS	(92)	(0.00)	(8) Telephone and Data Systems Inc_JPM	(3)	(0.00)
142 Sally Beauty Holdings Inc_JPM	(27)	(0.00)	(459) Tempur Sealy International Inc_CS	(3,776)	(0.01)
(18) Sanderson Farms Inc_JPM	(609)	(0.00)	(40) Tenable Holdings Inc_JPM	(28)	(0.00)
(518) Santander Consumer USA Holdings Inc_CS	(1,129)	(0.00)	(57) Tenet Healthcare Corporation_JPM	(191)	(0.00)
13 Santander Consumer USA Holdings Inc_JPM	(28)	(0.00)	(59) Terex Corporation_CS	(114)	(0.00)
(130) Schlumberger Limited_CS	(598)	(0.00)	(1,545) Terraform Power Inc - A_CS	(27)	(0.00)
(54) Schlumberger Limited_JPM	(11)	(0.00)	331 Terraform Power Inc - A_JPM	(430)	(0.00)
202 Schneider National Inc_JPM	(303)	(0.00)	(145) Tesla Inc_CS	(29,953)	(0.03)
(415) Schulman A Inc CVR Company_CS	-	(0.00)	(3) Tesla Inc_JPM	(375)	(0.00)
(72) Schulman A Inc CVR Company_JPM	-	(0.00)	(3) Texas Pacific Land Trust_JPM	(86)	(0.00)
(91) Science Applications International Corporation_CS	(920)	(0.00)	1,466 Texas Roadhouse Inc_CS	(2,394)	(0.00)
(1,636) Scientific Games Corporation_CS	(13,908)	(0.01)	(711) Thor Industries Inc_CS	(3,462)	(0.01)
622 Sealed Air Corporation_CS	(1,045)	(0.00)	(24) Thor Industries Inc_JPM	(441)	(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
Contracts for difference (continued)			Contracts for difference (continued)		
United States (continued)			United States (continued)		
(122) T-Mobile US Inc_JPM	(292)	(0.00)	(524) Wintrust Financial Corporation_CS	(5,012)	(0.00)
271 Toll Brothers Inc_JPM	(112)	(0.00)	(18) Wintrust Financial Corporation_JPM	(165)	(0.00)
431 Tractor Supply Company_CS	(1,753)	(0.00)	(151) Woodward Inc_CS	(1,732)	(0.00)
27 Tractor Supply Company_JPM	(27)	(0.00)	(521) Workiva Inc_CS	(145)	(0.00)
(60) Trade Desk Inc_CS	(9,381)	(0.01)	23 Workiva Inc_JPM	(17)	(0.00)
(525) Tradeweb Markets Inc_CS	(1,460)	(0.00)	(25) World Fuel Services Corporation_JPM	(114)	(0.00)
7 Transdigm Group Inc_CS	(119)	(0.00)	(374) World Wrestling Entertainment Inc_CS	(2,436)	(0.00)
29 Travelers Companies Inc_CS	(287)	(0.00)	(40) World Wrestling Entertainment Inc_JPM	(317)	(0.00)
56 Travelers Companies Inc_JPM	(179)	(0.00)	(3,559) WPX Energy Inc_CS	(13,373)	(0.01)
(1,555) TriNet Group Inc_CS	(4,255)	(0.01)	(676) WPX Energy Inc_JPM	(1,722)	(0.00)
181 TriNet Group Inc_JPM	(511)	(0.00)	(185) WR Grace and Company_CS	(151)	(0.00)
(4,109) Trinity Industries Inc_CS	(9,507)	(0.01)	(821) WSFS Financial Corporation_CS	(270)	(0.00)
(22) Trinity Industries Inc_JPM	(117)	(0.00)	(25) WSFS Financial Corporation_JPM	(10)	(0.00)
1,638 Trinseo SA_CS	(2,616)	(0.00)	(114) Wyndham Hotels & Resorts Inc_CS	(1,002)	(0.00)
26 Trinseo SA_JPM	(58)	(0.00)	(632) Wynn Resorts Limited_CS	(12,649)	(0.01)
(331) Truist Financial Corporation_CS	(2,357)	(0.00)	(970) Xcel Energy Inc_CS	(2,348)	(0.00)
29 Trustmark Corporation_JPM	(18)	(0.00)	674 Xencor Inc_CS	(293)	(0.00)
(1,235) Twitter Inc_CS	(3,180)	(0.01)	92 Xencor Inc_JPM	(297)	(0.00)
68 Twitter Inc_JPM	(16)	(0.00)	196 Xilinx Inc_CS	(402)	(0.00)
(95) Tyler Technologies Inc_CS	(2,102)	(0.00)	84 Xilinx Inc_JPM	(244)	(0.00)
(32) UGI Corporation_JPM	(10)	(0.00)	(236) XPO Logistics Inc_CS	(134)	(0.00)
(175) Ulta Beauty Inc_CS	(1,054)	(0.00)	24 XPO Logistics Inc_JPM	(91)	(0.00)
(35) Ultragenyx Pharmaceutical Inc_JPM	(20)	(0.00)	(128) Xylem Inc_CS	(378)	(0.00)
(17) UMB Financial Corporation_JPM	(78)	(0.00)	(1,661) Yelp Inc	(591)	(0.00)
(1,549) Umpqua Holdings Corporation	(1,892)	(0.00)	(1,074) Yeti Holdings Inc_CS	(9,487)	(0.01)
(2,790) Under Armour Inc_CS	(8,496)	(0.01)	(53) Yum! Brands Inc_CS	(42)	(0.00)
(391) United Bankshares Inc_CS	(148)	(0.00)	86 Yum! Brands Inc_JPM	(216)	(0.00)
7 United Bankshares Inc_JPM	(9)	(0.00)	(103) Zebra Technologies Corporation_CS	(4,731)	(0.01)
20 United Continental Holdings_JPM	(99)	(0.00)	(184) Zendesk Inc_CS	(557)	(0.00)
(94) United Rentals Inc_CS	(5,027)	(0.00)	(3,155) Zillow Group Inc_CS	(37,739)	(0.03)
88 United States Steel Corporation_JPM	(155)	(0.00)	(96) Zillow Group Inc_JPM	(1,443)	(0.00)
(12) United Therapeutics Corporation_JPM	(102)	(0.00)	(2,009) Zogenix Inc_CS	(18,098)	(0.01)
(1,732) Univar Inc_CS	(7,890)	(0.01)	(33) Zogenix Inc_JPM	(371)	(0.00)
(67) Univar Inc_JPM	(373)	(0.00)	(764) Zoom Video Communications_CS	(2,229)	(0.00)
170 Universal Forest Products_JPM	(186)	(0.00)	17 Zoom Video Communications_JPM	(63)	(0.00)
1,289 Unum Group_CS	(5,775)	(0.01)	3,822 Zynga Inc_CS	(398)	(0.00)
238 Unum Group_JPM	(68)	(0.00)			
(1,037) Urban Outfitters Inc_CS	(96)	(0.00)			
95 Urban Outfitters Inc_JPM	(175)	(0.00)			
(837) Usana Health Sciences Inc_CS	(9,474)	(0.01)	Total contracts for difference	(7,235,013)	(7.06)
(15) Usana Health Sciences Inc_JPM	(101)	(0.00)			
(13) Valero Energy Corporation_JPM	(48)	(0.00)	Futures contracts		
151 Valley National Bancorp_JPM	(82)	(0.00)	Australia		
56 Valmont Industries_CS	(3)	(0.00)	53 Australian 10 Years Bond Futures March 2020	(89,572)	(0.09)
1,563 Valvoline Inc_CS	(926)	(0.00)	51 SPI 200 Futures Index March 2020	(148,112)	(0.14)
(307) Varonis Systems Inc_CS	(3,396)	(0.01)			
(4,855) Vector Group Limited_CS	(9,176)	(0.01)			
343 Veeva Systems Inc_CS	(36)	(0.00)	European Union		
3 Veeva Systems Inc_JPM	(21)	(0.00)	20 3 Month Euro EURIBOR Futures December 2021	(4,911)	(0.00)
(185) Verint Systems Inc_CS	(1,733)	(0.00)	37 3 Month Euro EURIBOR Futures September*2 (PERPETUAL)	(13,849)	(0.02)
46 Verisign Inc_JPM	(20)	(0.00)			
(2,170) Verra Mobility Corporation_CS	(266)	(0.00)			
400 Verra Mobility Corporation_JPM	(196)	(0.00)	France		
(247) Vertex Pharmaceuticals Inc_CS	(7,678)	(0.01)	100 CAC 40 10 Euro Index Futures January 2020	(10,099)	(0.01)
(65) VF Corporation_CS	(1,166)	(0.00)			
97 ViacomCBS Inc_JPM	(266)	(0.00)	Germany		
(130) Viasat Inc_CS	(63)	(0.00)	88 EURO BTP Futures March 2020	(52,074)	(0.06)
7 Viasat Inc_JPM	(88)	(0.00)	28 Euro STOXX 50 Index Futures March 2020	(14,458)	(0.01)
(68) Viavi Solutions Inc_JPM	(92)	(0.00)	(20) Short Euro BTP Futures March 2020	(4,299)	(0.00)
24 Visteon Corporation_CS	(193)	(0.00)	(17) VSTOXX Index Futures February 2020	(1,403)	(0.00)
(37) Visteon Corporation_JPM	(905)	(0.00)			
4,222 Vistra Energy Corporation_CS	(7,288)	(0.01)			
193 Vistra Energy Corporation_JPM	(654)	(0.00)	Hong Kong		
42 VMware Inc_JPM	(391)	(0.00)	(17) Hang Seng Index Futures January 2020	(23,895)	(0.02)
(2) Vulcan Materials Company_JPM	-	(0.00)			
(697) Wabtec Corporation_CS	(6,429)	(0.01)	Japan		
(13) Wabtec Corporation_JPM	(155)	(0.00)	10 Nikkei 225 OSE Index Futures March 2020	(28,065)	(0.03)
473 Walker & Dunlop Inc_CS	(144)	(0.00)			
164 Walt Disney Company_CS	(344)	(0.00)	Netherlands		
27 Walt Disney Company_JPM	(46)	(0.00)	28 Amsterdam Index Futures January 2020	(22,187)	(0.02)
106 Washington Federal Inc_JPM	(12)	(0.00)			
32 Waste Management Inc_JPM	(35)	(0.00)	Singapore		
(5) WD-40 Company_JPM	(17)	(0.00)	(26) FTSE CHINA A50 Index Futures January 2020	(5,919)	(0.01)
(89) Webster Financial Corporation_CS	(15)	(0.00)	24 MSCI TAIWAN Index Futures January 2020	(2,976)	(0.00)
(20) Webster Financial Corporation_JPM	(194)	(0.00)			
128 WEC Energy Group Inc_CS	(2)	(0.00)			
65 WEC Energy Group Inc_JPM	(95)	(0.00)	South Korea		
(2,598) Welbilt Inc_CS	(2,811)	(0.00)	37 Korea 10 Years Bond Futures March 2020	(8,362)	(0.01)
29 Welbilt Inc_JPM	(47)	(0.00)			
57 Werner Enterprises Inc_JPM	(76)	(0.00)	Thailand		
(9) Western Alliance Bancorp_JPM	(130)	(0.00)	(383) SET50 Index Futures March 2020	(4,394)	(0.00)
(29) Western Digital Corporation_CS	(273)	(0.00)			
(14) Western Digital Corporation_JPM	(79)	(0.00)	United Kingdom		
(265) WEX Inc_CS	(2,845)	(0.00)	9 3 Month Euro EURIBOR Futures March 2021	(1,445)	(0.00)
240 Whirlpool Corporation_CS	(1,889)	(0.00)	22 90 Day Sterling Futures December 2021	(1,416)	(0.00)
74 Whirlpool Corporation_JPM	(488)	(0.00)	(3) Long Gilt Futures March 2020	(2,398)	(0.01)
(142) Williams-Sonoma Inc_CS	(1,299)	(0.00)			
73 Wingstop Inc_CS	(15)	(0.00)			

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Futures contracts (continued)			Options (continued)		
United States			European Union (continued)		
5 90 Day Euro Futures December*1 (PERPETUAL)	(1,475)	(0.00)	(100,000) EUR Put/SEK Call K=10.3643 15 January 2020	(45)	(0.00)
2 90 Day Euro Futures June*3 (PERPETUAL)	(700)	(0.00)	(100,000) EUR Put/SEK Call K=10.3749 16 January 2020	(62)	(0.00)
2 90 Day Euro Futures September 2022	(700)	(0.00)	(300,000) EUR Put/SEK Call K=10.416 07 January 2020	(96)	(0.00)
5 Japanese Yen Currency Futures March 2020	(44)	(0.00)	(300,000) EUR Put/SEK Call K=10.4189 07 January 2020	(104)	(0.00)
18 MSCI EAFE Index Futures March 2020	(2,440)	(0.00)	(200,000) EUR Put/SEK Call K=10.4224 07 January 2020	(77)	(0.00)
447 United States 10 Years Note CBT Futures March 2020	(144,731)	(0.15)	(100,000) EUR Put/SEK Call K=10.4231 09 January 2020	(63)	(0.00)
(5) United States Long Bond CBT Futures March 2020	(969)	(0.00)	(300,000) EUR Put/SEK Call K=10.4305 07 January 2020	(144)	(0.00)
	(151,059)	(0.15)	(300,000) EUR Put/SEK Call K=10.4573 07 January 2020	(288)	(0.00)
				(59,038)	(0.06)
Total futures contracts	(590,893)	(0.58)			
Options			Germany		
Australia			(11) Call on 134 EURO-BOBL 24 January 2020	(1,173)	(0.00)
(3) Call on 6800 AS51 Index 16 January 2020	(330)	(0.00)	(10) Call on 134.25 EURO-BOBL 24 January 2020	(505)	(0.00)
(3) Call on 6825 AS51 Index 16 January 2020	(235)	(0.00)	(11) Call on 134.5 EURO-BOBL 24 January 2020	(309)	(0.00)
(4) Call on 6850 AS51 Index 16 January 2020	(221)	(0.00)	(3) Call on 13500 DAX Index 20 March 2020	(3,470)	(0.01)
(2) Call on 6875 AS51 Index 16 January 2020	(76)	(0.00)	(5) Call on 13550 DAX Index 20 March 2020	(5,178)	(0.01)
(7) Call on 6900 AS51 Index 16 January 2020	(181)	(0.00)	(3) Call on 13600 DAX Index 20 March 2020	(2,761)	(0.00)
(4) Call on 6925 AS51 Index 16 January 2020	(69)	(0.00)	(3) Call on 13650 DAX Index 20 March 2020	(2,445)	(0.00)
(4) Call on 6950 AS51 Index 16 January 2020	(47)	(0.00)	(4) Call on 13700 DAX Index 20 March 2020	(2,862)	(0.00)
(4) Call on 6975 AS51 Index 16 January 2020	(33)	(0.00)	(2) Call on 13750 DAX Index 20 March 2020	(1,253)	(0.00)
(8) Call on 7025 AS51 Index 16 January 2020	(27)	(0.00)	(1) Call on 13800 DAX Index 20 March 2020	(545)	(0.00)
(4) Put on 6525 AS51 Index 16 January 2020	(640)	(0.00)	(5) Call on 13850 DAX Index 20 March 2020	(2,360)	(0.00)
(2) Put on 6575 AS51 Index 16 January 2020	(455)	(0.00)	(2) Call on 13900 DAX Index 20 March 2020	(813)	(0.00)
(4) Put on 6625 AS51 Index 16 January 2020	(1,301)	(0.00)	(4) Call on 14000 DAX Index 20 March 2020	(1,188)	(0.00)
(8) Put on 6650 AS51 Index 16 January 2020	(3,114)	(0.01)	(8) Call on 14050 DAX Index 20 March 2020	(2,007)	(0.00)
(4) Put on 6675 AS51 Index 16 January 2020	(1,858)	(0.00)	(4) Call on 14100 DAX Index 20 March 2020	(849)	(0.00)
(4) Put on 6700 AS51 Index 16 January 2020	(2,209)	(0.00)	(6) Call on 14150 DAX Index 20 March 2020	(1,061)	(0.00)
(7) Put on 6725 AS51 Index 16 January 2020	(4,570)	(0.01)	(8) Call on 172 EURO-BUND 24 January 2020	(2,335)	(0.00)
(3) Put on 6750 AS51 Index 16 January 2020	(2,296)	(0.00)	(9) Call on 172.5 EURO-BUND 24 January 2020	(1,717)	(0.00)
(3) Put on 6775 AS51 Index 16 January 2020	(2,671)	(0.00)	(9) Call on 173 EURO-BUND 24 January 2020	(1,111)	(0.00)
	(20,333)	(0.02)	(12) Call on 173.5 EURO-BUND 24 January 2020	(943)	(0.00)
			(12) Call on 174 EURO-BUND 24 January 2020	(674)	(0.00)
			(8) Call on 3675 SX5E Index 17 January 2020	(7,426)	(0.01)
			(20) Call on 3700 SX5E Index 17 January 2020	(14,233)	(0.01)
European Union			(15) Call on 3725 SX5E Index 17 January 2020	(7,762)	(0.01)
(400,000) EUR Call/GBP Put K=0.864 24 January 2020	(879)	(0.00)	(18) Call on 3750 SX5E Index 17 January 2020	(6,324)	(0.01)
(400,000) EUR Call/GBP Put K=0.8646 27 January 2020	(914)	(0.00)	(23) Call on 3775 SX5E Index 17 January 2020	(5,009)	(0.00)
(300,000) EUR Call/GBP Put K=0.8648 24 January 2020	(612)	(0.00)	(24) Call on 3800 SX5E Index 17 January 2020	(2,856)	(0.00)
(400,000) EUR Call/GBP Put K=0.8666 27 January 2020	(764)	(0.00)	(4) Call on 3825 SX5E Index 17 January 2020	(1,347)	(0.00)
(100,000) EUR Call/NOK Put K=10.16 13 January 2020	(10)	(0.00)	(41) Call on 3850 SX5E Index 17 January 2020	(966)	(0.00)
(200,000) EUR Call/NOK Put K=10.1695 15 January 2020	(28)	(0.00)	(6) Put on 12100 DAX Index 20 March 2020	(2,872)	(0.00)
(300,000) EUR Call/NOK Put K=10.197 15 January 2020	(30)	(0.00)	(4) Put on 12150 DAX Index 20 March 2020	(2,034)	(0.00)
(300,000) EUR Call/NOK Put K=10.2037 10 January 2020	(8)	(0.00)	(8) Put on 12200 DAX Index 20 March 2020	(4,306)	(0.01)
(300,000) EUR Call/NOK Put K=10.2066 14 January 2020	(21)	(0.00)	(1) Put on 12250 DAX Index 20 March 2020	(571)	(0.00)
(300,000) EUR Call/NOK Put K=10.2231 10 January 2020	(6)	(0.00)	(5) Put on 12300 DAX Index 20 March 2020	(3,028)	(0.00)
(400,000) EUR Call/NOK Put K=10.2259 14 January 2020	(23)	(0.00)	(2) Put on 12350 DAX Index 20 March 2020	(1,284)	(0.00)
(200,000) EUR Call/NOK Put K=10.2664 06 January 2020	-	(0.00)	(3) Put on 12400 DAX Index 20 March 2020	(2,046)	(0.00)
(300,000) EUR Call/NOK Put K=10.2687 09 January 2020	(2)	(0.00)	(4) Put on 12500 DAX Index 20 March 2020	(3,071)	(0.00)
(100,000) EUR Call/NOK Put K=10.2722 09 January 2020	(1)	(0.00)	(4) Put on 12600 DAX Index 20 March 2020	(3,462)	(0.01)
(100,000) EUR Call/NOK Put K=10.29 08 January 2020	-	(0.00)	(2) Put on 12750 DAX Index 20 March 2020	(2,073)	(0.00)
(200,000) EUR Call/NOK Put K=10.3208 07 January 2020	-	(0.00)	(3) Put on 12800 DAX Index 20 March 2020	(3,304)	(0.01)
(100,000) EUR Call/SEK Put K=10.5391 21 January 2020	(383)	(0.00)	(5) Put on 12950 DAX Index 20 March 2020	(6,600)	(0.01)
(200,000) EUR Call/SEK Put K=10.5403 24 January 2020	(857)	(0.00)	(3) Put on 13050 DAX Index 20 March 2020	(4,470)	(0.01)
(100,000) EUR Call/SEK Put K=10.5427 21 January 2020	(368)	(0.00)	(11) Put on 133.25 EURO-BOBL 24 January 2020	(1,235)	(0.00)
(200,000) EUR Call/SEK Put K=10.5443 27 January 2020	(884)	(0.00)	(11) Put on 133.5 EURO-BOBL 24 January 2020	(2,161)	(0.00)
(100,000) EUR Call/SEK Put K=10.5496 24 January 2020	(392)	(0.00)	(10) Put on 133.75 EURO-BOBL 24 January 2020	(3,368)	(0.01)
(200,000) EUR Call/SEK Put K=10.5548 27 January 2020	(803)	(0.00)	(9) Put on 168.5 EURO-BUND 24 January 2020	(2,470)	(0.00)
(100,000) EUR Call/SEK Put K=10.5626 15 January 2020	(215)	(0.00)	(10) Put on 169 EURO-BUND 24 January 2020	(3,233)	(0.00)
(100,000) EUR Call/SEK Put K=10.5689 16 January 2020	(216)	(0.00)	(10) Put on 169.5 EURO-BUND 24 January 2020	(4,939)	(0.00)
(100,000) EUR Call/SEK Put K=10.5774 15 January 2020	(175)	(0.00)	(9) Put on 170 EURO-BUND 24 January 2020	(6,163)	(0.01)
(200,000) EUR Call/SEK Put K=10.6508 07 January 2020	(21)	(0.00)	(12) Put on 170.5 EURO-BUND 24 January 2020	(11,045)	(0.01)
(100,000) EUR Call/SEK Put K=10.6668 09 January 2020	(15)	(0.00)	(12) Put on 171 EURO-BUND 24 January 2020	(14,548)	(0.02)
(300,000) EUR Call/SEK Put K=10.6673 07 January 2020	(22)	(0.00)	(8) Put on 171.5 EURO-BUND 24 January 2020	(12,572)	(0.02)
(300,000) EUR Call/SEK Put K=10.6687 07 January 2020	(21)	(0.00)	(24) Put on 3475 SX5E Index 17 January 2020	(862)	(0.00)
(300,000) EUR Call/SEK Put K=10.682 07 January 2020	(16)	(0.00)	(24) Put on 3500 SX5E Index 17 January 2020	(1,051)	(0.00)
(300,000) EUR Call/SEK Put K=10.6826 07 January 2020	(16)	(0.00)	(18) Put on 3525 SX5E Index 17 January 2020	(970)	(0.00)
(400,000) EUR Put/GBP Call K=0.8415 27 January 2020	(1,944)	(0.00)	(23) Put on 3550 SX5E Index 17 January 2020	(1,523)	(0.00)
(400,000) EUR Put/GBP Call K=0.8427 24 January 2020	(2,068)	(0.00)	(30) Put on 3575 SX5E Index 17 January 2020	(2,492)	(0.00)
(300,000) EUR Put/GBP Call K=0.8431 24 January 2020	(1,610)	(0.00)	(17) Put on 3600 SX5E Index 17 January 2020	(1,794)	(0.00)
(400,000) EUR Put/GBP Call K=0.8438 27 January 2020	(2,396)	(0.00)	(20) Put on 3625 SX5E Index 17 January 2020	(2,672)	(0.00)
(200,000) EUR Put/NOK Call K=10.0238 06 January 2020	(3,567)	(0.00)	(20) Put on 3650 SX5E Index 17 January 2020	(3,435)	(0.01)
(300,000) EUR Put/NOK Call K=10.0303 09 January 2020	(5,538)	(0.02)	(11) Put on 3675 SX5E Index 17 January 2020	(2,420)	(0.00)
(100,000) EUR Put/NOK Call K=10.0375 09 January 2020	(1,924)	(0.00)		(199,556)	(0.19)
(100,000) EUR Put/NOK Call K=10.054 08 January 2020	(2,117)	(0.00)			
(200,000) EUR Put/NOK Call K=10.0826 07 January 2020	(4,890)	(0.01)			
(100,000) EUR Put/NOK Call K=9.917 13 January 2020	(813)	(0.00)			
(200,000) EUR Put/NOK Call K=9.9321 15 January 2020	(1,937)	(0.00)	Hong Kong		
(300,000) EUR Put/NOK Call K=9.9567 15 January 2020	(3,524)	(0.00)	(9) Call on 11200 HSCEI Index 30 January 2020	(11,146)	(0.01)
(300,000) EUR Put/NOK Call K=9.9666 14 January 2020	(3,747)	(0.00)	(10) Call on 11300 HSCEI Index 30 January 2020	(9,305)	(0.02)
(300,000) EUR Put/NOK Call K=9.9692 10 January 2020	(3,681)	(0.00)	(10) Call on 11400 HSCEI Index 30 January 2020	(6,995)	(0.01)
(400,000) EUR Put/NOK Call K=9.984 14 January 2020	(5,643)	(0.02)	(6) Call on 11700 HSCEI Index 30 January 2020	(1,502)	(0.00)
(300,000) EUR Put/NOK Call K=9.9897 10 January 2020	(4,285)	(0.01)	(2) Call on 28800 HSI Index 30 January 2020	(2,849)	(0.00)
(100,000) EUR Put/SEK Call K=10.3421 21 January 2020	(57)	(0.00)	(1) Call on 29000 HSI Index 30 January 2020	(1,072)	(0.00)
(200,000) EUR Put/SEK Call K=10.3429 24 January 2020	(154)	(0.00)	(6) Put on 10400 HSCEI Index 30 January 2020	(886)	(0.00)
(100,000) EUR Put/SEK Call K=10.3442 21 January 2020	(59)	(0.00)	(10) Put on 10500 HSCEI Index 30 January 2020	(1,861)	(0.00)
(200,000) EUR Put/SEK Call K=10.346 27 January 2020	(189)	(0.00)	(9) Put on 10600 HSCEI Index 30 January 2020	(2,195)	(0.00)
(100,000) EUR Put/SEK Call K=10.35 15 January 2020	(34)	(0.00)	(10) Put on 10700 HSCEI Index 30 January 2020	(3,209)	(0.00)
(100,000) EUR Put/SEK Call K=10.3515 24 January 2020	(87)	(0.00)	(2) Put on 10900 HSCEI Index 30 January 2020	(1,091)	(0.00)
(200,000) EUR Put/SEK Call K=10.3516 27 January 2020	(203)	(0.00)	(2) Put on 26800 HSI Index 30 January 2020	(1,258)	(0.00)
			(1) Put on 27400 HSI Index 30 January 2020	(1,149)	(0.00)
				(44,518)	(0.04)

