Man | GLG

Man Funds VI plc

(An Investment Company with Variable Capital)

Semi-Annual Report and Unaudited Financial Statements for the six month period ended 30 June 2021

Man Funds VI plc

Fund and Class of Shares	ISIN
Man GLG Alpha Select Alternative Class DL GBP	IE00B60K3800
Man GLG Alpha Select Alternative Class DL H EUR	IE00B5ZNKR51
Man GLG Alpha Select Alternative Class DL H USD	IE00B6116G19
Man GLG Alpha Select Alternative Class DNY H EUR	IE00BK6M1400
Man GLG Alpha Select Alternative Class IL GBP	IE00B60S2G54
Man GLG Alpha Select Alternative Class IL GBP Dist	IE00BF2WQN35
Man GLG Alpha Select Alternative Class IL H EUR	IE00B3LJVG97
Man GLG Alpha Select Alternative Class IL H EUR Dist	IE00BF2WQM28
Man GLG Alpha Select Alternative Class IL H SEK	IE00B57XDM94
Man GLG Alpha Select Alternative Class IL H USD	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 GBP	IE00BK1X8B47
Man GLG Alpha Select Alternative Class IN H CHF	IE00BMZ59K67
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 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 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 EUR	IE00BRJT8462
Man AHL Multi Strategy Alternative Class IN H GBP	IE00BRJT8793
Man AHL Multi Strategy Alternative Class IN H SEK	IE00BRJT8B35
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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
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Man AHL TargetRisk Class DU H HKD Dist	IE00BNNH3D26
Man AHL TargetRisk Class DU H SGD Dist	IE00BNNH3F40
Man AHL TargetRisk Class DV USD	IE00BKY59P81
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Man AHL TargetRisk Class I H AUD	IE00BRJT7506
Man AHL TargetRisk Class I H CHF	IE00BRJT7L67
Man AHL TargetRisk Class I H EUR	IE00BRJT7K50
Man AHL TargetRisk Class I H GBP	IE00BRJT7N81

Fund and Class of Shares (continued)	ISIN
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 AHL TargetRisk Class INU H CHF	IE00BDCY1Y14
Man AHL TargetRisk Class INU H EUR	IE00BDCY1X07
Man AHL TargetRisk Class INU H GBP	IE00BL9X2H72
Man AHL TargetRisk Class IV USD	IE00BKY59Q98
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 H GBP	IE00BWBSFM39
Man GLG European Mid-Cap Equity Alternative Class IN H SEK	IE00BWBSFQ76
Man GLG European Mid-Cap Equity Alternative Class IN H USD	IE00BWBSFV20
Man GLG European Mid-Cap Equity Alternative Class INF 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 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
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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
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Man GLG Global Emerging Markets Debt Total Return Class DMF H EUR	IE00BD8GL969
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Man GLG Innovation Equity Alternative Class IN H CHF	IE00BDRKT060
Man GLG Innovation Equity Alternative Class IN H EUR	IE00BDRKT177
Man GLG Innovation Equity Alternative Class IN H GBP	IE00BDRKT284
Man GLG Innovation Equity Alternative Class IN H SEK	IE00BDRKT409
Man GLG Innovation Equity Alternative Class INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
Man GLG Innovation Equity Alternative Class INF H GBP	IE00BYX7RF96
Man GLG Innovation Equity Alternative Class INU H EUR	IE00BFZ18L99
Man GLG Innovation Equity Alternative Class INU H GBP	IE00BYP55G81
Man GLG Innovation Equity Alternative Class IXN H EUR	IE00BLKGX613

Fund and Class of Shares (continued)	ISIN
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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 DKK	IE00BJP5L097
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 NZD	IE00BM966B52
Man Alternative Style Risk Premia Class I H SEK	IE00BF52FJ94
Man Alternative Style Risk Premia Class INU USD	IE00BZ7PF851
Man Alternative Style Risk Premia Class INU H EUR	IE00BD5FCH16
Man Alternative Style Risk Premia Class INU H GBP	IE00BFZNCQ85
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 D H CHF	IE0008FJL2B6
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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 DN USD	IE00BJBLGM81
Man GLG Event Driven Alternative Class DN H CHF	IE00BNXH7D05
Man GLG Event Driven Alternative Class DN H EUR	IE00BJBLGL74
Man GLG Event Driven Alternative Class DNFY USD	IE00BKDV7752
Man GLG Event Driven Alternative Class DNFY H EUR	IE00BKDV7869
Man GLG Event Driven Alternative Class IN USD	IE00BJJNGV56
Man GLG Event Driven Alternative Class IN H CHF	IE00BNXH7C97
Man GLG Event Driven Alternative Class IN H EUR	IE00BJJNH014
Man GLG Event Driven Alternative Class IN H GBP	IE00BJJNGX70
Man GLG Event Driven Alternative Class IN H SEK	IE00BJJNGY87
Man GLG Event Driven Alternative Class INF USD	IE00BJBLGK67
Man GLG Event Driven Alternative Class INF H EUR	IE00BJBLGJ52
Man GLG Event Driven Alternative Class INU H EUR	IE00BK80LR53
Man GLG Event Driven Alternative Class INXX H EUR	IE00BMW96F54
Man GLG Event Driven Alternative Class IU USD	IE00BL0BP158

Fund and Class of Shares (continued)	ISIN
Man GLG Global Debt Total Return Class I C EUR	IE00BJR66947
Man GLG Global Debt Total Return Class I C USD	IE00BJR66830
Man GLG Global Debt Total Return Class I H CHF	IE00BLR6PG89
Man GLG Global Debt Total Return Class I H EUR	IE00BJR66B64
Man GLG High Yield Opportunities DE Class I EUR	IE00BKRQZ499
Man GLG High Yield Opportunities DE Class I EUR Dist	IE00BKRQZ382
Man GLG High Yield Opportunities DE Class ILU EUR G Dist	IE00BKX9B006
Man GLG Global Consumer Equity Alternative Class DN H EUR	IE00BGMJW334
Man GLG Global Consumer Equity Alternative Class IN H EUR	IE00BGMJW110
Man GLG Global Consumer Equity Alternative Class IN USD	IE00BGMJW227
Man GLG Global Consumer Equity Alternative Class INF USD	IE00BGMJW441
Man GLG Japan Equity Alternative Class IN H EUR	IE00BJN6RW80
Man GLG Japan Equity Alternative Class IN H USD	IE00BKP3C528
Man GLG Japan Equity Alternative Class INF H EUR	IE00BKP3C635
Man GLG US Equity Extended Class IM USD	IE00BKX8MB51
Man GLG US Equity Extended Class IM C EUR	IE00BN7JDP67
Man GLG US Equity Extended Class IM C GBP	IE00BN7JDQ74
Man GLG US Equity Extended Class IMF C EUR	IE00BN7JDR81
Man GLG US Equity Extended Class IU C GBP	IE00BN715890
Man AHL TargetRisk Moderate Class D USD	IE00BN4NVY61
Man AHL TargetRisk Moderate Class D H EUR	IE00BNC0Y173
Man AHL TargetRisk Moderate Class I USD	IE00BNC0Y405
Man AHL TargetRisk Moderate Class I H CHF	IE00BN4NVZ78
Man AHL TargetRisk Moderate Class I H EUR	IE00BNC0Y280
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN USD	IE00BN15T637
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H EUR	IE00BN15T744
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H GBP	IE00BN15T850
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class INF USD	IE00BN15T967
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IU H GBP	IE00BM9GRB29
Man AHL Target Growth Alternative Class D H EUR	IE00BNDVWW63
Man AHL Target Growth Alternative Class I USD	IE00BNDVWZ94
Man AHL Target Growth Alternative Class I H EUR	IE00BNDVWX70
Man AHL Target Growth Alternative Class I H GBP	IE00BNDVWY87
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Man GLG Convertible Arbitrage Alternative Class INF H EUR	IE00BNG2SY04
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Man GLG Convertible Arbitrage Alternative Class IU H GBP	IE00BNG2SZ11
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Man GLG RI Global Sustainable Growth Alternative Class IN H EUR	IE00BNG2T142
Man GLG RI Global Sustainable Growth Alternative Class IN H GBP	IE00BNG2T258
Man GLG RI Global Sustainable Growth Alternative Class INF H EUR	IE00BNG2T365
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Man GLG RI Sustainable Energy Transition Alternative Class IN EUR	IE000SZG8CH4
Man GLG RI Sustainable Energy Transition Alternative Class IN H GBP	IE000XMZ6R81
Man GLG RI Sustainable Energy Transition Alternative Class IN H USD	IE000AN41RW5
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Man AHL Global Bond Class I USD	IE00BNNLPP04
Man AHL Global Bond Class I H EUR	IE00BNNLPQ11
Man AHL Global Bond Class I H GBP	IE00BNNLPR28
Man AHL Global Bond Class I H JPY	IE00BNNLPS35

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Man Funds VI plc
Directory

Board of Directors:
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Samantha McConnell (Irish) (appointed on 1 January 2021)*
John Morton (British)
Bronwyn Wright (Irish)*

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*Independent, non-executive.

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

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

Market Review:

In 2021H1 emerging markets (EM) local sovereign debt (LC) and EM hard currency sovereign bonds (HC) returned -3.4% and -1.0%, respectively, with a performance being markedly different in 2021 Q1 when they sold off, and 2020 Q2 when they partially recovered.[1]

In LC, the negative performance in the six-month period was led by local rates (-4.3%) and currencies (-1.6%) and only partially offset by the positive interest carry (+2.5%). Overall, LC average yield increased 0.77% to 4.98% (+0.78% in 2021Q1 and -0.01% in 2021Q2). EM currencies relative performance reflected the change in market pricing on policy rates, as several EM central banks advanced in their policy tightening cycle, as well as distinctive vaccination and Covid outbreaks profiles. Central banks in Czech, Hungary and Mexico hiked policy rates in June (0.25%, 0.30%, and 0.25%, respectively) joining Brazil (2.25% of hikes since March 2021), Russia (1.25% increases since March 2021), and Turkey (8.25% of hikes since November 2020), while others have signalled the intention to normalise policy (Chile, South Africa and South Korea). Lastly, there are others that maintained accommodative policy stance despite rising inflationary pressure (such as Poland, Philippines and Indonesia).

In HC, the Investment grade segment (-2.0%) underperformed the high yield sector (+0.6%), while EM HC spreads tightened -0.10% absorbing part of the impact of the increase in reference yields.

EM Bond Funds in 2021H1 recorded robust inflows of USD49.3bn (USD23.3bn in 2020), split +USD 26.4bn into HC funds and +USD22.9bn into LC funds.

In 2021Q1, EM LC and HC pulled back -6.7% and -4.7% respectively, driven by both external factors, with rising US rates on the reflation trade taking 10-year U.S. Treasury yields to as high as 1.74% at the end of March (+0.83% in 2021Q1), a stronger USD, ongoing Covid-19 concerns and weaker flow dynamics, as well as idiosyncratic factors, particularly in Turkey, Brazil, Russia and some frontier countries.

Concern over the impact of the coronavirus delta variant grew forcing some Asian nations and South Africa to impose new restrictions to contain the spread. The hawkish pivot in June's FOMC meeting led to a more dollar-supportive environment to towards the end of the period.

In February, concerns around EM HC sovereign defaults returned to the fore front as Ethiopia and Zambia become the first two nations with Eurobonds to opt in for a debt restructuring under the G-20's Common Framework, which establishes the basis for a coordinated and comprehensive debt treatment that dictates private sector involvement. Belize's foreign currency debt rating was downgraded by S&P to SD[2] in May after the government failed to pay the quarterly interest coupon due on its USD526.5MM bond due in 2034 and it announced a consent solicitation seeking to extend the grace period. In June Argentina reached an agreement to avoid another default by delaying the bulk of a USD2.4bn payment due to the Paris Club that had been due in May to the end of July.

Financial markets reacted negatively to the replacement of Turkey's Central Bank Governor, Naci Agbal in March. Appointed in November 2020, he had hiked rates by 8.75% since then, including 2.00% on March 18th. In Brazil, accelerating inflation and expanding fiscal impulse prompted the central bank to react. The resulting increase in funding cost and the currency depreciation are testing the country's debt sustainability. Meanwhile, the mismanagement of the pandemic hindered the President's approval ratings, which together with the fact that former President Lula will be eligible to run for the 2022 Presidential elections, may impact the priorities of government policies in the coming year. In Russia, the economic recovery is broadening, fuelled by progress in vaccinations, slowing outbreaks and higher oil prices. These positives however were overshadowed by increasing geopolitical tensions and the looming risk of sanctions from the U.S. and European allies. Colombia lost its investment grade status in June as Fitch followed S&P in downgrading the sovereign to BB+ driven by the fiscal deterioration that should follow the failure of the fiscal reform proposal. In Peru, the electoral officials delayed for over a month to declare the leftist union leader Pedro Castillo as winner in the presidential vote of June 6, as they considered Ms. Fujimori's fraud claims. Although international observers did not found evidence of major irregularities; Ms. Fujimori's claims fostered the country's political polarization to reach new highs.

[1] EM LC returns measure by J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD (JPM GBI_E GD family of indexes and EM HC returns and spreads measured by J.P. Morgan EMBI Global Composite (JPM EMBIG) family of indexes.
[2] Selective Default.

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

Outlook:

In our view, 2021H2 will remain challenging for EM given intermittent policies on Covid related restrictions, widening gap to DM on vaccine rollouts, reduced credit impulse from China and a stickier inflation profile. The weakening demand and the selling of metals in China add additional headwind to commodities.

In Asia, growth momentum pulled back recently as governments deal with a severe wave of COVID-19 infections. In Latin America several countries were already dealing with challenging fiscal dynamics and high levels of social discontent even before the pandemic. With several countries in the region going through elections in the next couple of years, high voters' dissatisfaction increases the risks of outcomes that are not conducive to reforms which may hinder IMF funding negotiations. We do not think current valuations in LC and HC reflect this deterioration in fundamentals.

Meanwhile, price pressures are rising in DM and EM alike. We believe that the combination of accelerating inflation in the US, potential for surprises in the labour market (either a substantial acceleration in payroll growth, or evidence of inability of labour supply to grow and meet the demand) could shake the market's belief that rates can continue to be negative in real terms and this equilibrium of tight spreads, negative real rates, developed countries recovering sharply while EM lags, can be maintained.

Lastly, we believe that the massive injection of liquidity in 2021Q2 that, in our view, led UST yields to decline in the period (as the Treasury substantially decreased its net debt issuance to instead withdraw cash that it had deposited at the Fed) will likely be reversed. This follows the Treasury's plan to rebuild its cash levels to around USD700 billion once the debt ceiling is rolled over. Once that happens, net UST issuance will go back to USD220bn per month, reversing the supportive liquidity conditions and bringing fundamentals differentials back to the forefront of pricing dynamics.

Fund Activity:

In light of the risks mentioned in the outlook section, we kept a defensive position in the fund during 2021H1. In HC, the fund closed the period with a +0.3 years duration-weighted exposure (DWE) and a -3.8 years short credit spread DWE. The fund's largest short credit spread exposures were to South Africa (-0.6 years), Indonesia, CDX EM index, Brazil, Turkey (-0.5 years each), Saudi Arabia, Qatar, Mexico and Colombia (-0.3 years each). These exposures were added in July last year in a mixture of countries where we believe that potential downside from further spread tightening is limited and upside from a correction could be significant given more crowded positioning, weaker fundamentals and less room for further monetary policy easing.