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
Options (continued)			Options (continued)		
Japan			United Kingdom (continued)		
(3) Call on 23375 NKY Index 10 January 2020	(10,766)	(0.01)	(3) Put on 7150 UKX Index 20 March 2020	(2,702)	(0.00)
(3) Call on 23500 NKY Index 10 January 2020	(8,282)	(0.01)	(5) Put on 73.25 UKX Index 20 March 2020	(6,988)	(0.01)
(3) Call on 23625 NKY Index 10 January 2020	(6,211)	(0.01)		(53,998)	(0.05)
(2) Call on 23750 NKY Index 10 January 2020	(3,037)	(0.01)			
(3) Call on 23875 NKY Index 10 January 2020	(3,175)	(0.01)	United States		
(4) Call on 24000 NKY Index 10 January 2020	(2,945)	(0.00)	(8) Call on 1.115 Euro Currency Options 03 January 2020	(13,200)	(0.01)
(3) Call on 24125 NKY Index 10 January 2020	(1,463)	(0.00)	(7) Call on 1.1175 Euro Currency Options 03 January 2020	(9,363)	(0.01)
(5) Call on 24250 NKY Index 10 January 2020	(1,610)	(0.00)	(8) Call on 1.12 Euro Currency Options 03 January 2020	(8,300)	(0.01)
(5) Call on 24375 NKY Index 10 January 2020	(1,104)	(0.00)	(9) Call on 1.1225 Euro Currency Options 03 January 2020	(6,750)	(0.01)
(5) Call on 24500 NKY Index 10 January 2020	(690)	(0.00)	(6) Call on 1.125 Euro Currency Options 03 January 2020	(2,925)	(0.00)
(2) Call on 24500 NKY Index 14 February 2020	(2,392)	(0.00)	(9) Call on 1.1275 Euro Currency Options 03 January 2020	(2,588)	(0.00)
(5) Put on 21625 NKY Index 10 January 2020	(184)	(0.00)	(9) Call on 1.13 Euro Currency Options 03 January 2020	(1,350)	(0.00)
(5) Put on 21750 NKY Index 10 January 2020	(230)	(0.00)	(2) Call on 1.13 Euro Currency Options 07 February 2020	(1,650)	(0.00)
(4) Put on 22000 NKY Index 10 January 2020	(258)	(0.00)	(9) Call on 1.1325 Euro Currency Options 03 January 2020	(675)	(0.00)
(2) Put on 22125 NKY Index 10 January 2020	(331)	(0.00)	(9) Call on 1.135 Euro Currency Options 03 January 2020	(394)	(0.00)
(2) Put on 22250 NKY Index 10 January 2020	(202)	(0.00)	(5) Call on 1.1375 Euro Currency Options 03 January 2020	(125)	(0.00)
(4) Put on 22375 NKY Index 10 January 2020	(478)	(0.00)	(21) Call on 119.25 United States 5 Years Futures 24 January 2020	(1,641)	(0.00)
(2) Put on 22500 NKY Index 10 January 2020	(294)	(0.00)	(7) Call on 129 United States 10 Years Futures 24 January 2020	(7,172)	(0.01)
(3) Put on 22625 NKY Index 10 January 2020	(552)	(0.00)	(27) Call on 129.25 United States 10 Years Futures 24 January 2020	(5,484)	(0.01)
(4) Put on 22750 NKY Index 10 January 2020	(957)	(0.00)	(27) Call on 129.5 United States 10 Years Futures 24 January 2020	(3,797)	(0.01)
(3) Put on 22875 NKY Index 10 January 2020	(939)	(0.00)	(43) Call on 130 United States 10 Years Futures 24 January 2020	(3,359)	(0.00)
(2) Put on 22875 NKY Index 14 February 2020	(3,773)	(0.01)	(4) Call on 130.5 United States 10 Years Futures 24 January 2020	(1,888)	(0.00)
(5) Put on 23000 NKY Index 10 January 2020	(2,116)	(0.00)	(2) Call on 131.5 British Pound Currency Options 03 January 2020	(1,888)	(0.00)
(4) Put on 23125 NKY Index 10 January 2020	(2,245)	(0.00)	(1) Call on 132 British Pound Currency Options 07 February 2020	(1,194)	(0.00)
(4) Put on 23250 NKY Index 10 January 2020	(2,981)	(0.00)	(3) Call on 157 United States Bond Futures 24 January 2020	(2,203)	(0.00)
(1) Put on 23375 NKY Index 10 January 2020	(1,012)	(0.00)	(4) Call on 158 United States Bond Futures 24 January 2020	(1,750)	(0.00)
(1) Put on 23750 NKY Index 10 January 2020	(2,392)	(0.00)	(5) Call on 159 United States Bond Futures 24 January 2020	(1,250)	(0.00)
	(60,619)	(0.06)	(8) Call on 159.5 United States Bond Futures 24 January 2020	(1,625)	(0.00)
			(10) Call on 160 United States Bond Futures 24 January 2020	(1,563)	(0.00)
South Korea			(16) Call on 162 United States Bond Futures 24 January 2020	(1,000)	(0.00)
(5) Call on 277.5 KOSPI2 Index 09 January 2020	(18,105)	(0.02)	(1) Call on 1680 RUY Index 17 January 2020	(1,450)	(0.00)
(13) Call on 280 KOSPI2 Index 09 January 2020	(40,328)	(0.04)	(1) Call on 1685 RUY Index 17 January 2020	(1,290)	(0.00)
(15) Call on 282.5 KOSPI2 Index 09 January 2020	(38,264)	(0.04)	(2) Call on 1690 RUY Index 17 January 2020	(2,000)	(0.00)
(20) Call on 285 KOSPI2 Index 09 January 2020	(42,025)	(0.04)	(2) Call on 1700 RUY Index 17 January 2020	(1,300)	(0.00)
(16) Call on 287.5 KOSPI2 Index 09 January 2020	(25,976)	(0.03)	(2) Call on 1705 RUY Index 17 January 2020	(736)	(0.00)
(16) Call on 290 KOSPI2 Index 09 January 2020	(19,024)	(0.02)	(2) Call on 1710 RUY Index 17 January 2020	(768)	(0.00)
(20) Call on 292.5 KOSPI2 Index 09 January 2020	(16,300)	(0.02)	(2) Call on 1720 RUY Index 17 January 2020	(506)	(0.00)
(20) Call on 295 KOSPI2 Index 01 September 2020	(10,463)	(0.01)	(16) Call on 3190 S&P Emini Index 17 January 2020	(47,400)	(0.05)
(20) Call on 297.5 KOSPI2 Index 01 September 2020	(6,226)	(0.01)	(18) Call on 3200 S&P Emini Index 17 January 2020	(46,350)	(0.05)
(16) Call on 300 KOSPI2 Index 09 January 2020	(2,732)	(0.00)	(10) Call on 3210 S&P Emini Index 17 January 2020	(22,000)	(0.02)
(16) Call on 302.5 KOSPI2 Index 09 January 2020	(1,453)	(0.00)	(10) Call on 3220 S&P Emini Index 17 January 2020	(18,500)	(0.02)
(8) Call on 305 KOSPI2 Index 13 February 2020	(3,442)	(0.00)	(10) Call on 3230 S&P Emini Index 17 January 2020	(15,125)	(0.01)
(16) Put on 257.5 KOSPI2 Index 09 January 2020	(35)	(0.00)	(4) Call on 3240 S&P Emini Index 17 January 2020	(4,900)	(0.00)
(16) Put on 260 KOSPI2 Index 09 January 2020	(35)	(0.00)	(6) Call on 3250 S&P Emini Index 17 January 2020	(5,700)	(0.01)
(20) Put on 262.5 KOSPI2 Index 09 January 2020	(43)	(0.00)	(4) Call on 92.25 Japanese Yen Currency Options 03 January 2020	(1,450)	(0.00)
(16) Put on 265 KOSPI2 Index 09 January 2020	(35)	(0.00)	(5) Call on 92.5 Japanese Yen Currency Options 03 January 2020	(1,000)	(0.00)
(15) Put on 267.5 KOSPI2 Index 09 January 2020	(65)	(0.00)	(9) Call on 92.75 Japanese Yen Currency Options 03 January 2020	(675)	(0.00)
(16) Put on 270 KOSPI2 Index 09 January 2020	(69)	(0.00)	(5) Call on 93 Japanese Yen Currency Options 03 January 2020	(313)	(0.00)
(16) Put on 272.5 KOSPI2 Index 09 January 2020	(104)	(0.00)	(2) Call on 93 Japanese Yen Currency Options 07 February 2020	(1,125)	(0.00)
(20) Put on 275 KOSPI2 Index 09 January 2020	(216)	(0.00)	(3) Call on 93.25 Japanese Yen Currency Options 03 January 2020	(131)	(0.00)
(15) Put on 277.5 KOSPI2 Index 09 January 2020	(227)	(0.00)	(3) Call on 93.5 Japanese Yen Currency Options 03 January 2020	(100)	(0.00)
(15) Put on 280 KOSPI2 Index 09 January 2020	(357)	(0.00)	(3) Call on 93.75 Japanese Yen Currency Options 30 January 2020	(56)	(0.00)
(14) Put on 282.5 KOSPI2 Index 09 January 2020	(605)	(0.00)	(4) Call on 94 Japanese Yen Currency Options 03 January 2020	(75)	(0.00)
(7) Put on 285 KOSPI2 Index 09 January 2020	(530)	(0.00)	(3) Call on 94.25 Japanese Yen Currency Options 03 January 2020	(38)	(0.00)
(8) Put on 285 KOSPI2 Index 13 February 2020	(3,926)	(0.00)	(3) Call on 94.5 Japanese Yen Currency Options 03 January 2020	(38)	(0.00)
(7) Put on 287.5 KOSPI2 Index 09 January 2020	(968)	(0.00)	(3) Call on 95 Japanese Yen Currency Options 03 January 2020	(38)	(0.00)
(7) Put on 290 KOSPI2 Index 09 January 2020	(1,680)	(0.00)	(3) Call on 95.5 Japanese Yen Currency Options 03 January 2020	(38)	(0.00)
	(233,233)	(0.23)	(9) Put on 1.095 Euro Currency Options 03 January 2020	(56)	(0.00)
			(9) Put on 1.1 Euro Currency Options 03 January 2020	(56)	(0.00)
Taiwan			(5) Put on 1.1025 Euro Currency Options 03 January 2020	(31)	(0.00)
(5) Call on 11700 TWSE Index 15 January 2020	(2,869)	(0.01)	(9) Put on 1.105 Euro Currency Options 03 January 2020	(56)	(0.00)
(3) Call on 11800 TWSE Index 15 January 2020	(1,331)	(0.00)	(2) Put on 1.105 Euro Currency Options 07 February 2020	(250)	(0.00)
(5) Call on 11900 TWSE Index 15 January 2020	(1,660)	(0.00)	(9) Put on 1.1075 Euro Currency Options 03 January 2020	(56)	(0.00)
(3) Call on 12000 TWSE Index 15 January 2020	(701)	(0.00)	(8) Put on 1.11 Euro Currency Options 03 January 2020	(50)	(0.00)
(7) Call on 12100 TWSE Index 15 January 2020	(1,109)	(0.00)	(8) Put on 1.1125 Euro Currency Options 03 January 2020	(50)	(0.00)
(6) Put on 10900 TWSE Index 15 January 2020	(34)	(0.00)	(4) Put on 1.1175 Euro Currency Options 03 January 2020	(25)	(0.00)
(5) Put on 11000 TWSE Index 15 January 2020	(36)	(0.00)	(21) Put on 117.75 United States 5 Years Futures 24 January 2020	(984)	(0.00)
(2) Put on 11100 TWSE Index 15 January 2020	(18)	(0.00)	(27) Put on 126.5 United States 10 Years Futures 24 January 2020	(1,266)	(0.00)
(5) Put on 11200 TWSE Index 15 January 2020	(56)	(0.00)	(54) Put on 127 United States 10 Years Futures 24 January 2020	(5,063)	(0.00)
(1) Put on 11300 TWSE Index 15 January 2020	(16)	(0.00)	(27) Put on 127.25 United States 10 Years Futures 24 January 2020	(3,375)	(0.00)
(3) Put on 11400 TWSE Index 15 January 2020	(68)	(0.00)	(17) Put on 127.5 British Pound Currency Options 07 February 2020	(119)	(0.00)
(1) Put on 11500 TWSE Index 15 January 2020	(34)	(0.00)	(28) Put on 127.5 United States 10 Years Futures 24 January 2020	(5,250)	(0.01)
(1) Put on 11600 TWSE Index 15 January 2020	(52)	(0.00)	(27) Put on 128 United States 10 Years Futures 24 January 2020	(8,859)	(0.01)
	(7,984)	(0.01)	(16) Put on 128.5 United States 10 Years Futures 24 January 2020	(8,750)	(0.01)
			(8) Put on 152 United States Bond Futures 24 January 2020	(1,375)	(0.00)
United Kingdom			(10) Put on 154 United States Bond Futures 24 January 2020	(5,000)	(0.00)
(1) Call on 76.25 UKX Index 20 March 2020	(1,338)	(0.00)	(16) Put on 155 United States Bond Futures 24 January 2020	(13,000)	(0.01)
(6) Call on 77 UKX Index 20 March 2020	(5,723)	(0.01)	(3) Put on 156 United States Bond Futures 24 January 2020	(3,750)	(0.01)
(5) Call on 77.75 UKX Index 20 March 2020	(3,246)	(0.00)	(1) Put on 1585 RUY Index 17 January 2020	(440)	(0.00)
(3) Call on 7750 UKX Index 20 March 2020	(2,226)	(0.00)	(2) Put on 1605 RUY Index 17 January 2020	(1,092)	(0.00)
(4) Call on 78 UKX Index 20 March 2020	(2,279)	(0.00)	(2) Put on 1625 RUY Index 17 January 2020	(1,466)	(0.00)
(9) Call on 78.5 UKX Index 20 March 2020	(3,875)	(0.01)	(2) Put on 1630 RUY Index 17 January 2020	(1,560)	(0.00)
(5) Call on 79 UKX Index 20 March 2020	(1,590)	(0.00)	(2) Put on 1635 RUY Index 17 January 2020	(1,690)	(0.00)
(1) Put on 70 UKX Index 20 March 2020	(636)	(0.00)	(2) Put on 1640 RUY Index 17 January 2020	(1,900)	(0.00)
(5) Put on 70.5 UKX Index 20 March 2020	(3,577)	(0.00)	(1) Put on 1645 RUY Index 17 January 2020	(1,070)	(0.00)
(4) Put on 70.75 UKX Index 20 March 2020	(3,020)	(0.00)	(18) Put on 3000 S&P Emini Index 17 January 2020	(3,060)	(0.00)
(6) Put on 71 UKX Index 20 March 2020	(4,809)	(0.00)	(16) Put on 3010 S&P Emini Index 17 January 2020	(2,920)	(0.00)
(5) Put on 71.25 UKX Index 20 March 2020	(4,239)	(0.01)			
(9) Put on 71.3 UKX Index 20 March 2020	(7,750)	(0.01)			

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
Options (continued)			Options (continued)		
United States (continued)			United States (continued)		
(6) Put on 3025 S&P Emini Index 17 January 2020	(1,215)	(0.00)	(146,879) USD Call/TRY Put K=6.1275 17 January 2020	(507)	(0.00)
(10) Put on 3030 S&P Emini Index 17 January 2020	(2,100)	(0.00)	(65,279) USD Call/TRY Put K=6.1275 21 January 2020	(276)	(0.00)
(10) Put on 3040 S&P Emini Index 17 January 2020	(2,275)	(0.00)	(97,860) USD Call/TRY Put K=6.1312 16 January 2020	(290)	(0.00)
(10) Put on 3050 S&P Emini Index 17 January 2020	(2,450)	(0.00)	(65,160) USD Call/TRY Put K=6.1387 24 January 2020	(318)	(0.00)
(4) Put on 3080 S&P Emini Index 17 January 2020	(1,250)	(0.00)	(65,120) USD Call/TRY Put K=6.1425 21 January 2020	(251)	(0.00)
(3) Put on 90.5 Japanese Yen Currency Options 03 January 2020	(19)	(0.00)	(65,040) USD Call/TRY Put K=6.1501 24 January 2020	(297)	(0.00)
(3) Put on 90.75 Japanese Yen Currency Options 03 January 2020	(19)	(0.00)	(328,250) USD Call/USD Put K=0.6565 06 January 2020	(8,945)	(0.01)
(6) Put on 91 Japanese Yen Currency Options 03 January 2020	(38)	(0.00)	(66,190) USD Call/USD Put K=0.6619 09 January 2020	(1,275)	(0.00)
(2) Put on 91 Japanese Yen Currency Options 07 February 2020	(325)	(0.00)	(597,150) USD Call/USD Put K=0.6635 07 January 2020	(9,965)	(0.01)
(5) Put on 91.25 Japanese Yen Currency Options 03 January 2020	(31)	(0.00)	(199,560) USD Call/USD Put K=0.6652 15 January 2020	(3,069)	(0.00)
(5) Put on 91.5 Japanese Yen Currency Options 03 January 2020	(31)	(0.00)	(332,900) USD Call/USD Put K=0.6658 16 January 2020	(4,924)	(0.00)
(5) Put on 91.75 Japanese Yen Currency Options 30 January 2020	(63)	(0.00)	(66,730) USD Call/USD Put K=0.6673 17 January 2020	(876)	(0.00)
(6) Put on 92 Japanese Yen Currency Options 03 January 2020	(225)	(0.00)	(550,000) USD Call/USD Put K=0.6875 06 January 2020	(12,326)	(0.01)
(1) Put on 92.25 Japanese Yen Currency Options 03 January 2020	(113)	(0.00)	(1,172,320) USD Call/USD Put K=0.6896 07 January 2020	(22,743)	(0.02)
(2) Put on 92.5 Japanese Yen Currency Options 03 January 2020	(500)	(0.00)	(206,940) USD Call/USD Put K=0.6898 07 January 2020	(3,955)	(0.01)
(606,796) USD Call/CAD Put K=1.3184 24 January 2020	(331)	(0.00)	(1,174,190) USD Call/USD Put K=0.6907 06 January 2020	(20,822)	(0.02)
(606,244) USD Call/CAD Put K=1.3196 24 January 2020	(290)	(0.00)	(622,080) USD Call/USD Put K=0.6912 08 January 2020	(10,704)	(0.01)
(151,320) USD Call/CAD Put K=1.3217 16 January 2020	(22)	(0.00)	(622,350) USD Call/USD Put K=0.6915 09 January 2020	(10,544)	(0.01)
(1,134,387) USD Call/CAD Put K=1.3223 16 January 2020	(150)	(0.00)	(1,176,740) USD Call/USD Put K=0.6922 14 January 2020	(19,421)	(0.02)
(1,133,530) USD Call/CAD Put K=1.3233 15 January 2020	(109)	(0.00)	(623,160) USD Call/USD Put K=0.6924 09 January 2020	(9,786)	(0.01)
(1,133,530) USD Call/CAD Put K=1.3233 17 January 2020	(155)	(0.00)	(1,177,590) USD Call/USD Put K=0.6927 15 January 2020	(18,811)	(0.02)
(1,133,016) USD Call/CAD Put K=1.3239 13 January 2020	(66)	(0.00)	(1,177,760) USD Call/USD Put K=0.6928 14 January 2020	(18,520)	(0.02)
(603,591) USD Call/CAD Put K=1.3254 21 January 2020	(97)	(0.00)	(1,178,100) USD Call/USD Put K=0.693 15 January 2020	(18,367)	(0.02)
(1,131,307) USD Call/CAD Put K=1.3259 17 January 2020	(111)	(0.00)	(623,970) USD Call/USD Put K=0.6933 08 January 2020	(8,923)	(0.01)
(1,131,222) USD Call/CAD Put K=1.326 15 January 2020	(77)	(0.00)	(623,970) USD Call/USD Put K=0.6933 10 January 2020	(9,137)	(0.01)
(1,131,136) USD Call/CAD Put K=1.3261 10 January 2020	(27)	(0.00)	(624,060) USD Call/USD Put K=0.6934 10 January 2020	(9,056)	(0.01)
(602,818) USD Call/CAD Put K=1.3271 21 January 2020	(80)	(0.00)	(1,179,800) USD Call/USD Put K=0.694 16 January 2020	(17,150)	(0.02)
(1,129,858) USD Call/CAD Put K=1.3276 14 January 2020	(51)	(0.00)	(1,181,160) USD Call/USD Put K=0.6948 16 January 2020	(16,021)	(0.02)
(1,129,518) USD Call/CAD Put K=1.328 14 January 2020	(48)	(0.00)	(1,183,030) USD Call/USD Put K=0.6959 13 January 2020	(13,859)	(0.01)
(602,138) USD Call/CAD Put K=1.3286 09 January 2020	(7)	(0.00)	(348,050) USD Call/USD Put K=0.6961 09 January 2020	(3,791)	(0.01)
(601,866) USD Call/CAD Put K=1.3292 10 January 2020	(9)	(0.00)	(1,184,050) USD Call/USD Put K=0.6965 17 January 2020	(13,876)	(0.01)
(601,594) USD Call/CAD Put K=1.3298 09 January 2020	(6)	(0.00)	(1,184,560) USD Call/USD Put K=0.6968 17 January 2020	(13,485)	(0.01)
(1,123,932) USD Call/CAD Put K=1.3346 07 January 2020	(1)	(0.00)	(348,650) USD Call/USD Put K=0.6973 09 January 2020	(3,297)	(0.00)
(1,122,418) USD Call/CAD Put K=1.3364 06 January 2020	-	(0.00)	(699,100) USD Call/USD Put K=0.6991 10 January 2020	(5,395)	(0.01)
(598,131) USD Call/CAD Put K=1.3375 10 January 2020	(3)	(0.00)	(629,460) USD Call/USD Put K=0.6994 21 January 2020	(5,740)	(0.01)
(596,970) USD Call/CAD Put K=1.3401 06 January 2020	-	(0.00)	(769,560) USD Call/USD Put K=0.6996 10 January 2020	(5,546)	(0.01)
(596,703) USD Call/CAD Put K=1.3407 08 January 2020	-	(0.00)	(629,820) USD Call/USD Put K=0.6998 21 January 2020	(5,505)	(0.01)
(596,347) USD Call/CAD Put K=1.3415 06 January 2020	-	(0.00)	(211,170) USD Call/USD Put K=0.7039 24 January 2020	(1,246)	(0.00)
(595,770) USD Call/CAD Put K=1.3428 07 January 2020	-	(0.00)	(892,560) USD Call/USD Put K=1.1157 06 January 2020	(8,942)	(0.01)
(823,346) USD Call/JPY Put K=109.31 06 January 2020	(484)	(0.00)	(1,901,790) USD Call/USD Put K=1.1187 06 January 2020	(8,485)	(0.01)
(822,594) USD Call/JPY Put K=109.41 06 January 2020	(375)	(0.00)	(1,006,920) USD Call/USD Put K=1.1188 21 January 2020	(7,056)	(0.01)
(1,096,491) USD Call/JPY Put K=109.44 07 January 2020	(622)	(0.00)	(1,902,470) USD Call/USD Put K=1.1191 17 January 2020	(12,176)	(0.01)
(1,549,964) USD Call/JPY Put K=109.68 06 January 2020	(355)	(0.00)	(1,902,810) USD Call/USD Put K=1.1193 07 January 2020	(8,204)	(0.01)
(820,345) USD Call/JPY Put K=109.71 06 January 2020	(174)	(0.00)	(1,007,640) USD Call/USD Put K=1.1196 21 January 2020	(6,598)	(0.01)
(728,929) USD Call/JPY Put K=109.75 06 January 2020	(140)	(0.00)	(1,903,490) USD Call/USD Put K=1.1197 07 January 2020	(7,738)	(0.01)
(819,896) USD Call/JPY Put K=109.77 06 January 2020	(150)	(0.00)	(1,008,450) USD Call/USD Put K=1.1205 08 January 2020	(3,898)	(0.01)
(909,422) USD Call/JPY Put K=109.97 17 January 2020	(603)	(0.00)	(1,009,440) USD Call/USD Put K=1.1216 10 January 2020	(3,882)	(0.01)
(909,256) USD Call/JPY Put K=109.98 17 January 2020	(584)	(0.00)	(1,908,080) USD Call/USD Put K=1.1224 16 January 2020	(8,628)	(0.01)
(909,091) USD Call/JPY Put K=110.0 16 January 2020	(516)	(0.00)	(1,010,250) USD Call/USD Put K=1.1225 09 January 2020	(3,212)	(0.00)
(818,033) USD Call/JPY Put K=110.02 21 January 2020	(671)	(0.00)	(1,908,250) USD Call/USD Put K=1.1225 17 January 2020	(8,806)	(0.01)
(817,959) USD Call/JPY Put K=110.03 21 January 2020	(661)	(0.00)	(1,010,520) USD Call/USD Put K=1.1228 09 January 2020	(3,078)	(0.00)
(454,050) USD Call/JPY Put K=110.12 15 January 2020	(198)	(0.00)	(1,010,610) USD Call/USD Put K=1.1229 08 January 2020	(2,724)	(0.00)
(453,926) USD Call/JPY Put K=110.15 16 January 2020	(201)	(0.00)	(1,909,100) USD Call/USD Put K=1.123 15 January 2020	(7,594)	(0.01)
(816,845) USD Call/JPY Put K=110.18 24 January 2020	(623)	(0.00)	(1,011,150) USD Call/USD Put K=1.1235 10 January 2020	(3,020)	(0.00)
(816,771) USD Call/JPY Put K=110.19 14 January 2020	(285)	(0.00)	(1,910,630) USD Call/USD Put K=1.1239 16 January 2020	(7,371)	(0.01)
(363,009) USD Call/JPY Put K=110.19 15 January 2020	(141)	(0.00)	(1,012,140) USD Call/USD Put K=1.1246 24 January 2020	(4,703)	(0.01)
(816,697) USD Call/JPY Put K=110.2 24 January 2020	(606)	(0.00)	(562,500) USD Call/USD Put K=1.125 09 January 2020	(1,236)	(0.00)
(181,389) USD Call/JPY Put K=110.26 14 January 2020	(56)	(0.00)	(1,912,840) USD Call/USD Put K=1.1252 13 January 2020	(5,236)	(0.01)
(90,678) USD Call/JPY Put K=110.28 14 January 2020	(27)	(0.00)	(1,913,520) USD Call/USD Put K=1.1256 15 January 2020	(5,669)	(0.01)
(633,943) USD Call/JPY Put K=110.42 06 January 2020	(27)	(0.00)	(1,914,540) USD Call/USD Put K=1.1262 14 January 2020	(4,974)	(0.00)
(543,232) USD Call/JPY Put K=110.45 10 January 2020	(68)	(0.00)	(338,040) USD Call/USD Put K=1.1268 09 January 2020	(562)	(0.00)
(723,916) USD Call/JPY Put K=110.51 06 January 2020	(25)	(0.00)	(1,014,210) USD Call/USD Put K=1.1269 24 January 2020	(3,823)	(0.01)
(25,495) USD Call/MXN Put K=19.6117 07 January 2020	-	(0.00)	(1,691,550) USD Call/USD Put K=1.1277 14 January 2020	(3,650)	(0.00)
(352,590) USD Call/MXN Put K=19.8531 09 January 2020	(6)	(0.00)	(790,020) USD Call/USD Put K=1.1286 10 January 2020	(1,132)	(0.00)
(427,974) USD Call/MXN Put K=19.861 09 January 2020	(7)	(0.00)	(790,930) USD Call/USD Put K=1.1299 10 January 2020	(932)	(0.00)
(424,915) USD Call/MXN Put K=20.004 08 January 2020	(1)	(0.00)	(131,970) USD Call/USD Put K=1.3197 21 January 2020	(1,293)	(0.00)
(424,406) USD Call/MXN Put K=20.028 06 January 2020	-	(0.00)	(198,195) USD Call/USD Put K=1.3213 17 January 2020	(1,697)	(0.00)
(424,150) USD Call/MXN Put K=20.0401 06 January 2020	-	(0.00)	(596,205) USD Call/USD Put K=1.3249 24 January 2020	(4,854)	(0.00)
(151,740) USD Call/TRY Put K=5.9312 08 January 2020	(1,347)	(0.00)	(132,760) USD Call/USD Put K=1.3276 15 January 2020	(751)	(0.00)
(134,800) USD Call/TRY Put K=5.9347 10 January 2020	(1,366)	(0.00)	(597,780) USD Call/USD Put K=1.3284 24 January 2020	(4,092)	(0.01)
(67,360) USD Call/TRY Put K=5.9382 06 January 2020	(462)	(0.00)	(66,450) USD Call/USD Put K=1.329 16 January 2020	(360)	(0.00)
(151,561) USD Call/TRY Put K=5.9382 09 January 2020	(1,347)	(0.00)	(34,250) USD Call/ZAR Put K=14.5985 21 January 2020	(59)	(0.00)
(67,320) USD Call/TRY Put K=5.9418 09 January 2020	(577)	(0.00)	(34,200) USD Call/ZAR Put K=14.6199 21 January 2020	(55)	(0.00)
(67,320) USD Call/TRY Put K=5.9418 10 January 2020	(638)	(0.00)	(34,000) USD Call/ZAR Put K=14.7059 16 January 2020	(23)	(0.00)
(67,280) USD Call/TRY Put K=5.9453 10 January 2020	(616)	(0.00)	(67,800) USD Call/ZAR Put K=14.7493 15 January 2020	(29)	(0.00)
(67,240) USD Call/TRY Put K=5.9488 09 January 2020	(536)	(0.00)	(236,951) USD Call/ZAR Put K=14.771 10 January 2020	(27)	(0.00)
(151,111) USD Call/TRY Put K=5.9559 09 January 2020	(1,119)	(0.00)	(135,200) USD Call/ZAR Put K=14.7929 14 January 2020	(37)	(0.00)
(134,239) USD Call/TRY Put K=5.9595 10 January 2020	(1,073)	(0.00)	(168,750) USD Call/ZAR Put K=14.8148 14 January 2020	(41)	(0.00)
(150,931) USD Call/TRY Put K=5.963 06 January 2020	(735)	(0.00)	(269,600) USD Call/ZAR Put K=14.8368 13 January 2020	(44)	(0.00)
(150,840) USD Call/TRY Put K=5.9666 07 January 2020	(791)	(0.00)	(200,100) USD Call/ZAR Put K=14.9925 06 January 2020	-	(0.00)
(150,751) USD Call/TRY Put K=5.9701 07 January 2020	(756)	(0.00)	(133,400) USD Call/ZAR Put K=14.9925 08 January 2020	(1)	(0.00)
(149,850) USD Call/TRY Put K=6.006 13 January 2020	(906)	(0.00)	(132,800) USD Call/ZAR Put K=15.0602 09 January 2020	(1)	(0.00)
(149,489) USD Call/TRY Put K=6.0205 14 January 2020	(868)	(0.00)	(132,800) USD Call/ZAR Put K=15.0602 10 January 2020	(3)	(0.00)
(82,750) USD Call/TRY Put K=6.0423 14 January 2020	(402)	(0.00)	(132,600) USD Call/ZAR Put K=15.083 06 January 2020	-	(0.00)
(32,980) USD Call/TRY Put K=6.0643 15 January 2020	(147)	(0.00)	(132,600) USD Call/ZAR Put K=15.083 09 January 2020	(1)	(0.00)
(49,350) USD Call/TRY Put K=6.079 15 January 2020	(196)	(0.00)	(132,600) USD Call/ZAR Put K=15.083 10 January 2020	(2)	(0.00)
(147,331) USD Call/TRY Put K=6.1087 17 January 2020	(581)	(0.00)	(132,400) USD Call/ZAR Put K=15.1057 06 January 2020	-	(0.00)
(48,960) USD Call/TRY Put K=6.1275 16 January 2020	(149)	(0.00)	(430,301) USD Call/ZAR Put K=15.1057 07 January 2020	(1)	(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
Options (continued)			Options (continued)		
United States (continued)			United States (continued)		
(615,858) USD Put/CAD Call K=1.299 24 January 2020	(3,328)	(0.00)	(1,147,500) USD Put/USD Call K=0.675 06 January 2020	(2)	(0.00)
(615,195) USD Put/CAD Call K=1.3004 24 January 2020	(3,717)	(0.01)	(607,860) USD Put/USD Call K=0.6754 09 January 2020	(9)	(0.00)
(1,305,283) USD Put/CAD Call K=1.3024 16 January 2020	(7,990)	(0.01)	(608,490) USD Put/USD Call K=0.6761 08 January 2020	(7)	(0.00)
(1,151,013) USD Put/CAD Call K=1.3032 15 January 2020	(7,402)	(0.01)	(608,580) USD Put/USD Call K=0.6762 10 January 2020	(16)	(0.00)
(1,150,483) USD Put/CAD Call K=1.3038 13 January 2020	(7,500)	(0.01)	(608,670) USD Put/USD Call K=0.6763 10 January 2020	(16)	(0.00)
(1,150,130) USD Put/CAD Call K=1.3042 17 January 2020	(8,342)	(0.01)	(1,150,730) USD Put/USD Call K=0.6769 14 January 2020	(76)	(0.00)
(1,149,249) USD Put/CAD Call K=1.3052 15 January 2020	(8,734)	(0.01)	(1,151,580) USD Put/USD Call K=0.6774 14 January 2020	(82)	(0.00)
(612,933) USD Put/CAD Call K=1.3052 21 January 2020	(4,982)	(0.00)	(1,151,580) USD Put/USD Call K=0.6774 15 January 2020	(97)	(0.00)
(612,745) USD Put/CAD Call K=1.3056 09 January 2020	(4,439)	(0.01)	(1,152,260) USD Put/USD Call K=0.6778 15 January 2020	(103)	(0.00)
(1,148,194) USD Put/CAD Call K=1.3064 10 January 2020	(9,067)	(0.01)	(1,155,660) USD Put/USD Call K=0.6798 16 January 2020	(160)	(0.00)
(612,042) USD Put/CAD Call K=1.3071 21 January 2020	(5,667)	(0.01)	(1,156,510) USD Put/USD Call K=0.6803 13 January 2020	(103)	(0.00)
(1,147,491) USD Put/CAD Call K=1.3072 14 January 2020	(10,024)	(0.01)	(1,156,850) USD Put/USD Call K=0.6805 16 January 2020	(178)	(0.00)
(611,948) USD Put/CAD Call K=1.3073 09 January 2020	(5,130)	(0.01)	(340,350) USD Put/USD Call K=0.6807 09 January 2020	(14)	(0.00)
(1,147,403) USD Put/CAD Call K=1.3073 14 January 2020	(10,097)	(0.01)	(340,750) USD Put/USD Call K=0.6815 09 January 2020	(16)	(0.00)
(1,147,403) USD Put/CAD Call K=1.3073 17 January 2020	(10,462)	(0.01)	(1,160,420) USD Put/USD Call K=0.6826 17 January 2020	(284)	(0.00)
(611,761) USD Put/CAD Call K=1.3077 10 January 2020	(5,363)	(0.01)	(1,160,930) USD Put/USD Call K=0.6829 17 January 2020	(297)	(0.00)
(1,141,553) USD Put/CAD Call K=1.3114 07 January 2020	(14,991)	(0.01)	(683,500) USD Put/USD Call K=0.6835 10 January 2020	(62)	(0.00)
(608,180) USD Put/CAD Call K=1.3154 10 January 2020	(8,702)	(0.01)	(752,400) USD Put/USD Call K=0.684 10 January 2020	(75)	(0.00)
(1,139,818) USD Put/CAD Call K=1.316 06 January 2020	(16,678)	(0.02)	(616,140) USD Put/USD Call K=0.6846 21 January 2020	(282)	(0.00)
(607,395) USD Put/CAD Call K=1.3171 08 January 2020	(9,426)	(0.01)	(616,410) USD Put/USD Call K=0.6849 21 January 2020	(295)	(0.00)
(607,072) USD Put/CAD Call K=1.3178 06 January 2020	(9,720)	(0.01)	(206,580) USD Put/USD Call K=0.6886 24 January 2020	(213)	(0.00)
(606,520) USD Put/CAD Call K=1.319 06 January 2020	(10,270)	(0.01)	(876,400) USD Put/USD Call K=1.0955 06 January 2020	(1)	(0.00)
(606,244) USD Put/CAD Call K=1.3196 07 January 2020	(10,554)	(0.01)	(989,100) USD Put/USD Call K=1.099 08 January 2020	(8)	(0.00)
(840,493) USD Put/JPY Call K=107.08 06 January 2020	(199)	(0.00)	(1,868,810) USD Put/USD Call K=1.0993 06 January 2020	(5)	(0.00)
(840,415) USD Put/JPY Call K=107.09 06 January 2020	(201)	(0.00)	(1,870,170) USD Put/USD Call K=1.1001 07 January 2020	(12)	(0.00)
(1,120,030) USD Put/JPY Call K=107.14 07 January 2020	(388)	(0.00)	(1,870,510) USD Put/USD Call K=1.1003 07 January 2020	(13)	(0.00)
(839,709) USD Put/JPY Call K=107.18 06 January 2020	(227)	(0.00)	(990,630) USD Put/USD Call K=1.1007 10 January 2020	(24)	(0.00)
(745,156) USD Put/JPY Call K=107.36 06 January 2020	(257)	(0.00)	(991,170) USD Put/USD Call K=1.1013 21 January 2020	(191)	(0.00)
(837,521) USD Put/JPY Call K=107.46 06 January 2020	(332)	(0.00)	(991,260) USD Put/USD Call K=1.1014 08 January 2020	(14)	(0.00)
(837,365) USD Put/JPY Call K=107.48 06 January 2020	(342)	(0.00)	(991,440) USD Put/USD Call K=1.1016 09 January 2020	(21)	(0.00)
(836,976) USD Put/JPY Call K=107.53 06 January 2020	(367)	(0.00)	(991,440) USD Put/USD Call K=1.1016 21 January 2020	(201)	(0.00)
(832,408) USD Put/JPY Call K=108.12 14 January 2020	(2,072)	(0.00)	(991,710) USD Put/USD Call K=1.1019 09 January 2020	(22)	(0.00)
(647,369) USD Put/JPY Call K=108.13 06 January 2020	(714)	(0.00)	(992,070) USD Put/USD Call K=1.1023 10 January 2020	(36)	(0.00)
(739,440) USD Put/JPY Call K=108.19 06 January 2020	(895)	(0.00)	(1,874,420) USD Put/USD Call K=1.1026 17 January 2020	(289)	(0.00)
(924,214) USD Put/JPY Call K=108.2 17 January 2020	(2,908)	(0.00)	(1,877,650) USD Put/USD Call K=1.1045 15 January 2020	(304)	(0.00)
(923,958) USD Put/JPY Call K=108.23 16 January 2020	(2,875)	(0.00)	(552,500) USD Put/USD Call K=1.105 09 January 2020	(28)	(0.00)
(831,409) USD Put/JPY Call K=108.25 21 January 2020	(3,174)	(0.00)	(1,879,180) USD Put/USD Call K=1.1054 16 January 2020	(420)	(0.00)
(923,702) USD Put/JPY Call K=108.26 17 January 2020	(3,069)	(0.00)	(1,879,690) USD Put/USD Call K=1.1057 17 January 2020	(528)	(0.00)
(831,255) USD Put/JPY Call K=108.27 21 January 2020	(3,226)	(0.00)	(1,880,370) USD Put/USD Call K=1.1061 13 January 2020	(291)	(0.00)
(461,766) USD Put/JPY Call K=108.28 15 January 2020	(1,416)	(0.00)	(1,880,710) USD Put/USD Call K=1.1063 15 January 2020	(444)	(0.00)
(831,102) USD Put/JPY Call K=108.29 24 January 2020	(3,622)	(0.00)	(1,881,220) USD Put/USD Call K=1.1066 16 January 2020	(533)	(0.00)
(830,871) USD Put/JPY Call K=108.32 24 January 2020	(3,705)	(0.01)	(332,070) USD Put/USD Call K=1.1069 09 January 2020	(28)	(0.00)
(553,557) USD Put/JPY Call K=108.39 10 January 2020	(1,505)	(0.00)	(996,300) USD Put/USD Call K=1.107 24 January 2020	(637)	(0.00)
(184,519) USD Put/JPY Call K=108.39 14 January 2020	(601)	(0.00)	(1,882,410) USD Put/USD Call K=1.1073 14 January 2020	(457)	(0.00)
(369,038) USD Put/JPY Call K=108.39 15 January 2020	(1,259)	(0.00)	(1,662,750) USD Put/USD Call K=1.1085 14 January 2020	(522)	(0.00)
(461,297) USD Put/JPY Call K=108.39 16 January 2020	(1,668)	(0.00)	(998,100) USD Put/USD Call K=1.109 24 January 2020	(847)	(0.00)
(92,234) USD Put/JPY Call K=108.42 14 January 2020	(310)	(0.00)	(776,930) USD Put/USD Call K=1.1099 10 January 2020	(188)	(0.00)
(26,235) USD Put/MXN Call K=19.0585 07 January 2020	(242)	(0.00)	(777,560) USD Put/USD Call K=1.1108 10 January 2020	(233)	(0.00)
(364,631) USD Put/MXN Call K=19.1975 09 January 2020	(5,722)	(0.01)	(128,440) USD Put/USD Call K=1.2844 21 January 2020	(89)	(0.00)
(442,595) USD Put/MXN Call K=19.2049 09 January 2020	(7,107)	(0.01)	(128,630) USD Put/USD Call K=1.2863 15 January 2020	(62)	(0.00)
(440,216) USD Put/MXN Call K=19.3087 08 January 2020	(9,533)	(0.01)	(192,945) USD Put/USD Call K=1.2863 17 January 2020	(116)	(0.00)
(439,790) USD Put/MXN Call K=19.3274 06 January 2020	(10,045)	(0.01)	(579,915) USD Put/USD Call K=1.2887 24 January 2020	(649)	(0.00)
(439,449) USD Put/MXN Call K=19.3424 06 January 2020	(10,382)	(0.01)	(64,540) USD Put/USD Call K=1.2908 16 January 2020	(48)	(0.00)
(70,120) USD Put/TRY Call K=5.7045 08 January 2020	(2)	(0.00)	(581,040) USD Put/USD Call K=1.2912 24 January 2020	(754)	(0.00)
(70,080) USD Put/TRY Call K=5.7078 08 January 2020	(2)	(0.00)	(35,750) USD Put/ZAR Call K=13.986 21 January 2020	(355)	(0.00)
(69,959) USD Put/TRY Call K=5.7176 06 January 2020	(1)	(0.00)	(35,700) USD Put/ZAR Call K=14.0056 21 January 2020	(380)	(0.00)
(69,880) USD Put/TRY Call K=5.7241 09 January 2020	(4)	(0.00)	(35,450) USD Put/ZAR Call K=14.1044 16 January 2020	(478)	(0.00)
(69,840) USD Put/TRY Call K=5.7274 09 January 2020	(4)	(0.00)	(70,800) USD Put/ZAR Call K=14.1243 15 January 2020	(1,017)	(0.00)
(69,800) USD Put/TRY Call K=5.7307 10 January 2020	(6)	(0.00)	(247,450) USD Put/ZAR Call K=14.1443 10 January 2020	(3,471)	(0.00)
(69,761) USD Put/TRY Call K=5.7339 10 January 2020	(7)	(0.00)	(141,200) USD Put/ZAR Call K=14.1643 14 January 2020	(2,269)	(0.00)
(156,781) USD Put/TRY Call K=5.7405 09 January 2020	(12)	(0.00)	(176,250) USD Put/ZAR Call K=14.1844 14 January 2020	(3,020)	(0.00)
(139,281) USD Put/TRY Call K=5.7438 10 January 2020	(16)	(0.00)	(281,601) USD Put/ZAR Call K=14.2045 13 January 2020	(5,061)	(0.01)
(156,329) USD Put/TRY Call K=5.7571 09 January 2020	(17)	(0.00)	(139,800) USD Put/ZAR Call K=14.3062 08 January 2020	(3,260)	(0.00)
(295,118) USD Put/TRY Call K=5.7604 07 January 2020	(15)	(0.00)	(139,000) USD Put/ZAR Call K=14.3885 10 January 2020	(3,986)	(0.01)
(156,150) USD Put/TRY Call K=5.7637 06 January 2020	(5)	(0.00)	(485,801) USD Put/ZAR Call K=14.4092 06 January 2020	(14,640)	(0.01)
(138,641) USD Put/TRY Call K=5.7703 10 January 2020	(26)	(0.00)	(138,800) USD Put/ZAR Call K=14.4092 07 January 2020	(4,181)	(0.01)
(155,071) USD Put/TRY Call K=5.8038 13 January 2020	(95)	(0.00)	(138,800) USD Put/ZAR Call K=14.4092 09 January 2020	(4,159)	(0.01)
(154,980) USD Put/TRY Call K=5.8072 14 January 2020	(119)	(0.00)	(138,800) USD Put/ZAR Call K=14.4092 10 January 2020	(4,169)	(0.01)
(85,850) USD Put/TRY Call K=5.8241 14 January 2020	(88)	(0.00)	(138,600) USD Put/ZAR Call K=14.43 09 January 2020	(4,346)	(0.01)
(34,260) USD Put/TRY Call K=5.8377 15 January 2020	(50)	(0.00)	(310,950) USD Put/ZAR Call K=14.4718 07 January 2020	(10,719)	(0.02)
(153,991) USD Put/TRY Call K=5.8445 17 January 2020	(279)	(0.00)			
(51,270) USD Put/TRY Call K=5.8514 15 January 2020	(92)	(0.00)			
(68,280) USD Put/TRY Call K=5.8582 21 January 2020	(190)	(0.00)	Total options	(1,873,169)	(1.83)
(153,539) USD Put/TRY Call K=5.8617 16 January 2020	(352)	(0.00)			
(153,361) USD Put/TRY Call K=5.8685 17 January 2020	(393)	(0.00)			
(68,120) USD Put/TRY Call K=5.872 21 January 2020	(225)	(0.00)			
(68,120) USD Put/TRY Call K=5.872 24 January 2020	(251)	(0.00)			
(67,999) USD Put/TRY Call K=5.8824 24 January 2020	(282)	(0.00)			
(320,000) USD Put/USD Call K=0.64 06 January 2020	-	(0.00)			
(64,380) USD Put/USD Call K=0.6438 09 January 2020	(1)	(0.00)			
(581,220) USD Put/USD Call K=0.6458 07 January 2020	(4)	(0.00)			
(194,700) USD Put/USD Call K=0.649 15 January 2020	(22)	(0.00)			
(325,250) USD Put/USD Call K=0.6505 16 January 2020	(52)	(0.00)			
(65,230) USD Put/USD Call K=0.6523 17 January 2020	(15)	(0.00)			
(537,440) USD Put/USD Call K=0.6718 06 January 2020	-	(0.00)			
(1,347,000) USD Put/USD Call K=0.6735 07 January 2020	(4)	(0.00)			
(606,510) USD Put/USD Call K=0.6739 08 January 2020	(4)	(0.00)			
(607,140) USD Put/USD Call K=0.6746 09 January 2020	(8)	(0.00)			