In LC, the fund is -17.2% short EM FX. The portfolio's main currency exposures are to IDR (-5.1%), MXN (-4.1%), COP (-2.8%), CLP (-2.7%) and ZAR (-2.5%). We opened the MXN and COP shorts in January on crowded long positioning on both currencies and COP's sensitivity to commodity prices that in our view will face headwinds given the impact on global demand of intermittent lockdowns.

Performance:

In 2021 H1, the Fund's gross and net returns were -0.20% and -0.67%[3], respectively. The weekly volatility of its returns in the period was 3.9%, lower than the 5.9% volatility of the EMD market.[4] The positive performance that was generated in 2021Q1 (+1.79% gross and +1.55% net) by the portfolio's defensive position in a quarter where the EMD market declined and was reversed in 2021 Q2 (-1.95% gross and -2.18% net) as the EMD market partially recovered.[5]

In 2021H1, the short LC added to gross performance (+0.23%), while the short credit spread DWE exposure detracted (-0.43%). The largest contributors to performance were the short COP (+0.21%), IDR (+0.13%) and CLP (+0.08%), as well as the short credit spread exposures to Turkey (+0.16%). The largest detractors were the short credit spread exposures to South Africa (-0.33%) and the shorts ZAR (-0.13%), MXN (-0.10%) and BRL (-0.09%).

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[3] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of up to 0.75% management fees for the Man GLG Global Emerging Markets Debt Total Return I USD shares class. Other share classes may charge higher fees.

[4] As measured by the volatility of returns of 50% JPM EMBIG, 50% JPM GBI-EM GD. Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the Fund/Strategy is independent of these indices/measures.

[5] The EMD market measured by the returns of 50% JPM EMBIG, 50% JPM GBI-EM GD: -2.2% in 2021H1, -5.7% in 2021Q1, +3.7% in 2021Q2. Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the Fund/Strategy is independent of these indices/measures.

Man GLG Global Debt Total Return – Semi-Annual Report Commentary

Market Review:

The main catalysts of the macro outlook in 2021H1 in developed markets (DM) gravitated around the risks arising from coronavirus variants on one side, and progress on vaccine deployment and reopening economies on the other. Across DM there was a gradual reopening of the economies, although the growth outlook upward revision was uneven with Euro area disappointing initially given later and slower vaccine deployment in the Spring. The progress of the delta variant delayed the growth recovery in 2021Q2 with prolonged mobility restrictions both in DM and EM, except for US. The U.S. led global growth, on the back of a broad monetary and fiscal stimulus, as China growth dived below trend given fiscal and credit tightening. In contrast with DM, most EM in the rest of Asia and Latin America economic activity is lagging given slower vaccinations that is leaving their economies hostage of the virus. The economic rebound coupled with supply side bottlenecks led to an upward revision on inflation almost everywhere, with global inflation still rising into 2021H2 given supply constraints related to the pandemic. The economic recovered sustained improved corporate fundamentals, with US IG corporates rating upgrades markedly outpacing downgrades. Oil continued to rebound with OPEC+ expected to add limited supplies to the market in the coming months[1].

Global Investment Grade (IG)[2] fixed income followed other financial assets in 2021H1. Bloomberg Barclays Global Aggregate[3] (Global Aggregate) returned -3.2% in 2021H1 as interest carry (+1.1%) was not enough to offset currency (-1.7%) and price return (-2.4%) losses[4]. The performance was markedly different in 2021 Q1 when it sold off by -4.5%, and 2020 Q2 when it partially recovered with a +1.3% return. In 2021Q1, the vaccine rollout helped accelerate the Treasury bear market into March (taking 10-year U.S. Treasury yields to as high as 1.74% at the end of March, a +0.83% increase in 2021Q1) that impacted all fixed income markets. In contrast, global IG recovery in 2021Q2 was led by the rally in U.S. Treasury yields that moved all the way from 1.74 to 1.47 in spite of high inflation prints, and the Fed turning more hawkish in June.

The Global Aggregate spread tightened -0.04% in the six-month period to +0.33%, absorbing part of the impact of the increase in U.S. Treasuries. Nevertheless, the Global Aggregate yield still increased by +0.29% to 1.12%. By credit quality, AAA (-2.5%) and BBB (-2.4%) outperformed, while AA (-5.0%) and A (-3.5%) underperformed. Sector wise, U.S. municipal debt (+0.4%), securitized debt (-0.7%) and corporates (-1.4%) outperformed government debt (-4.5%). Geographically, Central Asia (-1.0%), Africa / Middle East (-1.6%), North America (-1.6%) outperformed. Eastern Europe (-3.5%), Asia Pacific (-3.8%), Western Europe (-4.8%), and South & Central America (-7.5%).

In emerging markets (EM) local sovereign debt (LC) and EM hard currency sovereign bonds (HC) returned -3.4% and -1.0%, respectively. [5]In LC, the negative performance was led by local rates (-4.3%) and currencies (-1.6%) and only partially offset by the positive interest carry (+2.5%). Overall, LC average yield increased 0.77% to 4.98%. EM currencies relative performance reflected the change in market pricing on policy rates, as several EM central banks advanced in their policy tightening cycle, as well as distinctive vaccination and Covid outbreaks profiles. In HC, the Investment grade segment (-2.0%) underperformed the high yield sector (+0.6%), while EM HC spreads tightened -0.10% absorbing part of the impact of the increase in reference yields.

In 2021Q1, EM LC and HC pulled back -6.7% and -4.7% respectively, driven by both external factors, with rising US rates, a stronger USD, ongoing Covid-19 concerns and weaker flow dynamics, as well as idiosyncratic factors, particularly in Turkey, Brazil, Russia and some frontier countries. Conversely, in 2020Q2, LC and HC returned +3.5% and +3.9% respectively, supported by the rally on U.S. Treasuries and a weaker USD.[6]

Outlook:

After peaking at 1.74% at the end of March, US 10-year Treasury yields declined to 1.47% on June 30, despite a larger-then-forecasted acceleration in inflation. In our view, the massive injection of liquidity in 2021Q2 was the main reason for this decline, as the Treasury substantially decreased its net debt issuance to instead withdraw cash that it had deposited at the Federal Reserve. However, the Treasury's plan to rebuild its cash levels to around USD700 billion once the debt ceiling is rolled over, will likely reverse this trend. Once that happens, net UST issuance will go back to USD220bn per month, reversing the supportive liquidity conditions and bringing fundamentals differentials back to the forefront of pricing dynamics.

In EM, 2021H2 will remain challenging given intermittent policies on Covid related restrictions, widening gap to DM on vaccine rollouts, reduced credit impulse from China and a stickier inflation profile. The weakening demand and the selling of metals in China add additional headwind to commodities. Meanwhile, price pressures are rising in DM and EM alike. We believe that the combination of accelerating inflation in the US, potential for surprises in the labour market (either a substantial acceleration in payroll growth, or evidence of inability of labour supply to grow and meet the demand) could shake the market's belief that rates can continue to be negative in real terms and this equilibrium of tight spreads, negative real rates, developed countries recovering sharply while EM lags, can be maintained.

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[1] +21.3% Q2 (+46.3% YTD) to USD75 and +23.8% (+50.6% YTD) to USD73 per barrel for Brent and WTI, respectively. Source: Bloomberg.
[2] Debt rated at 'BBB' or higher by Standard and Poor's, Moody's or Fitch Ratings.
[3] The Bloomberg Barclays Global Aggregate Index is a flagship measure of global investment grade debt from twenty-four local currency markets. This multi-currency benchmark includes treasury, government-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers.
[4] Spreads, yields, duration, prices and returns of IG bonds measures by Bloomberg Barclays Global Aggregate Index and its sub-indexes.
[5] EM LC returns measure by J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD (JPM GBI_E GD family of indexes and EM HC returns and spreads measured by J.P. Morgan EMBI Global Composite (JPM EMBIG) family of indexes.
[6] 10-year U.S. Treasuries increased 0.55% in 2021H1, as they increased 0.83% in 2021Q1 to then decline 0.27% in 2021Q2.

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

Fund Activity:

In light of the risks mentioned in the outlook section, and with IG and EM spreads at historically tights, we kept a defensive position in the fund during 2021H1. As of June 30, the fund was -1.8 year underweight in duration weighted exposure (DWE) and a -2.9 year underweight in credit spread DWE exposure, comprised of a -0.7 year and a -2.2 year credit spread DWE underweight in DM and EM, respectively. The fund's main EM credit spread underweights are in South Africa, Brazil, Indonesia (-0.3 years each), Turkey, CDX-EM, China, Mexico (-0.2 years each), Saudi Arabia, Qatar and Colombia (-0.1 years each). Most of these exposures were added in July last year in a mixture of countries where we believe that potential downside from further spread tightening is limited and upside from a correction could be significant given more crowded positioning, weaker fundamentals and less room for further monetary policy easing.

The fund was overweight in the USD in 9.6% in line with our view that stronger relative growth in the U.S. and higher U.S. yields should be supportive of the USD. The fund's largest underweights were to the IDR (-3.0%), MXN (-2.2%), CLP (-1.5%), ZAR (-1.4%), COP (-1.4%). The underweights in MXN and COP were added in January on crowded long positioning on both currencies and COP's sensitivity to commodity prices that in our view will face headwinds given the impact on global demand of extended lockdowns.

Performance:

In 2021 H1, the Fund's net and gross returns were -3.34%[7] and -3.05%, respectively, underperforming its benchmark[8] by -0.13% (+0.16% gross outperformance). The underweight in DM added +0.18% to gross performance, while the underweight in EM detracted in -0.02%. The gross relative outperformance was generated in 2021Q1 (+1.22% gross and +1.08% net) by the portfolio's defensive position in DM and short exposure to EM, in a quarter where the benchmark declined -4.46%. However, it was reversed in 2021 Q2 (-1.12% gross and -1.27% net) given the fund's short exposure to EM.

Sector wise, alpha from sovereign exposures (+0.63%) and credit (+0.03%) more than offset the negative contribution coming from FX (-0.42%) and Mortgage (-0.09%). Country wise, the largest positive contributors to performance were the underweight in DWE in the U.S., the underweight exposure in the Eurozone, COP, IDR and CLP, as well as the off-benchmark short credit spread DWE to Turkey. The off-benchmark short exposure to South Africa, Brazil and Saudi Arabia were the largest detractors from relative performance.

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[7] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.75% management fees. Other share classes may charge higher fees.
[8] The Bloomberg Barclays Global Aggregate Bond index is an official benchmark for this fund. Please consult the Prospectus or KIID for more information.

Man GLG Global Consumer Equity Alternative – Semi-Annual Report Commentary

Performance in 2020:

Man GLG Global Consumer Equity Alternative (the 'Fund') ended the first half of 2021 down -0.80%[1] net of fees. After a strong end to 2020, the Fund struggled with the increased volatility, factor rotations, and some dislocation that characterised European equity markets in January. Whilst the volatility continued into February, the Fund's exposure to discretionary names poised to benefit from the re-opening of global economies generated positive returns. The ongoing factor rotation from growth/momentum stocks into value/cyclical stocks during this period, however, did weigh somewhat on performance during this time. An increased focus on European staples (along with the existing exposure to luxury brands) helped performance recover in April. Though European markets enjoyed a strong month of performance in March, the Fund's lack of exposure to the value segments of the market, resulted in losses. An increased focus on European staples (along with the existing exposure to luxury brands) helped performance recover in following months.

At the stock level, the top contributors to the Fund's year to date performance were a combination of luxury names and European staples. Among the luxury names, LVMH and Kering both performed well following positive previews into their first quarter results. Meanwhile, Pernod Ricard and Carlsberg[2] were the top performs among European staples. Both companies rose significantly in April after posting strong Q1 results, driven mostly by their exposure to China. Detractors to returns mainly consisted of the Fund's index hedges.

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[1] Performance data is shown net of fees for the Man GLG Global Consumer Equity Alternative IN USD with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1% management fees and 20% performance fees. Other share classes may charge higher fees.
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Man GLG Japan Equity Alternative – Semi-Annual Report Commentary

Performance in the first half of 2021

Man GLG Japan Equity Alternative (the 'Fund') gained 5.82% net of fees[1] in the first half of 2021. Returns this year were driven by a combination of idiosyncratic and style risk exposure. Whilst the investment team's follows a style agnostic, stock-picking approach, the focus on identifying asymmetric risk/reward opportunities generates factor exposures. The Fund benefitted significantly from the rotation out of growth / momentum into value that occurred earlier this year with its negative exposure to momentum paying off. As the valuation gap between the cheapest and most expensive stocks reached historic levels, the investment team saw a huge opportunity to target value. The focus on theme of 'normalization', which the team believed would be the catalyst that narrowed the excessive valuation gap on both the long and short side also proved successful for the Fund.

At the stock level, the top contributor to returns in the first half of the year was a long position in Showa Denko[2]. The diversified chemicals maker was one of the largest short positions in the Fund in 2019 until the investment team recognized a change in management and initiated a long position. After making a costly acquisition in 2020, the company began divesting underperforming assets, focusing on cash flow generation, and spending capex judiciously on businesses with high growth potential such as battery materials and electric arc furnace graphite electrodes for environmentally friendly steel production. The stock was also trading at a material discount to peers. Short positions were also a key source of alpha in the first half of the year. One of top contributors to returns was a short position in an expensive paint manufacturer which the investment team believed had limited opportunities for growth.

Top detractors to returns included a short position in a large e-commerce company. The investment team believed that their business would decline as Japanese consumers started emerging from behind their laptops and ventured out to do more real-world shopping. However, March turned out to be exceptionally strong for the company, and the stock recovered some of its underperformance from the beginning of the year. A short position in a large Japanese construction company detracted from returns in March as investors looked for 'undervalued' Japanese value stocks despite the company's unclear long-term growth outlook.

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

Performance:

Man GLG US Equity Extended (the 'Fund') gained 10.24% net of fees[1] in the first half of the year.

The Fund had a disappointing start to the year as a result of a risk off sentiment gripping the markets in the final week of January. The following months, however, proved to be a successful period for the Fund as a combination of a continued improvement in Covid-19 cases and a substantial stimulus package in the United States (leading to a significant increase in consumer spending) boosted sentiment. The Fund's bias towards 'back to normal' trades (such as restaurants and travel) during this period paid off. Beginning in May, mixed economic data, however, began to weigh on the Fund's performance. The US labour market failed to rebound as quickly as expected, leading to concerns that companies may need to pay more to coax workers back to work. Whilst demand has remained strong, companies like Uber, McDonald's and Chipotle have had to incentivise staff with higher wages, thus raising the spectre of margin compression.

In terms of stocks, the largest contributors to performance in the first half of 2021 have been a real mix of re-opening (Bloomin' Brands, Red Robin Gourmet Burgers, and Darden Restaurants), secular growers (Alphabet and S&P Global) and traditional cyclicals (Magna International, Norfolk Southern and Stanley Black and Decker). The Fund was impacted by shorts that benefited from Covid-19 such as Canadian Tire and Home Depot that started to work again on continued strong consumption as a result of pandemic lasting for longer and consumers taking longer to return to pre-pandemic behaviour. A long position in Zillow Group[2], also detracted from returns, after the real estate website fell significantly in March on the back of higher mortgage rates.

Outlook:

At the portfolio level, the Fund has reduced its exposure to consumer discretionary stocks given the concerns surrounding the Delta variant. The Fund has added more exposure to secular growth areas such as internet and payments given the US Federal Reserve assuming a more hawkish stance and the resulting lower long rates.

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

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Man GLG Convertible Arbitrage Alternative – Semi-Annual Report Commentary

Market Color:

May was a bit choppy for markets with a mid month sell-off however the rally resumed and mostly finished higher by end of month. Inflation fears peaked and performance in value at the expense of growth was the dominant trend. The market in June resumed its grind higher as equities advanced, credit tightened, and somewhat surprisingly rates rallied. The overall narrative was a decisive fade in long term inflation fears, a new wave of retail frenzy, and the emergence of delta variant anxiety late in the month. Volatility continues to recede - the VIX ended with a 15 handle and the VXN at 20.14. In addition, the spread of convertible universe underlying realized volatility to SP500 realized vol approached 0. It had been averaging 5-15% higher in the past year. Although credit slightly tightened (to historical levels) and rates came in, the decline in realized volatility proved the dominant theme in converts as swap valuations weakened after a relatively strong bounce back month in May. Primary issuance slowed to a more digestible rate and we finished the first half of 2021 globally with almost $100B, which easily eclipses 2020's record year.

Fund Positioning:

With listed option implied volatility at or below pre-pandemic levels in many names, we feel long volatility through convertibles remains one of the more attractive trades in the market. There remain many catalysts for volatility to increase in the near and medium term, amongst them: Plateauing of vaccination rates below herd immunity levels exposes the current recovery to future and potentially more problematic variants than delta; the quantum of fiscal stimulus not seen since the New Deal era in concert with ongoing global monetary easing presents an economic paradigm through which few have travelled previously, and steadily escalating economic and political tensions between China and the Western democracies. Long term possible destabilizing events to a highly unknown degree include accelerating impacts of climate change and long term trends in economic inequality. Our convertible long volatility exposure comes at an attractive discount to listed options and we continue to view the product as underinvested from an overall allocation standpoint given the recent dramatic doubling in asset class size over the past 18 months. Of note, we marginally increased our macro credit hedge size in IG CDS protection given historically tight levels, and reduced our interest rate hedge by 50% given the return of rate volatility to normalized levels[1].

Winners/Losers:

The fund is up 0.40%[2] in 1H21 (May inception) with losses attributable primarily to rate and credit hedges. Sirius XM was a notable winner – this high gamma position benefits from a rolling 3 day put which is a highly unique structure in the convertible bonds market. We own 57% delta SIRI vol at 25 with listed options implying a fair value of at least 32. Similar to January, we experienced a reddit spike in the name which resulted in profitable gamma trading opportunities. Our second winner was ILMN convertibles. This is a short convertible position in one of the most expensive bonds in the U.S. market. The bonds imply 56 vol with listed options trading at 35 for like strike and delta. With only 2 years left and soft callable from August onwards should the stock increase 30%, the valuation has built-in decay as well as the ongoing possibility of a new convertible issue. In June the ILMN valuation cheapened somewhat and benefitted PnL but remains one of our more attractive trades. Two names that weakened include BKNG and ZNGA. ZNGA has an attractive takeover profile and trades at a 2.5 vol discount to listed options. BKNG is a short-dated 2 month put profile that is at-the-money. We anticipate the latter to be affected by any negative COVID-related developments in the next few months.

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July 2021*

* *The above Investment Manager's reports are commentaries for the period 1 January 2021 to 30 June 2021. They do not include or take account of any movements, returns or market information for subsequent periods.*

[1] The limits and/or targets illustrate the Investment Manager's current intentions, and are subject to change without notice.
[2] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1% management fees and 20% performance fees for the Man GLG Convertible Arbitrage Alternative IN H EUR share class. Other share classes may charge higher fees.

Man GLG Alpha Select Alternative – Semi-Annual Report Commentary

In the first half of 2021, equity markets continued to be dominated by debate around the shape of the economic recovery coming out of the Covid-19 pandemic. As the half wore on, the early euphoria round recovery was counterbalanced by debate around emerging inflation and supply chain issues in the global economy, as well as the likely response by central banks to improving economic conditions. With regard to the pace of economic recovery, whilst the initial roll out of vaccines proved to be a little slower than hoped, rates of vaccinations in the Developed world have ended broadly as expected. The disappointment with the reopening of economies has been the emergence of different variants, which have to an extent extended lockdowns and travel restrictions further than we and others had expected. Having said that, economic activity overall has been very strong, and the pent up demand which we had anticipated is in many areas feeding through to better than expected results for many consumer facing cyclicals. At the same time, there have been clear signs of inflationary pressures in the global economy, whether in terms of commodity prices or wage inflation, in part because the demand recovery has been so strong, leading to product shortages in many areas. Many companies have strong enough market positions to pass these cost pressures on, whereas some have, and will likely continue to see margin pressures. With this backdrop, bond markets have been reasonably volatile, with the yield on 10 year Treasuries having started the year at 0.9% and having ended the half at 1.47%, but having touched 1.75% at their peak during the half in March. It is our view that central banks will likely look through the current levels of inflation as somewhat transitory, and very much err on the side of caution in terms of reducing stimulus, in particular whilst the Covid-19 virus is still having an impact on movement. Whilst the economic recovery has in part been delayed by lingering effect of Covid, we believe this is a timing issue rather than something more sinister, and the fund remains positioned to take advantage of a strong recovery form the Covid pandemic.

The fund returned 1.56%[1] in H1, and there was a healthy balance of contributions between the long and short side of the fund. Long positions in Ashtead, Intermediate Capital and Watches of Switzerland were amongst the biggest contributors, with short positions in the media and food retail sectors likewise adding to performance. The long positions are companies that we have liked for their structural dynamics for a long time, with strong market positions in structurally attractive markets, with good end demand. Ashtead also benefitted from the strong economic recovery in its key US market, where the level of demand coming out of the pandemic has been extremely strong. With Watches of Switzerland, it was pleasing to see how well the business adapted through a period where many of its physical retail outlets have been closed. On the short side, we have long felt that the industry structure is unattractive, with too much capacity and alongside the need to invest in the lower return online sales channel. In a year where we expect to see strong economic recovery, food retail is unlikely to see much benefit relative to other areas of the economy in our view. On the media side, we feel that physical events businesses will remain challenged for some time, as overseas travel restrictions will likely restrict event participation and lead to profit disappointment, something which played out with our short position in this sector during H1. Amongst the losers in H1, a long in Melrose and a short position in a separate food retail stock which received a bid approach, were notable negative contributors. Melrose is a business that we have liked for many years. It has exposure to both the automotive and aerospace industries, both of which should have experienced negative issues in H1. The automotive sector is suffering from a semiconductor shortage, which has curtailed production, despite demand remaining strong. On the aerospace side, Covid related restrictions have remained in place for longer than expected, in turn restricting the recovery in air travel. Whilst we believe these are both temporary issues, they have weighed on the shares in H1. In terms of the bid in the food retail sector, we believe that the attraction is the property assets owned by the company, rather than the dynamics of the industry itself, but with the UK equity market looking relatively attractive on a global basis, we have seen a lot of bid activity for UK listed assets so far this year, and for that reason have diversified the short side of the fund as much as possible.

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

Man GLG European Equity Alternative – Semi-Annual Report Commentary

Overview:

Global equity markets advanced in the first half of 2021 as a successful vaccine distribution programmes and increasing optimism about the economy outweighed concerns about Covid-19. The start of the year was characterised by the likelihood of increased stimulus and support from central banks. This improving backdrop led to rising bond yields at the end of the month, contributing to the ongoing shift from expensive, growth-oriented stocks to more value-oriented and economically sensitive names and sectors. This rotation from growth/momentum stocks into the value/cyclical stocks carried into March with technology stocks hit particularly hard. Markets continued to advance in the second quarter despite concerns about inflation and the impact of the Delta variant on the re-opening of economies. Whilst higher than expected inflation readings in May (fuelled by strong demand, supply chain disruption issues, and labour shortages in the United States) rattled investors, markets held up well, supported by upbeat economic data. The US Federal Reserve assume a more hawkish tone in its June FOMC meeting, signalling that discussions on tapering were commencing imminently and some members shifting their expectations of rate hikes to the back end of 2022 from 2023. Whilst markets initially responded negatively to this change in tone, subsequent comments from the US Federal Reserve Chair Jerome Powell interest rate hikes would not occur until there were signs of broad economic recovery helped calm the markets.

Performance:

The Man GLG European Equity Alternative Fund (the 'Fund') ended the first half of the year in positive territory, gaining 0.89[1]% net of fees.

Though the Fund generated positive idiosyncratic risk returns (+3.57%), these gains were largely offset by losses in Style risk (-2.03%) and Industry risk (-1.13%)[2]. The majority of these losses in Style risk occurred following the market rotation out of growth/momentum factor into value/cyclical early in the year and were attributable to the Fund's overall tilt against value in Europe. The other risk factor attributes were broadly flat in the first half of the year.

Turning to the underlying strategies[3], the top performers were US Japan, Risk Arbitrage, and European ECM. US Japan's returns were predominantly driven by combination of idiosyncratic risk exposure and style risk exposure. The top contributor to the strategy's idiosyncratic risk returns was a long position in Showa Denko which presented a compelling asymmetric risk/reward opportunity with its high market share in many of its niche businesses, while trading at a discount to its peers. Meanwhile, Risk Arbitrage benefitted from the acquisition of Collectors Universe by an investor group (led by entrepreneur and collector Nat Turner) which in January 2021 increased its offer to acquire all outstanding shares of Collectors Universe to a "best and final" offer of USD 92 per share in cash, valuing the deal at USD 853 million. Lastly, ECM activity within the Fund was robust in the first half of the year. The top contributors to European ECM's positive returns year to date include Puma and Li Ning.

On the flip side, Long Term Growth, Sustainable Energy, and Passive Flow Arbitrage have found market conditions difficult to navigate in the first half of the year. Both Long Term Growth and Passive Flow Arbitrage were negatively impacted by the rotation from growth/momentum stocks to value/cyclical stocks that began in late February. Meanwhile, Sustainable Energy struggled with long positions in both Vestas Wind Systems and Iberdrola SA[4].

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

[1] Performance data is shown net of fees for the Man GLG European Equity Alternative IN EUR with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 2% management fees and 20% performance fees. Other share classes may charge higher fees.
[2] Based on Barra Risk Factor analysis, a multi-factor model used to measure risk in investment portfolios.
[3] The Fund has a multi-manager structure; the underlying teams manage individual books and make autonomous investment decisions at the stock level.
[4] 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.

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

Global equity markets advanced in the first half of 2021 as signs of global economic recovery and a successful vaccination distribution programme outweighed growing inflation risks.

The Man GLG European Mid-Cap Equity Alternative (the 'fund') gained 2.19% net of fees[1] in the first half of the year. Our attribution shows that the top contributors to returns were stock specific (see below for detail).

During the first half of the year, we continued to run the fund with low net market exposure while limiting pure style factor risk and maintaining high stock specific risk. As the market backdrop improved and the fund's performance gained traction, gross exposures rose over the first half in a progressive manner back towards its normal historic range of 140-160%.

All three of the top positive contributors to stock specific returns in the first half of the year have been on the long side of the portfolio. Two of the three have been driven by M&A activity, which has historically been a positive contributor to the fund. The first, UK listed healthcare advisory company UDG, enjoyed a strong run of performance following a positive Q1 update before being bid for by private equity firm Clayton, Dubilier & Rice in an all cash offer[2]. UDG had been held on the long side of the fund since January 2019 when we initiated the position following a period of weaker growth and more negative market sentiment, which in our view, were due to short term and not fundamental issues. Similarly, Italian listed credit information provider Cerved Group rallied following a takeover approach by ION Capital. We have since exited both positions to lock in profits. Lastly, Brenntag rose on the back of strong Q2 results and guidance upgrade.

The primary negative contributors to stock specific performance during the period have been companies on the short side of the portfolio. The primary negative contributor was Austrian postal company, Oesterreichsche Post which rose on the back of positive results due to momentum in its parcels division driven by e-commerce demand. Short positions in listed hearing aid manufacturers Sonova and Demant were also large negative contributors, which rose on anticipation of improved demand driven by vaccine rollout and re-opening. The hearing aid shorts have since been exited. Finally, a short position in Freenet also contributed negatively to stock specific returns. The German listed telco reseller delivered slightly better than expected results and resilient cash flow generation.

Positioning and Outlook:

Following the departures of Moni Sternbach and Louise Pugh this year, the fund underwent a re-design to focus on investment ideas with the highest conviction. This review resulted in the fund holding 52 names at the end of June versus 65 at the end of May, towards the lower end of the typical range of 50-70 names. We took profits in long positions in French listed chemicals company Arkema, French listed house builder Nexity and Swedish listed auto supplier Autoliv. We also reduced our short in a German listed independent mobile communications retailer after a recent pull back in the shares following a strong year to date run. New additions to the fund include a momentum long position in the UK listed sports apparel retailer JD Sports as research pointed to a stronger than expected period of trading both in the US (where c. 40% of the business is operated) and very strong performance following the reopening of retail stores in the UK since mid-April. Ahead of the second quarter earnings season, we added to long positions in: German listed branded pharmaceutical manufacturer Dermapharm, French listed engineering consulting firm Alten, French listed testing, inspection and certification company Bureau Veritas and German listed auto supplier Hella. We also increased our short positions in: Dutch listed staffing company, a Swiss listed healthcare and consumer goods distributor, a German listed pharmaceutical packaging company and a German listed auto supplier. We were also active with the rest of the portfolio, including taking part in three capital markets transactions: secondary placings in the French listed glass bottle maker Verallia (a long position), a Swiss listed train car manufacturer (a short position) as well the rights issue of travel food concession operator Autogrill[3] (a long position).

As a result of the re-design (and in anticipation of elevated newsflow of earnings season), the fund's gross exposures are currently below average gross exposure of 125%[4]. We anticipate gross exposures will rise through earnings season as we add to our winners and cut our losers. The net exposure on the fund continues to be market neutral, however due to the cyclical exposure in the long book (where we continue to see strong potential) our beta adjusted net exposure is between 6-8% long.

We thank our investors for their support.

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

[1] Performance data is shown net of fees for the Man GLG European Mid-Cap Equity Alternative IN USD with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1% management fees and 20% of performance fees. Other share classes may charge higher fees.
[2] The organisations and/or financial instruments mentioned are for reference purposes only. The content of this material should not be construed as a recommendation for their purchase or sale.
[3] 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.
[4] The limits and/or targets illustrate the Investment Manager's current intentions, and are subject to change without notice.

Man GLG Innovation Equity Alternative – Semi-Annual Report Commentary

Performance in the first half of 2021:

The Man GLG Innovation Equity Alternative Fund (the 'Fund') ended the first half of the year down -0.35% net of fees[1]. The Fund began the year positioned for the re-opening of economies with long exposure to sectors such as restaurants and ride hailing. This proved to be successful in the period from February to early March as vaccination programmes were rolled out and Covid-19 infections receded from their Winter highs. At the same time, the Biden administration in the United States was pushing for more fiscal stimulus, a measure that would benefit consumer directly. However, the Fund has been experiencing challenging conditions since the middle of March. As such, performance has been difficult and part of this reflects the reversal of the re-opening trade. In particular, there have been supply side issues that have led to cost pressure as economies re-open around the world. This has also been true of the US labour market which has not rebounded as quickly as expected in part due to workers being incentivised to stay at home and receive stimulus checks.