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
AUD2,532,192	£1,350,000	08 January 2020	22	(8,457)	(0.01)
AUD1,029,604	£550,000	17 January 2020	11	(4,902)	(0.00)
AUD800,000	JPY61,126,893	08 January 2020	7	(259)	(0.00)
AUD700,000	NZD730,125	08 January 2020	7	(468)	(0.00)
AUD2,500,000	NZD2,609,296	06 March 2020	22	(1,820)	(0.00)
BRL900,000	US\$224,828	03 January 2020	8	(1,121)	(0.00)
BRL444,350	US\$110,494	04 February 2020	13	(162)	(0.00)
CAD600,000	US\$463,137	08 January 2020	1	(412)	(0.00)
CHF200,000	US\$207,297	08 January 2020	2	(649)	(0.00)
CHF300,000	US\$310,407	10 January 2020	3	(392)	(0.00)
COP200,000,000	US\$61,078	17 January 2020	1	(170)	(0.00)
€3,400,000	AUD5,480,033	08 January 2020	30	(34,591)	(0.03)
€11,100,000	AUD18,033,397	29 January 2020	82	(203,366)	(0.20)
€2,700,000	CAD3,950,453	08 January 2020	27	(14,354)	(0.01)
€3,400,000	CHF3,731,844	18 February 2020	28	(38,878)	(0.04)
€1,700,000	£1,447,316	08 January 2020	15	(8,583)	(0.01)
€9,400,000	£8,201,311	13 January 2020	52	(308,756)	(0.30)
€1,700,000	HUF566,336,384	05 February 2020	17	(13,150)	(0.01)
€1,900,000	JPY232,232,943	08 January 2020	18	(4,135)	(0.00)
€3,100,000	JPY379,318,815	16 January 2020	23	(10,324)	(0.01)
€2,400,000	NOK24,001,950	08 January 2020	12	(36,211)	(0.04)
€6,200,000	NOK62,921,670	28 January 2020	17	(189,759)	(0.19)
€200,000	PLN854,038	28 January 2020	2	(627)	(0.00)
€600,000	RON2,876,179	10 January 2020	6	(375)	(0.00)
€600,000	SEK6,327,808	09 March 2020	5	(1,819)	(0.00)
€2,800,000	US\$3,145,753	08 January 2020	15	(1,185)	(0.00)
€500,000	US\$561,901	09 January 2020	5	(336)	(0.00)
€3,050,000	AUD5,824,956	08 January 2020	49	(54,067)	(0.05)
€2,400,000	AUD4,598,958	17 January 2020	20	(53,246)	(0.05)
€755,680	€900,000	08 January 2020	7	(9,430)	(0.01)
€2,270,118	€2,700,000	13 January 2020	23	(24,728)	(0.02)
€1,900,000	JPY278,145,643	07 January 2020	32	(42,937)	(0.04)
€600,000	JPY87,443,827	08 January 2020	10	(9,975)	(0.01)
€1,850,000	US\$2,465,732	08 January 2020	26	(14,365)	(0.01)
€2,200,000	US\$2,944,089	15 January 2020	35	(28,363)	(0.03)
€573	US\$770	31 January 2020	1	(10)	(0.00)
HUF395,871,020	€1,200,000	05 February 2020	12	(3,965)	(0.00)
HUF80,000,000	US\$272,254	09 January 2020	7	(600)	(0.00)
ILS238,095	US\$69,006	10 January 2020	2	(42)	(0.00)
INR227,500,000	US\$3,198,788	15 January 2020	102	(8,343)	(0.01)
INR52,500,000	US\$740,333	22 January 2020	2	(4,588)	(0.00)
JPY1,470,580,682	AUD19,900,000	08 January 2020	159	(453,389)	(0.44)
JPY291,375,194	€2,400,000	08 January 2020	23	(12,929)	(0.01)
JPY2,027,901,159	€16,800,000	16 January 2020	113	(199,743)	(0.19)
JPY1,376,760,349	£10,000,000	07 January 2020	75	(576,411)	(0.56)
JPY322,462,116	€2,250,000	08 January 2020	29	(12,789)	(0.01)
JPY270,000,000	US\$2,486,958	08 January 2020	10	(1,323)	(0.00)
JPY4,869,079,102	US\$45,123,179	14 January 2020	135	(283,542)	(0.28)
MXN9,715,760	US\$514,933	08 January 2020	13	(1,000)	(0.00)
NOK6,895,903	€700,000	08 January 2020	6	(1,350)	(0.00)
NOK12,500,000	SEK13,460,791	08 January 2020	9	(15,999)	(0.02)
NOK500,000	US\$57,067	28 January 2020	1	(160)	(0.00)
NZD312,354	AUD300,000	08 January 2020	3	(175)	(0.00)
NZD1,241,234	AUD1,190,909	06 March 2020	2	(307)	(0.00)
PEN500,000	US\$150,795	25 February 2020	2	(81)	(0.00)
PLN100,000	US\$26,413	27 January 2020	1	(6)	(0.00)
RON2,480,787	€518,126	10 January 2020	6	(361)	(0.00)
RUB2,500,000	US\$40,192	22 January 2020	1	(45)	(0.00)
SEK51,166,714	€4,900,000	08 January 2020	43	(34,755)	(0.03)
SEK73,933,571	NOK70,500,000	08 January 2020	69	(121,934)	(0.12)
SEK500,000	US\$53,496	08 January 2020	1	(61)	(0.00)
SEK15,987	US\$1,712	16 January 2020	1	(3)	(0.00)
SEK15,500,000	US\$1,662,356	31 January 2020	31	(4,052)	(0.00)
TRY1,600,000	US\$269,335	08 January 2020	6	(1,056)	(0.00)
TRY22,200,000	US\$3,804,407	15 January 2020	37	(88,619)	(0.09)
TRY17,500,000	US\$2,988,787	07 February 2020	4	(76,405)	(0.07)
TRY8,400,000	US\$1,418,428	05 March 2020	29	(29,638)	(0.03)
US\$18,237,705	AUD26,400,000	08 January 2020	142	(324,058)	(0.32)
US\$3,525	AUD5,114	16 January 2020	3	(71)	(0.00)
US\$14,053,149	AUD20,500,000	22 January 2020	124	(365,243)	(0.36)
US\$8,906,023	BRL36,900,000	03 January 2020	471	(265,944)	(0.26)
US\$442,296	BRL1,800,000	04 February 2020	16	(4,643)	(0.00)
US\$20,160,740	CAD26,500,000	08 January 2020	279	(276,235)	(0.27)
US\$43,711,191	CAD57,700,000	10 January 2020	695	(787,817)	(0.77)
US\$1,993,732	CAD2,624,646	16 January 2020	3	(30,483)	(0.03)
US\$8,313,450	CHF8,100,000	08 January 2020	45	(55,776)	(0.05)
US\$64,531,190	CHF63,700,000	10 January 2020	244	(1,295,379)	(1.26)
US\$849	CHF833	16 January 2020	2	(12)	(0.00)
US\$320,463	CHF316,065	31 January 2020	4	(6,640)	(0.01)
US\$4,292,111	CLP3,350,000,000	06 February 2020	95	(164,732)	(0.16)
US\$1,064,396	CNY7,500,000	15 January 2020	14	(12,151)	(0.01)
US\$1,641,804	COP5,600,000,000	17 January 2020	56	(63,623)	(0.06)
US\$21,130,181	€19,000,000	08 January 2020	154	(207,961)	(0.20)
US\$67,356,909	€60,700,000	09 January 2020	270	(817,095)	(0.80)
US\$10,370,618	€9,330,654	16 January 2020	8	(113,504)	(0.11)
US\$3,429,624	€3,086,429	31 January 2020	11	(41,606)	(0.04)
US\$8,521,699	£6,500,000	08 January 2020	104	(91,210)	(0.09)

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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\$40,014,311	£31,150,000	15 January 2020	259	(1,269,714)	(1.24)
US\$1,615	£1,222	16 January 2020	1	(5)	(0.00)
US\$431,878	£330,653	31 January 2020	18	(6,548)	(0.01)
US\$1,029,952	HKD8,050,000	16 January 2020	1	(2,978)	(0.00)
US\$871,579	HUF260,000,000	09 January 2020	18	(11,297)	(0.01)
US\$290	HUF86,666	16 January 2020	2	(5)	(0.00)
US\$6,037,649	ILS21,000,000	10 January 2020	29	(44,943)	(0.04)
US\$1,225,473	INR87,500,000	15 January 2020	39	(1,622)	(0.00)
US\$104,948	INR7,500,000	22 January 2020	3	(159)	(0.00)
US\$11,725,538	JPY1,280,000,000	08 January 2020	94	(58,209)	(0.06)
US\$29,877,657	JPY3,260,000,000	14 January 2020	209	(143,875)	(0.14)
US\$237,819	JPY26,003,052	16 January 2020	7	(1,671)	(0.00)
US\$9,359,586	KRW11,100,000,000	15 January 2020	161	(257,909)	(0.25)
US\$843,045	KRW1,000,947,000	16 January 2020	1	(24,231)	(0.02)
US\$4,872,428	MXN92,500,000	08 January 2020	41	(20,532)	(0.02)
US\$15,812,197	MXN308,000,000	09 January 2020	619	(477,441)	(0.47)
US\$1,067,643	NOK9,500,000	08 January 2020	17	(13,510)	(0.01)
US\$14,916	NOK134,978	16 January 2020	7	(446)	(0.00)
US\$4,137,575	NOK37,500,000	28 January 2020	35	(130,491)	(0.13)
US\$3,961,889	NZD6,000,000	08 January 2020	20	(86,489)	(0.08)
US\$2,466	NZD3,738	16 January 2020	3	(56)	(0.00)
US\$4,277,477	NZD6,500,000	24 January 2020	119	(109,262)	(0.12)
US\$662,059	PEN2,250,000	25 February 2020	12	(16,156)	(0.03)
US\$1,036,542	PLN4,000,000	27 January 2020	15	(19,705)	(0.03)
US\$3,010,762	RUB197,500,000	22 January 2020	163	(160,812)	(0.17)
US\$585,617	SEK5,500,000	08 January 2020	10	(2,173)	(0.00)
US\$18,949	SEK179,283	16 January 2020	5	(218)	(0.00)
US\$2,432,438	SEK23,028,319	31 January 2020	21	(31,300)	(0.03)
US\$369,225	SGD500,000	08 January 2020	5	(2,632)	(0.00)
US\$7,486,321	SGD10,200,000	15 January 2020	36	(100,011)	(0.10)
US\$74,116	SGD100,000	21 January 2020	1	(263)	(0.00)
US\$577,633	THB17,500,000	15 January 2020	7	(6,819)	(0.01)
US\$516,451	TRY3,082,506	08 January 2020	23	(407)	(0.00)
US\$671,447	TRY4,015,152	15 January 2020	37	(600)	(0.00)
US\$240,718	TRY1,447,750	07 February 2020	54	(219)	(0.00)
US\$411,513	TWD12,500,000	15 January 2020	5	(6,711)	(0.02)
US\$3,343,435	ZAR48,000,000	08 January 2020	24	(85,644)	(0.08)
US\$1,550,222	ZAR23,000,000	22 January 2020	24	(89,797)	(0.09)
Total unrealised loss on forward currency contracts				(11,165,096)	(10.89)
Total financial liabilities at fair value through profit or loss - trading				(20,864,171)	(20.36)
Total financial assets at fair value through profit or loss - trading				36,465,330	35.59
Total financial liabilities at fair value through profit or loss - trading				(20,864,171)	(20.36)
Other net assets				86,870,343	84.77
Net Assets Attributable to Holders of Redeemable Participating Shares				102,471,502	100.00

**The forward currency contracts are held with the Bank of New York Mellon, Deutsche Bank AG London, HSBC Bank Plc, Royal Bank of Scotland and Morgan Stanley & Co. International Plc

Classification

- (a) Exchange traded derivative instruments
 (b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

	% of Total Assets
Transferable securities listed on an official stock exchange	1.14
OTC financial derivative instruments described in classification (b) above	5.98
Other current assets	92.88
	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 2019 (continued)
Man AHL TargetRisk



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps (b)			
European Union			
(510,000,000)	ITraxx Europes 32V1 5Years 100bps 20 December 2024	15,899,665	1.03
(105,000,000)	ITraxx Xovers 32V1 5 Years 500bps 20 December 2024	16,058,352	1.04
		<u>31,958,017</u>	<u>2.07</u>
United States			
(245,000,000)	NAHYS 33V2 5Years 500bps 20 December 2024	23,297,912	1.51
(585,000,000)	NAIGS 33V1 5Years 100bps 20 December 2024	15,158,569	0.99
		<u>38,456,481</u>	<u>2.50</u>
	Total credit default swaps	<u>70,414,498</u>	<u>4.57</u>
Futures contracts (a)			
France			
713	CAC40 10 Euro Futures January 2020	12,986	0.00
Germany			
313	EURO BTP Futures March 2020	110,831	0.01
1,426	Euro Stoxx 50 March 2020	159,911	0.01
		<u>270,742</u>	<u>0.02</u>
Hong Kong			
108	Hang Seng Index Futures January 2020	160,470	0.01
273	HSCEI Futures January 2020	167,118	0.01
		<u>327,588</u>	<u>0.02</u>
Japan			
274	TOPIX Index Futures March 2020	49,229	0.00
Singapore			
275	FTSE China A50 Index January 2020	67,199	0.00
South Korea			
263	Korea 3 Years Bond Futures March 2020	21,211	0.00
599	KOSPI2 Index Futures March 2020	1,984,872	0.13
		<u>2,006,083</u>	<u>0.13</u>
Switzerland			
254	Swiss Market Index Futures March 2020	173,832	0.01
Turkey			
4,101	BIST 30 Futures August 2020	65,620	0.00
United Kingdom			
2,634	FTSE 100 Index Futures March 2020	3,496,538	0.23
United States			
561	NASDAQ 100 E-Mini Index Futures March 2020	2,212,280	0.15
1,278	S&P500 Emini Futures March 2020	3,573,768	0.24
		<u>5,786,048</u>	<u>0.39</u>
	Total futures contracts	<u>12,255,865</u>	<u>0.80</u>
Government bonds			
France			
65,154,030	French Republic Government Bond OAT 0.1% 01/03/2029	80,697,599	5.24
86,300,900	French Republic Government Bond Oat 0.7% 25/07/2030	114,819,408	7.45
		<u>195,517,007</u>	<u>12.69</u>
Germany			
151,652,930	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	202,532,486	13.15
United Kingdom			
56,163,240	United Kingdom Gilt Inflation Linked 0.125% 10/08/2028	92,346,587	5.99
92,965,480	United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	154,862,537	10.05
		<u>247,209,124</u>	<u>16.04</u>
United States			
5,000,000	United States Treasury Bill 0% 09/01/2020	4,998,737	0.32
5,000,000	United States Treasury Bill 0% 23/01/2020	4,995,826	0.33
1,000,000	United States Treasury Bill 0% 26/03/2020	996,501	0.07
1,000,000	United States Treasury Bill 0% 02/04/2020	996,165	0.06
1,000,000	United States Treasury Bill 0% 09/04/2020	995,895	0.06
16,000,000	United States Treasury Bill 0% 18/06/2020	15,885,415	1.03
123,455,090	United States Treasury Inflation Indexed Bonds 0.5% 15/04/2024	125,538,396	8.15
38,112,860	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	38,359,254	2.49
98,413,440	United States Treasury Inflation Indexed Bonds 0.75% 15/07/2028	103,670,486	6.73
72,356,810	United States Treasury Inflation Indexed Bonds 0.875% 15/01/2029	76,938,466	4.99
66,395,340	United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029	67,137,101	4.36
		<u>440,512,242</u>	<u>28.59</u>
	Total government bonds	<u>1,085,770,859</u>	<u>70.47</u>
Total return swap (b)			
United States			
2,093,000	BBG Commex AG&LV Capital	6,913,520	0.45
	Total total return swap	<u>6,913,520</u>	<u>0.45</u>

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF57,087,553	US\$57,646,917	31 January 2020	38	1,434,332	0.09
€25,623,767	US\$28,668,469	16 January 2020	3	122,941	0.01
€408,142,862	US\$452,110,476	31 January 2020	58	6,917,598	0.45
£277,210,785	US\$357,970,140	31 January 2020	31	9,594,728	0.62
JPY1,944,674,200	US\$17,842,723	31 January 2020	10	82,483	0.01
SEK1,528,608	US\$159,812	31 January 2020	10	3,730	0.00
SGD878,048	US\$644,612	31 January 2020	13	8,533	0.00
US\$2,662,460	JPY288,754,389	31 January 2020	1	841	0.00
Total unrealised gain on forward currency contracts				18,165,186	1.18
Total financial assets at fair value through profit or loss - trading				1,193,519,928	77.47

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (continued)
 Man AHL TargetRisk (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swap			
European Union			
United States			
5,000,000	NAIGS 33V1 5Years 100bps 20 December 2024	(129,560)	(0.01)
Total credit default swap		(129,560)	(0.01)
Futures contracts			
Australia			
119	SPI 200 Futures March 2020	(379,436)	(0.02)
Canada			
303	Canadian 10 Years Bond Futures March 2020	(579,496)	(0.04)
474	S&P/TSX 60 IX Futures March 2020	(22,243)	(0.00)
		(601,739)	(0.04)
Germany			
121	DAX Index Futures March 2020	(267,337)	(0.02)
895	EURO BOBL Futures March 2020	(389,642)	(0.03)
791	EURO BUND Futures March 2020	(1,732,702)	(0.11)
73	EURO BUXL 30 Years Bond March 2020	(446,912)	(0.03)
432	EURO OAT Futures March 2020	(670,099)	(0.04)
		(3,506,692)	(0.23)
Italy			
222	FTSE/MIB Index Futures March 2020	(185,521)	(0.01)
Japan			
164	Japan 10 Years Bond (OSE) March 2020	(199,310)	(0.01)
Netherlands			
281	Amsterdam Index Futures January 2020	(256,844)	(0.02)
Singapore			
492	MSCI SING IX ETS January 2020	(31,395)	(0.00)
261	MSCI Taiwan Index January 2020	(74,330)	(0.00)
739	NIKKEI 225 (SGX) March 2020	(246,525)	(0.02)
104	SGX Nifty 50 January 2020	(18,002)	(0.00)
		(370,252)	(0.02)
South Africa			
293	FTSE/JSE Top 40 March 2020	(138,623)	(0.01)
South Korea			
188	Korea 10 Years Bond Futures March 2020	(73,933)	(0.00)
Sweden			
609	OMXS30 Index Futures January 2020	(144,804)	(0.01)
United Kingdom			
1,943	Long Gilt Futures March 2020	(3,741,281)	(0.24)
United States			
1,491	United States 10 Years Note (CBT) March 2020	(1,915,653)	(0.12)
339	United States 2 Years Note (CBT) March 2020	(52,109)	(0.00)
1,225	United States 5 Years Note (CBT) March 2020	(544,227)	(0.04)
843	United States Long Bond (CBT) March 2020	(2,884,883)	(0.19)
454	United States Ultra Bond (CBT) March 2020	(3,039,754)	(0.21)
		(8,436,626)	(0.56)
Total futures contracts		(18,035,061)	(1.17)

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
BRL15,484,084	US\$3,850,000	31 January 2020	1	(4,647)	(0.00)
£3,997,462	US\$5,353,962	31 January 2020	5	(53,567)	(0.01)
JPY21,740,117,533	US\$200,687,421	31 January 2020	6	(295,973)	(0.02)
SEK21,129	US\$2,265	31 January 2020	2	(4)	(0.00)
US\$1,720,289	CHF1,699,791	31 January 2020	21	(38,865)	(0.01)
US\$451,158,033	€406,175,313	16 January 2020	9	(5,229,194)	(0.34)
US\$15,421,388	€13,889,907	31 January 2020	17	(200,243)	(0.01)
US\$260,739,282	£197,942,773	16 January 2020	6	(1,607,731)	(0.10)
US\$10,847,637	£8,354,553	31 January 2020	10	(229,999)	(0.01)
US\$3,234,203	JPY352,887,486	31 January 2020	1	(18,568)	(0.00)
US\$4,569	SEK43,490	31 January 2020	4	(84)	(0.00)
US\$17,109	SGD23,368	31 January 2020	6	(273)	(0.00)
Total unrealised loss on forward currency contracts				(7,679,148)	(0.50)
Total financial liabilities at fair value through profit or loss trading				(25,843,769)	(1.68)
Total financial assets at fair value through profit or loss - trading				1,193,519,928	77.47
Total financial liabilities at fair value through profit or loss - trading				(25,843,769)	(1.68)
Other net assets				373,017,658	24.21
Net assets attributable to holders of redeemable participating shares				1,540,693,817	100.00

**The forward currency contracts are held with the Bank of New York Mellon and HSBC Bank Plc.

Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

* Transferable securities dealt on another regulator 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	
Exchange traded derivative instruments described in classification (a) above	0.75
OTC financial derivative instruments described in classification (b) above	5.87
Other current assets	93.38
	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 2019 (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
Contracts for difference			
Austria			
(223,580)	Oesterreichische Post AG	(392,131)	(0.08)
Denmark			
(225,299)	GN Store Nord A/S	(1,507,870)	(0.31)
(296,111)	William Demant Holding A/S	(563,707)	(0.12)
		<u>(2,071,577)</u>	<u>(0.43)</u>
Finland			
(45,503)	Orion OYJ	(46,413)	(0.01)
(70,207)	Valmet OYJ	(25,275)	(0.01)
		<u>(71,688)</u>	<u>(0.02)</u>
France			
(582,165)	Klepierre SA	(2,820,880)	(0.58)
193,361	SMCP SA	(1,488,651)	(0.31)
		<u>(4,309,531)</u>	<u>(0.89)</u>
Germany			
(6,119)	Adidas AG	(59,659)	(0.01)
(130,701)	Alstria Office REIT AG	(33,982)	(0.01)
(799,798)	Bayer AG	(1,071,729)	(0.22)
(6,619)	Beiersdorf AG	(28,793)	(0.01)
(38,662)	Carl Zeiss Meditec AG	(112,120)	(0.02)
(108,419)	CTS Eventim AG & Comapny KGaA	(475,957)	(0.10)
(351,416)	EirringKlinger AG	(233,446)	(0.05)
(2,067,227)	EON AG	(316,286)	(0.07)
(241,738)	Fielmann AG	(2,296,511)	(0.47)
(169,461)	Fraport AG Frankfurt Airport Services Worldwide	(1,424,529)	(0.29)
(903,230)	Freenet AG	(1,752,429)	(0.36)
(33,120)	Fuchs Petrolub AG	(329,004)	(0.06)
(25,856)	Hannover Rueckversicheru	(15,514)	(0.00)
(579,459)	Innogy Se	(127,481)	(0.03)
(216,118)	Metro AG	(74,561)	(0.02)
(19,169)	Nemetschek AG	(28,754)	(0.01)
(407,491)	Schaeffler AG	(1,004,554)	(0.21)
(714,263)	Siemens Healthineers AG	(224,993)	(0.05)
(58,139)	Stabilus GMBH	(1,270,369)	(0.26)
(39,511)	Varta AG	(403,012)	(0.08)
(139,752)	Zalando SE	(366,150)	(0.08)
		<u>(11,649,833)</u>	<u>(2.41)</u>
Ireland			
(997,323)	C&C Group Plc	(357,684)	(0.07)
(279,751)	Keywords Studios Plc	(479,628)	(0.10)
(40,186)	Paddy Power Betfair Plc	(1,020,376)	(0.21)
		<u>(1,857,688)</u>	<u>(0.38)</u>
Luxembourg			
(118,163)	Corestate Capital Holding S_GS	(707,346)	(0.15)
(10,000)	Corestate Capital Holding S_JPM	(61,000)	(0.01)
		<u>(768,346)</u>	<u>(0.16)</u>
Netherlands			
(1,810)	Adyen NV	(49,232)	(0.01)
(1,058,808)	Altice Europe NV	(152,468)	(0.03)
(70,749)	DSM N.V.	(56,599)	(0.01)
(208,277)	Randstad NV	(2,105,599)	(0.44)
		<u>(2,363,898)</u>	<u>(0.49)</u>
Sweden			
(1,217,720)	Arjo AB	(1,958,415)	(0.41)
(273,323)	Axfood AB	(1,014,480)	(0.21)
(536,213)	Getinge AB	(2,543,212)	(0.53)
(407,002)	ICA Gruppen AB	(3,807,018)	(0.79)
		<u>(9,323,125)</u>	<u>(1.94)</u>
Switzerland			
(11,148)	Geberit AG	(1,270,239)	(0.26)
(39,203)	Sonova Holding AG	(1,846,396)	(0.38)
		<u>(3,116,635)</u>	<u>(0.64)</u>
United Kingdom			
(1,049,161)	Daily Mail & General Trust NPV	(2,019,560)	(0.42)
(67,099)	Dialog Semiconductor Plc	(4,697)	(0.00)
(3,166,848)	Domino's Pizza Group Plc	(2,283,270)	(0.47)
(155,285)	Euromoney Institutional Investor Plc	(258,223)	(0.05)
(208,091)	Go-Ahead Group Plc	(1,059,403)	(0.22)
(964,829)	Jupiter Fund Management	(758,116)	(0.16)
(332,613)	Linde AG - Tender NPV	(16,631)	(0.00)
(3,090,221)	Stagecoach Group Plc	(71,364)	(0.01)
(390,306)	Victrix Plc	(528,319)	(0.11)
(237,376)	WPP Plc	(319,432)	(0.07)
		<u>(7,319,015)</u>	<u>(1.51)</u>
United States			
(18,972)	FTSE France SMID Cap Tradable Plus Index	(2,757,217)	(0.57)
		<u>(46,000,684)</u>	<u>(9.52)</u>

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€19,553	£16,732	10 January 2020	2	(187)	(0.00)
£3,813,000	€4,531,905	16 January 2020	1	(34,281)	(0.01)
SEK5,306	€507	10 January 2020	1	(3)	(0.00)
US\$14,424,954	€12,990,191	10 January 2020	3	(147,468)	(0.02)
Total unrealised loss on forward currency contracts				(181,939)	(0.03)
Total financial liabilities at fair value through profit or loss trading				(46,182,623)	(9.55)
Total financial assets at fair value through profit or loss - trading				488,540,467	101.07
Total financial liabilities at fair value through profit or loss - trading				(46,182,623)	(9.55)
Other net assets				41,016,484	8.48
Net assets attributable to holders of redeemable participating shares				483,374,328	100.00

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

Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

* Transferable securities dealt on another regulator 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 an official stock exchange	79.08
OTC financial derivative instruments described in classification (b) above	9.65
Other current assets	11.27
	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 2019 (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			
13,600,000	Lebanese Republic 100bps 20 December 2022	7,250,946	0.42
8,100,000	Lebanese Republic 100bps 20 December 2023	4,444,859	0.26
7,900,000	Lebanese Republic 100bps 20 June 2022	4,130,869	0.24
263,850,000	Republic of South Africa 100bps 20 December 2024	7,649,242	0.45
151,980,000	Republic of Turkey 100bps 20 December 2024	12,203,907	0.71
		<u>35,679,823</u>	<u>2.08</u>
Total credit default swaps			
		<u>35,679,823</u>	<u>2.08</u>
Government bonds			
Indonesia			
10,100,000	Indonesia Government International Bond 5.875% 13/03/2020	10,186,355	0.59
South Africa			
1,400,000	South Africa Government International Bond 5.5% 09/03/2020	1,409,199	0.08
United States			
162,500,000	United States Treasury Bill 0% 06/04/2020	161,444,811	9.43
252,840,000	United States Treasury Bill 0% 16/04/2020	251,741,936	14.70
18,365,000	United States Treasury Bill 0% 28/05/2020	18,250,824	1.07
183,000,000	United States Treasury Bill 0% 18/06/2020	181,689,438	10.62
10,930,000	United States Treasury Bill 0% 25/06/2020	10,848,779	0.63
200,000,000	United States Treasury Bill 0% 06/11/2020	198,632,948	11.60
		<u>822,608,736</u>	<u>48.05</u>
Total government bonds			
		<u>834,204,290</u>	<u>48.72</u>

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD222,386,694	US\$153,897,743	10 January 2020	1	2,469,285	0.14
BRL570,787,841	US\$139,499,905	03 January 2020	19	2,376,705	0.14
BRL7,075,910	US\$1,700,000	02 April 2020	1	51,901	0.01
CHF953,511	US\$972,398	10 January 2020	2	12,944	0.00
COP15,142,793,600	US\$4,400,000	24 March 2020	2	194,118	0.01
€962,754,179	US\$1,069,098,381	10 January 2020	18	12,267,449	0.72
£1,680,456	US\$2,173,880	10 January 2020	4	52,958	0.01
IDR572,680,883,000	US\$40,160,000	13 February 2020	15	1,088,002	0.06
NOK4,871	US\$545	10 January 2020	1	10	0.00
SEK4,911	US\$521	10 January 2020	1	4	0.00
US\$302,611,315	BRL1,193,000,759	03 January 2020	3	6,075,736	0.35
US\$4,138	CHF4,001	10 January 2020	1	4	0.00
ZAR79,538,131	US\$5,300,000	26 March 2020	2	324,110	0.02
Total unrealised gain on forward currency contracts				<u>24,913,226</u>	<u>1.46</u>
Total financial assets at fair value through profit & loss - trading				<u>894,797,339</u>	<u>52.26</u>

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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			
218,700,000	Fed Republic of Brazil 100bps 20 December 2024	(92,062)	(0.01)
89,675,000	Federation of Malaysia 100bps 20 December 2024	(2,779,669)	(0.16)
(7,900,000)	Lebanese Republic 100bps 20 June 2022	(4,130,869)	(0.24)
(5,600,000)	Lebanese Republic 100bps 20 December 2022	(2,985,684)	(0.17)
262,800,000	Republic of Colombia 100bps 20 December 2024	(3,410,559)	(0.20)
174,250,000	Republic of Indonesia 100bps 20 December 2024	(3,070,177)	(0.18)
28,200,000	Republic of Kazakhstan 100bps 20 December 2021	(475,401)	(0.03)
10,000,000	Republic of Kazakhstan 100bps 20 June 2022	(190,323)	(0.01)
28,500,000	Republic of Korea 100bps 20 December 2024	(1,065,566)	(0.06)
		<u>(18,200,310)</u>	<u>(1.06)</u>
Total credit default swaps		(18,200,310)	(1.06)
Interest rate swaps			
Brazil			
(90,000,000)	Payable BRL 10.04% Vs CDI 0BP 20 June 2017	(2,626,803)	(0.15)
(364,100,000)	Payable BRL 10.26% Vs CDI 0BP 30 May 2017	(11,164,308)	(0.65)
(342,800,000)	Payable BRL 10.355% Vs CDI 0BP 26 May 2017	(10,728,054)	(0.63)
(95,500,000)	Payable BRL 8.65% Vs CDI 0BP 15 February 2018	(1,803,056)	(0.11)
(185,400,000)	Payable BRL 8.745% Vs CDI 0BP 28 September 2017	(3,806,380)	(0.22)
(138,000,000)	Payable BRL 8.805% Vs CDI 0BP 16 January 2018	(2,773,803)	(0.16)
(104,700,000)	Payable BRL 8.8525% Vs CDI 0BP 13 September 2017	(2,229,600)	(0.13)
(77,700,000)	Payable BRL 9.075% Vs CDI 0BP 4 August 2017	(1,769,018)	(0.10)
(165,300,000)	Payable BRL 9.1175% Vs CDI 0BP 27 November 2017	(3,723,789)	(0.22)
(801,500,000)	Payable BRL 9.17% Vs CDI 0BP 8 August 2017	(18,761,037)	(1.10)
(136,000,000)	Payable BRL 9.19% Vs CDI 0BP 19 December 2017	(3,088,772)	(0.17)
(174,700,000)	Payable BRL 9.3% Vs CDI 0BP 16 August 2017	(4,240,057)	(0.25)
(709,700,000)	Payable BRL 9.53% Vs CDI 0BP 18 July 2017	(18,311,932)	(1.07)
(154,000,000)	Payable BRL 9.8875% Vs CDI 0BP 11 September 2018	(3,390,542)	(0.20)
		<u>(88,417,151)</u>	<u>(5.16)</u>
Total interest rate swaps		(88,417,151)	(5.16)

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
BRL622,212,918	US\$162,271,000	03 January 2020	14	(7,612,030)	(0.44)
US\$17,563,450	BRL74,476,054	02 April 2020	1	(875,826)	(0.06)
US\$808,318	CHF788,421	10 January 2020	1	(6,424)	(0.00)
US\$56,013,378	COP193,704,062,900	24 March 2020	2	(2,753,804)	(0.16)
US\$542,808	€486,377	10 January 2020	11	(3,491)	(0.00)
US\$2,109	£1,608	10 January 2020	2	(22)	(0.00)
US\$132,297,870	IDR1,901,980,309,268	13 February 2020	2	(4,694,459)	(0.28)
US\$56,880,675	ZAR850,604,994	26 March 2020	1	(3,265,275)	(0.19)
Total unrealised loss on forward currency contracts				(19,211,331)	(1.13)
Total financial liabilities at fair value through profit & loss - trading				(125,828,792)	(7.35)
Total financial assets at fair value through profit & loss - trading				894,797,339	52.26
Total financial liabilities at fair value through profit & loss - trading				(125,828,792)	(7.35)
Other net assets				943,270,564	55.09
Net Assets Attributable to Holders of Redeemable Participating Shares				1,712,239,111	100.00

**The forward currency contracts are held with the Bank of New York Mellon & HSBC Bank Plc

Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
3.26
96.74
<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 2019 (continued)
Man GLG Innovation Equity 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		
Contracts for difference (b)				Equities (continued)					
Austria				United States					
(67,396)	AMS AG	425,103	0.09	104,411	Activision Blizzard Inc	6,204,102	1.29		
				3,594	Alphabet Inc	4,813,768	1.00		
Israel				8,691	Amazon.com Inc	16,059,577	3.33		
(23,839)	Check Point Software Technology	139,042	0.03	125,151	Applied Materials Inc	7,639,217	1.58		
				7,574	Broadcom Inc	2,393,535	0.50		
Spain				9,878	Charter Communications Inc	4,791,620	0.99		
101,028	Celnex Telecom SAU	129,432	0.03	321,076	Comcast Corporation	14,438,788	2.99		
				62,647	Euronet Worldwide Inc	9,870,661	2.05		
Switzerland				76,329	Facebook Inc	15,666,527	3.25		
306,699	STMicroelectronics NV	2,100,479	0.43	238,657	Grubhub Inc	11,608,276	2.41		
(6,237)	Temenos AG	86,111	0.02	23,744	IPG Photonics Corporation	3,440,980	0.71		
		2,186,590	0.45	55,115	Lyft Inc	2,371,047	0.49		
United Kingdom				49,090	Mastercard Inc	14,657,783	3.04		
(146,984)	Fevertree Drinks Plc	52,598	0.01	41,736	Match Group Inc	3,426,943	0.71		
(551,254)	Pearson Plc	503,395	0.11	118,448	Microsoft Corporation	18,679,250	3.87		
1,880,212	Boohoo Group Plc	530,108	0.11	50,351	Motorola Solutions Inc	8,113,560	1.68		
1,009	FTSE 100 Index	405,376	0.08	112,338	ON Semiconductor Corporation	2,738,800	0.56		
59,075	London Stock Exchange Plc	824,563	0.17	19,834	Paylocity Holding Corporation	2,396,344	0.49		
364,970	WPP Plc	473,569	0.10	36,765	RingCentral Inc	6,201,153	1.29		
		2,789,609	0.58	57,951	Salesforce Company Inc	9,425,151	1.95		
United States				25,616	ServiceNow Inc	7,231,909	1.50		
(77,426)	8X8 Inc	454,261	0.09	88,928	The Walt Disney Company	12,861,657	2.67		
59,723	Adobe Inc	2,913,552	0.60	96,719	Visa Inc	18,173,500	3.77		
(15,749)	Beyond Meat Inc	147,053	0.03	107,208	World Wrestling Entertainment Inc	6,954,583	1.44		
(38,074)	Clorox Company	103,056	0.02			210,158,731	43.56		
(13,171)	CrowdStrike Holdings Inc	58,262	0.01	Total equities					
(20,893)	Fastly Inc_CS	90,935	0.03			258,948,707	53.67		
(189,014)	Fastly Inc_MS	506,042	0.10	Future contract (a)					
(65,082)	IBM US	73,570	0.02	Germany					
(272,080)	Juniper Networks Inc	213,331	0.04	(167)	Euro STOXX 50 March 2020	38,468	0.01		
(98,349)	Liveperson Inc	126,555	0.03	Total future contract					
(61,797)	Medallia Inc	166,635	0.03			38,468	0.01		
(22,302)	Oracle Corporation Swap	5,551	0.00	Government bonds					
(23,393)	Roku Inc	245,684	0.05	United States					
		5,104,487	1.05	50,000,000	United States Treasury Bill 0% 30/01/2020	49,945,561	10.35		
Total contracts for difference						20,000,000	United States Treasury Bill 0% 06/02/2020	19,971,564	4.14
		10,774,263	2.23	25,000,000	United States Treasury Bill 0% 13/02/2020	24,957,091	5.17		
Equities						15,000,000	United States Treasury Bill 0% 02/04/2020	14,942,470	3.10
China						17,000,000	United States Treasury Bill 0% 09/04/2020	16,930,219	3.51
307,000	Tencent Holdings Limited	14,798,788	3.07	30,000,000	United States Treasury Bill 0% 16/04/2020	29,869,712	6.19		
				25,000,000	United States Treasury Bill 0% 03/05/2020	24,935,224	5.17		
Germany						181,551,841	37.63		
24,774	Hellofresh SE	518,912	0.11	Total government bonds					
105,966	Infineon Technologies AG	2,415,811	0.50			181,551,841	37.63		
40,456	Software AG	1,412,309	0.29	Option contract (b)					
180,313	Teamviewer AG	6,452,555	1.34	United States					
		10,799,587	2.24	18	Put on 8650 NDX Index 22 January 2020	140,760	0.03		
Netherlands				Total option contract					
17,143	ASML Holding NV	5,074,385	1.05			140,760	0.03		
18,894	NXP Semiconductors NV	2,404,450	0.50	Sweden					
45,119	Takeaway Company Holding BV	4,163,108	0.86	18,856	Spotify Technology SA	2,819,915	0.58		
		11,641,943	2.41	415,108	Telefonaktiebolaget Lm Ericsson	3,616,711	0.75		
Taiwan						6,436,626	1.33		
88,004	Taiwan Semiconductor Manufacturing Company Limited	5,113,032	1.06	Total financial assets at fair value through profit or loss - trading					

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF4,754,283	US\$4,848,458	10 January 2020	2	64,543	0.01
€287,678,711	US\$319,454,536	10 January 2020	10	3,666,292	0.76
£50,682,977	US\$65,564,883	10 January 2020	7	1,597,122	0.34
SEK1,308,560	US\$138,913	10 January 2020	2	947	0.00
US\$327,919	HKD2,554,587	16 January 2020	3	129	0.00
Total unrealised gain on forward currency contracts				5,329,033	1.11
Total financial assets at fair value through profit or loss - trading				456,783,072	94.68

Man Funds VI plc

Schedule of investments as at 31 December 2019 (continued)

Man GLG Innovation Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference			
Belgium			
(35,104)	Melexis NV	(338,950)	(0.07)
European Union			
16,990	Dow Jones Europe Telecom Index	(134,449)	(0.03)
France			
163,596	Ubisoft Entertainment	(201,366)	(0.04)
Germany			
(7,114)	SAP SE	(110,118)	(0.02)
United Kingdom			
(500,544)	Auto Trader Group Plc	(642,585)	(0.14)
(757,502)	Sage Group Plc	(1,079,544)	(0.22)
		(1,722,129)	(0.36)
United States			
(514,009)	3D Systems Corporation	(113,988)	(0.02)
(219,730)	ADT Inc	(411,810)	(0.09)
(33,690)	Alarm Company Holdings Inc	(27,136)	(0.01)
(34,930)	Anaplan Inc	(105,376)	(0.02)
(19,123)	Autodesk Inc	(398,821)	(0.08)
(30,318)	Axon Enterprise Inc	(445,218)	(0.09)
(75,663)	Chewy Inc	(388,870)	(0.08)
(42,369)	Cognex Corporation	(475,747)	(0.10)
(178,904)	Discovery Inc	(564,695)	(0.11)
(19,740)	Dominos Pizza Inc	(697,501)	(0.13)
(183,463)	Eventbrite Inc	(563,182)	(0.12)
(39,205)	Guidewire Software Inc	(447,770)	(0.09)
(105,564)	MSGLTS2	(586,714)	(0.12)
(63,835)	MSGLT50	(434,949)	(0.09)
(3,176)	MVIS US Semic 25 (TN)	(2,352,235)	(0.49)
(5,849)	Netflix Inc	(166,207)	(0.03)
(36,435)	Peloton Interactive Inc	(80,162)	(0.02)
(36,777)	Qualys Inc	(74,051)	(0.02)
(291,243)	Realty Holdings Corporation	(332,141)	(0.07)
(126,083)	Sailpoint Technologies Holdings	(420,328)	(0.09)
(91,300)	Slack Technologies Inc	(121,322)	(0.03)
(40,153)	Square Inc	(169,135)	(0.04)
(151,376)	The Realreal Inc	(111,642)	(0.02)
(65,637)	Varonis Systems Inc	(748,236)	(0.16)
(204,240)	Western Union Company	(1,314,931)	(0.27)
(135,458)	Yelp Inc	(134,518)	(0.03)
(51,426)	Zillow Group Inc	(345,839)	(0.07)
(14,645)	Zoom Video Communications	(37,512)	(0.01)
(37,939)	Zscaler Inc	(287)	(0.00)
(188,466)	Zuora Inc	(6,345)	(0.00)
		(12,076,668)	(2.50)
Total contracts for difference		(14,583,680)	(3.02)
Futures contracts			
Hong Kong			
(199)	HSCEI Futures January 2020	(162,972)	(0.03)
United States			
(74)	DJIA MINI E-CBOT March 2020	(137,640)	(0.04)
(210)	NASDAQ 100 E-MINI March 2020	(930,620)	(0.19)
(51)	S&P500 EMINI Futures March 2020	(96,638)	(0.02)
		(1,164,898)	(0.25)
Total futures contracts		(1,327,870)	(0.28)

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (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
SEK17,610,764	US\$1,892,174	16 January 2020	1	(9,382)	(0.00)
US\$2,842,012	€2,559,216	10 January 2020	6	(32,500)	(0.01)
US\$21,658,052	€19,472,607	16 January 2020	4	(221,784)	(0.05)
US\$153,204	£117,140	10 January 2020	3	(2,022)	(0.00)
US\$15,140,242	HKD118,513,023	16 January 2020	5	(66,661)	(0.01)
US\$5,651,986	SEK53,793,945	16 January 2020	1	(99,203)	(0.02)
Total unrealised loss on forward currency contracts				(431,552)	(0.09)
Total financial liabilities at fair value through profit & loss - trading				(16,343,102)	(3.39)
Total financial assets at fair value through profit & loss - trading				456,783,072	94.68
Total financial liabilities at fair value through profit & loss - trading				(16,343,102)	(3.39)
Other net assets				42,005,883	8.71
Net Assets Attributable to Holders of Redeemable Participating Shares				482,445,853	100.00

**The forward currency contracts are held with the Bank of New York Mellon & Morgan Stanley & Co. International Plc

Classifications :

- (a) Exchange traded derivative instruments
- (b) OTC financial derivatives instruments

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on an official stock exchange	50.36
Exchange traded financial derivative instruments described in classification (a) above	0.01
OTC financial derivative instruments described in classification (b) above	3.16
Other current assets	46.47
	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 2019 (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
Contracts for difference (b)				Equities (continued)			
Denmark				United Kingdom			
(30,107)	Rockwool International A/S-B SHS	695,666	0.11	294,485	Dialog Semiconductor Plc	14,911,535	2.34
(20,428)	Topdanmark A/S	44,766	0.01				
		<u>740,432</u>	<u>0.12</u>			<u>396,899,610</u>	<u>62.33</u>
Germany				Total equities			
(189,088)	Deutsche Telekom AG	61,083	0.01				
(3,670)	Rheinmetall AG	10,807	0.00				
		<u>71,890</u>	<u>0.01</u>				
Netherlands				Futures contracts (a)			
(189,141)	ASM International NV	231,563	0.04	Canada			
(1,315,425)	Koninklijke KPN NV	88,182	0.01	(460)	CAN 10 Year Bond Future March 2020	780,489	0.12
		<u>319,745</u>	<u>0.05</u>				
Sweden				France			
(331,371)	Aak AB	74,498	0.01	94	CAC40 10 EURO Futures January 2020	7,708	0.00
(7,436,302)	Telia Company AB	612,578	0.10				
		<u>687,076</u>	<u>0.11</u>				
		<u>1,819,143</u>	<u>0.29</u>	Germany			
Total contracts for difference				Hong Kong			
				45	HANG SENG Index Futures January 2020	43,742	0.01
				104	HSCEI FUTURES January 2020	67,135	0.01
						<u>110,877</u>	<u>0.02</u>
Equities				Japan			
Belgium				74 TOPIX Index Futures March 2020			
233,569	Ageas	13,811,706	2.17			<u>15,211</u>	<u>0.00</u>
59,859	UCB SA	4,763,893	0.75	South Korea			
		<u>18,575,599</u>	<u>2.92</u>	143	KOSPI2 Index Futures March 2020	431,776	0.07
Denmark				United Kingdom			
30,107	Rockwool International A/S	7,136,676	1.11	109	FTSE 100 Index Futures March 2020	37,696	0.00
49,055	Royal Unibrew A/S	4,495,051	0.71	(61)	Long Gilt Future March 2020	37,544	0.01
20,428	Topdanmark A/S	1,007,746	0.16			<u>75,240</u>	<u>0.01</u>
		<u>12,639,473</u>	<u>1.98</u>	United States			
Finland				(255) 90DAY EURO\$ Futures June 2020			
113,447	Fortum OYJ	2,801,574	0.45	(110)	90DAY EURO\$ Futures March*1 (PERPETUAL)	35,900	0.01
48,271	Kemira OYJ	718,482	0.11	(856)	CBOE VIX Futures January 2020	19,725	0.00
30,827	Orion OYJ	1,428,079	0.22			1,984,200	0.31
		<u>4,948,135</u>	<u>0.78</u>	125	E-Mini Russell 2000 Futures March 2020	124,858	0.02
Germany				84	MSCI EAFE Futures March 2020	7,470	0.00
79,981	Carl Zeiss Meditec AG	10,207,835	1.60	135	MSCI EmgMkt Futures March 2020	157,915	0.02
299,489	Deutsche Pfandbriefbank AG	4,894,728	0.77	70	NASDAQ 100 E-MINI Futures March 2020	305,383	0.05
189,088	Deutsche Telekom AG	3,092,501	0.49	148	S&P500 EMINI Futures March 2020	402,020	0.06
824,779	E.ON SE	8,817,457	1.38	(363)	US 10 Year Note (CBT) March 2020	359,219	0.06
47,174	Fielmann AG	3,812,603	0.60	(137)	US 2 Year Note (CBT) March 2020	12,133	0.01
72,387	Hannover Rueck SE	14,000,134	2.20	(46)	US 5 Year Note (CBT) March 2020	2,359	0.00
40,398	Hochtief AG	5,155,926	0.81			1,656	0.00
689,046	Hugo Boss AG	33,459,626	5.25	(4)	US Ultra Bond CBT March 2020	3,412,838	0.54
80,081	Innogy SE	4,009,135	0.63			<u>4,859,708</u>	<u>0.76</u>
183,255	LEG Immobilien AG	21,712,029	3.41	Total futures contracts			
150,014	Puma SE	11,509,505	1.81	Government bonds			
3,670	Rheinmetall AG	421,844	0.07	United States			
335,038	Tag Immobilien AG	8,333,936	1.31	35,000,000	United States Treasury Bill 0.00% 16/01/2020	34,981,359	5.49
83,194	Talanx AG	4,125,761	0.65	31,000,000	United States Treasury Bill 0.00% 06/02/2020	30,955,925	4.86
3,982,064	Telefonica Deutschland Holding AG	11,550,136	1.81	40,000,000	United States Treasury Bill 0.00% 20/02/2020	39,918,621	6.27
		<u>145,103,156</u>	<u>22.79</u>	30,000,000	United States Treasury Bill 0.00% 12/03/2020	29,913,319	4.70
				35,000,000	United States Treasury Bill 0.00% 03/05/2020	34,909,314	5.48
Netherlands						<u>170,678,538</u>	<u>26.80</u>
189,141	ASM International NV	21,262,924	3.34	Total government bonds			
433,151	ASR Nederland NV	16,220,032	2.55			<u>170,678,538</u>	<u>26.80</u>
1,315,425	Koninklijke KPN NV	3,884,841	0.61	Preferred stocks			
170,986	Wolters Kluwer NV	12,479,405	1.96	Germany			
		<u>53,847,202</u>	<u>8.46</u>	13,349	Bayerische Motoren Werke AG	824,883	0.13
Norway				39,201	Volkswagen AG PFD	7,755,110	1.22
177,570	Salmar ASA	9,079,262	1.43			<u>8,579,993</u>	<u>1.35</u>
Sweden				Total preferred stocks			
331,371	AAK AB	6,301,007	0.99			<u>8,579,993</u>	<u>1.35</u>
638,333	Essity AB	20,579,839	3.23	Switzerland			
96,365	Industrivarden AB	2,325,471	0.37	52,092	Flughafen Zuerich AG	9,505,506	1.49
1,100,570	Tele2 AB	15,971,759	2.51	56,857	Helvetia Holding AG	8,032,259	1.26
7,436,302	Telia Company AB	31,974,101	5.02	155,539	Nestle SA	16,830,047	2.64
		<u>77,152,177</u>	<u>12.12</u>	27,241	PSP Swiss Property AG	3,758,349	0.59
				52,686	Roche Holding AG	17,084,116	2.68
				23,751	Sonova Holding AG	5,432,794	0.85
						<u>60,643,071</u>	<u>9.51</u>

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD8,313,945	€5,100,000	29 January 2020	11	113,367	0.02
AUD2,198,441	£1,150,000	08 January 2020	15	21,895	0.00
AUD8,109,567	£4,250,000	17 January 2020	63	70,084	0.01
AUD20,200,000	JPY1,489,828,120	08 January 2020	31	487,125	0.08
AUD19,600,000	US\$13,618,051	08 January 2020	154	162,652	0.03
AUD1,565	US\$1,069	16 January 2020	1	31	0.00
AUD35,400,000	US\$24,279,961	22 January 2020	79	618,140	0.10
AUD7,572,785	US\$5,170,885	31 January 2020	7	156,493	0.02
CAD1,907,815	€1,300,000	08 January 2020	1	11,342	0.00
CAD31,200,000	US\$23,856,999	08 January 2020	201	204,647	0.03
CAD96,500,000	US\$73,305,509	10 January 2020	469	1,116,575	0.18
CHF26,826,110	€24,612,299	18 February 2020	93	86,232	0.01
CHF2,400,000	US\$2,462,668	08 January 2020	21	17,103	0.00
CHF19,000,000	US\$19,396,173	10 January 2020	189	238,125	0.04
CHF2,577	US\$2,622	16 January 2020	3	41	0.00
CHF2,411,200	US\$2,431,117	31 January 2020	3	64,291	0.01
CNY21,500,000	US\$3,068,207	15 January 2020	19	17,896	0.00
DKK967,835,258	US\$143,590,621	31 January 2020	26	2,102,754	0.33
€2,300,000	JPY280,357,470	08 January 2020	14	2,053	0.00
€17,400,000	JPY2,102,661,074	16 January 2020	121	185,372	0.03
€5,000,000	US\$5,599,074	08 January 2020	35	16,226	0.00
€62,800,000	US\$70,102,128	09 January 2020	520	430,449	0.07
€1,705,000	US\$1,894,316	16 January 2020	1	21,458	0.00
€120,630,196	US\$133,568,395	31 January 2020	12	2,101,371	0.33
€938,321	€1,100,000	08 January 2020	10	7,968	0.00
€14,633,848	€16,900,000	13 January 2020	60	407,918	0.06
€18,800,000	JPY2,623,554,365	07 January 2020	157	759,205	0.12
€1,500,000	JPY215,052,565	08 January 2020	13	7,809	0.00
€6,050,000	US\$7,988,354	08 January 2020	7	28,278	0.00
€57,300,000	US\$74,039,554	15 January 2020	381	1,901,846	0.30
€1,689	US\$2,225	16 January 2020	1	14	0.00
€115,960,859	US\$149,756,986	31 January 2020	3	4,000,156	0.63
JPY14,521,925	£100,000	07 January 2020	2	1,180	0.00
JPY900,000,000	US\$8,273,990	14 January 2020	7	14,163	0.00
JPY1,254,488	US\$11,468	16 January 2020	2	86	0.00
JPY259,800,000	US\$2,390,192	31 January 2020	4	4,537	0.00
KRW13,200,000,000	US\$11,291,205	15 January 2020	78	145,816	0.02
MXN117,500,000	US\$6,188,799	08 January 2020	123	26,582	0.00
MXN985,500,000	US\$50,722,665	09 January 2020	133	1,398,889	0.22
NOK24,000,000	SEK25,118,039	08 January 2020	15	46,942	0.01
NOK2,500,000	US\$283,653	28 January 2020	5	884	0.00
NOK502,439	US\$54,901	31 January 2020	2	2,285	0.00
NZD4,386,006	AUD4,200,000	08 January 2020	24	6,361	0.00
NZD6,492,840	AUD6,200,000	06 March 2020	6	19,227	0.01
NZD25,600,000	US\$16,982,776	08 January 2020	173	290,302	0.05
NZD680	US\$446	16 January 2020	2	13	0.00
NZD25,300,000	US\$16,665,370	24 January 2020	66	409,167	0.06
SEK34,797,122	€3,300,000	09 March 2020	3	9,382	0.00
SEK1,076,989	NOK1,000,000	08 January 2020	1	1,293	0.00
SEK26,500,000	US\$2,822,513	08 January 2020	37	9,570	0.00
SEK1,559	US\$164	16 January 2020	1	3	0.00
SEK32,090,023	US\$3,390,251	31 January 2020	44	42,976	0.01
SGD6,800,000	US\$5,019,626	08 January 2020	36	37,627	0.01
SGD10,900,000	US\$8,028,286	15 January 2020	29	78,676	0.01
SGD2,600,000	US\$1,918,174	21 January 2020	1	15,696	0.01
US\$12,659,607	JPY1,370,000,000	14 January 2020	65	43,196	0.01
US\$1,095	JPY118,640	16 January 2020	1	2	0.00
US\$73,936	JPY8,000,000	31 January 2020	1	196	0.00
US\$715,601	MXN13,500,000	08 January 2020	10	1,493	0.00
US\$26,460	MXN500,000	09 January 2020	1	16	0.00
US\$67,502	NZD100,000	24 January 2020	1	14	0.00
US\$2,622	SEK24,448	16 January 2020	2	8	0.00
US\$5,514,787	SEK51,500,000	31 January 2020	7	4,939	0.00
Total unrealised gain on forward currency contracts				17,970,437	2.82
Total financial assets at fair value through profit & loss - trading				600,807,429	94.35