Whilst demand has remained strong, companies like Uber, McDonald's and Chipotle have had to incentivise staff with higher wages, thus raising the spectre of margin compression. Since the middle of March, the leadership has rotated into longer duration sectors such as Technology, REITs and Healthcare coinciding with the peak in 10-year treasury yields. However, whilst the investment team pared back re-opening exposure the Fund was better positioned for a more robust economic outlook.

In terms of stocks, the largest contributors to performance in the first half of 2021 have been a real mix of re-opening (Bloomin' Brands, Darden Restaurants and Booking Holdings), secular growers (Alphabet, S&P Global and Axon Enterprises) and traditional cyclicals (Magna International, Norfolk Southern and Stanley Black and Decker). The biggest contributor was +135bps of gross performance to the fund in the first half (Bloomin Brands), no single detractor cost the fund more than 55bps. The Fund was impacted by one or two shorts that benefited from Covid-19 such as Canadian Tire and Home Depot[2] that started to work again on continued strong consumption as a result of pandemic lasting for longer and consumers taking longer to return to pre-pandemic behaviour.

The Fund's overall gross exposure remains close to 90% which is below where would normally want to be (somewhere closer to 120%)[3]. This partly reflects the lack of traction in the P&L in the last few weeks, but also the extremes factor moves in the market. Whilst overall market volatility has come down significantly, the large moves in Treasury yields have led to significant rotation between factors on a day to day basis.

Outlook:

The Fund has added more secular growth exposure to the long book, bringing more balance to the portfolio. It is the investment team's view that the economy will remain strong particularly given incredibly strong consumer balance sheets. As such the Fund retains exposure to companies that will benefit as consumers start spending on services again.

Aside from the problematic Delta variant, perhaps the biggest danger for the market is a mistake from the US Federal Reserve. It is the investment team's view that the US Federal Reserve is unlikely to raise interest rates unless there is significant improvement in the labour market. Whilst this is possible as stimulus recedes and children return to school, one of the lessons from Covid-19 looks to be that companies are able to be as productive with less labour. It also seems likely that supply chain pressures should moderate as industries are able to operates closer to full capacity.

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

[1] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Performance based on the performance of Man GLG Innovation Equity Alternative IN USD share class with 1.0% management fee and 20.0% performance fee. Other share classes may charge higher fees.
[2] The organisations and/or financial instruments mentioned are for reference purposes only. The content of this material should not be construed as a recommendation for their purchase or sale.
[3] The limits and/or targets illustrate the Investment Manager's current intentions, and are subject to change without notice.

Man GLG High Yield Opportunities – Semi-Annual Report Commentary

Market summary:

Risk assets started the year well as optimism was lifted by the accelerating roll-out of Covid-19 vaccines and the Democrat victory in Georgia which lifted expectations of additional stimulus spending. Equity markets were driven by a value-led rally while credit markets were dominated by rising government bond yields, particularly in the US where the Treasury yield curve steepened significantly. Investor sentiment was boosted by a number of business surveys which showed expansion in manufacturing and services in the US, UK and Europe as consumer confidence also improved. On the flipside, a key concern for investors was that the size of the US stimulus package, along with pent-up demand, could cause a spike in inflation which would then require the Fed to tighten policy and potentially hinder the market recovery. The Fed, however, maintained their policy stance – despite upgrading growth forecasts – and stated that they saw inflation as transitory. In credit markets, government bonds saw weakness while high yield credit delivered modest returns, outperforming investment grade.

Over the second quarter, risk assets continued to rise as vaccination drives continued to accelerate in a number of developed markets and governments began to ease restrictions despite concerns regarding the spread of the delta variant. The easing of lockdowns led to a further pick-up in activity as evidenced by PMI's hitting multi-year highs in a number of regions. Furthermore, inflation concerns lingered and the Fed started to take a slightly more hawkish tone, indicating that interest rates will likely rise sooner than expected. Against this backdrop, government bonds were mixed as Treasuries rallied while European government bond yields rose. In corporate credit, investment grade and high yield credit closed the period higher.

Performance:

The Fund delivered 8.01%[1] over the period and outperformed the benchmark index which closed up 3.07%.

The Fund has performed well in our view and has seen positive contribution from several idiosyncratic positions which included a number of core names and some of fund's special situation type investments. A longstanding core position in a UK North Sea oil & gas company was the top performer after bonds continued to recover from their lows following last year's market sell-off. We maintained our conviction in the name given its strong cash flow profile and prudent hedging policies and added to the position at the lows. The bond now trades in the mid-80s and the firm has completed a new reserve-based lending facility following a successful acquisition. Another top performer was an Africa-focused oil & gas company in where we owned a convertible maturing this year. We were seeking a full recovery via a negotiated transaction with the company and other creditor groups. The bonds performed well following assets sales and we were proactively engaged with the company and stakeholders over the course of the year however, the company ultimately raised a new bond the proceeds of which it uses to refinance the majority of its existing capital structure. Rather than wait to get repaid at par we managed to sell our position just above par, having acquired the bonds in the 40s last year.

In the special situations and distressed space, there were a number of notable performers including a UK consumer business where we restructured the balance sheet, recapitalised the business and took control of it alongside other senior secured bondholders. In addition, the UK homewares retailed for whom we provided bespoke structured rescue financing last year and the Swiss sponsor-owned vending machine operator where we led the restructuring last year. We also initiated a new position in a distressed US business services credit whose bonds rallied after the company managed to raise equity to cover coupon payments.

Outlook:

Our view is that Q2 would see consensus reflationary and cyclical themes struggle as they had become fully incorporated into asset prices across markets. This process has further to run through next quarter in our opinion. We believe the fund remains well positioned to capitalise on opportunities during this period having moved up in quality and out of more cyclical segments since late Q1.

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

Man GLG Credit Multi-Strategy Alternative – Semi-Annual Report Commentary

Market summary

The 2021 fiscal period began with an inoculation program to battle Covid-19 which offered some stability to risk assets, alongside the prospects of increased spending which gave hope to equity markets that were driven by a value-led rally. Furthermore, credit markets were saw rising government bond yields. One such example was the US Treasury yield curve which steepened a great deal. Nevertheless, investors were concerned by the size of the US stimulus package, fearing that it may potentially result in increased inflation rates. From the perspective of the Federal Reserve, inflation was viewed as being transitory. Throughout Q2 2021 vaccination programs across the globe continue to boost risk assets has developed markets began reopening for business. Global convertibles ended the second quarter higher in comparison as they were aided much by increased stability and thus, buoyant markets.

Performance:

The Fund delivered 0.54%[1] over the period.

CB Arbitrage

The CB Arbitrage books ended the period mixed as the US, Europe and Asia books were marginally negative while Japan ended the first half up. Convertible valuations in Europe and the US peaked in late February before declining throughout the 2Q. Most notably listed equity volatility peaked in February as well and has declined significantly throughout 2021 as markets have generally rallied. The US CB market experienced record amounts of primary issuance in 1Q 2021 which continues to ripple throughout the secondary market in 2021. For the Asian book, performance was driven by positive profits warning in a sports clothing manufacturer as it rebranded its products line and WFH lead to increased demand for casual wear. This led to significant gamma gains on the book's hedged position and credit tightening. Main detractors for the book were from macro portfolio hedges in index futures, and some long delta plays although these are JPM and Citi credit backed, with the PM viewing little further downside in these names as they approach bond floor. In Japan they key driver was a position in a chemicals firm, which was a bond floor name but gamma'd up on positive profit in its auto, optical and industrial gasses segments due to demand recovery post covid globally.

Credit L/S

The credit long-short books were positive on the whole (gross of fees) with the EM, Asia and Europe books performing well. In contrast, the IG and EM Sovereign Debt books marginally underperformed for the period. The EM book performed strongly, helped by an increased exposure to high yield credit and marginal exposure to the IG universe. On HY side the book benefited from continued strength in our high conviction oil recovery plays. Also, the PM correctly identified and held on to attractively priced primary issuances which assisted alpha generation. The European book saw positive contribution from several idiosyncratic positions which included a longstanding core position in a UK North Sea oil & gas company after bonds continued to recover from their lows following last year's market sell-off. One of the book's special situations positions a UK consumer business also did well. The team restructured the balance sheet, recapitalised the business and took control of it alongside other senior secured bondholders. With regards to the detractors, the IG book's performance was driven largely by tactical duration management. Yield volatility picked up in 2021 as a strong reflation trade narrative in the first quarter was quashed by comments from central bank members, easing investors' inflation concerns. The strong narratives in the market dominated the more nuanced factors which the duration management strategy typically capitalises upon, such as supply demand dynamics, flows, positioning and technical factors.

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[1] Performance is shown for the Man GLG Credit Multi-Strategy Alternative IN USD share class with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated with (up to) 1.0% management fee and 20.0% performance fees.

Man GLG Event Driven Alternative – Semi-Annual Report Commentary

Market Review:[1]

During the first half of 2021 Global M&A activity hit an all-time high of USD 2.6 trillion. This is the fourth consecutive quarter where M&A activity has surpassed the USD 1 trillion mark. More than half of the overall activity was recorded in North American, while there was also material uptick in deals across the Asia-Pacific and Europe, bankers have seen increasing levels of cross border activity and unsolicited proposals.

The high levels of activity were due to increasing optimism about economic prospects, a successful vaccine roll out and cheaper financing as companies look to restructure post pandemic. Private equity was another key driver of global M&A activity announcing over 6000 deals worth USD 500 billion, making it the busiest six months since records began in 1980. The first half of 2021 has also seen record SPAC activity, with some 360 vehicles raising over USD 110 billion. However, during the second quarter SPAC activity did decline due to increasing regulatory scrutiny and investor uncertainty.

Fund Summary:

Since inception the Man GLG Event Driven Alternative (the fund) has generated 21.5%[2] net of fees with an annualised return of 10.2% and a Sharpe ratio of 1.81[3], outperforming the HFRX ED: Merger Arbitrage Index[4] which returned 4.2% for the year. During the first half of 2021, the fund generated returns of 5.2% net of fees. The key drivers of performance for the first half of 2021 were Gilat Satellite, Wildbrain, Corelogic and Collectors Universe.

Outlook[5]:

With companies continuing to explore acquisitions, M&A activity is expected to remain strong during the second half of 2021[6]. This comes as buyers seek to cement their market position through the acquisitions of high-quality assets and the increasing willingness of some owners to sell, are accelerating deals that were thought to be a couple of years away.

One expected driver of M&A is the increasing number of mega deals, as large companies across financials, media and transport look to consolidate. With the rise of the digital transformation, technology is expected to be a key sector for M&A, this is also driven by non-tech companies looking to make investments in companies which are focused on technology or tech-enabled.

Companies may also look to make strategic changes and allocate capital to reinvest in growth, innovation or companies with a disruptive business model. This could be caused by changes in consumer behaviour which have evolved during the pandemic.

There is an increasing number of buyers competing for key targets with corporations, private equity and SPACs all hunting for deals. Global infrastructure funds have seen increasing AUM flows and are seen as a significant source of new deals. This may also lead to multiple buyers evaluating the same target which could lead to counter bids and larger deals.

The net zero initiative, climate taxes, business invectives and stakeholder demand for more social responsibility has seen an increasing emphasis placed on ESG considerations. ESG could act as an important driver of deal activity as companies look to make structural changes especially in the energy and utilities sectors and the new green initiatives.

Source: Man Group database.

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

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[1] EY, PWC, Bloomberg, Financial Times and Reuters.
[2] Performance 2 July 2019 – 30 June 2021 is shown for Man GLG Event Driven Alternative IN USD share class with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated with 1.0% management fee and 20.0% performance fees.
[3] Sharpe ratio is calculated using the risk-free rate in the appropriate currency over the period analysed. Where an investment has underperformed the risk-free rate, the Sharpe ratio will be negative. Because the Sharpe ratio is absolute measure of risk-adjusted return, negative ratio is shown as n/a, as they can be misleading. The organisations and/or financial instruments mentioned are for reference purposes only. The content of this material should not be construed as a recommendation for their purchase or sale.
[4] HFRX ED Merger Arbitrage Index is not a benchmark and is not representative of the strategy's investment strategy. The information is shown for comparison purposes only. Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the fund is independent of these indices/measures.
[5] EY, PWC, Bloomberg, Financial Times and Reuters.
[6] Source: Bloomberg.

Man GLG High Yield Opportunities DE – Semi-Annual Report Commentary

Market summary:

The Fed, however, maintained their policy stance – despite upgrading growth forecasts – and stated that they saw inflation as transitory. In credit markets, government bonds saw weakness while high yield credit delivered modest returns, outperforming investment grade.

Equity markets kicked-off the year well particularly in light of the vaccination programs that were introduced across many jurisdictions, meanwhile credit markets were dominated by rising government bond yields, especially in the US wherein the Treasury yield curve experienced significant movements. Investor confidence was raised as a result of increased activity in the manufacturing and services sectors across North American and European markets. Albeit the size of the US stimulus packages brought about inflation related concerns for many, the Fed chose to uphold their policy stance, in spite of upgrading growth forecasts. Primarily, any rises in inflation would have been perceived as merely being transitory. Moreover, Q2 2021 saw the spread of numerous mutations of Covid-19, particularly the delta variant but risk assets proved to remain resilient. The easing of lockdowns led to a further pick-up in activity as evidenced by PMI's hitting multi-year highs in a number of regions. In corporate credit, investment grade and high yield credit closed the period higher.

Performance:

The Fund delivered 4.26% over the period and outperformed the benchmark index which closed up 2.74%.

The Fund has performed well in our view and has seen positive contribution from several idiosyncratic positions which included a number of core names and some of fund's special situation type investments.

The top performer was a position in a UK homewares retailer which managed the winter lockdown period well through good liquidity and working capital management, further building out its online business, and keeping costs limited. Other strong performers included a position in a UK North Sea oil & gas company, a UK financial services business, a LatAm business services business and a short in a metals & mining business where we believe valuation has become too expensive.

The most notable detractor was a short we had put on the US high yield market as we hold the view that the US market is at tight spreads for the underlying cyclicality and leverage that market has. Other detractors include a short on an Italian construction company and a short in a US energy name.

Outlook:

Our view is that Q2 would see consensus reflationary and cyclical themes struggle as they had become fully incorporated into asset prices across markets. This process has further to run through next quarter in our opinion. We believe the fund remains well positioned to capitalise on opportunities during this period having moved up in quality and out of more cyclical segments since late Q1.

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

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

Market Review:

Asian ex Japan equities[1] started the year strong – extending their gains versus the rest of the world[2], with the continuing weak USD, more concrete signs of US fiscal expansion, and persistent optimism from global manufacturing surveys adding impetus to an already bullish environment of continuing earnings revision improvement. Where January was marked by gains in thematic momentum winners, February was marked by their reversal, with the benchmark losing almost 8% in a period of 6 days, driven by a rapid repricing of 2023 Fed policy rates, the result of increasing clarity over large fiscal stimulus in the US, and the scope for inflation. This sparked a material rotation away from momentum winners in Asia, which albeit evident in many parts of the world, was absent up until that point. Further sell-off in treasury markets in March continued to have profound effects on earnings revisions, sectors, factors and currencies. Momentum factor returns were deflated globally, and the prospect of a faster recovery in the US versus the rest of the world started to support a rally in the USD. Together, this represented a headwind for MSCI AC Asia ex Japan Net Total Return USD Index.