Man Funds VI plc
Schedule of investments as at 31 December 2019 (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
Contracts for difference				Futures contracts (continued)			
Belgium				Japan			
(233,569)	Ageas	(421,676)	(0.07)	(58)	JPN 10 Year Bond (Ose) March 2020	(10,881)	(0.00)
(59,859)	UCB SA	(92,049)	(0.01)				
		<u>(513,725)</u>	<u>(0.08)</u>				
Denmark				Netherlands			
(49,055)	Royal Unibrew	(865,049)	(0.14)	40	Amsterdam Index Futures January 2020	(25,856)	(0.00)
Finland				Singapore			
(113,447)	Fortum OYJ	(167,778)	(0.02)	209	MSCI TAIWAN Index Futures January 2020	(40,700)	(0.01)
(48,271)	Kemira OYJ	(53,169)	(0.01)	96	NIKKEI 225 (SGX) Futures March 2020	(52,674)	(0.01)
(30,827)	Orion OYJ	(238,149)	(0.04)			<u>(93,374)</u>	<u>(0.02)</u>
		<u>(459,096)</u>	<u>(0.07)</u>				
Germany				South Africa			
(13,349)	Bayerische Motoren Werke	(7,238)	(0.00)	189	FTSE/JSE TOP 40 Futures March 2020	(87,515)	(0.01)
(79,981)	Carl Zeiss Meditec AG	(1,971,286)	(0.31)				
(299,489)	Deutsche Pfandbriefbank AG	(824,605)	(0.13)	South Korea			
(824,779)	E.On SE	(1,349,483)	(0.21)	5	Korea 10 Year Bond Future March 2020	(1,807)	(0.00)
(47,174)	Fielmann AG	(341,494)	(0.05)	Sweden			
(72,387)	Hannover Rueck SE	(2,459,547)	(0.40)	274	OMXS30 Index Futures January 2020	(58,842)	(0.01)
(40,398)	Hochtief AG	(574,048)	(0.09)	United Kingdom			
(689,046)	Hugo Boss AG	(2,102,888)	(0.33)	87	3MO EURO EURIBOR March 2021	(12,754)	(0.00)
(80,081)	Innogy SE	(69,199)	(0.01)	305	90DAY STERLING Futures Decemver 2021	(14,581)	(0.00)
(183,255)	Leg Immobilien AG	(1,070,330)	(0.17)	629	90DAY STERLING Futures March 2021	(32,399)	(0.01)
(150,014)	Puma SE	(455,913)	(0.07)			<u>(59,734)</u>	<u>(0.01)</u>
(335,038)	TAG Immobilien AG	(475,360)	(0.07)	United States			
(83,194)	Talanx AG	(445,763)	(0.07)	21	90DAY EURO\$ Futures December*1 (PERPETUAL)	(4,738)	(0.00)
(3,982,064)	Telefonica Deutschland Holdings	(894,953)	(0.14)	7	90DAY EURO\$ Futures June*3 (PERPETUAL)	(2,688)	(0.00)
(39,201)	Volkswagen AG	(189,565)	(0.03)	27	90DAY EURO\$ Futures September 2022	(8,263)	(0.01)
		<u>(13,231,672)</u>	<u>(2.08)</u>	(1)	US Long Bond (CBT) March 2020	(250)	(0.00)
						<u>(15,939)</u>	<u>(0.01)</u>
Netherlands				Total futures contracts			
(433,151)	ASR Nederland NV	(1,148,221)	(0.18)			(3,078,541)	(0.48)
(170,986)	Wolters Kluwer	(132,502)	(0.02)	Total return swap			
		<u>(1,280,723)</u>	<u>(0.20)</u>	United States			
Norway				4,082,331	AHL MRP0 MS SWAP	(149,825)	(0.02)
(177,570)	Salmar ASA	(942,659)	(0.15)	Total total return swap			
						(149,825)	(0.02)
Sweden							
(638,333)	Essity Aktiebolag	(1,232,695)	(0.19)				
(96,365)	Industrivarden AB	(107,669)	(0.02)				
(1,100,570)	Tele2 AB	(302,716)	(0.05)				
		<u>(1,643,080)</u>	<u>(0.26)</u>				
Switzerland							
(52,092)	Flughafen Zurich AG	(460,078)	(0.07)				
(56,857)	Helvetia Holding AG	(230,210)	(0.04)				
(155,539)	Nestle SA	(910,348)	(0.14)				
(27,241)	PSP Swiss Property AG	(314,543)	(0.05)				
(52,686)	Roche Holding AG	(1,164,491)	(0.18)				
(23,751)	Sonova Holding AG	(155,592)	(0.02)				
		<u>(3,235,262)</u>	<u>(0.50)</u>				
United Kingdom							
(294,485)	Dialog Semiconductor Plc	(877,036)	(0.14)				
Total contracts for difference							
		<u>(23,048,302)</u>	<u>(3.62)</u>				
Futures contracts							
Australia							
212	AUST 10 Year Bond Future March 2020	(399,066)	(0.06)				
221	AUST 3 Year Bond Future March 2020	(115,325)	(0.02)				
120	SPI 200 Futures March 2020	(390,068)	(0.06)				
		<u>(904,459)</u>	<u>(0.14)</u>				
Canada							
66	S&P/TSX 60 IX Futures March 2020	(11,006)	(0.00)				
European Union							
174	3MO EURO EURIBOR December 2021	(40,382)	(0.00)				
136	3MO EURO EURIBOR September*2 (PERPETUAL)	(40,101)	(0.01)				
		<u>(80,483)</u>	<u>(0.01)</u>				
Germany							
28	DAX Index Futures March 2020	(41,126)	(0.01)				
77	Euro-BOBL Futures March 2020	(53,005)	(0.01)				
192	Euro-BUND Futures March 2020	(451,110)	(0.07)				
8	Euro-BUXL 30 Year Bond March 2020	(54,591)	(0.01)				
572	Euro-OAT Futures March 2020	(1,102,103)	(0.17)				
		<u>(1,701,935)</u>	<u>(0.27)</u>				
Italy							
62	FTSE/MIB Index Futures March 2020	(26,710)	(0.00)				

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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
AUD1,404,397	£750,000	08 January 2020	10	(6,369)	(0.00)
AUD13,303,212	£7,100,000	17 January 2020	88	(54,889)	(0.01)
AUD500,000	JPY38,203,450	08 January 2020	3	(154)	(0.00)
CHF2,483,302	€2,287,701	18 February 2020	17	(2,526)	(0.00)
CHF500,000	US\$517,381	08 January 2020	5	(762)	(0.00)
CHF1,100,000	US\$1,138,014	10 January 2020	8	(1,292)	(0.00)
€4,800,000	AUD7,754,975	29 January 2020	42	(57,517)	(0.01)
€2,200,000	CAD3,214,687	08 January 2020	22	(8,455)	(0.00)
€8,900,000	CHF9,763,240	18 February 2020	69	(96,163)	(0.02)
€4,200,000	£3,574,920	08 January 2020	21	(20,143)	(0.00)
€6,700,000	£5,994,474	13 January 2020	11	(417,346)	(0.07)
€2,400,000	JPY293,078,765	08 January 2020	20	(2,754)	(0.00)
€3,400,000	JPY415,878,216	16 January 2020	20	(9,952)	(0.00)
€3,900,000	NOK39,777,050	28 January 2020	1	(141,819)	(0.02)
€800,000	US\$898,942	08 January 2020	6	(494)	(0.00)
€1,300,000	US\$1,460,907	09 January 2020	10	(838)	(0.00)
€1,900,000	AUD3,665,636	08 January 2020	27	(59,678)	(0.01)
€16,500,000	AUD31,353,557	17 January 2020	17	(180,213)	(0.03)
€3,127,168	€3,700,000	08 January 2020	6	(11,628)	(0.00)
€1,010,976	€1,200,000	13 January 2020	6	(8,293)	(0.00)
€1,250,000	JPY182,634,487	07 January 2020	4	(24,970)	(0.00)
€2,100,000	JPY305,458,549	08 January 2020	25	(29,435)	(0.00)
€1,200,000	US\$1,601,849	08 January 2020	19	(11,774)	(0.00)
€1,000,000	US\$1,342,556	15 January 2020	3	(17,226)	(0.00)
€1,106	US\$1,482	16 January 2020	1	(17)	(0.00)
JPY1,528,052,150	AUD20,700,000	08 January 2020	123	(486,781)	(0.08)
JPY2,786,405,433	€23,200,000	16 January 2020	53	(405,048)	(0.06)
JPY1,275,411,281	£9,400,000	07 January 2020	42	(714,371)	(0.11)
JPY150,000,000	US\$1,382,433	08 January 2020	3	(1,526)	(0.00)
JPY7,850,000,000	US\$72,728,614	14 January 2020	97	(437,501)	(0.07)
JPY254,175	US\$2,350	16 January 2020	1	(9)	(0.00)
JPY12,149,225,068	US\$112,150,901	31 January 2020	3	(164,349)	(0.03)
NOK7,500,000	SEK8,045,363	08 January 2020	3	(6,275)	(0.00)
NZD2,601,889	AUD2,500,000	08 January 2020	12	(2,171)	(0.00)
NZD104,205	AUD100,000	06 March 2020	1	(40)	(0.00)
NZD900,000	US\$607,544	08 January 2020	6	(287)	(0.00)
SEK45,990,937	€4,400,000	08 January 2020	36	(26,366)	(0.00)
SEK59,053,635	NOK56,500,000	08 January 2020	28	(118,890)	(0.02)
SEK27,600,000	US\$2,961,310	31 January 2020	39	(8,459)	(0.00)
US\$441,482	AUD631,000	06 January 2020	1	(2,149)	(0.00)
US\$553,892	AUD800,000	08 January 2020	6	(8,585)	(0.00)
US\$1,542,312	AUD2,253,474	16 January 2020	2	(42,406)	(0.01)
US\$8,883,399	AUD12,900,000	22 January 2020	49	(189,638)	(0.03)
US\$3,425,822	CAD4,500,000	08 January 2020	31	(44,608)	(0.01)
US\$59,497,605	CAD78,800,000	10 January 2020	254	(1,274,003)	(0.20)
US\$306,141	CHF300,000	08 January 2020	3	(3,831)	(0.00)
US\$65,505,557	CHF64,600,000	10 January 2020	65	(1,251,057)	(0.20)
US\$733	CHF718	16 January 2020	1	(10)	(0.00)
US\$521,992	CHF513,644	31 January 2020	4	(9,590)	(0.00)
US\$2,631,097	CNY18,500,000	15 January 2020	21	(24,386)	(0.00)
US\$666,422	DKK4,490,406	02 January 2020	1	(8,209)	(0.00)
US\$3,329,724	€3,000,000	08 January 2020	26	(39,457)	(0.01)
US\$99,079,379	€89,500,000	09 January 2020	63	(1,440,776)	(0.23)
US\$6,137,404	€5,524,256	16 January 2020	1	(69,767)	(0.01)
US\$331,552	€300,000	31 January 2020	1	(5,850.00)	(0.00)
US\$10,094,496	£7,700,000	08 January 2020	57	(108,489)	(0.02)
US\$57,019,900	£44,950,000	15 January 2020	207	(2,553,677)	(0.40)
US\$4,644,344	£3,600,000	31 January 2020	2	(129,040)	(0.02)
US\$22,413,234	JPY2,450,000,000	08 January 2020	159	(141,595)	(0.02)
US\$21,174,827	JPY2,310,000,000	14 January 2020	81	(98,099)	(0.02)
US\$11,078	JPY1,209,514	16 January 2020	1	(61)	(0.00)
US\$82,522	JPY9,000,000	31 January 2020	1	(436)	(0.00)
US\$8,501,020	KRW10,100,000,000	15 January 2020	106	(250,034)	(0.04)
US\$131,984	MXN2,500,000	08 January 2020	1	(258)	(0.00)
US\$16,075,996	MXN315,000,000	09 January 2020	117	(583,861)	(0.09)
US\$348	NOK3,179	16 January 2020	1	(14)	(0.00)
US\$19,560,351	NOK177,500,000	28 January 2020	15	(641,829)	(0.10)
US\$65,965	NZD100,000	08 January 2020	1	(1,508)	(0.00)
US\$3,211,210	NZD4,800,000	24 January 2020	28	(28,228)	(0.01)
US\$17,779	SEK167,470	02 January 2020	2	(113)	(0.00)
US\$371,726	SEK3,500,000	08 January 2020	7	(2,322)	(0.00)
US\$23,669	SEK222,866	31 January 2020	2	(175)	(0.00)
US\$2,275,542	SGD3,100,000	15 January 2020	13	(30,108)	(0.01)
Total unrealised loss on forward currency contracts				(12,520,949)	(1.97)
Total financial liabilities at fair value through profit & loss - trading				(38,797,617)	(6.09)

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

Description	Fair Value US\$	% of Net Assets
Total financial assets at fair value through profit & loss - trading	600,807,429	94.35
Total financial liabilities at fair value through profit & loss - trading	(38,797,617)	(6.09)
Other net assets	74,755,862	11.74
Net Assets Attributable to Holders of Redeemable Participating Shares	<u>636,765,674</u>	<u>100.00</u>

**The forward currency contracts are held with the Bank of New York Mellon, Deutsche Bank AG, London, HSBC Bank Plc and Royal Bank of Scotland.

Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on an official stock exchange

Exchange traded financial derivative instruments described in classification (a) above

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
58.94
0.71
2.88
<u>37.47</u>
<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 2019 (continued)
Man AHL Active Balanced



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
Futures contracts (a)				Government bonds			
Australia				France			
69	SPI 200 Futures March 2020	-	0.00	18,000,000	France Treasury Bill BTF 0% 25/03/2020	20,237,328	3.50
Canada				12,000,000	France Treasury Bill BTF 0% 20/05/2020	13,505,763	2.33
288	S&P/TSX 60 Index Futures March 2020	-	0.00	18,000,000	France Treasury Bill BTF 0% 15/07/2020	20,276,122	3.51
France				20,000,000	France Treasury Bill BTF 0% 04/08/2020	22,492,318	3.89
434	CAC40 10 EURO Future January 2020	-	0.00			76,511,531	13.23
Germany				United States			
70	DAX Index Futures March 2020	-	0.00	16,000,000	United States Treasury Bill 0% 16/04/2020	15,930,513	2.75
800	EURO STOXX 50 March 2020	-	0.00	Total government bonds			
177	EURO-BTP Future March 2020	40,579	0.01			92,442,044	15.98
		40,579	0.01				
Hong Kong							
62	HANG SENG Index Futures January 2020	-	0.00				
157	HSCEI Futures January 2020	-	0.00				
		-	0.00				
Italy							
128	FTSE/MIB Index Futures March 2020	-	0.00				
Japan							
94	JPN 10 Year (OSE) Bond Futures March 2020	-	0.00				
158	TOPIX Index Futures March 2020	-	0.00				
		-	0.00				
Netherlands							
171	Amsterdam Index Futures January 2020	-	0.00				
Singapore							
167	FTSE CHINA A50 January 2020	-	0.00				
284	MSCI SING IX ETS January 2020	-	0.00				
159	MSCI TAIWAN Index Futures January 2020	-	0.00				
426	NIKKEI 225 (SGX) March 2020	-	0.00				
63	SGX Nifty 50 January 2020	-	0.00				
		-	0.00				
South Africa							
178	FTSE/JSE TOP 40 March 2020	-	0.00				
South Korea							
106	KOREA 10 Year Bond Futures March 2020	-	0.00				
149	KOREA 3 Year Bond Futures March 2020	-	0.00				
346	KOSPI2 Index Futures March 2020	-	0.00				
		-	0.00				
Sweden							
352	OMXS30 Index Futures January 2020	-	0.00				
Switzerland							
147	SWISS MKT IX Future March 2020	-	0.00				
Turkey							
2,415	BIST 30 Future February 2020	-	0.00				
United Kingdom							
1,482	FTSE 100 Index Futures March 2020	-	0.00				
United States							
341	NASDAQ 100 E-MINI March 2020	-	0.00				
724	S&P500 EMINI Future March 2020	1,765,755	0.30				
205	United States 2 Year Note (CBT) March 2020	35,828	0.01				
		1,801,583	0.31				
Total futures contracts		1,842,162	0.32				

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€1,319	US\$1,461	31 January 2020	7	23	0.00
£1,356	US\$1,754	31 January 2020	7	45	0.00
JPY21,364,295,710	US\$196,048,060	31 January 2020	18	879,218	0.15
US\$3,505,577	£2,615,000	16 January 2020	1	39,740	0.01
US\$15,907,671	JPY1,725,002,776	31 January 2020	2	7,306	0.00
Total unrealised gain on forward currency contracts				926,332	0.16
Total financial assets at fair value through profit or loss-trading				95,210,538	16.46

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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			
Canada			
182	CAN 10 year Bond Futures March 2020	(111,521)	(0.02)
Germany			
512	EURO-BOBL Future March 2020	(263,902)	(0.05)
454	EURO-BUND Future March 2020	(805,589)	(0.13)
42	EURO-BUXL 30 Year Bond Futures March 2020	(144,829)	(0.03)
248	EURO-OAT Future March 2020	(247,948)	(0.04)
		<u>(1,462,268)</u>	<u>(0.25)</u>
United Kingdom			
1,162	Long GILT Future March 2020	(549,456)	(0.09)
United States			
909	United States 10 Year Note (CBT) Bond Futures March 2020	(803,641)	(0.14)
745	United States 5 Year Note (CBT) March 2020	(165,047)	(0.03)
509	United States Long (CBT) Bond Futures March 2020	(1,306,836)	(0.23)
274	United States ULTRA CBT Bond Futures March 2020	(256,000)	(0.04)
		<u>(2,531,524)</u>	<u>(0.44)</u>
	Total futures contracts	(4,654,769)	(0.80)

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
JPY43,904,923,426	US\$405,253,436	31 January 2020	10	(555,937)	(0.10)
US\$164,071,365	€147,615,072	16 January 2020	5	(1,792,072)	(0.31)
US\$74	€67	31 January 2020	3	(1)	(0.00)
US\$3,809,987	£2,892,007	16 January 2020	1	(22,986)	(0.00)
US\$87	£66	31 January 2020	3	(2)	(0.00)
US\$4,807,481	JPY524,120,667	31 January 2020	1	(23,648)	(0.01)
Total unrealised loss on forward currency contracts				(2,394,646)	(0.42)
Total financial liabilities at fair value through profit or loss - trading				(7,049,415)	(1.22)
Total financial assets at fair value through profit or loss - trading				95,210,538	16.46
Total financial liabilities at fair value through profit or loss - trading				(7,049,415)	(1.22)
Other net assets				490,294,460	84.76
Net Assets attributable to holders of redeemable participating shares				578,455,583	100.00

**The forward currency contracts are held with the Bank of New York Mellon and HSBC Bank Plc.

Classification :

- (a) Exchange traded derivative instruments
- (b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Exchange traded financial derivative instruments described in classification (a) above
OTC financial derivative instruments described in classification (b) above
Other current assets

Total Assets
0.31
0.16
99.53
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 2019 (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)			
Malta				Sweden			
2,400,000	Brait SE 2.75% 18/09/2020	2,799,855	1.55	2,104,000	Assemblin Financing 5.00% 15/05/2025	2,130,226	1.18
Total convertible bonds				United Kingdom			
		2,799,855	1.55	900,000	Algeco Scotsman Global Finance Plc 8% 15/02/2023	782,731	0.43
Corporate bonds				1,400,000	Bracken MidCo1 Plc 8.875% 15/10/2023	1,661,502	0.92
Canada				2,204,000	EG Global Finance Plc 6.25% 30/10/2025	2,338,224	1.30
6,334,000	First Quantum Minerals Limited 6.5% 01/03/2024 *	5,668,634	3.14	1,122,000	EG Global Finance Plc 8.50% 30/10/2025 *	1,062,861	0.59
Curacao				5,869,040	EnQuest Plc 7% 15/04/2022	4,574,942	2.54
2,299,000	Teva Pharmaceutical Finance Company BV 2.95% 18/12/2022	1,959,588	1.09	2,480,000	Galaxy Bidco Limited 6.50% 31/07/2026	3,110,311	1.72
Czech Republic				2,978,000	Galaxy Finco Limited 9.25% 31/07/2027	3,605,071	2.00
3,613,000	Sazka Group AS 4.13% 20/11/2024	3,799,973	2.11	1,719,000	Iceland Bondco Plc 6.75% 15/07/2024	1,943,013	1.08
Germany				2,568,000	Ithaca Energy North Sea Plc 9.38% 15/07/2024	2,396,396	1.33
5,915,000	Consus Real Estate AG 9.625% 15/05/2024	6,417,775	3.56	4,996,000	Matalan Finance Plc 6.75% 31/01/2023	5,782,492	3.21
4,433,000	Safari Holding Verwaltungsg GmbH 5.375% 30/11/2022	3,528,668	1.96	1,234,000	Metro Bank Plc 9.50% 08/10/2025	1,546,543	0.86
		9,946,443	5.52	4,900,000	Pizzaexpress Financing 2 Plc 6.625% 01/08/2021	5,255,012	2.91
Italy				1,612,000	RAC Bond Company Plc 5.00% 06/11/2022	1,712,150	0.95
7,683,000	Almaviva - The Italian Innovation Company SpA 7.25% 15/10/2022	7,106,863	3.94	834,000	RL Finance Bonds No 4 Plc 4.88% 07/10/2029	1,029,790	0.57
2,000,000	Banca IFIS SpA 4.5% 17/10/2027	1,927,432	1.07	3,130,000	Shop Direct Funding Plc 7.75% 15/11/2022	3,533,271	1.96
4,037,000	Banca Monte dei Paschi di Siena SpA 0.50% 23/07/2029	4,214,022	2.34	5,900,000	Tesco Plc 6.15% 15/11/2037	6,232,345	3.46
2,624,000	Banca Monte dei Paschi di Siena SpA 3.63% 24/09/2024	2,680,955	1.49	2,940,000	TVL Finance Plc 6.158104% 15/07/2025	3,491,410	1.94
1,666,000	Banco BPM SpA 4.25% 01/10/2029	1,708,106	0.95	1,405,000	Virgin Media Secured Finance Plc 4.25% 15/01/2030	1,694,252	0.94
9,653,000	Officine Maccaferri-SpA 5.75% 01/06/2021	3,137,225	1.74	1,750,000	Virgin Media Secured Finance Plc 5.25% 15/05/2029	2,237,794	1.24
1,600,000	Societa Cattolica di Assicurazioni SC 4.25% 14/12/2047	1,649,645	0.91	2,846,000	Vodafone Group Plc 7.00% 04/04/2079 *	2,980,807	1.65
		22,424,248	12.44			56,970,917	31.60
Luxembourg				United States			
4,496,000	Aldesa Financial Services SA 7.25% 01/04/2021	4,055,392	2.25	1,650,000	Adient US LLC 7% 15/05/2026 *	1,604,982	0.89
1,850,000	Aroundtown SA 4.75% 25/06/2168	2,298,548	1.27	4,118,000	Energy Transfer Partners LP 6.25% 31/12/2049 *	3,454,057	1.92
3,100,000	Atento Luxco 1 SA 6.13% 10/08/2022 *	2,730,624	1.51	4,116,000	Laredo Petroleum Inc 5.625% 15/01/2022	3,567,122	1.98
1,200,000	Hercule Debtco Sarl 6.75% 30/06/2024	1,053,000	0.58	2,567,000	Southwestern Energy Company 7.75% 01/10/2027	2,123,864	1.18
1,667,000	Hidroviarias International Finance SARL 5.95% 24/01/2025 *	1,542,008	0.86	2,545,000	The Men's Wearhouse Inc 7.00% 01/07/2022	2,171,609	1.20
2,513,569	LHMC Finco 2 Sarl 7.25% 02/10/2025	2,617,254	1.46			12,921,634	7.17
4,375,000	Odyssey Europe Holdco Sarl 8% 15/05/2023	4,260,431	2.36	Total corporate bonds			
3,136,000	Summer BC Holdco A Sarl 9.25% 31/10/2027	3,223,024	1.79			181,292,271	100.55
3,302,000	Summer BC Holdco B Sarl 5.75% 31/10/2026	3,452,241	1.91	Credit default swaps (b)			
3,100,000	Vivion Investments Sa 3.00% 08/08/2024	3,171,762	1.76	European Union			
		28,404,284	15.75	2,000,000	Auchan Holding 100 0bps 20 June 2024_CSFb	26,123	0.02
Mexico				1,840,000	Auchan Holding 100 0bps 20 June 2024_JPM	24,032	0.01
1,605,000	Credito Real SAB de CV SOFOM 5.00% 01/02/2027	1,693,147	0.94	800,000	CMA CGM 500 0bps 20 June 2024	171,018	0.09
Netherlands				2,400,000	CMA CGM 500 1110.2926bps 20 June 2024	513,054	0.28
2,300,000	Bluewater Holding BV 10% 28/11/2023	2,100,223	1.16	1,400,000	CMA CGM 500 115bps 20 June 2024	299,281	0.17
3,250,000	Petrobras Global Finance BV 5.375% 01/10/2029	4,266,203	2.37	650,000	CMA CGM 500 1266.953bps 20 June 2024	138,952	0.09
1,654,000	Promontoria Holding 264 BV 6.25% 15/08/2023	1,461,144	0.81	1,300,000	CMA CGM 500 1272.4186bps 20 June 2024	277,904	0.15
1,132,000	Promontoria Holding 264 BV 6.75% 15/08/2023	1,016,819	0.56			1,450,364	0.81
430,000	Teva Pharmaceutical Finance Netherlands II 6.00% 31/01/2025	455,800	0.25	Total credit default swaps			
286,000	Teva Pharmaceutical Finance Netherlands III BV 7 7.13% 31/01/2025 *	262,250	0.15			1,450,364	0.81
		9,562,439	5.30	Total return swap (b)			
Norway				Belgium			
2,800,000	Norwegian Energy Company ASA 9.00% 17/06/2026	2,519,376	1.39	(2,100,000)	The House Of Finance NV	3,726	0.00
3,955,000	Petroleum Geo-Services ASA 7.375% 15/12/2020	3,419,093	1.90	Total total return swap			
		5,938,469	3.29			3,726	0.00
Portugal				Spain			
4,800,000	Banco Comercial Portugues SA 3.87% 27/03/2030	4,866,221	2.70	8,200,000	Distribuidora Internacional de Alimentacion SA 1% 28/04/2021	7,092,999	3.93
5,500,000	Novo Banco SA 8.5% 06/07/2028_BARCLAYS	5,838,294	3.24	2,760,000	Lacta SA 6.50% 01/08/2023	1,331,699	0.74
700,000	Novo Banco SA 8.5% 06/07/2028_BNY Mellon	743,056	0.41			8,424,698	4.67
		11,447,571	6.35	Forward currency contracts (note 4)** (b)			
Spain							

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€42,749,289	£36,024,652	16 January 2020	3	256,407	0.14
€54,558,963	US\$60,597,587	16 January 2020	6	628,377	0.35
£147,198,262	€171,555,165	10 January 2020	19	2,107,688	1.17
€1,042,378	€1,220,533	16 January 2020	1	9,004	0.00
Total unrealised gain on forward currency contracts				3,001,476	1.66
Total financial assets at fair value through profit or loss-trading				188,547,692	104.57

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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			
2,000,000	Arcelormittal 500 222bps 20 June 2024	(323,138)	(0.18)
2,639,069	CMA Assicurazioni Generali S.P.A. 100 0bps 20 June 2024	(48,062)	(0.03)
4,410,000	CMA Hsbc Holdings Plc 100 0bps 20 June 2024	(34,368)	(0.02)
2,000,000	CNH Industrial NV 500 0bps 20 June 2024	(377,047)	(0.21)
1,000,000	Grifols SA 500bps 20 December 2023	(167,214)	(0.08)
2,000,000	Heidelbergcement AG 500 0bps 20 June 2024	(390,959)	(0.22)
1,000,000	K and S AG 500 216bps 20 June 2024	(113,920)	(0.06)
400,000	Lafargeholcim Limited 100 0bps 20 December 2023	(8,581)	(0.00)
1,000,000	Valeo SA 100 165bps 20 December 2023	(15,515)	(0.01)
1,000,000	Volvo Treasury AB 100 0bps 20 December 2023	(27,917)	(0.02)
1,000,000	Volvo Treasury AB 100 73bps 20 June 2024	(28,519)	(0.02)
500,000	Wendel 500 113bps 20 December 2023	(91,643)	(0.05)
		<u>(1,626,883)</u>	<u>(0.90)</u>
United States			
500,000	BHP Group Limited 100 6bps 20 December 2023	(12,695)	(0.01)
3,000,000	Republic of Colombia 100 0bps 20 June 2024	(42,602)	(0.02)
		<u>(55,297)</u>	<u>(0.03)</u>
Total credit default swaps			
		<u>(1,682,180)</u>	<u>(0.93)</u>
Total return swap			
Germany			
(2,100,000)	IHO Verwaltungs GMBH	(160,125)	(0.09)
Total total return swap			
		<u>(160,125)</u>	<u>(0.09)</u>

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€1,610,422	£1,371,287	10 January 2020	15	(7,408)	(0.01)
€5,128,892	£4,384,270	16 January 2020	1	(42,573)	(0.02)
£1,828,877	€2,159,726	10 January 2020	4	(2,037)	(0.00)
US\$103,668	€93,345	10 January 2020	2	(1,048)	(0.00)
US\$2,662,062	€2,397,304	16 January 2020	1	(28,124)	(0.02)
Total unrealised loss on forward currency contracts				<u>(81,190)</u>	<u>(0.05)</u>
Total financial liabilities at fair value through profit or loss-trading				<u>(1,923,495)</u>	<u>(1.07)</u>
Total financial assets at fair value through profit or loss-trading				188,547,692	104.57
Total financial liabilities at fair value through profit or loss - trading				(1,923,495)	(1.07)
Other net assets				(6,310,945)	(3.50)
Net Assets Attributable to Holders of Redeemable Participating Shares				<u>180,313,252</u>	<u>100.00</u>

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

Classifications:

- (a) Exchange traded derivative instruments
- (b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in * above

Other current assets

% of Total Assets
0.75
9.91
89.34
<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 2019 (continued)
Man GLG Credit 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
Contracts for difference (b)			Convertible bonds (continued)		
China			China		
(226,000) China Railway Construction Corporation Limited	34,524	0.11	400,000 21Vianet Group Inc 7.88% 15/10/2021	399,550	1.30
(428,000) Lenovo Group Limited	64,816	0.21	731,000 ENN Clean Energy International Investment Limited 7.50% 27/02/2021	754,944	2.47
	<u>99,340</u>	<u>0.32</u>	200,000 Hilong Holding Limited 8.25% 26/09/2022	201,716	0.66
Hong Kong			200,000 Kaisa Group Holdings Limited 1.95% 22/10/2022	209,456	0.68
(760,000) Bosideng International Holdings Limited	82,255	0.27	200,000 Ronshine China Holdings Limited 8.10% 09/06/2023	204,652	0.67
United States			200,000 Ronshine China Holdings Limited 8.95% 22/01/2023	209,594	0.68
(2,911) Akamai Technologies Inc	11,368	0.04	200,000 Zhenro Properties Group Limited 10.25% 31/12/2049	202,475	0.66
(990) CONMED Corporation	285	0.00		<u>2,182,387</u>	<u>7.12</u>
(1,120) InterDigital Inc	6,333	0.02	Curacao		
(2,630) OSI Systems Inc	23,241	0.08	100,000 Teva Pharmaceutical Finance Company BV 2.95% 18/12/2022	95,989	0.31
(16,459) RealPage Inc	130,302	0.43	Cyprus		
(1,249) Twitter Inc	1,045	0.00	113,000 Interpipe Holdings Plc 0.25% 31/12/2024	112,198	0.37
(670) Workday Inc_JPM	15,792	0.05	Czech Republic		
(1,574) Workday Inc_MS	48,616	0.16	181,000 Sazka Group AS 4 4.13% 20/11/2024	213,538	0.70
	<u>236,982</u>	<u>0.78</u>	Germany		
Total contracts for difference	<u>418,577</u>	<u>1.37</u>	343,000 Consus Real Estate AG 9.63% 15/05/2024	418,695	1.37
Convertible bonds			103,000 Safari Holding Verwaltungs Gmbh 5.375% 30/11/2022_Barclays	92,145	0.30
France			100,000 Orange SA 0.38% 27/06/2021	130,587	0.43
200,000 Valeo SA 0.00% 16/06/2021	193,351	0.63	100,000 Safari Holding Verwaltungs Gmbh 5.375% 30/11/2022_BNYM	89,461	0.29
	<u>323,938</u>	<u>1.06</u>		<u>600,301</u>	<u>1.96</u>
Hong Kong			Hong Kong		
2,300,000 Bosideng International Holdings Limited 1.00% 17/12/2024	2,075,612	6.78	200,000 FEC Finance Limited 7.38% 31/12/2049	207,509	0.68
Ireland			India		
300,000 Jazz Investments I Limited 1.88% 15/08/2021 *	308,891	1.01	200,000 Network I2I Limited 5.65% 31/12/2049	198,225	0.65
Japan			Ireland		
10,000,000 Rohm Company Limited, 0.00% 05/12/2024	97,881	0.32	206,000 LCPR Senior Secured Financing DAC 6.75% 15/10/2027 *	219,678	0.72
Singapore			238,000 Sovcombank Via Sovcom Capital DAC 8.00% 07/04/2030	248,464	0.81
165,000 Sea Limited 1.00% 01/12/2024 *	180,683	0.59		<u>468,142</u>	<u>1.53</u>
United States			Italy		
600,000 Akamai Technologies Inc 0.38% 01/09/2027 *	592,608	1.93	500,000 Almagiva-The Italian Innovation Company SpA 7.25% 15/10/2022	519,086	1.69
214,000 Chegg Inc 0.25% 15/05/2023 *	323,212	1.06	375,000 Banca Monte dei Paschi di Siena SpA 0.50% 23/07/2029	439,852	1.44
110,000 CONMED Corporation 2.63% 01/02/2024 *	151,654	0.50	481,000 Officine Maccaferri-SpA 5.75% 01/06/2021	175,475	0.57
138,000 Everbridge Inc 0.13% 15/12/2024 *	137,318	0.45		<u>1,134,413</u>	<u>3.70</u>
337,000 Guidewire Software Inc 1.25% 15/03/2025 *	396,769	1.30	Luxembourg		
270,000 Insulet Corporation 1.38% 15/11/2024 *	511,846	1.67	200,000 Aldesa Financial Services SA 7.25% 01/04/2021	203,414	0.66
110,000 InterDigital 2.00% 01/06/2024 *	109,742	0.36	900 Andrade Gutierrez International Sa 11% 20/08/2021	907	0.01
125,000 InterDigital Inc 1.50% 01/03/2020 *	124,979	0.41	346,000 Andrade Gutierrez International Sa 9.50% 30/12/2024 *	360,916	1.18
300,000 JPMorgan Chase Bank NA 0.00% 18/09/2022	382,096	1.25	200,000 Aaroundtown SA 4.75% 25/06/2024	278,970	0.91
260,000 Liberty Media Corporation 1.00% 30/01/2023 *	346,447	1.13	200,000 Home Credit & Finance Bank Via Eurasia Capital Sa 8.80% 31/12/2100	201,251	0.66
682,000 Liberty Media Corporation 2.25% 01/12/2048 *	812,354	2.65	219,000 Intelsat Jackson Holdings SA 9.75% 15/07/2025 *	203,173	0.66
213,000 Liberty Media Corporation 2.25% 30/09/2046 *	122,963	0.40	100,000 Odyssey Europe Holding Company Sa 8.00% 15/05/2023	109,181	0.36
165,000 Nuance Communications Inc 1.00% 15/12/2035 *	167,202	0.55	157,000 Summer BC Holdco A Sarl 9.25% 31/10/2027	181,256	0.59
641,000 ON Semiconductor Corporation 1.00% 01/12/2020 *	873,007	2.85	165,000 Summer BC Holdco B Sarl 5.75% 31/10/2026	193,483	0.63
510,000 OSI Systems Inc 1.25% 01/09/2022 *	559,712	1.83	100,000 Vivion Investments Sa 3.00% 08/08/2024	114,794	0.37
650,000 Pandora Media LLC 1.75% 01/12/2023 *	809,016	2.63		<u>1,847,345</u>	<u>6.03</u>
1,142,000 Priceline Group Inc/The 0.35% 15/06/2020 *	1,780,087	5.81	Mexico		
830,000 Q2 Holdings Inc 0.75% 15/02/2023 *	1,251,765	4.08	200,000 Braskem Idesa Sapi 7.45% 15/11/2029	213,844	0.70
865,000 RealPage Inc 1.50% 15/11/2022 *	1,207,224	3.94	Netherlands		
110,000 RingCentral Inc 0.00% 15/03/2023 *	231,426	0.76	200,000 Bluewater Holding BV 10.00% 28/11/2023	203,280	0.66
550,000 ServiceNow Inc 0.00% 01/06/2022 *	1,161,229	3.78	200,000 IHS Netherlands Holdco BV 7.13% 18/03/2025	209,196	0.68
635,000 Tesla Inc 2.38% 15/03/2022 *	899,141	2.93	117,341 MV24 Capital BV 6.75% 01/06/2034	123,644	0.40
480,000 TTM Technologies Inc 1.75% 15/12/2020 *	760,841	2.48	100,000 Promontoria Holding 264 BV 6.25% 15/08/2023	99,196	0.32
176,000 Twitter Inc 0.25% 15/06/2024 *	170,842	0.56		<u>635,316</u>	<u>2.06</u>
300,000 Twitter Inc 1.00% 15/09/2021 *	291,878	0.95	Norway		
418,000 Viavi Solutions Inc 1.00% 01/03/2024 *	540,533	1.76	150,000 Norwegian Energy Company ASA 9.00% 17/06/2026	151,853	0.50
456,000 Workday Inc 0.25% 01/10/2022 *	583,726	1.91	200,000 Petroleum Geo-Services Asa 7.38% 15/12/2020	194,339	0.63
	<u>15,299,617</u>	<u>49.93</u>		<u>346,192</u>	<u>1.13</u>
Total convertible bonds	<u>18,286,622</u>	<u>59.69</u>	Philippines		
Corporate bonds			254,000 SMC Global Power Holdings Corporation 6.5% 31/12/2049	265,288	0.87
British Virgin Islands			Portugal		
317,000 Fortune Star BVI Limited 6.75% 02/07/2023	325,798	1.06	200,000 Banco Comercial Portugues SA 3.87% 27/03/2030	227,625	0.74
Canada			Saudi Arabia		
195,000 NOVA Chemicals Corporation 5.25% 01/06/2027 *	201,448	0.66	194,000 Arabian Centres Sukuk Limited 5.38% 26/11/2024 *	200,216	0.65
165,000 Titan Acquisition Limited /Titan Co-Borrower LLC 7.75% 15/04/2026 *	163,869	0.53			
	<u>365,317</u>	<u>1.19</u>			
Cayman Islands					
200,000 Banco Mercantil del Norte SA/Grand Cayman 6.75% 27/09/2024	208,439	0.68			
250,000 Banco Mercantil del Norte SA/Grand Cayman 7.63% 31/12/2049	267,719	0.87			
	<u>476,158</u>	<u>1.55</u>			