By the end of Q1, long-dated Treasuries were at the trough of their deepest drawdown in history, by which point, forward rates markets had priced a hiking cycle consistent with the Fed's median longer-run dot-plot projections (2.5%). From such an extreme position, Treasuries bounced solidly in April and contributed to a material reversal of recent trends, with growth stocks broadly outperforming, and value underperforming. In Asia, this was exacerbated by the tragic surge in covid cases and deaths in India and parts of southeast Asia. With the dollar weakening alongside rallying treasuries, MSCI AC Asia ex Japan Net Total Return USD Index more than recovered from the decline in March.

May saw modest gains amidst a backdrop of rising commodity prices and a weaker USD. Inflation data globally had been surprising to the upside, and in some parts of the world there was a shift towards a more hawkish tone from central banks, including a nod from the Fed that tapering could start to become a more active discussion in coming months. Asian ex Japan equities[3] were essentially flat in June, in spite of continued concerns about the impact of inflation on corporate margins and Fed policy. MSCI AC Asia ex Japan Net Total Return USD Index ended the first half of the year up 6.40%.

Fund Activity:

Man GLG Asia Pacific (ex-Japan) Equity Alternative ('the Fund') officially launched on 30th December 2020 and has generated 0.64%[4] net returns since inception. In the long book, the largest stock contributors to returns came from CSPC Pharmaceutical Group Limited, International Container Terminal Services Inc, and Flat Glass Group Co Ltd, while the largest detractors came from VIPShop Holdings Limited, Tencent Holdings Ltd, and Meituan. In the short book, the largest stock contributors to came from Xinjiang Goldwind Science & Technology Co., Ltd, Autohome Inc. and Alibaba Group Holding Limited while the largest detractors were Sembcorp Industries, Netmarble Corp, and Meituan.

Geographically, the largest contributors were in China, Philippines, and United Kingdom, while the largest detractors were in Singapore, United States and South Korea. Meanwhile, the largest sector contributors were in Health Care, Information Technology, and Industrials, while main detractors came from positions in Consumer Discretionary, Communication Services, and Utilities.

March was the first full month that the strategy was running meaningful levels of risk. By then end of the month, the Fund was at gross exposure of around 100%, well on its way to the anticipated typical exposure of approximately 150%. Returns in Asian markets during Q1 exhibited a high degree of dispersion, as the region enjoys one of the fastest growth rates of earnings revision improvement over the last 20 years, against a backdrop of the largest drawdown in long-dated treasuries for almost 50 years. This cyclical recovery at a time of a de-rating headwind for long duration, growthy equities created a lot of scope for idiosyncratic alpha.

The Fund continued to add risk in April, ending the month at c. 114% gross, with expected vol at c. 4% and net exposure at c. 5%. Returns for the month, in many respects, looked like the inverse of March with greater breadth of losers in the top 30, and some losses from the alpha short book. The portfolio also initiated a new position in Woori Bank in Korea, where NIM is stabilising as the deposit base has now repriced, and where rising market rates should feed through to improving earnings this year, as well as exiting China Construction Bank, where earnings revisions have caught up with our estimates, and where the Huarong credit episode holds the potential to limit rerating that would normally accompany upgrades[5].

In May, several key long positions that had performed well earlier in the year retraced some of their outperformance. Two newer Chinese growth stocks – VIPShop and Meituan – which were introduced to the fund after steep declines during the March rotation performed poorly (contributing -75bp combined) on company specific news, soft guidance and regulatory scrutiny respectively. On the short side, several single stock shorts rallied quite sharply, namely Mega Financial (part of a sector pair vs Chailease in Taiwan, where net returns were close to zero) and Netmarble (a new single stock short alpha idea in Korean gaming). Netmarble, which reported weak earnings has continued to defy current earnings trends in anticipation of better times ahead with new game launches expected in mid June.

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[1] Measured by the MSCI AC Asia ex Japan Net Total Return USD Index.
[2] The investment manager refers to the MSCI ACWI index for comparative purposes. This index has been provided for information purposes only, it is intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the fund is independent of such measures.
[3] Measured by the MSCI AC Asia ex Japan Net Total Return USD Index.
[4] Man GLG Asia Pacific (ex-Japan) Equity Alternative (Class I USD). Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1.00% management fees and 20% performance fees. Other share classes may charge higher fees.
[5] The limits and/or targets illustrate the Investment Manager's current intentions, and are subject to change without notice.

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

Fund Activity (continued):

We also observed some interesting progress on corporate engagement with ESG in Ultratech Cement during May. Our discussions with management have illustrated a real commitment to corporate responsibility that seems to be overlooked by ratings services. The company issued a $400m bond with a coupon step-up if it fails to deliver material emissions reductions per ton of cement by 2030. The targets it has adopted are not far behind Lafarge-Holcim, which is one of the industry's global leaders in carbon efficiency.

The portfolio is currently positioned with specific risk high at 85% of total risk, gross exposure is 140%, and vol is at c. 5%.

Outlook:

Moving into the second half of the year, concerns about the impact of inflation on corporate margins and fed policy will remain a dominant theme in markets. The latter point has already been brought to life by the FOMC meeting last month which signalled a moderate shift towards policy normalisation in 2023, via a shift in the dot plot. What ensued was a huge flattening of the yield curve driven by a sharp rally in bond duration, as crowded reflation positions were unwound. The rally in long-end bonds implies that the market assumes the Fed tightening (whenever it comes) will kill the cycle, as it has tended to for the last 30 years. Chair Powell was at pains to stress that the dots aren't a forecast, and things calmed down later in the month. Still, the debate about when Fed policy changes will continue to be live for a long time to come, and economic data will become all the more important.

This perception of a policy shift has occurred against a backdrop in Asia of flatlining earnings revisions, the notable outperformance of defensive industries, and with the recent bull flattening of the US yield curve, a decent bounce in Chinese tech and consumer discretionary stocks. Asia has been quick to begin to discount the end of the cycle, which has been challenging for the past three months for the strategy. However, we remain of the view that the medium term context is supportive of a modest tilt towards reopening, and that earnings revision winners are going under rewarded at present. The drivers of this unwind of reflation have been:

i. China tightening;
ii. Covid resurgence, and;
iii. The prospect of policy normalisation.

None particularly challenges our medium-term conviction in the cycle extending: we think that Chinese authorities are only tightening because of conviction in the strength of the external recovery, and that they will stimulate again in the event of a slowdown; though we did not anticipate additional waves of covid in southeast Asia, the lesson from the rest of the world is that they only delay eventual economic recovery (recent European PMIs are a clear testament to this); and the Fed's commitment to running the economy deliberately hot to stimulate higher nominal GDP – nirvana for Asia – has never been greater in most of our lifetimes.

While earnings revisions for the MSCI AC Asia ex Japan Net Total Return USD Index have flatlined over the past month, the fund's loading to revisions continued to be positive over all time horizons. This underpins the broader opportunity we see right now, namely that the market has turned prematurely defensive, and that there is now an even more compelling opportunity to position in stocks whose positive revisions profile is going unrewarded.

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Man GLG RI Global Sustainable Growth Alternative – Semi-Annual Report Commentary

The Fund achieved a net return of 3.1%[1] in the period from inception in May to the end of June. The long portfolio drove the performance, partially offset by the negative contribution from the short book. We would highlight the positive performance which came from long positions such as Nike, Adobe, Microsoft, Adyen and Novo Nordisk.

The construction of the long and short portfolios began on 14th May 2021. The combined gross exposure of both the longs and the shorts has gradually increased, from 107% at the close of market hours on 14th May to 181% at the end of June. Over the course of this period, the net exposure has been relatively stable at between 20% and 30% net long, with the long and short portfolios representing gross exposures of 104% and 77% respectively at the end of June, a net exposure of 27%.

The net exposure is intended to help control the Fund's sensitivity to the direction of the market. By normally keeping it below 30%, we are looking to lessen the negative impact of an equity market fall on the absolute performance of the Fund. By typically keeping the net exposure at above 20%, we are looking to control any negative impact that might arise from a strong equity market. This reflects our awareness about the idiosyncratic profile of the long portfolio and the risk that it may sometimes not participate in a market rally, while being cognisant of the short book's capacity to have a higher correlation to the market.

The long portfolio consisted of 31 positions by the end of June, a combination of Core and Tier 2 holdings. Core names meet all of our investment criteria, which crucially include satisfying our sustainability requirements, while Tier 2 companies are those which we believe are on track to do so within the next five years. Companies in the Core category of the long portfolio represented 70% of the long book at the end of June, comfortably above the minimum threshold of 60%, with the 30% balance invested in the second tier. We take a long term view on each of the positions within the long portfolio, with a clear preference for companies which enjoy category leadership in those end-markets where the growth drivers are structural. In addition they must meet our criteria on profitability and sustainability, either already (Core) or within the next 5 years (Tier 2). The regional split of the long portfolio stood at 39% USA and 61% Europe at the end of June. Irrespective of their country of origin, we look for companies that are global in their reach and leadership. For example, on an average weighted basis, the revenue percentage split of the long portfolio today stands at 41/29/30 for the Americas, EMEA and AsiaPacific regions respectively.

The short portfolio is primarily focused upon providing a partial hedge for the longs, most obviously in the form of limiting the overall Fund's net exposure. It is also designed to include many of the risks found in the long book where we consider them to be unwanted and offsetable. Despite our best efforts to build a long portfolio which is idiosyncratic and highly stock specific, it will inevitably include certain factor biases (eg a skew towards momentum or growth) which we prefer to control via a short book which matches or offsets some of these characteristics. Apart from idiosyncratic risk, one bias which we do not want to reduce or remove is sustainability. The short portfolio is designed to leave this desirable aspect of the long portfolio as unhedged as possible.

The short book also includes a section of single stock shorts which have been chosen because we believe they represent downside opportunity. Always representing less than 25% of the Fund's NAV, they accounted for 10.6% of the Fund's NAV at the end of June and consisted of ten positions. The bulk of the short book is thus made up of a combination of shares and indices which have the sole purpose of acting as a hedge. The share element of the hedge book is highly diverse and not based upon any fundamental judgements although we do look to filter out companies with strong ESG credentials.

Since inception we are pleased with the positive contribution to performance from the long portfolio. The short book has also so far fulfilled its primary role of limiting the Fund's volatility and sensitivity to down days in the market. The relatively small component of this book dedicated to fundamental single stock shorts has experienced mixed success with both positive and negative contributors to performance.

Global equity markets have moved higher since the inception of the Fund in May. The US weathered the recent winter wave of the pandemic with fewer restrictions than the eurozone and is slightly ahead with regards to the reopening and vaccination rates. Having received generous government transfers in 2020 and early 2021, households in the US have accumulated more excess savings than those in the eurozone which should give US consumption an edge. However, we believe that the eurozone can enjoy a good recovery, maybe at a slightly slower pace, and is on track to return to its pre-Covid-19 GDP level in 2022, with likely expansion from there. The rise in Delta-variant infections is of course a concern.

Looking ahead, whilst we recognise the extreme macro-economic uncertainty, we are optimistic about the strength of our long portfolio names. We believe that many of these companies will emerge from the pandemic in stronger competitive positions as a result of their uninterrupted commitment to innovation and product or service differentiation while supporting both their customers and suppliers in this difficult period. We also believe a number of the companies in the long portfolio will enjoy lasting tailwinds from the pandemic in the form of accelerated digital transformations, a permanent shift to online consumption habits or an increased focus on health and well-being. These shifts in behaviours are starting to be reflected in numbers such as Adobe's customers investing in digital transformations, growth in Nike's digital channel despite the reopening, or governments investing in their pathogen surveillance capabilities driving demand for Illumina's sequencers.

[1] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1.00% management fees and 20% performance fees. Other share classes may charge higher fees.

Man GLG RI Global Sustainable Growth Alternative – Semi-Annual Report Commentary (continued)

We are looking to the short book to provide important hedging benefits while also, in a more limited way, acting as a source of some alpha generation. We look forward to updating investors on the progress of the Fund in the months and years to come. Thank you for your early support.

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These risk guidelines and/or limits are provided for information purposes only and represent current internal risk guidelines. There is no requirement that the Fund observes these limits, or that any action be taken if a guideline limit is reached or exceeded [except where the internal limit is equivalent to a UCITS mandated limit]. Internal guidelines may be amended at any time without notice.

Man GLG RI Sustainable Energy Transition Alternative – Semi-Annual Report Commentary

Introduction

The Man GLG RI Sustainable Energy Transition Alternative Fund (SETA) was officially launched on June 14th, 2021 as an autonomous Man GLG L/S strategy to promote a sustainable energy transition*.

The fund aims to incentivise companies involved in the energy value chain to accelerate the energy transition from carbon fossil fuels to zero emissions' forms of energy generation, distribution and consumption.

Energy accounts for almost half of the carbon and other greenhouse (GHG) emissions generated globally[1]. To reach the Paris Climate Agreement's goal of substantially reducing global GHG emissions - to limit the rise of global temperatures to a maximum of 2 degrees Celsius above pre-industrial levels - a major global effort needs to happen. Energy generation needs to reduce its emissions by more than half.

The SETA fund invests in world companies that lead this energy transition effort. Underlying to our investment strategy is the conviction that over time, carbon prices will continue to increase and therefore, business models that rely on higher emissions' technologies will suffer both an incremental cost for operating and a de-rating by the market.

We think our fund is unique among peers for two main reasons: first, we believe there will be winners but also losers in this energy transition process, therefore aiming to exploit this opportunity via a long short product, with broad market neutral exposure; second, we do not shy away from investing in energy companies with a carbon fossil fuel legacy given that in some cases, these companies are not only among the highest energy producers globally but some of them are also in the forefront of the decarbonisation effort, therefore being critical for the energy transition effort.

Performance Commentary

The fund returned -0.94%[2] in June. Performance suffered from the positioning in the Utilities and Energy sectors, while it benefited from the stance in the Industrials and Materials sectors. From a stock specific point of view, the long positions in Aker Carbon Capture and CATL added to performance. On the other hand, the long positions in Iberdrola and John Wood Group detracted from performance.

Market commentary

In June, global energy prices continued their upwards trend. Oil rallied further with the Brent gaining 8% and surpassing the $75/barrel mark. This upward trend has been supported by the disciplined increase in supply from the OPEC+ cartel, together with the gradual increase in demand in response to the easing of lockdowns. Downstream, refining margins remain under pressure.

Natural Gas also experienced a boost, with the **Netherlands TTF future** posting a whopping 23% to €25/MWh. Power prices moved in tandem, with the **Germany Power Baseload future** rising 14% to €73/MWh.

On the utilities front, regulatory risk grabbed the headlines in Spain with prospects of a law to cut the "windfall profits" triggered by CO2 price hikes. This levy – which in essence is equivalent to a cap on profits, a discussion that gains traction whenever electricity prices increase – is far from a done deal as it still requires approval by Congress. It is negative news for the sector not only because of its economic impact but also because it raises questions about the visibility of the regulatory framework in Spain – and potentially other European countries.