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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)				Futures contracts (a)			
Singapore				Germany			
450,000	Theta Capital Pte Limited 7.00% 11/04/2022	452,192	1.48	(2)	EURO-BOBL Futures March 2020	1,638	0.01
Spain				United States			
300,000	Distribuidora Internacional de Alimentacion SA 1.00% 28/04/2021	291,413	0.95	(4)	United States 10 Years Note CBT Futures March 2020	5,313	0.01
140,000	Lecta SA 6.50% 01/08/2023	75,287	0.25	(1)	United States 2 Years Note CBT Futures March 2020	180	0.00
		366,700	1.20			5,493	0.01
Sweden				Total futures contracts			
103,000	Assemblin Financing 5.00% 15/05/2025	116,925	0.38			7,131	0.02
United Kingdom				Government bonds			
72,000	Anglogold Ashanti Holdings Plc 6.50% 15/04/2040	81,248	0.27	Angola			
579,880	Enquest Plc 7.00% 15/04/2022	509,636	1.66	200,000	Angolan Government International Bond 9.125% 26/11/2049	214,437	0.70
100,000	Galaxy Bidco Limited 6.50% 31/07/2026	140,613	0.46	Total government bonds			
200,000	Galaxy Finco Limited 9.25% 31/07/2027	271,562	0.90			214,437	0.70
200,000	Pizzaexpress Financing 2 Plc 6.63% 01/08/2021	240,214	0.78	Options (b)			
160,000	Shop Direct Funding Plc 7.75% 15/11/2022	202,725	0.66	European Union			
240,000	TVL Finance Plc 6.15% 15/07/2025	319,547	1.04	7	Put on 52 WDI GY 18 June 2021	5,684	0.02
100,000	Virgin Media Secured Finance Plc 4.25% 15/01/2030	135,300	0.44	Germany			
100,000	Virgin Media Secured Finance Plc 5.25% 15/05/2029	143,721	0.47	4	Put on 76 WDI GR 18 December 2020	5,087	0.02
		2,044,566	6.68	United States			
United States				United States			
40,000	Antero Resources Corporation 5.13% 01/12/2022	35,896	0.12	20	Call on 100 EA US 17 January 2020	15,200	0.05
40,000	Antero Resources Finance Corporation 5.38% 01/11/2021	38,200	0.12	8	Call on 105 EA US 17 January 2020	2,640	0.00
222,000	Argos Merger Sub Inc 7.13% 15/03/2023 *	218,166	0.71	21	Put on 150 TSLA US 15 January 2021	9,030	0.03
348,000	Ascent Resources Utica Holdings LLC 10% 01/04/2022_Barcleys *	346,356	1.13			26,870	0.08
62,000	Ascent Resources Utica Holdings LLC 10% 01/04/2022_BNYM *	61,707	0.20	Total options			
169,000	Avon Products Inc 6.95% 15/03/2043_Barcleys	213,498	0.70			37,641	0.12
113,000	Avon Products Inc 6.95% 15/03/2043_BNYM	142,753	0.47	Total return swaps (b)			
163,000	Centennial Resource Production LLC 6.88% 01/04/2027 *	169,727	0.55	Belgium			
200,000	Endeavor Energy Resources LP 5.75% 30/01/2028_Barcleys *	210,728	0.69	(100,000)	The House Of Finance Nv	262	0.00
50,000	Endeavor Energy Resources LP 5.75% 30/01/2028_BNYM*	52,682	0.17	China			
125,000	Enlink Midstream LLC 5.38% 01/06/2029	117,878	0.38	6,000,000	China Conch Venture	47,897	0.16
153,000	Grinding Media Inc/Mc Grinding Media Canada Inc 7.38% 15/12/2023 *	156,235	0.51	France			
160,000	iHeartcommunications Inc 6.38% 01/05/2026 *	174,270	0.57	3,750	LVMH Moet Hennessy Louis Vuitton SE	41,261	0.13
184,598	iHeartCommunications Inc 8.38% 01/05/2027 *	204,069	0.67	Japan			
617,000	NICE SYS Inc 1.25% 15/01/2024 *	1,181,842	3.86	100,000,000	Mitsubishi Chemical Holding Corporation	16,011	0.05
80,000	Parsley Energy LLC/Parsley Finance Corporation 5.63% 15/10/2027 *	84,894	0.28	80,000,000	Shimizu Corporation	10,807	0.04
160,000	Southwestern Energy Company 7.75% 01/10/2027	148,594	0.49			26,818	0.09
80,000	Talen Energy Supply LLC 0.50% 15/01/2026 *	76,258	0.25	Malta			
165,000	Talen Energy Supply LLC 6.63% 15/01/2028 *	168,115	0.55	100,000	Brait SE	5,940	0.02
120,000	The Men's Wearhouse Inc 7.00% 01/07/2022	115,229	0.38	Netherlands			
		3,917,097	12.80	400,000	BE Semiconductor	124,592	0.41
Total corporate bonds				Singapore			
		17,013,281	55.54	1,000,000	Valin Mining Investments	409,190	1.34
Credit default swaps (b)				South Africa			
European Union				745 Impala Platinum Holdings			
728,294	Assicurazioni Generali S.P.A. 100 bps 20 June 2024	2,335	0.01			335,967	1.10
349,082	Assicurazioni Generali S.P.A. 100 bps 20 June 2024_Barcleys	1,119	0.00	South Korea			
240,000	Auchan Holding 100 bps 20 June 2024	3,519	0.01	800,000	LG Display Company Limited	41,328	0.13
200,000	CMA CGM 500 bps 20 June 2024	47,992	0.16	Spain			
200,000	CMA CGM 500 bps 20 June 2024 Bnp Paribas	47,992	0.15	600,000	Cellnex Telecom SA	18,069	0.06
(2,997,890)	ITraxx Europes 31 V2 5 Years 100 bps 20 June 2024	93,731	0.31	United States			
(1,380,559)	ITraxx Xovers 31 V2 5 Years 500 bps 20 June 2024	179,699	0.59	(160,000)	Euronet Worldwide Inc	1,504	0.00
		376,387	1.23	(699)	Everbridge Inc	3,600	0.01
United States				(150,000)	Oasis Petroleum Inc	17,699	0.06
125,000	Frontier Communications Company 500 bps 20 June 2024	61,788	0.20			22,803	0.07
60,000	Nabors Industries Limited 100 bps 20 June 2024	10,493	0.04	Total total return swaps			
125,000	Whiting Petroleum Corporation 500 bps 20 June 2024	28,013	0.09			1,074,127	3.51
		100,294	0.33	Equities			
Total credit default swaps				United States			
		476,681	1.56	5,461	AMCI Acquisition Corporation	1,693	0.00
Equities				407	Euronet Worldwide Inc	64,127	0.21
United States						65,820	0.21
		65,820	0.21	Total equities			
		65,820	0.21				

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
€23,584,338	US\$26,189,423	10 January 2020	3	300,513	0.98
€175,550	US\$195,860	16 January 2020	1	1,392	0.00
£1,010	US\$1,307	10 January 2020	1	32	0.00
SEK5,156	US\$547	10 January 2020	2	4	0.00
US\$135	JPY14,580	16 January 2020	1	-	0.00
Total unrealised gain on forward currency contracts				301,941	0.98
Total financial assets at fair value through profit or loss-trading				37,896,258	123.70

Man Funds VI plc

Schedule of investments as at 31 December 2019 (continued)

Man GLG Credit 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
Contracts for difference			Total return swaps		
Australia			Canada		
(183,179) Fortescue Metals Group Limited	(275,718)	(0.90)	(400,000) Bausch Health Companies Inc	(4,460)	(0.01)
France			China		
(1,958) LVMH Moët Hennessy Louis Vuitton SE	(41,265)	(0.13)	1,000,000 China Railway Construct	(14,800)	(0.05)
Ireland			1,000,000 Lenovo Group Limited	(30,850)	(0.10)
(375) Jazz Pharmaceuticals Plc	(7,227)	(0.02)		(45,650)	(0.15)
Israel			Germany		
(281) Nice Limited_JPM	(1,799)	(0.01)	(100,000) IHO Verwaltungs GmbH	(8,487)	(0.03)
(6,892) Nice Limited_MS	(83,119)	(0.27)	Japan		
	(84,918)	(0.28)	60,000,000 Kyushu Electric Power Company	(5,251)	(0.02)
Japan			500,000 Shizuoka Bank Limited	(100)	(0.00)
(20,000) Mitsubishi Chemical Holdings Corporation	(644)	(0.00)		(5,351)	(0.02)
Netherlands			Luxembourg		
(830) BE Semiconductor Industries NV_JPM	(29)	(0.00)	(200,000) Ineos Group Holdings SA	(4,872)	(0.02)
(16,455) BE Semiconductor Industries NV_Bank of Nova Scotia	(144,476)	(0.47)	United States		
	(144,505)	(0.47)	(250,000) B&G Foods Inc	(10,925)	(0.04)
Singapore			(250,000) CNX Resources Corporation	(19,333)	(0.06)
(829) Sea Limited	(2,109)	(0.01)	(80,000) Commscope Inc	(4,747)	(0.01)
South Africa			(350,000) Dell International LLC / EMC Corporation	(599)	(0.00)
(158,811) Impala Platinum Holdings Limited	(451,085)	(1.47)	(80,000) EQT Corporation	(4,980)	(0.01)
Spain			(300,000) Targa Resources Partners	(1,922)	(0.01)
(11,357) Cellnex Telecom SA	(64,066)	(0.21)		(42,506)	(0.13)
United States			Total total return swaps		
(1,909) AT&T Inc	(11,009)	(0.04)		(111,326)	(0.36)
(837) Booking Holdings Inc	(142,029)	(0.46)			
(6,486) Chegg Inc	(7,620)	(0.02)			
(2,036) Guidewire Software Inc	(4,068)	(0.01)			
(2,593) Inuslet Corporation	(13,507)	(0.04)			
(5,619) Liberty Media Corporation-Liberty Formula One	(38,110)	(0.12)			
(1,584) Live Nation Entertainment Inc_GS	(2,240)	(0.01)			
(5,134) Live Nation Entertainment Inc_JPM	(20,787)	(0.07)			
(2,736) Nuance Communications Inc	(773)	(0.00)			
(26,053) ON Semiconductor Corporation	(136,261)	(0.44)			
(11,776) Q2 Holdings Inc	(62,801)	(0.20)			
(1,312) RingCentral Inc	(41,326)	(0.14)			
(3,811) ServiceNow Inc	(143,071)	(0.48)			
(54,981) Sirius XM Holdings Inc	(50,100)	(0.17)			
(1,357) Tesla Inc	(113,293)	(0.38)			
(42,323) TTM Technologies Inc	(154,564)	(0.50)			
(406) Twitter Inc	(1,320)	(0.00)			
(5,160) Viavi Solutions Inc_CS	(8,772)	(0.03)			
(18,591) Viavi Solutions Inc_JPM	(33,305)	(0.11)			
	(984,956)	(3.22)			
Total contracts for difference	(2,056,493)	(6.71)			
Credit default swaps			European Union		
450,000 Anheuser-Busch Inbev SA/NV 100 bps 20 June 2024	(14,108)	(0.05)	281,905 Cellnex Telecom S.A. 500 bps 20 June 2024	(53,025)	(0.17)
281,905 Cellnex Telecom S.A. 500 bps 20 June 2024	(53,025)	(0.17)	87,246 CNH Industrial N.V. 500 bps 20 June 2024	(18,463)	(0.06)
87,246 CNH Industrial N.V. 500 bps 20 June 2024	(18,463)	(0.06)	1,634,831 Daimler AG 100 bps 20 June 2024	(44,861)	(0.15)
1,634,831 Daimler AG 100 bps 20 June 2024	(44,861)	(0.15)	586,361 Daimler AG 100 bps 20 June 2024_HSBC	(16,090)	(0.05)
586,361 Daimler AG 100 bps 20 June 2024_HSBC	(16,090)	(0.05)	955,816 Deutsche Telekom AG 100 bps 20 June 2024	(34,805)	(0.11)
955,816 Deutsche Telekom AG 100 bps 20 June 2024	(34,805)	(0.11)	700,000 Grifols Sa 500 bps 20 June 2024_GS	(143,499)	(0.47)
700,000 Grifols Sa 500 bps 20 June 2024_GS	(143,499)	(0.47)	2,997,890 ITraxx Europes 31 V2 5 Years 100 bps 20 June 2024	(93,731)	(0.31)
2,997,890 ITraxx Europes 31 V2 5 Years 100 bps 20 June 2024	(93,731)	(0.31)	1,368,027 ITraxx Xovers 31 V2 5 Years 500 bps 20 June 2024	(178,068)	(0.58)
1,368,027 ITraxx Xovers 31 V2 5 Years 500 bps 20 June 2024	(178,068)	(0.58)	700,000 Lafargeholcim Limited 100 bps 20 June 2024	(15,616)	(0.05)
700,000 Lafargeholcim Limited 100 bps 20 June 2024	(15,616)	(0.05)	869,535 Unitymedia Kabel BW GmbH 500 bps 20-Jun-24	(201,700)	(0.66)
869,535 Unitymedia Kabel BW GmbH 500 bps 20-Jun-24	(201,700)	(0.66)		(813,966)	(2.66)
	(813,966)	(2.66)	United States		
United States			350,000 Amkor Technology Inc. 126 bps 20 June 2024	(71,392)	(0.23)
350,000 Amkor Technology Inc. 126 bps 20 June 2024	(71,392)	(0.23)	(60,000) Nabors Industries Limited 100 bps 20 June 2024	(9,350)	(0.03)
(60,000) Nabors Industries Limited 100 bps 20 June 2024	(9,350)	(0.03)	1,000,000 Peoples Rep Of China 100 bps 20 June 2024	(31,235)	(0.10)
1,000,000 Peoples Rep Of China 100 bps 20 June 2024	(31,235)	(0.10)	320,000 United States Steel Corporation 500 bps 20 June 2024	(14,949)	(0.05)
320,000 United States Steel Corporation 500 bps 20 June 2024	(14,949)	(0.05)	218,173 Valeo Sa 100 bps 20 June 2024	(2,472)	(0.01)
218,173 Valeo Sa 100 bps 20 June 2024	(2,472)	(0.01)		(129,398)	(0.42)
	(129,398)	(0.42)	Total credit default swaps		
	(943,364)	(3.08)			
Futures contract			United States		
(1) S&P 500 EMINI Futures March 2020	(3,003)	(0.01)	Total futures contract		
	(3,003)	(0.01)			

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
£119,003	US\$159,153	16 January 2020	1	(1,429)	(0.01)
US\$1,932,677	€1,739,813	16 January 2020	5	(22,215)	(0.07)
US\$775,733	£588,827	16 January 2020	1	(4,680)	(0.02)
US\$242,407	HKD1,891,378	16 January 2020	2	(284)	(0.00)
Total unrealised loss on forward currency contracts				(28,608)	(0.10)
Total financial liabilities at fair value through profit or loss-trading				(3,142,794)	(10.26)
Total financial assets at fair value through profit or loss-trading				37,896,258	123.70
Total financial liabilities at fair value through profit or loss - trading				(3,142,794)	(10.26)
Other net liabilities				(4,118,452)	(13.44)
Net Assets Attributable to Holders of Redeemable Participating Shares				30,635,012	100.00

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

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on an official stock exchange

Exchange traded financial derivative instruments described in classification (a) above

OTC financial derivative instruments described in classification (b) above

Transferable securities as described in * above

Other current assets

	% of Total Assets
Transferable securities listed on an official stock exchange	0.15
Exchange traded financial derivative instruments described in classification (a) above	0.02
OTC financial derivative instruments described in classification (b) above	5.23
Transferable securities as described in * above	44.98
Other current assets	49.62
	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 2019 (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
Contracts for difference (b)				United States			
Australia				6,690	Acacia Communications Inc	453,649	0.45
(88,175)	Independence Group NL	8,055	0.01	147,245	Alder Biopharmaceuticals Inc #	143,564	0.14
56,101	National Veterinary Care Limited	254	0.00	12,137	Anixter International Inc	1,117,818	1.10
		<u>8,309</u>	<u>0.01</u>	121,484	Arqule Inc	2,424,821	2.39
Canada				22,084	Audentes Therapeutics Inc	1,321,507	1.30
27,798	Altgas Canada Inc	2,412	0.00	43,966	Cypress Semiconductor Corporation	1,025,727	1.01
8,044	Pembina Pipeline Corporation_CS	24,512	0.02	301,785	Genworth Financial Inc	1,327,854	1.31
(8,045)	Pembina Pipeline Corporation_MS	3,903	0.01	15,017	HP Inc	308,599	0.30
2,301	Transat A.T. Inc	1,168	0.00	20,219	Innophos Holdings Inc	646,604	0.64
		<u>31,995</u>	<u>0.03</u>	4,132	Logmein Inc	354,278	0.35
France				5,437	Pacific Biosciences Of California Inc	27,946	0.03
(4,496)	Faurecia	6,416	0.01	27,534	Parsley Energy Inc	520,668	0.51
Germany				40,219	RA Pharmaceuticals Inc	1,887,478	1.86
94,745	Innogy SE	24	0.00	203	Synthorx Inc	14,188	0.01
Japan				24,634	Tech Data Corporation	3,537,442	3.49
12,800	Hitachi Chemical Company Limited	355	0.00	7,268	The Charles Schwab Corporation	345,666	0.34
25	Line Corporation	30	0.00	24,149	The Medicines Company	2,051,216	2.02
		<u>385</u>	<u>0.00</u>	45,251	Tiffany & Company	6,047,796	5.97
South Africa				6,214	Wabco Holdings Inc	841,997	0.83
35,660	Pioneer Foods Limited	8,005	0.01	2,147	Zagg Inc	17,412	0.02
United Kingdom				170,883	Zayo Group Holdings Inc	5,921,096	5.84
1,343,948	Amerisur Resources Plc	8,522	0.01			<u>30,337,326</u>	<u>29.91</u>
(109,571)	Fiat Chrysler Automobiles NV	49,824	0.05	Total equities			
96,496	Just Eat Plc	85,542	0.08			41,898,777	41.31
5,881,264	Premier Foods Plc	428,627	0.42	Government bonds			
		<u>572,515</u>	<u>0.56</u>	United States			
United States				4,500,000	United States Treasury Bill 0% 13/02/2020	4,492,276	4.43
47,268	Allergan Plc	539,698	0.53	3,000,000	United States Treasury Bill 0% 19/03/2020	2,990,615	2.95
92,894	Bristol-Myers Squibb	183,151	0.18	3,000,000	United States Treasury Bill 0% 02/04/2020	2,988,494	2.94
257,871	Caesars Entertainment Corporation	263,028	0.26	3,000,000	United States Treasury Bill 0% 09/04/2020	2,987,686	2.95
(544,978)	Fitbit Inc	204,925	0.20			<u>13,459,071</u>	<u>13.27</u>
(6,706)	TD Ameritrade Holding Corporation	21,474	0.02	Total government bonds			
19,790	Wellcare Health Plans Inc	984,090	0.97			13,459,071	13.27
		<u>2,196,366</u>	<u>2.16</u>	Real estate investment trust			
Total contracts for difference							
		2,824,015	2.78	United States Virgin Islands			
Equities				66,337	Front Yard Residential Corporation	818,599	0.81
Canada				Total real estate investment trust			
285,913	Continental Gold Inc	1,179,590	1.16			818,599	0.81
20,966	Kirkland Lake Gold Limited	925,462	0.92	Real estate investment trust			
		<u>2,105,052</u>	<u>2.08</u>	United States Virgin Islands			
China							
42,715	Bitauto Holdings Limited	633,891	0.62	Total real estate investment trust			
138,973	Changyou.Com Limited	1,360,546	1.35				
8,973	China Biologic Products Holdings Inc	1,044,278	1.03	United States Virgin Islands			
2,433,326	Huaneng Renewables Corporation Limited	946,247	0.93				
60,564	Yixin Group Limited	13,446	0.01	Total real estate investment trust			
		<u>3,998,408</u>	<u>3.94</u>				
Netherlands							
56,606	Interxion Holding NV	4,744,149	4.68	United States Virgin Islands			
23,420	Wright Medical Group NV	713,842	0.70				
		<u>5,457,991</u>	<u>5.38</u>	Total real estate investment trust			

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€81,845,545	US\$90,874,599	10 January 2020	6	1,054,345	1.04
£1,295,651	US\$1,676,087	10 January 2020	1	40,832	0.04
SEK5,104	US\$542	10 January 2020	1	4	0.00
US\$191,653	HKD1,493,103	16 January 2020	4	67	0.00
Total unrealised gain on forward currency contracts				1,095,248	1.08
Total financial assets at fair value through profit or loss-trading				60,095,710	59.25

Man Funds VI plc
 Schedule of investments as at 31 December 2019 (continued)
 Man GLG Event Driven Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference			
Australia			
18,534	Caltex Australia Limited	(3,929)	(0.00)
1,143,758	Panoramic Resources Limited	(79,250)	(0.08)
110,435	Qms Media Limited	(828)	(0.00)
		<u>(84,007)</u>	<u>(0.08)</u>
Bermuda			
1,175,586	Teekay Offshore Partners LP	(2,726)	(0.00)
Canada			
(48,275)	Detour Gold Corporation	(72,350)	(0.07)
France			
62,904	Peugeot SA	(67,173)	(0.07)
Germany			
26,229	Kabel Deutschland Holding AG	(122,139)	(0.12)
62,254	Mckesson Europe AG	(5,813)	(0.01)
		<u>(127,952)</u>	<u>(0.13)</u>
Israel			
(10,322)	Mellanox Technologies Limited	(51,083)	(0.05)
Japan			
24,000	Showa Corporation	(855)	(0.00)
Netherlands			
(9,534)	Takeaway.Com NV	(29,009)	(0.03)
United States			
(40,928)	Abbvie Inc	(279,609)	(0.28)
(66,859)	Centene Corporation	(929,788)	(0.92)
(71,061)	Craft Brew Alliance Inc	(9,803)	(0.00)
(39,984)	Digital Realty Trust Inc	(8,664)	(0.01)
(23,177)	Eldorado Resorts Inc	(250,125)	(0.25)
(61,599)	Jagged Peak Energy Inc	(65,632)	(0.06)
54,812	Tallgrass Energy LP	(874)	(0.00)
(2,914)	Wesco International Inc	(8,884)	(0.01)
		<u>(1,553,379)</u>	<u>(1.53)</u>
Total contracts for difference		<u>(1,988,534)</u>	<u>(1.96)</u>
Option contract			
United States			
(657)	Call on 20 ARQL US 17 January 2020	(9,855)	(0.01)
Total option contract		<u>(9,855)</u>	<u>(0.01)</u>

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$1,944,458	CAD2,564,770	16 January 2020	12	(33,578)	(0.03)
US\$15,502	€13,953	10 January 2020	5	(170)	(0.00)
US\$681,197	£517,069	16 January 2020	1	(4,110)	(0.00)
US\$690,075	HKD5,392,486	16 January 2020	5	(1,858)	(0.00)
Total unrealised loss on forward currency contracts				<u>(39,716)</u>	<u>(0.03)</u>
Total financial liabilities at fair value through profit or loss-trading				<u>(2,038,105)</u>	<u>(2.00)</u>
Total financial assets at fair value through profit or loss-trading				60,095,710	59.25
Total financial liabilities at fair value through profit or loss - trading				(2,038,105)	(2.00)
Other net assets				43,376,227	42.75
Net Assets Attributable to Holders of Redeemable Participating Shares				<u>101,433,832</u>	<u>100.00</u>

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

Classifications:

- (a) Exchange traded derivative instruments
- (b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	38.54
OTC financial derivative instruments described in classification (b) above	3.55
Transferable Securities as described in # above	0.13
Other current assets	57.78
	<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 2019 (continued)

Man GLG Global 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			
200,000	Lebanese Republic 100bps 20 December 2024	110,923	1.10
(2,300,000)	Naics 33 V 1 10 Year 100 bps 20 December 2029	19,631	0.19
750,000	Republic of South Africa 100bps 20 December 2024	22,829	0.23
420,000	Republic of Turkey 100bps 20 December 2024	33,690	0.34
		<u>187,073</u>	<u>1.86</u>
Total credit default swaps		<u>187,073</u>	<u>1.86</u>
Government bonds			
Canada			
198,000	Canadian Government Bond 5.75% 06/01/2033	225,466	2.24
France			
638,000	French Republic Government Bond Oat 0.75% 25/05/2028	762,841	7.57
Germany			
534,000	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/02/2028	639,546	6.35
Italy			
289,000	Italy Buoni Poliennali Del Tesoro 2.2% 01/06/2027	351,046	3.49
Japan			
84,150,000	Japan Government 10 Year Bond 0.1% 20/09/2027	786,496	7.81
23,750,000	Japan Government 30 Year Bond 1.9% 20/09/2042	294,205	2.92
19,400,000	Japan Government 30 Year Bond 0.8% 20/03/2046	197,910	1.96
		<u>1,278,611</u>	<u>12.69</u>
Spain			
184,000	Spain Government Bond 1.45% 31/10/2027	225,440	2.24
United Kingdom			
272,000	United Kingdom Gilt 1.75% 07/09/2037	390,128	3.87
United States			
50,000	United States Treasury Bill 0% 06/11/2020	49,658	0.49
100,000	United States Treasury Note/Bond 1.625% 30/09/2026	98,758	0.98
1,508,000	United States Treasury Note/Bond 1.75% 31/07/2024	1,512,241	15.01
60,000	United States Treasury Note/Bond 2.875% 15/05/2049	66,145	0.66
		<u>1,726,802</u>	<u>17.14</u>
Total government bonds		<u>5,599,880</u>	<u>55.59</u>
Mortgage backed securities			
United States			
977,000	Fannie Mae Pool 3.5	1,004,937	9.98
316,000	Fannie Mae Pool 4	328,689	3.26
497,000	Ginnie Mae II Pool 3.5	512,764	5.09
		<u>1,846,390</u>	<u>18.33</u>
Total mortgage backed securities		<u>1,846,390</u>	<u>18.33</u>

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD178,027	US\$122,051	02 March 2020	1	3,285	0.03
BRL1,712,250	US\$407,389	03 January 2020	2	18,214	0.18
BRL318,972	US\$76,000	02 April 2020	1	2,973	0.03
CAD41,751	US\$31,985	28 February 2020	1	219	0.00
CHF53,990	US\$54,850	02 March 2020	1	1,147	0.02
CNY1,061,445	US\$150,038	02 March 2020	1	2,107	0.02
CZK206,712	US\$8,964	27 March 2020	1	168	0.00
DKK159,469	US\$23,885	28 February 2020	1	167	0.00
€362,909	US\$401,505	18 February 2020	1	7,107	0.07
£69,621	US\$89,736	03 March 2020	1	2,654	0.03
ILS41,787	US\$11,893	28 February 2020	1	242	0.00
KRW142,631,170	US\$122,116	03 March 2020	1	1,573	0.02
MXN523,718	US\$26,511	27 March 2020	1	868	0.01
NOK87,449	US\$9,519	28 February 2020	1	435	0.00
NZD15,128	US\$9,656	28 February 2020	1	559	0.01
PLN80,812	US\$20,746	26 March 2020	1	596	0.01
RUB1,024,848	US\$15,841	23 March 2020	1	497	0.00
SEK398,805	US\$41,449	02 March 2020	1	1,281	0.02
SGD27,330	US\$20,078	03 March 2020	1	258	0.00
THB1,043,562	US\$34,557	31 March 2020	1	356	0.00
US\$450,000	BRL1,712,250	03 January 2020	1	24,398	0.24
Total unrealised gain on forward currency contracts				<u>69,104</u>	<u>0.69</u>
Total financial assets at fair value through profit or loss-trading				<u>7,702,447</u>	<u>76.47</u>

Man Funds VI plc

Schedule of investments as at 31 December 2019 (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			
600,000	Fed Republic of Brazil 100bps 20 December 2024	(331)	(0.00)
225,000	Federation of Malaysia 100bps 20 December 2024	(6,975)	(0.07)
750,000	Republic of Colombia 100bps 20 December 2024	(9,782)	(0.10)
550,000	Republic of Indonesia 100bps 20 December 2024	(9,691)	(0.10)
		<u>(26,779)</u>	<u>(0.27)</u>
Total credit default swaps		<u>(26,779)</u>	<u>(0.27)</u>
Interest rate swaps			
Brazil			
(7,200,000)	Payable BRL 5.41% Vs CDI OBP 4 January 2021	(14,936)	(0.15)
Total interest rate swaps		<u>(14,936)</u>	<u>(0.15)</u>

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
JPY33,387,463	US\$309,629	02 March 2020	1	(1,320)	(0.01)
US\$365,838	BRL1,551,299	02 April 2020	1	(18,244)	(0.18)
US\$143,226	COP495,300,000	24 March 2020	2	(7,041)	(0.07)
US\$214,474	IDR3,083,392,000	13 February 2020	2	(7,610)	(0.08)
US\$144,764	ZAR2,164,833	26 March 2020	1	(8,310)	(0.08)
Total unrealised loss on forward currency contracts				<u>(42,525)</u>	<u>(0.42)</u>
Total financial liabilities at fair value through profit or loss-trading				<u>(84,240)</u>	<u>(0.84)</u>
Total financial assets at fair value through profit or loss-trading				7,702,447	76.47
Total financial liabilities at fair value through profit or loss - trading				(84,240)	(0.84)
Other net assets				2,454,680	24.37
Net Assets Attributable to Holders of Redeemable Participating Shares				<u>10,072,887</u>	<u>100.00</u>