During the month, the EU Council gave its final approval on the bloc's GHG emissions reduction targets for 2030 and 2050, which include cuts of at least 55% and 100%, respectively, vs 1990 levels. Looking ahead, we will be observing the outcome of the EU Emission Trading reform expected July 14th. The fund is positioned for a tightening of the scheme to ensure the delivery of the right investment signal for CO2 abatement, a scenario fully consistent with our fundamental view of higher **CO2 prices**. These increased for the 8th consecutive month, rising another 9% to €56/thousand metric tonne.

Main contributors and detractors to performance

- **Aker Carbon Capture** (positive contributor, long). Shares in the Norwegian pure play carbon capturation provider rose on the back of positive regulatory developments: in Europe the Dutch Government granted a €2bn subsidy for carbon capturation, while the US Congress passed with bipartisan support two acts seeking to extend the credit for storage projects and providing federal support for the build out of transportation and storage. Aker CC has a 20-year track record of developing carbon capture technologies, covering the entire value chain from capture, transport, utilisation through to storage of CO2 and enhanced oil recovery. Its customers include a range of industries carbon emissions-heavy including cement, waste-to-energy, oil & gas and steel.

- **Contemporary Amperex Technology Co.** (positive contrib., long). Shares in the Chinese developer and manufacturer of lithium-ion batteries for new energy vehicles and energy store systems rose, benefiting from the announcement of an extension until end-2025 of the supply agreement between Tesla and CATL. During the months, there were also news that CATL (as well as BYD) were in talks with Apple about battery supply for its future EV production. The company – the world's largest battery maker – has a strong balance sheet (net cash), industry leading profitability (on the back of scale and low-cost operations) and ambitious capacity expansion plans (which include plants in China, but also the EU). We believe CATL has the potential to be is a long-term winner in a global battery industry still immature but with obvious scale advantages and thus prone for consolidation.

[1] Source: USA Environmental Protection Agency
[2] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1% management fees and 20% performance fees. Other share classes may charge higher fees.

Man GLG RI Sustainable Energy Transition Alternative – Semi-Annual Report Commentary (continued)

Main contributors and detractors to performance (continued)

- Iberdrola (negative contrib., long). Shares in the Spanish utility suffered in the aftermath of the approval of the draft of a law to cut the "windfall profits" triggered by CO2 price hikes. This levy would potentially apply to all nuclear output, around 80% of the hydro production and 1.5GW wind assets in operation before 2005. This cap on profits, is negative news for the sector not only because of its economic impact but also because it raises questions about the visibility of the regulatory framework in Spain. On top of this, later in the month the CEO Mr. Galán was placed under investigation in the context of an ongoing corruption probe – a topic on which we do not have a view until we have a firm legal outcome.

  Despite the negative sentiment around the name, we continue to regard Iberdrola as a leader in the ongoing Energy Transition process: it moved to nil coal and fuel-oil capacity earlier than peers and at 95GW by 2030 (vs 35GW currently), it counts with one of the largest renewable pipelines in the industry. Additionally, Iberdrola's Networks, Generation and Supply assets are predominantly located in A-rated countries (incl. Spain, UK, US and Australia) thus limiting sovereign risk, with investments in activities which are regulated or long term contracted, providing the backdrop for a healthy cash flow stream in our view. This is then passed through to shareholders via an explicit progressive dividend policy.

- John Wood Group (negative contrib., long). Shares in the Scottish engineering and consulting business underperformed in the aftermath of its trading update, which included references to cost overruns on certain legacy projects. We take comfort from the order book development, which suggests growth ahead in higher margin Consulting and Operations business, as opposed to low margin Projects, whose prospects remain anaemic. Aside from the obvious exposure to the Oil & Gas end market, Wood has meaningful sector specific expertise and exposure to the areas of sustainable infrastructure and energy transition which we think are currently underappreciated; we recognise in Wood a compelling value opportunity, with multiples which are in the low end of a multi-year range.

Portfolio positioning

The fund is long the strategy Multi Utilities: from Grey to Green, in recognition for the bold and ambitious renewables' capacity generation expansion targets of selected utility companies, as well as a strong likelihood of benefits to come in the context of the European Green Deal. At the same time, against a backdrop of high energy prices, several of the fund's holdings are generating very strong free cash flow, allowing them to drive financial leverage down at the same time they resume a shareholder friendly remuneration policy. The fund is also long the Renewable Generators strategy, particularly in the aftermath of the share price correction which several of these companies suffered since the beginning of the current year. On the other end of the spectrum, the fund is short the strategy Transmission and Distribution Grids given the prospects of mid-term downwards reset of regulatory returns which several of the companies in this subgroup will suffer and interest rate risk given the long-duration nature of these assets.

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**The Fund may be regarded as promoting, among other characteristics, environmental and social characteristics within the meaning of Article 8 of SFDR.*

The Portfolio may be regarded as promoting, among other characteristics, environmental or social characteristics, or a combination of those characteristics, provided that the companies in which the investments are made follow good governance practices.

The Investment Manager conducts an initial assessment based on its own knowledge of the investee companies and will invest at least 50% of the net long positions in investments that contribute to the environmental characteristics promoted by the Portfolio.

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July 2021*

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Man AHL Multi Strategy Alternative – Semi-Annual Report Commentary

The fund had a good first half of 2021 returning 2.12% net of fees[1] (est.). After a volatile start with the not-so-smooth US presidential transition and retail led short squeezes, markets thrived in a much more optimistic environment in the first six months of the year. As countries started to ease COVID-19 restrictions on the back of successful vaccination campaigns, economic activity accelerated. This, coupled with supply-side bottlenecks, saw commodity prices sky-rocketing, as well as the uptick of inflation worries. This prompted several emerging market countries to hike rates and central banks in developed markets to discuss potential tapering of pandemic assistance programmes. Notably, the Fed's hawkish tone during their meeting in June spooked markets, which led to the USD reversing its downward trend, and a pull-back in commodity prices bar oil and gas, where the month ended with all eyes on the July OPEC+ meeting.

Robust performance came equally from momentum and yield capture models. Core alpha finished flat after making up for losses incurred during the first quarter of the year.

It was a mixed picture in the core alpha sleeve with positive returns from market neutral cash equities compensating for losses in macroeconomic models. Cash equities gained most in the US and Europe with consumer transactions data in the US leading gains. Meanwhile, relative-value trading based on macroeconomic information suffered the most, particularly in long term bonds and stock indices. Elsewhere, fast trading strategies ended the period with minor losses while machine learning models generated buffering profits.

Momentum models performed well with the best performing sector being stock indices where models rode the wave in the wake of rallying global markets. Directional cash equities also made minor gains. The reversal of the dollar in June against both emerging and developing markets currencies impacted the fund's general short dollar position built up since March 2020, with the Indian rupee and UK sterling suffering most respectively. This offset some of the overall gains in this space.

In yield capture models, strong performance came from volatility trading, especially on stock indices and bonds. Minor losses from carry trades in bonds and interest rates dampened these returns slightly.

The past six months has seen markets rallying on the back of optimistic recovery from COVID-19. Trends have been strong overall albeit occasional bumps on the way. The fund has benefitted from diversifying models over this period and we hope it continues to do so in the coming months.

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[1] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1% management fees and 20% performance fees for the Man AHL Multi Strategy Alternative IN USD share class. Other share classes may charge higher fees.

Man AHL TargetRisk – Semi-Annual Report Commentary

The first quarter was marked by an increase in US inflation which pushed bonds prices lower but was supportive for inflation sensitive assets (inflation linked bonds and commodities). Equities and credit benefitted as well, as high vaccination rates and an easing of the lockdown boosted growth prospects and a swift return to normality. The second quarter saw a continuation of equity rally and credit spread tightening, however bond prices stabilised, as the Fed reassured that the current inflationary trend is transitory.

Man AHL TargetRisk ("Fund") rose 6.73%[1] net of fees, with profits predominantly from equity, commodity and credit positions. Bond positions resulted in a small loss.

While the volatility overlay remained broadly inactive, the correlation overlay reduced up to half of the portfolio exposure in the first quarter mitigating further losses from bonds. The momentum overlay in bonds activated as well and cut the exposure further.

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Man AHL Active Balanced – Semi-Annual Report Commentary

The first quarter was marked by an increase in US inflation which pushed bonds prices lower.

Despite signals of an economic recovery by virtue of vaccination programs being introduced in Q1 2021, bond prices were reduced as a result of increases experienced in US inflation rates.

In contrast, equity investments capitalized the increase in consumer spending which was attributable to the high vaccination rates and an easing of lockdown restrictions, which eventually returned businesses back to normal circumstances to some degree. Nonetheless, Q2 2021 also experienced a continuation of this trend whilst bond prices also stabilized as a result of the Federal Reserve offering reassurance that the inflationary trends were merely transitory.

Man AHL Active Balanced ("Fund") rose 3.42%[1] net of fees, with profits from equity positions. Bond positions resulted in a small loss.

While the volatility overlay remained broadly inactive, the correlation overlay reduced up to half of the portfolio exposure in the first quarter mitigating further losses from bonds. The momentum overlay in bonds activated as well and cut the exposure further.

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Man AHL TargetRisk Moderate – Semi-Annual Report Commentary

As a result of increased inflation in the US bond prices were reduced, while assets such as inflation linked bonds and commodities were affected more positively in contrast. Moreover, both equity and credit markets enjoyed favourable conditions as a result of lockdown restrictions being lifted due to vaccination programs driving a move back to normality. Additionally, this trend continued throughout Q2 2021. Meanwhile, bond prices also stabilized due to inflation-related fears reducing.

Man AHL TargetRisk Moderate ("Fund") rose 2.74%[1] net of fees, with profits predominantly from equity, commodity and credit positions. Bond positions resulted in a small loss.

Albeit the volatility overlay remained broadly inactive, during Q1 2021 the correlation overlay saw the portfolio's exposure more than halve which mitigated further losses suffered from the changes in bond price. Meanwhile, the momentum overlay existent in bonds had activated, thereby further reducing the level of exposure for the portfolio.

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Man AHL Target Growth Alternative – Semi-Annual Report Commentary

Q1 2021 saw a rise in US inflation which in turn had an adverse effect on bond prices by pushing them lower. On the other hand, equity markets enjoyed a buoyant phase of price increases, a great deal due to higher vaccination rates in developed economies opening them up for business and boosting the prospects for economic growth. Moreover, the steady return to normality from the coronavirus pandemic proved fruitful during Q2 2021, wherein the equity rally was maintained and, in addition to this, bond prices had also seen some degree of stabilized after it was announced by the Federal Reserve that the current inflationary trends were merely transitory. After a significant decline in 2020, the greenback traded broadly in range, weakening at times on the back of increased inflation prospects and strengthening on taper talk.

Man AHL Target Growth Alternative ("Fund") rose 2.74%[1] net of fees, with profits predominantly from equity positions. Bond and FX positions finished broadly flat.

While the volatility overlay remained broadly inactive, the correlation overlay reduced up to half of the portfolio exposure in the first quarter mitigating further losses from bonds. The momentum overlay in bonds activated as well and cut the exposure further.

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Man AHL Global Bond – Semi-Annual Report Commentary

Inflation took centre stage once again in June. Eurozone inflation rose to 2% from 1.6% in May, the first time the rate has been above the ECB's target in more than two years. The US CPI print for May came in at 5%, up from 4.2% in April. This marked the highest rate of inflation since the index hit 5.4% in August 2008. UK inflation also jumped up to 2.1% in May from 1.5% in April.

The strong inflation prints seemed to have finally had an effect on policymakers. Markets were shaken mid-month as the US Federal Reserve struck a more hawkish tone, with the 'dot plot' of policymakers' projections now pointing to two interest-rate hikes in 2023 where previously there were none. While short term yields rose and stayed elevated on the news, ten year yields increased initially, but quickly fell back and continued their downward trajectory. 10 year yields ended the month down 13bps, while 2 year yields rose 11bps, resulting in a significant flattening of the curve.

In contrast to the Fed, the RBA struck a more dovish tone in Australia, as they committed to extending quantitative easing past September. This led to Australian ten year yields falling 16bps over the month, the most of any of the markets we trade.

The fund began trading on the 22nd of June and fully built into its initial positions by the end of the day.

Within the government bond part of the portfolio, our largest long positions are in Canada, France, the US and Australia, while we are short Germany, the UK and Japan.

In June we were running above target duration as carry conditions remain favourable and the recent declines in yields mean that our risk controls are broadly inactive.

Overall, this resulted in the fund gaining 0.13%[1] in June.

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Man Alternative Style Risk Premia – Semi-Annual Report Commentary

Market Summary:

The first quarter was dominated by news of COVID-19 as well as upcoming fiscal packages. January served as a stark reminder that COVID-19 remained a prominent risk to markets and the road to recovery through vaccinations and unprecedented fiscal and monetary stimulus would be laborious. Expectations of a larger US fiscal COVID stimulus package impacted positively markets, however growing concerns of vaccine production delays and bottlenecks in deployment particularly within Europe started to weigh on sentiment. Market weakness was then again compounded by the deleveraging of pools of active capital in response to heightened volatility, because of coordinated short squeezes on a handful of stocks by retail investors. February saw sentiment and markets broadly recover from the volatility in late January, until the end of the month where a sharp sell-off in rates increased yields of US Treasuries. As a result, equity markets experienced a material rotation out of technology stocks and into cyclicals, leading to an outperformance of the value factor over growth. March was a continuation of the market themes from the prior two months. Higher bond yields, a stronger US Dollar, a value-led equity rally and lower equity volatility. During the month the USD 1.9 trillion COVID-19 relief bill was approved and the ECB increased the rate of bond purchases to prevent rises in European rates.

The second quarter began with a broadly positive April for risk assets, as the impact from economies re-opening started to feed through to economic data and progress on vaccination helped drive COVID-19 case numbers lower in the US and Europe. The positive sentiment supporting risk markets extended to both commodity markets. Agricultural and industrial metals were the strongest markets on the month, as energy markets were also higher. Positive sentiment, on the back of COVID-19 vaccinations, rebounding economic activity and central bank stimulus, faltered during May as concerns over potentially more persistent and higher inflation rose. The hawkish policy outlook to mitigate potential inflation risks by the US Federal Reserve drove markets during June, triggering substantial moves across fixed income, currencies, and equity markets. Most notably the US Dollar rose against a basket of other commonly traded peers while US treasury yields decreased.

Man Alternative Risk Premia:

The Fund has started the year with profits in both quarters and delivered a return of 4.38%[1] during the period.

The first quarter was a profitable one for the portfolio, despite heightened levels of market volatility. Moves in equity markets by retail investors hit headlines in January, as did a move in higher yields. Amid this backdrop, the fund generated profits, largely due to its Equity Market Neutral strategy, which generated performance across multiple factors. The continued recovery of the value factor benefited particularly the strategy. Despite the Momentum factor having a strong quarter, the Macro based strategies were collectively a detractor. Fixed Income was the largest detractor as both the directional and cross-country strategies were in the loss.