**The forward currency contracts are held with HSBC Bank Plc.

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Other current assets

	% of Total Assets
	2.12
	<u>97.88</u>
	<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 2019 (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			
700,000	Arcelormittal 500bps 20 December 2024	(118,866)	(0.23)
800,000	Assicurazioni Generali S.P.A. 100bps 20 December 2024	(13,748)	(0.03)
700,000	CNH Industrial N.V. 500bps 20 December 2024	(142,419)	(0.28)
300,000	Grifols SA 500bps 20 December 2024	(59,340)	(0.12)
700,000	Heidelbergement AG 500bps 20 December 2024	(148,509)	(0.28)
1,300,000	HSBC Bank Plc 100bps 20 December 2024	(5,743)	(0.01)
500,000	K And S AG 500bps 20 December 2024	(58,462)	(0.12)
300,000	Valeo SA 100bps 20 December 2024	(2,680)	(0.01)
600,000	Volvo Treasury AB 100bps 20 December 2024	(17,469)	(0.03)
200,000	Wendel Sa 500bps 20 December 2024	(44,136)	(0.09)
		<u>(611,372)</u>	<u>(1.20)</u>
United States			
900,000	Republic of Colombia 100bps 20 December 2024	(10,457)	(0.02)
		<u>(621,829)</u>	<u>(1.22)</u>
Total credit default swaps			
Total return swaps			
Belgium			
(600,000)	The House of Finance NV	(14,685)	(0.03)
Germany			
(600,000)	IHO Verwaltungs GMBH	(8,550)	(0.02)
		<u>(23,235)</u>	<u>(0.05)</u>

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€934,423	£794,953	16 January 2020	1	(3,264)	(0.01)
Total unrealised loss on forward currency contracts				<u>(3,264)</u>	<u>(0.01)</u>
Total financial liabilities at fair value through profit or loss-trading				<u>(648,328)</u>	<u>(1.28)</u>
Total financial assets at fair value through profit or loss-trading				41,065,952	80.98
Total financial liabilities at fair value through profit or loss - trading				(648,328)	(1.28)
Other net assets				10,292,832	20.30
Net Assets Attributable to Holders of Redeemable Participating Shares				<u>50,710,456</u>	<u>100.00</u>

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

Classifications:

- (a) Exchange traded derivative instruments
- (b) OTC financial derivative instruments

*Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
OTC financial derivative instruments described in classification (b) above	0.48
Transferable Securities as described in * above	10.65
Other current assets	88.87
	<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
 Man GLG European Alpha Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost €
Linde Plc	258,463	44,634,207
RWE AG	756,230	18,927,200
SAP SE	139,274	13,259,028
Zalando SE	293,915	11,750,647
Nestle SA	106,707	9,734,572
Swedish Match AB	230,817	9,439,530
Adidas AG	35,661	9,195,756
Vonovia SE	207,858	8,908,794
Bayer AG	156,700	8,535,449
Wolters Kluwer NV	132,417	8,281,989
Novo Nordisk A/S	179,104	7,782,230
Rheinmetall AG	76,978	7,561,937
Sartorius AG PFD	43,295	7,035,438
Neste OYJ	174,719	6,933,444
UCB SA	94,151	6,664,008
Metso OYJ	185,900	6,116,110
Puma SE	65,274	5,998,548
Fortum OYJ	304,700	5,752,736
Scout24 AG	121,477	5,706,866
E.On SE	566,761	5,640,972

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds €
Linde Plc	(194,216)	(33,935,703)
SAP SE	(133,657)	(15,185,516)
RWE AG	(509,284)	(12,330,435)
Nestle SA	(135,525)	(12,283,442)
Zalando SE	(293,915)	(11,177,587)
Metso OYJ	(299,971)	(10,266,769)
Swedish Match AB	(249,402)	(9,880,582)
Vonovia SE	(207,858)	(9,332,824)
Novo Nordisk A/S	(197,903)	(8,760,589)
Adidas AG	(31,483)	(8,552,357)
Sartorius AG PFD	(42,229)	(7,531,699)
DSV Panalpina A/S	(83,995)	(7,087,480)
Innogy SE	(167,352)	(6,899,547)
Neste OYJ	(222,607)	(6,722,444)
UCB SA	(94,151)	(6,687,403)
Fortum OYJ	(333,825)	(6,329,722)
Rheinmetall AG	(61,244)	(6,139,663)
Elisa OYJ	(139,905)	(5,640,970)
E.On SE	(566,761)	(5,452,241)
Telefonaktiebolaget LM Ericsson	(631,810)	(5,341,309)

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 Alpha Select Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 25/11/2019	85,000,000	84,711,503
United Kingdom Treasury Bill 0% 26/05/2020	80,000,000	79,702,358
United Kingdom Treasury Bill 0% 12/02/2019	70,000,000	69,758,124
United Kingdom Treasury Bill 0% 14/04/2020	70,000,000	69,753,445
United Kingdom Treasury Bill 0% 01/06/2020	70,000,000	69,742,345
United Kingdom Treasury Bill 0% 14/10/2019	70,000,000	69,736,192
United Kingdom Gilt 4.75% 07/03/2020	50,000,000	51,344,500
United Kingdom Gilt 3.75% 07/09/2019	50,000,000	50,617,800
United Kingdom Gilt 1.75% 22/07/2019	50,000,000	50,217,000
United Kingdom Treasury Bill 0% 17/02/2020	50,000,000	49,849,223
United Kingdom Treasury Bill 0% 02/03/2020	50,000,000	49,827,039
United Kingdom Treasury Bill 0% 16/03/2020	50,000,000	49,826,087
United Kingdom Treasury Bill 0% 16/09/2019	50,000,000	49,822,462
United Kingdom Treasury Bill 0% 27/08/2019	50,000,000	49,821,571
United Kingdom Treasury Bill 0% 06/08/2020	50,000,000	49,817,192
United Kingdom Treasury Bill 0% 18/05/2020	50,000,000	49,816,576
United Kingdom Treasury Bill 0% 20/01/2020	45,000,000	44,844,474
United Kingdom Treasury Bill 0% 16/12/2019	42,300,000	42,169,575
United Kingdom Treasury Bill 0% 23/03/2020	40,000,000	39,859,879
United Kingdom Treasury Bill 0% 28/10/2019	40,000,000	39,850,308

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds £
United Kingdom Gilt 1.75% 22/07/2019	(50,000,000)	(50,012,500)
London Stock Exchange Plc	92,270,328	(7,425,101)
CRH Plc	111,312,692	(7,312,391)
Next Plc	146,944,643	(6,923,217)
Persimmon Plc	84,366,314	(6,862,846)
easyJet Plc	50,335,520	(6,167,231)
AstraZeneca Plc	155,284,194	(4,656,299)
Rio Tinto Plc	225,537,716	(4,634,578)
Experian Plc	135,165,512	(4,388,162)
Barclays Plc	47,381,406	(4,224,098)
Associated British Foods Plc	157,653,403	(4,024,644)
Informa Plc	97,147,218	(3,986,503)
GlaxoSmithKline Plc	218,818,715	(3,805,680)
Smith & Nephew Plc	84,440,459	(2,971,192)
Standard Chartered Plc	84,402,423	(2,801,860)
Ashtead Group Plc	95,124,873	(2,631,462)
Call on 2.4 LGEN LN 18 October 2019	(7,381)	(2,605,493)
Whitbread Plc	32,563,671	(2,560,588)
RELX Plc	183,666,199	(2,496,727)
Call on 0.52 LLOY LN 18 October 2019	(27,885)	(2,312,205)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the 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 European Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost €
Ping An Insurance Group Company of China Limited	10,779,419	109,641,707
SAP SE	458,504	51,615,732
Ferrari NV	203,023	29,632,031
France Treasury Bill BTF 0% 15/07/2020	28,000,000	28,169,357
Moncler SpA	705,328	25,297,768
RWE AG	1,112,886	24,706,069
France Treasury Bill BTF 0% 02/12/2020	24,000,000	24,071,463
Innogy SE	534,946	21,499,044
Fiat Chrysler Automobiles NV	1,536,080	20,079,012
Mediobanca SpA	2,100,885	19,807,051
EXOR NV	309,297	18,933,486
Intesa Sanpaolo SpA	8,737,953	18,444,802
Nexi SpA	1,950,873	18,205,336
Freeport-McMoRan Inc	1,706,778	17,727,059
ASR Nederland NV	451,481	17,698,055
Celgene Corporation	188,101	15,108,310
Tencent Holdings Limited	368,342	14,465,855
Alcoa Corporation	572,864	13,619,234
Alibaba Group Holding Limited	87,537	12,734,634
Rheinmetall AG	126,102	11,974,447

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds €
Ping An Insurance Group Company of China Limited	(12,998,453)	(132,007,511)
Innogy SE	(1,359,642)	(57,134,161)
RWE AG	(2,521,982)	(53,208,484)
SAP SE	(424,819)	(46,463,422)
Ferrari NV	1,295,223	(26,811,742)
Moncler SpA	(745,511)	(26,326,622)
Freeport-McMoRan Inc	(2,490,873)	(26,163,490)
Fiat Chrysler Automobiles NV	(1,864,404)	(24,984,848)
MAN SE	(273,600)	(24,706,080)
Alcoa Corporation	(887,173)	(21,030,287)
Mediobanca SpA	(2,064,222)	(19,957,473)
Volkswagen AG PFD	(133,448)	(19,427,282)
Software AG	(675,790)	(19,362,734)
Carl Zeiss Meditec AG	(225,000)	(17,808,750)
Nexi SpA	(1,766,484)	(17,085,658)
ASR Nederland NV	(451,481)	(16,479,057)
Dialog Semiconductor Plc	(347,400)	(15,042,420)
Luxottica Group SpA	(281,869)	(14,576,603)
Tencent Holdings Limited	(367,476)	(14,325,593)
Intesa Sanpaolo SpA	(6,474,639)	(13,919,587)

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 AHL Multi Strategy Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
France Treasury Bill BTF 0% 10/02/2019	6,000,000	6,778,495
France Treasury Bill BTF 0% 20/05/2020	5,000,000	5,481,083
United States Treasury Bill 0% 14/11/2019	4,000,000	3,952,377
United States Treasury Bill 0% 09/04/2020	3,000,000	2,977,009
United States Treasury Bill 0% 05/07/2020	3,000,000	2,976,998
United States Treasury Bill 0% 11/07/2019	3,000,000	2,964,857
United States Treasury Bill 0% 07/11/2019	2,000,000	1,986,536
United States Treasury Bill 0% 17/10/2019	2,000,000	1,978,039
United States Treasury Bill 0% 26/09/2019	2,000,000	1,977,109
United States Treasury Bill 0% 03/10/2019	2,000,000	1,976,813
United States Treasury Bill 0% 05/09/2019	2,000,000	1,975,213
United States Treasury Bill 0% 20/02/2020	1,500,000	1,487,222
United States Treasury Bill 0% 14/05/2020	1,000,000	992,232
EURO-BUND Future September 2019	1,153	805,047
S&P500 Emini Futures June 2019	851	621,884
EURO-BUND Future June 2019	910	596,568
United States Treasury Bill 0% 26/03/2020	500,000	495,906
United States Treasury Bill 0% 19/03/2020	500,000	495,529
S&P500 Emini Futures March 2019	502	476,808
Long Gilt Future June 2019	667	453,615

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 14/11/2019	(3,000,000)	(2,965,264)
United States Treasury Bill 0% 07/02/2019	(2,000,000)	(1,997,928)
United States Treasury Bill 0% 11/07/2019	(2,000,000)	(1,993,560)
United States Treasury Bill 0% 02/05/2019	(2,000,000)	(1,986,931)
Treasury Bill 0.00% 16/05/2019	(2,000,000)	(1,984,962)
US 10 Year Note (CBT) September 2019	(1,379)	(1,779,586)
EURO-BTP Future September 2019	(334)	(1,676,852)
United States Treasury Bill 0% 05/09/2019	(1,500,000)	(1,489,716)
United States Treasury Bill 0% 26/09/2019	(1,500,000)	(1,487,723)
United States Treasury Bill 0% 03/10/2019	(1,500,000)	(1,486,957)
United States Treasury Bill 0% 04/04/2019	(1,000,000)	(995,038)
United States Treasury Bill 0% 11/04/2019	(1,000,000)	(994,587)
Aust 10 Year Bond Future June 2019	(288)	(769,791)
Aust 10 Year Bond Future March 2019	(464)	(694,945)
SPI 200 Futures March 2019	(176)	(574,769)
EURO-OAT Future June 2019	(408)	(545,095)
Aust 10 Year Bond Future September 2019	(282)	(543,691)
NIKKEI 225 (OSE) December 2019	(101)	(493,118)
EURO-BTP Future June 2019	(307)	(491,319)
DAX Index Future December 2019	(178)	(479,940)

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 AHL TargetRisk
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	151,462,940	203,643,368
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	93,014,190	152,733,211
United States Treasury Inflation Indexed Bonds 0.5% 15/04/2024	136,196,900	138,070,641
France Government Bond OAT 0.7% 25/07/2030	86,048,110	114,386,959
United Kingdom Gilt Inflation Linked 0.125% 10/08/2028	66,538,070	108,406,931
French Republic Government Bond OAT 0.1% 03/01/2029	86,039,875	106,821,048
United States Treasury Inflation Indexed Bonds 0.75% 15/07/2028	93,556,770	95,466,717
French Republic Government Bond OAT 0.1% 01/03/2028	64,066,285	78,593,123
United States Treasury Inflation Indexed Bonds 0.875% 15/01/2029	72,060,800	77,351,369
United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029	66,224,800	66,939,122
United States Treasury Inflation Indexed Bonds 0.625% 15/04/2023	61,957,550	62,141,091
United States Treasury Inflation Indexed Bonds 0.125% 15/10/24	38,020,520	38,108,793
United States Treasury Bill 0% 18/06/2020	20,000,000	19,824,242
French Republic Government Bond OAT 1.85% 25/07/2027	11,662,605	16,279,866
United States Treasury Bill 0% 09/01/2020	10,000,000	9,906,271
United States Treasury Bill 0% 05/07/2019	10,000,000	9,876,119
United Kingdom Gilt Inflation Linked 0.125% 22/03/2026	4,409,240	6,752,117
United States Treasury Bill 0% 23/01/2020	5,000,000	4,959,247
United States Treasury Bill 0% 09/04/2020	1,000,000	992,336
United States Treasury Bill 0% 21/11/2019	1,000,000	992,202

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2026	(72,004,460)	(109,422,189)
French Republic Government Bond OAT 1.85% 25/07/2027	(63,683,380)	(88,802,505)
United States Treasury Inflation Indexed Bonds 0.375% 15/07/2027	(83,734,180)	(85,022,960)
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2026	(64,288,750)	(78,854,698)
French Republic Government Bond OAT 0.1% 01/03/2028	(64,611,920)	(78,751,014)
United States Treasury Inflation Indexed Bonds 0.625% 15/04/2023	(68,170,090)	(68,778,844)
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2022	(47,396,880)	(46,987,216)
French Republic Government Bond OAT 0.1% 03/01/2029	(21,206,340)	(26,113,678)
United Kingdom Gilt Inflation Linked 0.125% 10/08/2028	(11,482,190)	(18,591,074)
United States Treasury Inflation Indexed Bonds 0.75% 15/07/2028	(14,339,940)	(15,108,071)
United States Treasury Inflation Indexed Bonds 0.5% 15/04/2024	(13,251,160)	(13,440,097)
Long Gilt Future September 2019	(2,200)	(11,548,694)
United States Long Bond (CBT) September 2019	(1,051)	(10,208,664)
United States 10 Year Note (CBT) September 2019	(2,118)	(9,251,632)
United States Bond (CBT) September 2019	(576)	(9,204,000)
United States Treasury Bill 0% 05/07/2019	(9,000,000)	(8,917,057)
S&P500 Emini Futures December 2019	(1,085)	(7,808,518)
EURO-BUND Future September 2019	(1,125)	(6,308,741)
EURO-BTP Future September 2019	(456)	(5,546,065)
NASDAQ 100 E-Mini December 2019	(485)	(5,258,592)

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 European Mid-Cap Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost €
Linde Plc	1,678,334	277,809,474
Bayer AG	2,787,972	174,295,604
SAP SE	1,279,647	139,779,840
RWE AG	5,034,505	111,763,288
Volkswagen AG Pfd.	386,093	57,097,544
Innogy SE	1,187,355	49,531,684
E.ON SE	5,040,671	47,658,818
Zalando SE	995,837	41,010,153
Unilever NV	741,460	40,269,967
Koninklijke DSM NV	328,088	36,054,480
MTU Aero Engines AG	169,275	35,581,814
Deutsche Boerse AG	284,724	33,897,388
Prosus NV	417,111	28,116,040
Siemens Healthineers AG	714,263	26,760,033
Carl Zeiss Meditec AG	298,459	24,590,525
Continental AG	197,889	23,084,116
Adyen NV	32,420	22,150,621
Signify NV	891,626	20,966,349
Galapagos NV	133,383	18,860,336
Valmet OYJ	778,777	18,118,433

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds €
Linde Plc	(1,345,721)	(227,319,062)
Bayer AG	(2,062,174)	(132,847,640)
RWE AG	(5,034,505)	(121,442,448)
Innogy SE	(2,609,931)	(107,206,442)
SAP SE	(612,108)	(68,272,298)
Volkswagen AG PFD	(343,058)	(51,450,510)
MTU Aero Engines AG	(245,160)	(50,892,749)
Unilever NV	(741,460)	(39,755,827)
Deutsche Boerse AG	(288,797)	(36,688,706)
Zalando SE	(856,085)	(32,556,913)
Signify NV	(1,126,044)	(30,113,567)
Geralto NV	(569,719)	(28,980,781)
Koninklijke DSM NV	(257,339)	(28,784,990)
E.ON SE	(2,973,444)	(28,468,524)
Continental AG	(210,767)	(28,039,515)
Prosus NV	(417,111)	(26,224,409)
Adyen NV	(39,300)	(25,803,499)
Neste OYJ	(644,498)	(25,665,972)
Carl Zeiss Meditec AG	(295,336)	(25,293,528)
Valmet OYJ	(1,074,775)	(22,534,174)

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Man Funds VI plc
 Man Numeric Market Neutral Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
Hochtief AG	42,736	5,967,622
Industrivarden AB	220,199	4,719,476
Pargesa Holding SA	54,066	4,138,252
RWE AG	148,876	3,846,240
Baloise Holding AG	17,365	2,958,980
CanCom SE	62,627	2,867,009
Rheinmetall AG	24,658	2,831,567
Axel Springer SE	40,264	2,636,514
Fielmann AG	35,601	2,459,643
Deutsche Wohnen SE NPV (BR)	59,361	2,396,490
Helvetia Holding AG	12,614	2,325,373
Porsche Automobil Holding SE Pfd.	35,355	2,289,210
Sonova Holding AG	10,073	2,286,763
Carl Zeiss Meditec AG	22,548	2,279,436
Flughafen Zuerich AG	12,223	2,229,789
Knorr-Bremse AG	16,473	1,694,352
Sunrise Communications Group AG	21,558	1,671,167
TAG Immobilien AG	71,009	1,634,581
Takeaway.com Holding BV	18,637	1,583,684
Salmar ASA	33,741	1,554,467

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
Hochtief AG	(51,063)	(6,924,995)
Industrivarden AB	(258,205)	(5,726,278)
Pargesa Holding SA	(54,066)	(4,104,597)
RWE AG	(148,876)	(3,869,065)
Carl Zeiss Meditec AG	(42,366)	(3,819,537)
Flughafen Zuerich AG	(20,758)	(3,695,221)
Talanx AG	(85,913)	(3,352,522)
CanCom SE	(62,627)	(3,272,158)
Baloise Holding AG	(17,365)	(3,022,489)
Rheinmetall AG	(24,658)	(2,881,113)
Scout24 AG	(58,673)	(2,846,615)
Puma SE	(15,535)	(2,844,966)
Epiroc AB	(297,828)	(2,820,959)
Fastighets AB Balder	(87,850)	(2,632,754)
Axel Springer SE	(40,264)	(2,601,387)
Fielmann AG	(35,601)	(2,481,754)
TAG Immobilien AG	(108,391)	(2,469,569)
Helvetia Holding AG	(12,614)	(2,420,459)
Porsche Automobil Holding SE PFD	(35,355)	(2,340,099)
Sonova Holding AG	(10,073)	(2,285,628)

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Man Funds VI plc
 Man GLG Unconstrained Emerging Equity
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
United States Treasury Bill 0% 27/06/2019	3,000,000	2,965,365
United States Treasury Bill 0% 12/03/2019	350,000	349,095
United States Treasury Bill 0% 05/02/2019	300,000	299,905
United States Treasury Bill 0% 12/02/2019	250,000	249,807
United States Treasury Bill 0% 19/02/2019	250,000	249,692
United States Treasury Bill 0% 26/02/2019	250,000	249,592
United States Treasury Bill 0% 05/03/2019	250,000	249,464
United States Treasury Bill 0% 19/03/2019	150,000	149,606

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 27/06/2019	(3,000,000)	(2,968,346)
Indiabulls Housing Finance Limited	(254,474)	(2,876,584)
Korea Zinc Company Limited	(6,056)	(2,316,492)
Baidu Inc	(12,740)	(2,127,939)
Moscow Exchange MICEX-RTS OAO	(1,499,679)	(2,006,115)
Check Point Software Technologies Limited	(18,921)	(1,992,219)
Sberbank PAO	(559,872)	(1,678,716)
Largan Precision Company Limited	(14,548)	(1,673,599)
ENN Energy Holdings Limited	(174,572)	(1,624,729)
Infosys Limited	(154,531)	(1,572,167)
ICICI Bank Limited	(147,168)	(1,536,436)
Tencent Holdings Limited	(36,445)	(1,526,326)
Cia de Saneamento do Parana	(76,440)	(1,488,752)
B3 SA - Brasil Bolsa Balcao	(177,387)	(1,410,964)
Bidvest Group Limited	(91,972)	(1,383,542)
NCSOFT Corporation	(3,203)	(1,354,869)
Fanuc Corporation	(7,852)	(1,299,056)
LG Chem Limited	(3,974)	(1,266,119)
Shriram Transport Finance Company Limited	(76,849)	(1,260,259)
Hollysys Automation Technologies Limited	(57,975)	(1,134,900)

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Security	Nominal	Cost US\$
United States Treasury Bill 0% 25/07/2019	686,130,000	679,783,300
United States Treasury Bill 0% 18/07/2019	538,765,000	532,738,379
United States Treasury Bill 0% 27/06/2019	528,150,000	524,273,841
United States Treasury Bill 0% 31/10/2019	509,355,000	506,502,191
United States Treasury Bill 0% 11/07/2019	478,830,000	475,540,810
United States Treasury Bill 0% 24/10/2019	476,100,000	473,149,549
United States Treasury Bill 0% 10/10/2019	461,975,000	458,060,624
United States Treasury Bill 0% 17/10/2019	449,400,000	446,733,093
United States Treasury Bill 0% 12/12/2019	382,500,000	381,611,254
United States Treasury Bill 0% 30/05/2019	375,960,000	374,386,395
United States Treasury Bill 0% 14/11/2019	340,500,000	338,415,682
United States Treasury Bill 0% 23/01/2020	310,000,000	309,107,287
United States Treasury Bill 0% 07/11/2019	300,000,000	298,228,125
United States Treasury Bill 0% 16/04/2020	252,840,000	250,879,613
United States Treasury Bill 0% 09/01/2020	232,000,000	231,339,912
United States Treasury Bill 0% 16/01/2020	222,000,000	221,361,133
United States Treasury Bill 0% 19/12/2019	200,000,000	199,620,250
United States Treasury Bill 0% 05/12/2019	200,000,000	199,499,655
United States Treasury Bill 0% 11/06/2020	200,000,000	198,453,958
Argentine Republic Government International Bond 6.875% 22/04/2021	80,400,000	71,794,270

Statement of Significant Sales (unaudited)

For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 12/12/2019	(382,500,000)	(382,487,640)
United States Treasury Bill 0% 10/10/2019	(241,600,000)	(241,367,051)
United States Treasury Bill 0% 05/12/2019	(200,000,000)	(199,950,792)
United States Treasury Bill 0% 17/10/2019	(153,505,000)	(153,222,373)
United States Treasury Bill 0% 03/10/2019	(123,500,000)	(123,037,775)
Argentine Republic Government International Bond 6.875% 22/04/2021	(110,900,000)	(98,947,653)
United States Treasury Bill 0% 25/07/2019	(96,805,000)	(96,395,844)
Republic of Turkey 100bps 20 December 2024	(756,920,000)	(85,739,298)
Republic of South Africa 100bps 20 December 2024	(2,133,300,000)	(85,531,425)
United States Treasury Bill 0% 27/06/2019	(64,200,000)	(63,585,083)
Republic of South Africa 100bps 20 June 2024	(1,682,500,000)	(61,976,448)
United States Treasury Bill 0% 07/11/2019	(60,000,000)	(59,915,505)
United States Treasury Bill 0% 31/10/2019	(50,000,000)	(49,995,311)
Fed Republic of Brazil 100bps 20 June 2024	(2,154,400,000)	(49,595,995)
United States Treasury Bill 0% 18/07/2019	(47,700,000)	(47,619,540)
United States Treasury Bill 0% 11/07/2019	(45,000,000)	(44,987,588)
United States Treasury Bill 0% 24/10/2019	(38,000,000)	(37,995,480)
Republic of South Africa 100bps 20 December 2023	(773,400,000)	(29,085,863)
Republic of Turkey 100bps 20 June 2024	(224,200,000)	(25,226,785)
Lebanese Republic 100bps 20 June 2022	(74,000,000)	(23,631,940)

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Man Funds VI plc
 Man GLG Innovation Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
United States Treasury Bill 0% 30/01/2020	50,000,000	49,578,834
United States Treasury Bill 0% 15/08/2019	50,000,000	49,375,606
United States Treasury Bill 0% 24/10/2019	40,000,000	39,738,761
United States Treasury Bill 0% 27/06/2019	40,000,000	39,538,194
United States Treasury Bill 0% 16/04/2020	30,000,000	29,767,768
Facebook Inc	156,146	27,857,652
Microsoft Corporation	220,451	27,513,260
United States Treasury Bill 0% 19/09/2019	25,000,000	24,846,221
United States Treasury Bill 0% 13/02/2020	25,000,000	24,804,394
United States Treasury Bill 0% 03/05/2020	25,000,000	24,784,750
Alphabet Inc	21,838	24,746,172
Comcast Corporation	579,439	23,963,017
Adobe Inc	83,262	22,222,423
Tencent Holdings Limited	468,529	20,048,903
United States Treasury Bill 0% 06/02/2020	20,000,000	19,829,247
United States Treasury Bill 0% 12/09/2019	20,000,000	19,779,780
United States Treasury Bill 0% 25/07/2019	18,000,000	17,778,442
Visa Inc	110,007	17,468,837
United States Treasury Bill 0% 09/04/2020	17,000,000	16,877,902
Euronet Worldwide Inc	115,179	15,930,192

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
Adobe Inc	(127,036)	(35,638,619)
Alphabet Inc	(27,557)	(33,337,554)
Microsoft Corporation	(216,589)	(27,148,161)
Comcast Corporation	(506,598)	(20,636,419)
United States Treasury Bill 0% 24/10/2019	(20,000,000)	(19,872,412)
United States Treasury Bill 0% 27/06/2019	(18,000,000)	(17,794,834)
Booking Holdings Inc	(8,331)	(15,315,997)
Visa Inc	(89,275)	(14,857,467)
Facebook Inc	(79,817)	(14,683,754)
Tencent Holdings Limited	(295,311)	(12,276,781)
Infineon Technologies AG	(629,009)	(12,233,783)
Amazon.com Inc	(6,737)	(12,229,739)
Qualcomm Inc	(179,098)	(11,727,293)
Siltronic AG	(134,418)	(11,042,304)
Mastercard Inc	(35,086)	(9,337,405)
ASML Holding NV	(42,777)	(9,079,932)
Euronet Worldwide Inc	(61,457)	(8,886,466)
Charter Communications Inc	(24,539)	(8,630,869)
Salesforce.com Inc	(56,306)	(8,544,538)
NXP Semiconductors NV	(81,815)	(7,979,538)

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Man Funds VI plc
 Man NewSmith UK Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 29/07/2019	10,000,000	9,963,218
United Kingdom Treasury Bill 0% 22/07/2019	5,000,000	4,981,247
United Kingdom Gilt 3.75% 07/09/2019	3,900,000	3,960,294
United Kingdom Gilt 1.75% 22/07/2019	3,900,000	3,914,976
United Kingdom Treasury Bill 0% 15/07/2019	2,000,000	1,992,834
FTSE 100 Index Futures March 2019	77	269,295

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds £
United Kingdom Treasury Bill 0% 07/05/2019	(15,000,000)	(14,979,649)
United Kingdom Treasury Bill 0% 04/03/2019	(10,000,000)	(9,999,384)
United Kingdom Treasury Bill 0% 29/07/2019	(10,000,000)	(9,967,639)
United Kingdom Treasury Bill 0% 03/11/2019	(8,000,000)	(7,998,356)
United Kingdom Treasury Bill 0% 01/04/2019	(5,000,000)	(4,997,376)
United Kingdom Treasury Bill 0% 13/05/2019	(5,000,000)	(4,992,996)
United Kingdom Treasury Bill 0% 20/05/2019	(5,000,000)	(4,992,319)
United Kingdom Treasury Bill 0% 06/03/2019	(5,000,000)	(4,990,807)
United Kingdom Treasury Bill 0% 22/07/2019	(5,000,000)	(4,985,061)
United Kingdom Gilt 3.75% 07/09/2019	(3,900,000)	(3,959,163)
United Kingdom Gilt 1.75% 22/07/2019	(3,900,000)	(3,914,352)
United Kingdom Treasury Bill 0% 15/07/2019	(2,000,000)	(1,994,130)
Philip Morris International Inc	(21,568)	(1,243,946)
Breedon Aggregates Limited	(805,752)	(543,232)
Diageo Plc	3,124,206	(467,977)
London Stock Exchange Plc	3,151,908	(437,155)
Medica Group Plc	(384,968)	(429,863)
Rio Tinto Plc	4,164,166	(382,424)
AstraZeneca Plc	1,645,085	(295,307)
Big Yellow Group Plc	1,649,200	(246,232)

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Man Funds VI plc
 Man Alternative Style Risk Premia
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
United States Treasury Bill 0% 05/09/2019	62,000,000	61,616,773
Ageas	1,040,494	53,626,493
United States Treasury Bill 0% 20/02/2020	50,000,000	49,575,217
Nestle SA	461,314	48,200,368
Deutsche Wohnen SE NPV (BR)	1,130,949	45,183,864
Hochtief AG	361,872	45,111,143
ASM International NV	525,987	44,223,411
Telia Company AB	9,291,477	40,860,018
LEG Immobilien AG	357,154	40,734,458
Puma SE	467,107	36,386,192
United States Treasury Bill 0% 03/05/2020	35,000,000	34,698,732
United States Treasury Bill 0% 16/01/2020	35,000,000	34,696,713
Wolters Kluwer NV	502,939	34,676,008
Roche Holding AG	117,978	33,783,881
Innogy SE	701,777	33,279,592
Hugo Boss AG	689,046	31,356,738
United States Treasury Bill 0% 06/02/2020	31,000,000	30,758,724
Covestro AG	598,420	30,259,946
Proximus	1,068,295	30,190,923
Tele2 AB	2,141,671	29,966,950

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
Deutsche Wohnen SE NPV (BR)	(1,173,677)	(47,848,321)
ASM International NV	(633,767)	(46,862,598)
Ageas	(837,446)	(43,635,289)
Hochtief AG	(321,474)	(39,008,295)
Covestro AG	(675,637)	(33,741,777)
Nestle SA	(305,775)	(33,551,865)
Proximus	(1,068,295)	(31,888,509)
Innogy SE	(621,696)	(30,082,044)
Porsche Automobil Holding SE Pfd.	(423,603)	(27,404,483)
Koninklijke Ahold Delhaize NV	(1,017,685)	(26,883,417)
Deutsche Boerse AG	(182,244)	(26,421,299)
Puma SE	(317,979)	(26,032,959)
RWE AG	(987,071)	(25,661,968)
Deutsche Telekom AG	(1,457,433)	(24,599,335)
Wolters Kluwer NV	(331,953)	(23,243,369)
LEG Immobilien AG	(192,833)	(22,599,343)
Akzo Nobel NV	(238,876)	(22,168,083)
ProSiebenSat.1 Media SE	(1,597,301)	(21,602,549)
Salmar ASA	(421,802)	(19,952,941)
HeidelbergCement AG	(252,238)	(19,730,652)