The second quarter provided another strong period for the portfolio, with gains across both strategies. Both the Macro and the Equities based strategies contributed to performance. On the Macro side of the portfolio, it was the Momentum strategy and the Volatility strategy which drove gains. Gains in Momentum were driven by long exposure to commodities and stocks and has generally benefitted from the reflation theme. The Volatility strategy benefitted from a supportive VIX futures curve. The FX strategy on the other hand contributed negatively driven by losses in long CAD, JPY and CHF versus the US Dollar, as the latter rallied. The Equity strategies were also positive, with both the Equity Market Neutral and Low Beta strategies contributing to performance.

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[1] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1% management fees for the Man Alternative Style Risk Premia I USD share class. Other share classes may charge higher fees.

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

GLOSSARY

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

GLOSSARY (continued)

Commercial Paper	A type of borrowing by companies and institutions in the form of loans where lenders do not have the right to take the assets of the borrower if they fail to repay. These loans are given for a period of a year or less.
Commodity	A good produced in bulk. Many commodities, such as coffee, meat and grain, and raw materials such as metals and oil, are traded on local, regional and/or international markets called commodity exchanges, either on a spot basis or through futures contracts, which allow the purchase or sale of a commodity at a predetermined price on a particular date in the future.
Common stock	*See Ordinary shares*
Consumer staples	Consumer staples are essential products, such as food, beverages, tobacco and household items. Consumer staples are goods that people are unable or unwilling to cut out of their budgets regardless of their financial situation (Investopedia).
Convertible bond	A bond issued by a company that has a set maturity date and pays interest in the form of a coupon. It has features of both a bond and stock and its valuation reflects both types of investments. It gives the holder the option to convert the bond into a specific number of shares of the issuing company – in other words, it has an 'embedded option'.
Corporate bond	A bond issued by a company.
Coupon	A term used to refer to the interest paid by a bond. It derives from the fact that bonds used to be issued as bearer documents (ie. certificates which do not identify the owner) with dated coupons attached to them. These were cut off the document when the payment of the interest was due and taken to a paying agent for the interest to be paid.
Country risk	Country risk is a term for the risks involved when someone invests in a particular country. Country risk varies from one country to the next, and can include political risk, exchange-rate risk, economic risk, and transfer risk. In particular, country risk denotes the risk that a foreign government will default on its bonds or other financial commitments. In a broader sense, country risk is the degree to which political and economic unrest affect the securities of issuers doing business in a particular country.
Credit rating	Ratings issued by credit ratings agencies which represent the agency's evaluation of qualitative and quantitative information for a company or government. Ratings are used to rank companies and governments on the probability of them defaulting on their obligations (i.e. to repay their debts).
Credit risk	Usually used when referring to investment in bonds, credit risk is the risk of a loss deriving from the inability of the issuer of a bond to make the interest payments and repay the capital at the end of the life of the bond in full and as scheduled should be 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	A dividend is the distribution of reward from a portion of company's earnings, and is paid to a class of its shareholders. Dividends are decided and managed by the company's board of directors, though they must be approved by the shareholders through their voting rights. Dividends can be issued as cash payments, as shares of stock, or other property, though cash dividends are the most common.
Dividend yield	*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.
Emerging markets	Emerging market is a term use to describe a developing country, in which investment would be expected to achieve higher returns but be accompanied by greater risk. Global index providers sometimes include in this category relatively wealthy countries whose economies are still considered underdeveloped from a regulatory point of view
Equity	An ownership right representing an interest in a company.
Equity-linked security	A type of debt instrument whereby the return is linked to the performance of a group of underlying stocks or equities that are also linked to the security.
Equity Swaps	An equity swap is an arrangement made in a futures contract whereby differences in settlement are made through cash payments, rather than by the delivery of physical goods or securities. This is generally an easier method of settlement, because both losses and gains are paid in cash. Equity swaps provide investors with the all the benefits and risks of owning a security without actually owning it.
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.
Free Cash Flow (FCF)	The cash a company has after all outgoings, including dividends, debt payments, tax, operating costs and capital expenditure.
Fund Sector	Funds are into sectors to facilitate comparisons between funds with similar investment objectives and types of investment.
Futures contract	An agreement to buy or sell a stated amount of a security, currency or commodity at a specific future date and at a pre-agreed price.
GDP	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.

GLOSSARY (continued)

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.
Listed	In relation to the shares of a company, or some funds, when those shares have been accepted for trading on an exchange they are referred to as 'listed' investments. The exchange will have 'listing requirements', which all companies/funds must meet before they are 'accepted for listing'. The opposite of listed is over-the-counter.
Local currency	The most commonly form of currency used in a country. This usually encompasses the national currency of the country.
Long position	A security that is bought in expectation that it will rise in value.
Market capitalisation	Market value of a company's issued share capital – in other words, the number of shares multiplied by the current price of those shares on the stock market. Companies are ranked as large-cap, mid-cap and small-cap depending on their market capitalisation (market cap), though the actual criteria for classification depend on the market concerned.
Maturity date	The maturity date is the date on which the principal amount of a debt instrument becomes due and is repaid to the investor and interest payments stop.
Money market instruments	Instruments used by government and companies and others who wish to borrow money for short periods, usually less than a year. They are also called short term debt instruments. They include certificates of deposit, commercial paper and short term gilts.
Municipal Bond	A bond issued by a state or local government (or related entities) in the US to cover capital expenditures.
Option	A derivative instrument that gives the holder the right, without obligation, to buy (call) or sell (put) a security or asset at a fixed price within a specified period or at a particular future date.
Ordinary shares	Securities (called common stock in the US) that confer ownership in a publicly listed company. Holders are entitled to the dividends declared by the company and have the right to vote on the appointment of directors and other important matters. However they rank below holders of preferred shares.
Over the counter (OTC)	Generally refers to a stock (but can also refers to other financial instruments) that is not listed on an exchange and traded via a dealer network.
Overvalued	When a share price or market is trading at levels above those justified by fundamentals.
Overweight	Investment portfolio that holds an excess amount of a particular security when compared to the security's weight in the underlying benchmark portfolio. Actively managed portfolios will make a security overweight when doing so allows the portfolio to achieve excess returns. Overweight can also refer to an investment analyst's opinion that the security will outperform its industry, its sector or the entire market.
Passive management	Passive management is a style of management where a fund's portfolio mirrors a market index. Passive management is the opposite of active management. Passive management is also referred to as "passive strategy," "passive investing" or "index investing".
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*
P/B Ratio	See *Price-to-Book Ratio*

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

GLOSSARY (continued)

Synthetic	Term given to financial instruments that are created artificially by simulating other instruments with different cash flow patterns. Synthetic products are structured to suit the cash flow needs of the investor. They are created in the form of a contract and, therefore, given the name "synthetic".
Transferable security	Any security that can be traded in the capital markets.
Treasury bill (T-bill)	A Treasury Bill (T-Bill) is a short-term debt obligation backed by the Treasury Department of the U.S. government with a maturity of less than one year, sold in denominations of $1,000 up to a maximum purchase of $5 million on noncompetitive bids. T-bills have various maturities and are issued at a discount from par. Investors do not receive regular interest payments but a T-Bill does include interest, reflected in the amount it pays when it matures.
Total output	The total amount of goods and services produced within an economy.
Total return	Total return is the full return on an investment over a given period, including the income generated from dividend, interest or rental payments, and any gains or losses from a change in the asset's market value. This is normally expressed as a percentage of the purchase cost, annualised if the period is less than a year.
Undervalued	When a share price or market is trading at levels below those justified by fundamentals.
Underweight	An underweight portfolio does not hold a sufficient amount of a particular security when compared to the weight of that security held in the underlying benchmark portfolio. Underweight can also refer to an analyst's opinion regarding the future performance of a security in scenarios where it is expected to underperform.
Volatility	The extent to which the price of a security or commodity, or the level of a market, interest rate or currency, changes over time. High volatility implies rapid and large upward and downward movements over a relatively short period of time; low volatility implies much smaller and less frequent changes in value.
Warrant	A financial instrument, normally attached to a bond or other security that entitles the holder to purchase a certain amount of ordinary shares at a fixed price for a period of years or to perpetuity. The price at which the underlying shares can be bought or sold is referred to as the exercise price or strike price.
Yield	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.

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Man Funds VI plc

Unaudited statement of financial position
As at 30 June 2021

	Notes	Combined Fund US$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US$
Assets					
Cash and cash equivalents	*3*	1,076,048,078	61,016,817	8,323,768	37,527,849
Balances with brokers	*3*	2,639,717,955	262,645,003	31,558,379	32,764,457
Due from brokers	*3*	83,582,547	4,063,272	7,074,564	83,616
Financial assets at fair value through profit and loss:					
Equities	*4*	1,638,065,296	4,342,042	115,738,269	-
Interest bearing securities	*4*	7,545,615,038	686,830,444	44,059,680	17,937,535
Derivatives	*4*	766,845,402	124,610,272	28,968,013	7,581,262
Subscriptions receivable		55,510,663	871,145	-	-
Interest receivable		22,641,632	591,033	-	40
Dividend receivable		6,317,688	3,492,117	553,394	37,701
Other assets		5,832,536	188,869	150,015	12,784
Total Assets		13,840,176,835	1,148,651,014	236,426,082	95,945,244
Liabilities					
Balances due to brokers	*3*	340,521,207	64,754,275	8,996,859	1,589,393
Due to brokers	*3*	145,580,990	524,912	8,655,043	36,115
Financial liabilities at fair value through profit and loss:					
Derivatives	*4*	327,148,750	40,933,237	32,660,790	9,038,354
Securities sold under agreement to repurchase	*4*	74,934,079	-	-	-
Shareholders transactions		54,225,372	7,885,311	48,715	732
Performance fees payable	*8*	15,881,081	6,689,026	548,140	-
Management fees payable	*8*	8,421,564	721,764	290,960	71,802
Interest payable		1,692,958	347,731	19,985	-
Dividend payable		3,529,608	1,689,701	450,509	25,987
Accrued expenses and other liabilities	*8*	12,888,435	1,034,669	337,041	140,904
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		984,824,044	124,580,626	52,008,042	10,903,287
Net Assets Attributable to Redeemable Participating Shareholders		12,855,352,791	1,024,070,388	184,418,040	85,041,957

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

Man Funds VI plc

Unaudited statement of financial position (continued)
As at 30 June 2021

Man AHL TargetRisk US$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	Man Alternative Style Risk Premia US$	Man AHL Active Balanced US$	Man GLG High Yield Opportunities €
108,123,934	14,655,461	48,935,045	52,707,917	57,083,540	417,251,126	17,444,447
1,365,004,473	11,783,921	15,765,558	59,316,276	148,709,796	305,402,154	37,482,582
-	221,864	-	-	-	-	30,497,542
-	59,851,132	-	458,865,218	302,605,034	-	1,649,512
3,299,439,202	9,509,168	1,067,379,850	336,970,772	74,991,933	388,665,131	383,552,207
367,265,358	7,077,834	43,099,601	9,435,941	16,952,963	45,881,358	732,023
20,264,277	287,563	127,487	928,544	3,793,745	-	1,100,087
6,206,263	-	-	-	69	489	5,661,161
-	96,065	-	-	-	-	-
1,773,080	132,534	402,543	265,863	272,625	489,800	548,732
5,168,076,587	103,615,542	1,175,710,084	918,490,531	604,409,705	1,157,690,058	478,668,293
99,197,761	10,359,817	1,460,008	5,285,952	791,936	23,334,117	5,443,583
28,635,883	475,624	-	-	98	46,020	28,749,347
42,010,454	6,764,733	17,150,443	22,965,464	22,334,517	9,976,177	12,806,987
-	-	-	-	-	-	47,585,660
10,838,909	164,426	57,436	1,276,566	133,100	4,190,000	439,288
-	55,053	94	68,514	19,208	-	-
3,000,516	119,358	615,922	744,330	504,437	727,365	122,185
87,619	3,081	263,111	32,420	-	-	390,862
-	149,404	-	228,561	-	-	-
4,167,842	280,007	1,202,566	900,324	690,424	1,168,570	414,506
187,938,984	18,371,503	20,749,580	31,502,131	24,473,720	39,442,249	95,952,418
4,980,137,603	85,244,039	1,154,960,504	886,988,400	579,935,985	1,118,247,809	382,715,875

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

Man Funds VI plc

Unaudited statement of financial position (continued)
As at 30 June 2021

	Notes	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 €
Assets					
Cash and cash equivalents	*3*	3,964,994	54,309,355	571,497	30,632,854
Balances with brokers	*3*	5,321,573	175,303,333	666,662	33,686,100
Due from brokers	*3*	299,020	21,507,272	751,738	375
Financial assets at fair value through profit and loss:					
Equities	*4*	571,985	529,812,892	-	-
Interest bearing securities	*4*	28,612,695	171,580,505	18,365,840	469,303,309
Derivatives	*4*	798,489	51,815,373	405,389	183,919
Subscriptions receivable		-	626,338	-	3,843
Interest receivable		151,958	651,895	17,911	6,726,677
Dividend receivable		-	557,198	-	-
Other assets		79,081	186,645	52,598	157,226
Total Assets		39,799,795	1,006,350,806	20,831,635	540,694,303
Liabilities					
Balances due to brokers	*3*	334,500	22,085,430	-	619,560
Due to brokers	*3*	180,131	26,433,759	2,639,435	14,985,476
Financial liabilities at fair value through profit and loss:					
Derivatives	*4*	2,580,156	61,688,121	195,479	10,535,725
Securities sold under agreement to repurchase	*4*	-	-	-	15,601,859
Shareholders transactions		-	413,628	-	4,909
Performance fees payable	*8*	24,387	5,160,130	-	-
Management fees payable	*8*	30,475	670,399	10,340	229,837
Interest payable		23,501	-	-	249,272
Dividend payable		9,982	83,528	-	-
Accrued expenses and other liabilities	*8*	93,294	724,256	69,356	379,575
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		3,276,426	117,259,251	2,914,610	42,606,213
Net Assets Attributable to Redeemable Participating Shareholders		36,523,369	889,091,555	17,917,025	498,088,090

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

Man Funds VI plc

Unaudited statement of financial position (continued)
As at 30 June 2021

Man GLG Global Consumer Equity Alternative US$	Man GLG Japan Equity Alternative ¥	Man GLG US Equity Extended US$	Man AHL TargetRisk Moderate US$	Man GLG Asia Pacific (ex-Japan) Equity Alternative US$	*Man AHL Target Growth Alternative US$	*Man GLG Convertible Arbitrage Alternative US$
916,962	2,435,806,082	6,194,418	10,793,034	779,920	8,538,336	60,968,604
809,709	96,999,999	5,489,622	7,854,373	3,470,965	5,467,267	4,679,978
14,358	886,403,969	-	-	413,155	-	-
733,441	2,336,063,463	69,382,186	-	17,317,339	-	-
999,917	415,166,000	-	16,411,548	1,949,849	9,855,875	51,600,740
314,809	177,565,977	1,832,721	1,082,647	697,698	615,306	284,673
-	-	-	161,330	-	-	26,753,562
-	-	-	16,735	2,435	10	-
6,248	5,261,440	17,891	-	31,363	-	-
80,822	12,305,229	100,948	73,088	107,051	53,065	309,221
3,876,266	6,365,572,159	83,017,786	36,392,755	24,769,775	24,529,859	144,596,778
300,808	159,167,957	36,350	191,696	247,543	54,707	54,872,529
2,206	727,175,133	493	-	20	-	-
318,260	81,311,904	3,112,943	280,145	277,054	238,063	2,079,616
-	-	-	-	-	-	-
-	1,733,878,553	-	-	-	-	10,037,000
19,492	67,093,706	-	-	15,874	-	11,190
9,949	7,066,902	3	21,271	8,958	11,880	22,871
1,624	55,475	244	-	-	-	15,414
16,625	6,693,611	17,211	-	24,848	-	-
72,041	17,945,301	125,475	83,681	63,611	48,896	34,617
741,005	2,800,388,542	3,292,719	576,793	637,908	353,546	67,073,237
3,135,261	3,565,183,617	79,725,067	35,815,962	24,131,867	24,176,313	77,523,541

* Man AHL Target Growth Alternative and Man GLG Convertible Arbitrage Alternative commenced their operations on 12 January 2021 and 11 May 2021 respectively.