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Man Funds VI plc
 Man AHL Active Balanced
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
France Treasury Bill BTF 0% 04/08/2020	20,000,000	22,210,566
France Treasury Bill BTF 0% 15/07/2020	18,000,000	19,921,656
France Treasury Bill BTF 0% 25/03/2020	18,000,000	19,888,599
United States Treasury Bill 0% 16/04/2020	19,000,000	18,873,041
France Treasury Bill BTF 0% 20/05/2020	12,000,000	13,308,921
France Treasury Bill BTF 0% 18/09/2019	5,000,000	5,615,614
France Treasury Bill BTF 0% 14/08/2019	3,500,000	3,942,697
France Treasury Bill BTF 0% 19/06/2019	2,500,000	2,804,906
France Treasury Bill BTF 0% 10/02/2019	2,000,000	2,259,498
France Treasury Bill BTF 0% 20/02/2019	2,000,000	2,257,774
France Treasury Bill BTF 0% 03/07/2019	2,000,000	2,246,503
France Treasury Bill BTF 0% 11/09/2019	2,000,000	2,245,327
France Treasury Bill BTF 0% 06/03/2019	1,800,000	2,046,252
France Treasury Bill BTF 0% 17/07/2019	1,500,000	1,688,140
France Treasury Bill BTF 0% 29/05/2019	1,500,000	1,686,724
France Treasury Bill BTF 0% 23/10/2019	1,500,000	1,686,215
France Treasury Bill BTF 0% 08/05/2019	1,300,000	1,484,083
France Treasury Bill BTF 0% 10/04/2019	1,300,000	1,483,302
German Treasury Bill 0% 10/04/2019	1,000,000	1,127,263
United States Treasury Bill 0% 24/10/2019	1,000,000	988,271

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 16/04/2020	(3,000,000)	(2,986,540)
France Treasury Bill BTF 0% 14/08/2019	(2,000,000)	(2,252,454)
FTSE 100 Index Future December 2019	(1,123)	(2,133,377)
France Treasury Bill BTF 0% 06/03/2019	(1,800,000)	(2,027,858)
S&P500 E-Mini Future December 2019	(502)	(1,507,480)
German Treasury Bill 0% 10/04/2019	(1,000,000)	(1,131,552)
United States Treasury Bill 0% 24/10/2019	(1,000,000)	(993,713)
NASDAQ 100 E-Mini December 2019	(224)	(959,259)
Long Gilt Future September 2019	(120)	(638,297)
United States Long Bond (CBT) September 2019	(58)	(590,594)
France Treasury Bill BTF 0% 19/06/2019	(500,000)	(565,549)
United States Ultra Bond (CBT) September 2019	(30)	(525,906)
United States 10 Year Note (CBT) September 2019	(111)	(489,016)
NIKKEI 225 (SGX) December 2019	(264)	(383,030)
HSCEI Futures December 2019	(127)	(352,786)
EURO STOXX 50 December 2019	(580)	(345,914)
Long Gilt Future June 2019	(91)	(340,401)
France Treasury Bill BTF 0% 10/04/2019	(300,000)	(340,263)
TOPIX Index Future December 2019	(94)	(302,499)
EURO-BUND Future September 2019	(61)	(300,910)

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Man Funds VI plc
 Man GLG High Yield Opportunities
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost €
Novo Banco SA 8.5% 06/07/2028	14,200,000	13,520,768
Petrobras Global Finance BV 5.375% 01/10/2029	10,250,000	11,631,615
Distribuidora Internacional de Alimentacion SA 1% 28/04/2021	14,800,000	11,412,987
Almaviva-The Italian Innovation Company SpA 7.25% 15/10/2022	14,356,000	10,918,607
Consus Real Estate AG 9.625% 15/05/2024	11,830,000	10,771,477
Italy Buoni Poliennali Del Tesoro 3.1% 01/03/2040	9,490,000	9,659,927
Matalan Finance Plc 6.75% 31/01/2023	8,937,000	8,613,760
Spain Government Bond 2.7% 31/10/2048	7,500,000	8,575,993
Officine Maccaferri-SpA 5.75% 01/06/2021	10,728,000	7,996,895
Safari Holding Verwaltungs GmbH 5.375% 30/11/2022	8,120,000	7,040,470
Tesco Plc 6.15% 15/11/2037	5,900,000	5,917,417
First Quantum Minerals Limited 6.5% 01/03/2024	6,334,000	5,482,964
Societa Cattolica di Assicurazioni SC 4.25% 14/12/2047	5,100,000	5,033,048
Pizzaexpress Financing 2 Plc 6.625% 01/08/2021	4,900,000	4,958,080
Brait SE 2.75% 18/09/2020	4,600,000	4,832,526
Banco Comercial Portugues SA 3.871% 27/03/2030	4,800,000	4,792,450
Telecom Italia SpA Milano 4% 11/04/2024	4,625,000	4,738,688
EnQuest Plc 7% 15/04/2022	6,535,000	4,710,194
Italy Buoni Poliennali Del Tesoro 3.85% 01/09/2049	3,590,000	4,452,606
Laredo Petroleum Inc 5.625% 15/01/2022	5,116,000	4,281,035

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds €
Italy Buoni Poliennali Del Tesoro 3.1% 01/03/2040	(9,490,000)	(10,188,423)
Spain Government Bond 2.7% 31/10/2048	(7,500,000)	(9,187,662)
Petrobras Global Finance BV 5.375% 01/10/2029	(7,000,000)	(7,825,701)
Novo Banco SA 8.5% 06/07/2028	(8,000,000)	(7,066,768)
Consus Real Estate AG 9.625% 15/05/2024	(5,915,000)	(4,977,802)
Telecom Italia SpA Milano 4% 11/04/2024	(4,625,000)	(4,947,594)
Distribuidora Internacional de Alimentacion SA 1% 28/04/2021	(6,600,000)	(4,663,737)
Italy Buoni Poliennali Del Tesoro 3.85% 01/09/2049	(3,590,000)	(4,494,089)
Prime Security Services Borrower LLC / Prime Finance Inc 5.25% 15/04/2024	(4,500,000)	(4,266,245)
Almaviva-The Italian Innovation Company SpA 7.25% 15/10/2022	(6,673,000)	(4,145,771)
Co-Operative Group Limited 5.125% 17/05/2024	(3,500,000)	(4,113,251)
Banco de Sabadell SA 5.375% 12/12/2028	(4,000,000)	(4,103,166)
Adient Global Holdings Limited 3.5% 15/08/2024	(4,200,000)	(3,497,824)
Societa Cattolica di Assicurazioni SC 4.25% 14/12/2047	(3,500,000)	(3,408,675)
Codere Finance 2 Luxembourg SA 6.75% 01/11/2021	(3,735,000)	(3,396,477)
Bausch Health Companies Inc 5.75% 15/08/2027	(3,366,000)	(3,276,887)
Achmea BV 2.5% 24/09/2039	(3,332,000)	(3,265,360)
Matalan Finance Plc 6.75% 31/01/2023	(3,941,000)	(3,254,092)
Unione di Banche Italiane SpA 4.375% 07/12/2029	(3,150,000)	(3,224,888)
Jaguar Land Rover Automotive Plc 2.2% 15/01/2024	(3,500,000)	(3,211,250)

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Man Funds VI plc
 Man GLG Credit Multi Strategy Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
Bundesrepublik Deutschland 1% 15/08/2024	3,495,244	4,252,044
J Sainsbury PLC 1.25% 21/11/2019	2,700,000	3,463,354
Bundesrepublik Deutschland Bundesanleihe 0.25% 15/02/2029	3,006,000	3,461,955
ENN Clean Energy International Investment Limited 7.5% 27/02/2021	2,554,000	2,436,079
Bosideng International Holdings Limited 1% 17/12/2024	2,300,000	2,303,500
Ctrip.com International Limited 1% 01/07/2020	1,950,000	1,993,493
Chugoku Electric Power Company Inc 0% 25/01/2022	200,000,000	1,963,696
Cellnex Telecom SA 1.5% 16/01/2026	1,400,000	1,891,398
Tasty Bondco 1 SA 6.25% 15/05/2026	1,722,000	1,798,489
Theta Capital Pte. Limited 7% 11/04/2022	1,900,000	1,784,340
Credit Suisse Group AG 6.25% 18/12/2024	1,800,000	1,741,109
Priceline Group Inc 0.35% 15/06/2020	1,184,000	1,708,483
Intelsat Jackson Holdings SA 9.75% 15/07/2025	1,883,000	1,700,490
Co-Operative Group Limited 5.125% 17/05/2024	1,300,000	1,582,619
Distribuidora Internacional de Alimentacion SA 1% 28/04/2021	1,800,000	1,434,106
RealPage Inc 1.5% 15/11/2022	865,000	1,355,314
Playtech Plc 4.25% 07/03/2026	1,200,000	1,330,054
Nationwide Building Society 10.25% 20/06/2066	7,250	1,329,926
MTU Aero Engines AG 0.125% 17/05/2023	600,000	1,238,781
Longfor Group Holdings Limited 3.95% 16/09/2029	1,324,000	1,225,604

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
Bundesrepublik Deutschland Bundesanleihe 0.25% 15/02/2029	(3,006,000)	(3,480,293)
J Sainsbury Plc 1.25% 21/11/2019	(2,700,000)	(3,463,770)
Bundesrepublik Deutschland 1% 15/08/2024	(1,747,622)	(2,121,818)
Ctrip.com International Limited 1% 01/07/2020	(1,950,000)	(1,940,724)
Chugoku Electric Power Company Inc 0% 25/01/2022	(200,000,000)	(1,934,538)
Cellnex Telecom SA 1.5% 16/01/2026	(1,400,000)	(1,869,067)
Credit Suisse Group AG 6.25% 18/12/2024	(1,800,000)	(1,820,733)
Tasty Bondco 1 SA 6.25% 15/05/2026	(1,722,000)	(1,815,504)
ENN Clean Energy International Investment Limited 7.5% 27/02/2021	(1,823,000)	(1,697,156)
Playtech Plc 4.25% 07/03/2026	(1,200,000)	(1,361,400)
MTU Aero Engines AG 0.125% 17/05/2023	(600,000)	(1,226,798)
Longfor Group Holdings Limited 3.95% 16/09/2029	(1,324,000)	(1,222,965)
Valin Mining Investments Singapore Pte. Limited 0% 15/11/2021	(1,000,000)	(1,200,515)
National Westminster Bank Plc 0.69% 29/08/2049	(1,530,000)	(1,151,424)
EBIUH 6% 1/8 Perp	(1,200,000)	(1,148,105)
Impala Platinum Holdings Limited 07/06/2022 Flat Trading	(745)	(1,145,622)
IAC FinanceCo Inc 0.875% 01/10/2022	(663,000)	(1,127,520)
ARLIUS 1% 01/12/2020	(1,000,000)	(1,126,636)
Lenovo 3% 3/8 24/01/2024	(1,000,000)	(1,107,920)
Indiabulls Housing Finance Limited 6.375% 28/05/2022	(1,174,000)	(1,092,057)

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Man Funds VI plc
 Man GLG Event Driven Alternative
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost US\$
Zayo Group Holdings Inc	180,883	6,144,395
Tiffany & Company	45,251	5,965,483
United States Treasury Bill 0% 02/04/2020	6,000,000	5,953,333
InterXion Holding NV	56,606	4,727,084
Inmarsat Plc 3.875% 09/09/2023	3,200,000	4,690,750
United States Treasury Bill 0% 13/02/2020	4,500,000	4,471,217
Cypress Semiconductor Corporation	161,603	3,754,988
Tech Data Corporation	24,634	3,534,553
Spark Therapeutics Inc	32,969	3,498,412
United States Treasury Bill 0% 09/04/2020	3,000,000	2,977,017
United States Treasury Bill 0% 19/03/2020	3,000,000	2,973,174
RA Pharmaceuticals Inc	63,703	2,968,097
Alder Biopharmaceuticals Inc	147,245	2,760,287
United States Treasury Bill 0% 23/07/2019	2,500,000	2,498,358
United States Treasury Bill 0% 30/07/2019	2,500,000	2,497,330
Treasury Bill 0.00% 08/06/2019	2,500,000	2,496,311
United States Treasury Bill 0% 15/08/2019	2,500,000	2,495,169
United States Treasury Bill 0% 12/09/2019	2,500,000	2,490,945
United States Treasury Bill 0% 10/10/2019	2,500,000	2,489,025
United States Treasury Bill 0% 26/09/2019	2,500,000	2,489,009

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
Inmarsat Plc 3.875% 09/09/2023	(3,200,000)	(4,824,723)
Spark Therapeutics Inc	(32,969)	(3,762,644)
United States Treasury Bill 0% 02/04/2020	(3,000,000)	(2,986,358)
Cypress Semiconductor Corporation	(117,637)	(2,752,079)
Versum Materials Inc	(34,524)	(1,829,772)
Anadarko Petroleum Corporation	(17,706)	(1,282,303)
Innogy SE	(23,020)	(1,129,700)
RA Pharmaceuticals Inc	(23,484)	(1,112,122)
Genesee & Wyoming Inc	(8,522)	(943,422)
New Media Investment Group Inc	(85,448)	(772,861)
Wabco Holdings Inc	(5,532)	(745,657)
McKesson Europe AG	(25,000)	(729,564)
Kabel Deutschland Holding AG	(5,000)	(601,473)
Wright Medical Group NV	(17,672)	(531,793)
Tallgrass Energy LP	(23,397)	(468,819)
Parsley Energy Inc	(28,132)	(448,168)
CyrusOne Inc	(6,355)	(436,423)
Callon Petroleum Company	(91,166)	(399,625)
Pacific Biosciences of California Inc	(71,605)	(372,268)
Kirkland Lake Gold Limited	(8,538)	(357,814)

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Man Funds VI plc
Man GLG Global Debt Total Return
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2019



Security	Nominal	Cost US\$
Fannie Mae Pool 3.5	2,931,000	3,009,266
United States Treasury Bill 0% 07/11/2019	2,600,000	2,586,718
United States Treasury Note/Bond 1.75% 31/07/2024	1,508,000	1,502,109
United States Treasury Bill 0% 31/10/2019	1,500,000	1,492,932
United States Treasury Note/Bond 1.875% 31/07/2026	1,199,000	1,194,644
Ginnie Mae II Pool 3.5	994,000	1,028,169
Japan Government Ten Year Bond 0.1% 20/09/2027	84,150,000	799,419
French Republic Government Bond OAT 0.75% 25/05/2028	638,000	773,947
Fannie Mae Pool 4	632,000	655,330
Bundesrepublik Deutschland Bundesanleihe 0.5% 15/02/2028	534,000	648,636
Ginnie Mae 3.5 N.A.	497,000	516,026
United States Treasury Note/Bond 2.875% 15/05/2049	379,000	402,258
United Kingdom Gilt 1.75% 07/09/2037	272,000	363,122
Italy Buoni Poliennali Del Tesoro 2.2% 01/06/2027	289,000	344,438
Fannie Mae or Freddie Mac 4	316,000	328,714
Japan Government Thirty Year Bond 1.9% 20/09/2042	23,750,000	300,626
Canadian Government Bond 5.75% 06/01/2033	198,000	228,119
Spain Government Bond 1.45% 31/10/2027	184,000	227,518
Japan Government Thirty Year Bond 0.8% 20/03/2046	19,400,000	201,874
Lebanese Republic 100bps 20 June 2024	350,000	105,125

Statement of Significant Sales (unaudited)
For the year ended 31 December 2019

Security	Nominal	Proceeds US\$
Fannie Mae Pool 3.5	(1,954,000)	(2,008,718)
United States Treasury Note/Bond 1.875% 31/07/2026	(1,199,000)	(1,207,298)
Ginnie Mae II Pool 3.5	(497,000)	(516,725)
Ginnie Mae 3.5 N.A.	(497,000)	(515,249)
United States Treasury Note/Bond 2.875% 15/05/2049	(319,000)	(354,895)
Fannie Mae Pool 4	(316,000)	(328,582)
Fannie Mae or Freddie Mac 4	(316,000)	(327,764)
Lebanese Republic 100bps 20 June 2024	(350,000)	(194,511)
Republic of Turkey 100bps 20 June 2024	(450,000)	(51,948)
Republic of Turkey 100bps 20 December 2024	(320,000)	(29,221)
Republic of South Africa 100bps 20 December 2024	(700,000)	(25,364)
Republic of South Africa 100bps 20 June 2024	(700,000)	(21,872)
Republic of Turkey 100bps 20 December 2024_Citibank NA	(100,000)	(9,132)
Fed Republic of Brazil 100bps 20 June 2024	(650,000)	(5,999)
Republic of South Africa 100bps 20 December 2024_Barclays	(50,000)	(1,812)
Fed Republic of Brazil 100bps 20 December 2024_Citibank NA 134	(300,000)	(1,214)
Fed Republic of Brazil 100bps 20 December 2024_Citibank NA 139	(300,000)	(1,214)
Republic of Indonesia 100bps 20 December 2024_Goldman Sachs	(150,000)	2,118
Republic of Indonesia 100bps 20 December 2024_Citibank NA 97.25	(250,000)	2,980
Republic of Indonesia 100bps 20 December 2024_Citibank NA 86.5	(400,000)	5,647

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Man Funds VI plc
 Man GLG High Yield Opportunities DE
 Statement of Significant Purchases (unaudited)
 For the year ended 31 December 2019



Security	Nominal	Cost €
Almaviva-The Italian Innovation Company SpA 7.25% 15/10/2022	2,130,000	1,948,950
Galaxy Bidco Limited 6.5% 31/07/2026	1,460,000	1,823,048
Banca Monte dei Paschi di Siena SpA 3.625% 24/09/2024	1,750,000	1,786,500
Consus Real Estate AG 9.625% 15/05/2024	1,820,000	1,751,750
First Quantum Minerals Limited 6.5% 01/03/2024	1,840,000	1,639,374
Matalan Finance Plc 6.75% 31/01/2023	1,397,000	1,603,409
Banco Comercial Portugues SA 3.871% 27/03/2030	1,400,000	1,414,000
EnQuest Plc 7% 15/04/2022	1,640,000	1,276,322
Petrobras Global Finance BV 5.375% 01/10/2029	960,000	1,244,731
Odyssey Europe Holdco Sarl 8% 15/05/2023	1,248,000	1,215,240
Banca IFIS SpA 4.5% 17/10/2027	1,250,000	1,196,838
Brait SE 2.75% 18/09/2020	1,000,000	1,176,517
Summer BC Holdco B Sarl 5.75% 31/10/2026	1,000,000	1,027,500
Shop Direct Funding Plc 7.75% 15/11/2022	910,000	1,018,180
TVL Finance Plc 6.158% 15/07/2025	850,000	991,942
Aroundtown SA 4.75% 25/06/2168	800,000	988,422
Laredo Petroleum Inc 5.625% 15/01/2022	1,190,000	987,775
Prime Security Services Borrower LLC / Prime Finance Inc 5.25% 15/04/2024	1,050,000	979,327
Petroleum Geo-Services ASA 7.375% 15/12/2020	1,110,000	963,926
Vivion Investments Sarl 3% 08/08/2024	900,000	901,125

Statement of Significant Sales (unaudited)
 For the year ended 31 December 2019

Security	Nominal	Proceeds €
Prime Security Services Borrower LLC / Prime Finance Inc 5.25% 15/04/2024	(1,050,000)	(1,002,395)
RI Finance Bonds No. 3 Plc 6.125% 13/11/2028	(360,000)	(506,322)

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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 Depository on behalf of the sub-funds. Collateral received is segregated from the assets belonging to the sub-funds Depository 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 2019 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					Open	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	US\$ '000		
Citigroup Global Markets Limited (Incorporated in the United Kingdom)	82,478	-	82,478	-	-	-	-	82,478
Government bonds	82,478	-	82,478	-	-	-	-	82,478

Man GLG European Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$ '000	Maturity tenor of collateral					Open	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	US\$ '000		
Bank of New York Mellon (Incorporated in the United Kingdom) Collateral Received: USD Cash	623	655	-	-	-	-	-	655
BNP Paribas (Incorporated in the United Kingdom) Equities	565	-	565	-	-	-	-	565
BNP Paribas Securities Corp. (Incorporated in the United Kingdom) Collateral Received: USD Cash	478	488	-	-	-	-	-	488
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom) Equities	12,416	-	12,416	-	-	-	-	12,416
Credit Suisse Securities (USA) LLC (Incorporated in the United States) Equities	742	-	742	-	-	-	-	742
Merrill Lynch International (Incorporated in the United Kingdom) Equities	307	-	307	-	-	-	-	307

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Securities Lending (continued)

Man GLG European Equity Alternative (continued)

Morgan Stanley & Co. International Plc (Incorporated in the United Kingdom) Collateral Received: USD Cash Equities	4,371	1,128	-	-	-	-	1,128
		-	3,296	-	-	-	3,296
MUFG Securities EMEA plc (Incorporated in the United Kingdom) Equities	1,976	-	1,976	-	-	-	1,976
Pershing LLC (Incorporated in the United States) Collateral Received: USD Cash	108	111	-	-	-	-	111
Scotia Capital (USA) INC (Incorporated in the United States) Collateral Received: USD Cash	2,202	2,260	-	-	-	-	2,260
UBS AG (Incorporated in the United Kingdom) Equities	11,142	-	11,142	-	-	-	11,142
Wells Fargo Securities LLC (Incorporated in the United States) Collateral Received: USD Cash	926	946	-	-	-	-	946
	35,856	5,588	30,444	-	-	-	36,032

Man GLG European Mid-Cap Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$ '000	Maturity tenor of collateral					Open US\$ '000	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			
Bank of New York Mellon (Incorporated in the United Kingdom) Collateral Received: USD Cash	791	830	-	-	-	-	830	
BNP Paribas Arbitrage (Incorporated in the United Kingdom) Equities	59	-	59	-	-	-	59	
Citigroup Global Markets Limited (Incorporated in the United Kingdom) Equities	25,378	-	25,378	-	-	-	25,378	
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom) Equities	251	-	251	-	-	-	251	
JP Morgan Securities, Plc. (Incorporated in the United Kingdom) Equities	4,121	-	4,121	-	-	-	4,121	
The Bank of Nova Scotia (Incorporated in the United Kingdom) Equities	345	-	345	-	-	-	345	
	30,945	830	30,154	-	-	-	30,984	

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 2019
Man GLG Alpha Select Alternative	8.11%
Man GLG European Equity Alternative	8.35%
Man GLG European Mid-Cap Equity Alternative	5.70%

Securities Lending (continued)

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	£62,257,074	8.18%
Man GLG European Equity Alternative	€31,941,148	14.55%
Man GLG European Mid-Cap Equity Alternative	€27,567,700	8.69%

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	£10,022	£4
Man GLG European Equity Alternative	€199,950	€23,078
Man GLG European Mid-Cap Equity Alternative	€75,251	€734

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
<i>Man GLG Alpha Select Alternative</i>		
	£	
Citigroup Global Markets Limited	82,478,172	8.11%
<i>Man GLG European Equity Alternative</i>		
	€	
BNP Paribas	503,237	0.13%
Credit Suisse Securities (Europe) Limited	11,060,731	2.89%
Credit Suisse Securities (USA) LLC	660,684	0.17%
Merrill Lynch International	273,853	0.07%
Morgan Stanley & Co. LLC	2,936,720	0.77%
MUFG Securities EMEA Plc	1,760,020	0.46%
UBS AG	9,925,761	2.60%
<i>Man GLG European Mid-Cap Equity Alternative</i>		
	€	
BNP Paribas Arbitrage	52,348	0.01%
Citigroup Global Markets Limited	22,608,500	4.68%
Credit Suisse Securities (Europe) Limited	223,780	0.05%
JP Morgan Securities, Plc	3,671,683	0.76%
The Bank of Nova Scotia	306,931	0.06%

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	€4,987,438	1.30%
Man GLG European Mid-Cap Equity Alternative	€740,601	0.15%

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 2019 and is presented within other income in the statement of comprehensive income:

	Income Earned
Man GLG European Equity Alternative	€124,090
Man GLG European Mid-Cap Equity Alternative	€13,071

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 2019.

100% of cash collateral is maintained in a segregated account with the custodian. 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 2019:

	Portfolio swaps % of net assets
Man GLG European Alpha Alternative	(0.68%)
Man GLG Alpha Select Alternative	3.08%
Man GLG European Equity Alternative	2.57%
Man AHL Multi Strategy Alternative	0.36%
Man AHL TargetRisk	0.45%
Man GLG European Mid-Cap Equity Alternative	1.42%
Man GLG Innovation Equity Alternative	(0.79%)
Man Alternative Style Risk Premia	(3.36%)
Man GLG High Yield Opportunities	(0.09%)
Man GLG Credit Multi-Strategy Alternative	(2.20%)
Man GLG Event Driven Alternative	0.82%
Man GLG High Yield Opportunities DE	(0.05%)

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.

The following table details the value of portfolio swaps, analysed by counterparty as at 31 December 2019:

Counterparty	Counterparty's country	Portfolio Swap Market value
€		
<u>Man GLG European Alpha Alternative</u>		
Credit Suisse Securities Europe Limited	United Kingdom	(865,803)
Goldman Sachs International	United Kingdom	197,035
£		
<u>Man GLG Alpha Select Alternative</u>		
Credit Suisse Securities Europe Limited	United Kingdom	6,373,060
JP Morgan Securities Plc	United Kingdom	24,983,054
€		
<u>Man GLG European Equity Alternative</u>		
Bank of America Merrill Lynch	United Kingdom	72,597
Bank of Nova Scotia	United Kingdom	1,046,371
Barclays Plc	United Kingdom	(3,170,922)
Citibank N.A.	United Kingdom	(314,025)
Credit Suisse AG Ireland	United Kingdom	4,066,177
Goldman Sachs International	United Kingdom	5,264,265
HSBC Bank Plc	United Kingdom	(307,990)
JP Morgan Securities Plc	United Kingdom	459,320
Morgan Stanley & Co. International Plc	United Kingdom	2,717,167
US\$		
<u>Man AHL Multi Strategy Alternative</u>		
Credit Suisse Securities Europe Limited	United Kingdom	73,069
Goldman Sachs International	United Kingdom	(206,967)
JP Morgan Securities Plc	United Kingdom	496,429
Morgan Stanley & Co. International Plc	United Kingdom	7,562
US\$		
<u>Man AHL TargetRisk</u>		
JP Morgan Securities Plc	United Kingdom	6,913,520

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Portfolio Swaps (continued)

Counterparty	Counterparty's country	Portfolio Swap Market value
€		
<u>Man GLG European Mid-Cap Equity Alternative</u>		
Credit Suisse Securities Europe Limited	United Kingdom	(1,513,887)
Goldman Sachs International	United Kingdom	8,160,559
HSBC Bank Plc	United Kingdom	(2,564,030)
JP Morgan Securities Plc	United Kingdom	168,013
Morgan Stanley & Co. International Plc	United Kingdom	2,628,370
US\$		
<u>Man GLG Innovation Equity Alternative</u>		
Credit Suisse AG Ireland	United Kingdom	90,935
Morgan Stanley & Co. International Plc	United Kingdom	(3,900,352)
US\$		
<u>Man Alternative Style Risk Premia</u>		
Morgan Stanley & Co. International Plc	United Kingdom	(21,378,984)
€		
<u>Man GLG High Yield Opportunities</u>		
Credit Suisse AG Ireland	United Kingdom	(160,125)
JP Morgan Securities Plc	United Kingdom	3,726
US\$		
<u>Man GLG Credit Multi-Strategy Alternative</u>		
Bank of Nova Scotia	United Kingdom	580,617
Credit Suisse AG Ireland	United Kingdom	(629,706)
Goldman Sachs International	United Kingdom	(9,467)
JP Morgan Securities Plc	United Kingdom	(580,736)
Morgan Stanley & Co. International Plc	United Kingdom	(35,823)
US\$		
<u>Man GLG Event Driven Alternative</u>		
Credit Suisse AG Ireland	United Kingdom	340,179
Credit Suisse Securities Europe Limited	United Kingdom	(29,009)
Morgan Stanley & Co. International Plc	United Kingdom	524,311
US\$		
<u>Man GLG High Yield Opportunities DE</u>		
Credit Suisse AG Ireland	United Kingdom	(14,685)
JP Morgan Securities Plc	United Kingdom	(8,550)

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 European Alpha Alternative</u>		
Bank of New York Mellon	EUR	(65)
Credit Suisse Securities (Europe) Limited	EUR	870,000
Goldman Sachs International	EUR	386,934
Morgan Stanley & Co. International Plc	EUR	153,536
£		
<u>Man GLG Alpha Select Alternative</u>		
Bank of America Merrill Lynch	GBP	10,152
Bank of New York Mellon	GBP	4,590,000
Credit Suisse AG Ireland	GBP	(4,433,000)
JP Morgan Securities Plc	GBP	16,355,815
Morgan Stanley & Co. International Plc	GBP	42

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Unaudited reporting requirement in respect of the
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Collateral (continued)

The Fund engages in activity which may require collateral to be provided to a counterparty ("collateral posted").

Counterparty	Currency	Collateral posted
<u><i>Man GLG European Equity Alternative</i></u>		
		€
Bank of America Merrill Lynch	EUR	631,223
Bank of New York Mellon	EUR	(960,000)
Bank of Nova Scotia	EUR	676,306
Barclays Plc	EUR	5,826,538
Citibank N.A.	EUR	129,574
Credit Suisse Securities (Europe) Limited	EUR	(3,513,990)
Goldman Sachs International	EUR	(2,342,102)
HSBC Bank Plc	EUR	3,450,869
JP Morgan Securities Plc	EUR	18,659,156
Morgan Stanley & Co. International Plc	EUR	7,153,919
UBS AG	EUR	14,595,000
<u><i>Man AHL Multi Strategy Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	(1,450,000)
Credit Suisse Securities (Europe) Limited	USD	(493,172)
Deutsche Bank AG, London	USD	1,018,980
Goldman Sachs International	USD	2,563,279
HSBC Bank Plc	USD	3,138,205
JP Morgan Securities Plc	USD	616,960
Morgan Stanley & Co. International Plc	USD	3,292,143
Royal Bank of Scotland	USD	2,219,272
<u><i>Man AHL TargetRisk</i></u>		
		US\$
Bank of New York Mellon	USD	(8,890,000)
Credit Suisse Securities (Europe) Limited	USD	(14,118,090)
Goldman Sachs International	USD	(3,214,979)
HSBC Bank Plc	USD	1,197,817
JP Morgan Securities Plc	USD	(6,841,329)
Royal Bank of Scotland	USD	10
<u><i>Man GLG European Mid-Cap Equity Alternative</i></u>		
		€
Bank of New York Mellon	EUR	(230,000)
Credit Suisse Securities (Europe) Limited	EUR	19,174,167
Goldman Sachs International	EUR	(5,707,109)
HSBC Bank Plc	EUR	6,097,000
JP Morgan Securities Plc	EUR	(160,000)
Morgan Stanley & Co. International Plc	EUR	13,171,320
<u><i>Man GLG Global Emerging Markets Debt Total Return</i></u>		
		US\$
Bank of America Merrill Lynch	USD	(2,450,000)
Bank of New York Mellon	USD	(11,710,000)
Barclays Plc	USD	140,000
Citibank N.A.	USD	137,462
Credit Suisse Securities (Europe) Limited	USD	107,108,693
Goldman Sachs International	USD	500,250
HSBC Bank Plc	USD	21,571,947
JP Morgan Securities Plc	USD	(1,513,411)
Nomura Holdings	USD	406,640
<u><i>Man GLG Innovation Equity Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	(3,500,000)
Morgan Stanley & Co. International Plc	USD	(3,599,760)

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Collateral (continued)

Counterparty	Currency	Collateral posted
<u><i>Man Alternative Style Risk Premia</i></u>		
		US\$
Bank of New York Mellon	USD	(5,770,000)
Deutsche Bank AG, London	USD	1,449,687
HSBC Bank Plc	USD	5,919,321
Morgan Stanley & Co. International Plc	USD	(4,506,233)
Royal Bank of Scotland	USD	3,720,433
<u><i>Man AHL Active Balanced</i></u>		
		US\$
Bank of New York Mellon	USD	25,018,752
<u><i>Man GLG High Yield Opportunities</i></u>		
		€
Bank of New York Mellon	EUR	(1,800,000)
Barclays Plc	EUR	429,161
Citibank N.A.	EUR	119,646
Goldman Sachs International	EUR	798,312
JP Morgan Securities Plc	EUR	503,440
Morgan Stanley & Co. International Plc	EUR	25,192
Credit Suisse Securities (Europe) Limited	EUR	449,010
<u><i>Man GLG Credit Multi-Strategy Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	(200,000)
Bank of Nova Scotia	USD	900,557
Barclays Plc	USD	273,511
Citibank N.A.	USD	202,935
Goldman Sachs International	USD	373,431
JP Morgan Securities Plc	USD	1,762,958
Morgan Stanley & Co. International Plc	USD	(420)
Credit Suisse Securities (Europe) Limited	USD	983,641
<u><i>Man GLG Event Driven Alternative</i></u>		
		US\$
Credit Suisse AG Ireland	USD	714,848
Morgan Stanley & Co. International Plc	USD	6,030,332
Credit Suisse Securities (Europe) Limited	USD	120,000
<u><i>Man GLG Global Debt Total Return</i></u>		
		US\$
HSBC Bank Plc	USD	140,840
Credit Suisse Securities (Europe) Limited	USD	34,051
<u><i>Man GLG High Yield Opportunities DE</i></u>		
		€
Credit Suisse AG Ireland	EUR	250,000
JP Morgan Securities Plc	EUR	891,021

All cash posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.