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

Man Funds VI plc

Unaudited statement of financial position (continued)
As at 30 June 2021

	Notes	*#Man GLG RI Global Sustainable Growth Alternative US$	*#Man GLG RI Sustainable Energy Transition Alternative €	*#Man AHL Global Bond US$
Assets				
Cash and cash equivalents	*3*	1,376,324	10,661,431	2,878,906
Balances with brokers	*3*	2,534,899	922,991	546,640
Due from brokers	*3*	502	13,947	2,084,987
Financial assets at fair value through profit and loss:				
Equities	*4*	17,313,387	3,454,437	156,468
Interest bearing securities	*4*	-	1,302,857	31,787,182
Derivatives	*4*	714,332	341,758	82,021
Subscriptions receivable		1,722	-	-
Interest receivable		-	-	86,578
Dividend receivable		1,693	19,975	-
Other assets		18,205	4,392	5,968
Total Assets		21,961,064	16,721,788	37,628,750
Liabilities				
Balances due to brokers	*3*	226,099	7,990,692	310
Due to brokers	*3*	7,660	42,944	17,585,316
Financial liabilities at fair value through profit and loss:				
Derivatives	*4*	873,384	258,179	6,022
Securities sold under agreement to repurchase	*4*	-	-	-
Shareholders transactions		-	-	-
Performance fees payable	*8*	2,133	-	-
Management fees payable	*8*	178	3,659	1,751
Interest payable		247	1,180	-
Dividend payable		7,684	7,742	-
Accrued expenses and other liabilities	*8*	25,211	5,565	6,407
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,142,596	8,309,961	17,599,806
Net Assets Attributable to Redeemable Participating Shareholders		20,818,468	8,411,827	20,028,944

*# Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man AHL Global Bond commenced their operations on 13 May 2021, 14 June 2021 and 22 June 2021 respectively.

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

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Man Funds VI plc

Statement of financial position
As at 31 December 2020

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

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

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

Man Funds VI plc

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

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

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

Man Funds VI plc

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

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

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

Man Funds VI plc

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

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

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

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

Man Funds VI plc

Unaudited statement of changes in net assets
For the six month period ended 30 June 2021

	Note	Combined Fund US$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period		11,799,892,277	1,046,796,374	223,871,066	94,359,776
Issues~		5,478,059,292	305,000,257	4,981,001	40,861
Redemptions~		(4,572,171,616)	(308,838,161)	(45,804,710)	(8,020,526)
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		149,572,838	(18,888,082)	1,370,683	(1,338,154)
Net assets attributable to Redeemable Participating Shareholders at the end of the period		12,855,352,791	1,024,070,388	184,418,040	85,041,957

	Note	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 €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period		34,923,798	385,235,719	27,005,638	223,223,613
Issues~		2,583,989	663,782,717	1,107,483	268,444,547
Redemptions~		(151,002)	(167,523,377)	(8,940,086)	(51,521)
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		(833,416)	7,596,496	(1,256,010)	6,471,451
Net assets attributable to Redeemable Participating Shareholders at the end of the period		36,523,369	889,091,555	17,917,025	498,088,090

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

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2021

Man AHL TargetRisk US$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	Man Alternative Style Risk Premia US$	Man AHL Active Balanced US$	Man GLG High Yield Opportunities €
4,140,009,091	273,071,494	1,323,232,835	700,842,215	632,045,324	1,684,502,740	261,292,118
2,866,449,317	12,989,892	133,439,978	497,252,399	53,671,451	43,895,515	145,595,395
(2,241,745,392)	(205,060,613)	(262,589,606)	(285,809,392)	(139,797,374)	(554,984,449)	(58,007,972)
215,424,587	4,243,266	(39,122,703)	(25,296,822)	34,016,584	(55,165,997)	33,836,334
4,980,137,603	85,244,039	1,154,960,504	886,988,400	579,935,985	1,118,247,809	382,715,875

Man GLG Global Consumer Equity Alternative US$	Man GLG Japan Equity Alternative ¥	Man GLG US Equity Extended US$	Man AHL TargetRisk Moderate US$	Man GLG Asia Pacific (ex-Japan) Equity Alternative US$	*Man AHL Target Growth Alternative US$	*Man GLG Convertible Arbitrage Alternative US$
15,459,585	2,205,257,370	72,742,132	28,256,127	8,003,293	-	-
20,466,237	6,926,241,209	-	8,299,209	15,968,673	23,631,969	88,762,805
(32,831,048)	(6,079,903,193)	-	(1,224,684)	-	-	(10,640,979)
40,487	513,588,231	6,982,935	485,310	159,901	544,344	(598,285)
3,135,261	3,565,183,617	79,725,067	35,815,962	24,131,867	24,176,313	77,523,541

* Man AHL Target Growth Alternative and Man GLG Convertible Arbitrage Alternative commenced their operations on 12 January 2021 and 11 May 2021 respectively.

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

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

	Note	*#Man GLG RI Global Sustainable Growth Alternative US$	*#Man GLG RI Sustainable Energy Transition Alternative €	*#Man AHL Global Bond US$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period		-	-	-
Issues~		19,869,418	8,298,121	20,003,524
Redemptions~		-	-	-
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		949,050	113,706	25,420
Net assets attributable to Redeemable Participating Shareholders at the end of the period		20,818,468	8,411,827	20,028,944

*# Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man AHL Global Bond commenced their operations on 13 May 2021, 14 June 2021 and 22 June 2021 respectively.

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Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2020

	Note	Combined Fund US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period		7,904,807,176	98,388,042	1,017,503,750	382,407,629
Issues~		3,493,837,920	1,795,246	149,920,834	57,755,316
Redemptions~		(1,901,460,645)	(64,247,322)	(131,660,324)	(155,798,880)
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		(17,366,172)	(2,753,798)	78,921,628	1,386,095
Net assets attributable to Redeemable Participating Shareholders at the end of the period		9,479,818,279	33,182,168	1,114,685,888	285,750,160

	Note	Man GLG High Yield Opportunities €	Man GLG Credit Multi-Strategy Alternative US$	Man GLG Event Driven Alternative US$	Man GLG Global Debt Total Return US$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period		180,313,252	30,635,012	101,433,832	10,072,887
Issues~		60,248,439	-	62,173,636	-
Redemptions~		(18,237,425)	-	(19,236,828)	-
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		(19,686,442)	567,093	1,442,288	634,847
Net assets attributable to Redeemable Participating Shareholders at the end of the period		202,637,824	31,202,105	145,812,928	10,707,734

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

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2020

Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	Man Alternative Style Risk Premia US$	Man AHL Active Balanced US$
102,471,502	1,540,693,817	483,374,328	1,712,239,111	482,445,853	636,765,674	578,455,583
81,229,330	1,537,783,131	26,081,427	78,581,270	137,552,086	218,154,505	850,191,295
(30,772,673)	(290,990,349)	(126,553,053)	(575,959,049)	(256,221,641)	(150,451,174)	(9,830,319)
(20,071,690)	(59,254,362)	(9,611,256)	137,950,871	25,840,057	(66,996,383)	(4,276,081)
132,856,469	2,728,232,237	373,291,446	1,352,812,203	389,616,355	637,472,622	1,414,540,478

Man GLG High Yield Opportunities DE €	Man GLG US Absolute Alpha US$	*Man GLG Japan Equity Alternative ¥
50,710,456	20,000,000	-
148,299,985	3,204	1,623,615,002
-	-	-
(5,658,667)	2,125,825	(26,950,768)
193,351,774	22,129,029	1,596,664,234

* Man GLG Japan Equity Alternative commenced its operations on 11 May 2020.

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

Man Funds VI plc

Unaudited statement of comprehensive income
For the six month period ended 30 June 2021

	Notes	Combined Fund US$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US$
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	308,545,018	(6,605,883)	4,234,445	(613,139)
Expense reimbursement	*8*	8,496,765	347,441	108,947	-
Other income		1,088,184	26,691	439,410	-
		318,129,967	(6,231,751)	4,782,802	(613,139)
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2(a)*	(27,072,066)	-	-	-
		(27,072,066)	-	-	-
Less Expenses					
Management fees	*8*	48,118,664	4,196,788	1,900,538	434,614
Administration fees	*8*	18,122,309	1,438,044	303,286	129,458
Performance fees	*8*	11,454,036	3,085,080	114,934	-
Research fees	*8*	1,722,754	482,697	304,522	-
Depositary fees		1,201,972	62,923	127,507	14,634
Legal fees		1,036,959	28,409	13,565	8,289
Transaction and brokerage costs		225,837	-	47	12,312
Audit fees		115,623	2,973	2,847	3,031
Directors' fees	*8*	26,412	1,962	637	461
Other expenses		41,994,164	192,901	250,890	64,132
		124,018,730	9,491,777	3,018,773	666,931
Finance cost					
Distributions to holders of Redeemable Participating Shares		15,048,952	3,094,034	65,186	-
		15,048,952	3,094,034	65,186	-
Withholding tax		2,417,381	70,520	328,160	58,084
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		149,572,838	(18,888,082)	1,370,683	(1,338,154)

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2021

Man AHL TargetRisk US$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	Man Alternative Style Risk Premia US$	Man AHL Active Balanced US$	Man GLG High Yield Opportunities €
236,831,517	5,790,186	5,183,728	(18,926,784)	37,980,736	(48,674,572)	37,142,264
3,209,607	145,506	863,044	371,492	553,999	979,362	245,745
-	41,195	-	6,703	2	-	44,071
240,041,124	5,976,887	6,046,772	(18,548,589)	38,534,737	(47,695,210)	37,432,080
-	-	-	-	-	-	-
-	-	-	-	-	-	-
16,493,944	1,108,451	3,909,333	4,252,347	2,853,934	5,121,936	556,168
6,667,590	323,502	1,896,629	1,253,093	871,516	2,059,163	434,657
-	63,291	94	276,844	19,208	-	-
-	122,053	-	234,773	-	-	-
302,669	25,268	86,688	59,141	144,968	94,267	29,883
171,305	9,764	40,086	26,879	13,556	37,660	395,726
201,542	-	1,882	-	9,700	-	-
25,273	2,472	4,671	7,724	4,757	7,223	3,807
6,997	702	2,554	1,568	1,508	2,971	703
747,207	127,164	39,227,538	155,881	128,312	147,567	82,331
24,616,527	1,782,667	45,169,475	6,268,250	4,047,459	7,470,787	1,503,275
10	-	-	-	-	-	2,072,540
10	-	-	-	-	-	2,072,540
-	(49,046)	-	479,983	470,694	-	19,931
215,424,587	4,243,266	(39,122,703)	(25,296,822)	34,016,584	(55,165,997)	33,836,334

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2021

	Notes	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 €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	(537,464)	18,100,934	(1,146,967)	14,681,310
Expense reimbursement	*8*	75,264	291,783	61,023	247,802
Other income		1,178	86,187	-	27,007
		(461,022)	18,478,904	(1,085,944)	14,956,119
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2(a)*	-	-	-	-
		-	-	-	-
Less Expenses					
Management fees	*8*	177,952	2,845,787	53,961	1,039,172
Administration fees	*8*	50,088	913,790	36,179	514,155
Performance fees	*8*	24,387	5,977,015	-	-
Research fees	*8*	4,056	170,186	-	-
Depositary fees		16,272	54,229	2,288	36,049
Legal fees		31,340	24,620	7,805	14,730
Transaction and brokerage costs		-	-	219	-
Audit fees		3,706	6,734	3,680	3,303
Directors' fees	*8*	366	1,020	352	673
Other expenses		65,301	135,540	65,582	62,126
		373,468	10,128,921	170,066	1,670,208
Finance cost					
Distributions to holders of Redeemable Participating Shares		-	-	-	6,780,260
		-	-	-	6,780,260
Withholding tax		(1,074)	753,487	-	34,200
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		(833,416)	7,596,496	(1,256,010)	6,471,451

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2021

Man GLG Global Consumer Equity Alternative US$	Man GLG Japan Equity Alternative ¥	Man GLG US Equity Extended US$	Man AHL TargetRisk Moderate US$	Man GLG Asia Pacific (ex-Japan) Equity Alternative US$	*Man AHL Target Growth Alternative US$	*Man GLG Convertible Arbitrage Alternative US$
210,133	615,848,419	7,203,910	628,491	273,570	624,249	(833,185)
89,974	15,573,319	110,619	103,206	140,733	66,445	21,692
3,525	72	907	-	-	-	287,529
303,632	631,421,810	7,315,436	731,697	414,303	690,694	(523,964)
-	-	-	-	-	-	-
-	-	-	-	-	-	-
97,875	24,151,145	17	111,897	65,604	59,837	28,353
29,027	7,284,041	115,279	46,927	33,467	29,914	14,754
19,492	67,093,706	-	-	-	-	11,190
13,428	1,601,363	22,541	-	77,334	-	248
5,243	1,743,770	14,160	11,638	9,802	10,699	3,280
41,244	2,193,339	8,458	22,319	7,727	7,390	2,129
-	-	-	-	-	125	-
3,645	823,844	3,831	3,665	3,662	3,541	1,569
333	67,666	433	342	343	327	82
36,949	11,948,878	51,405	49,599	46,160	34,517	12,716
247,236	116,907,752	216,124	246,387	244,099	146,350	74,321
-	-	-	-	-	-	-
-	-	-	-	-	-	-
15,909	925,827	116,377	-	10,303	-	-
40,487	513,588,231	6,982,935	485,310	159,901	544,344	(598,285)

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

* Man AHL Target Growth Alternative and Man GLG Convertible Arbitrage Alternative commenced their operations on 12 January 2021 and 11 May 2021 respectively.

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2021

	Notes	*#Man GLG RI Global Sustainable Growth Alternative US$	*#Man GLG RI Sustainable Energy Transition Alternative €	*#Man AHL Global Bond US$
Income				
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	961,463	120,585	27,609
Expense reimbursement	*8*	18,205	4,392	5,968
Other income		-	-	-
		979,668	124,977	33,577
Other comprehensive income				
Adjustment to foreign currency on aggregation	*2(a)*	-	-	-
		-	-	-
Less Expenses				
Management fees	*8*	244	3,659	1,751
Administration fees	*8*	8,079	1,098	1,313
Performance fees	*8*	2,133	-	-
Research fees	*8*	293	204	-
Depositary fees		2,926	763	882
Legal fees		2,043	562	647
Transaction and brokerage costs		-	-	-
Audit fees		1,519	265	306
Directors' fees	*8*	78	21	25
Other expenses		10,455	2,651	3,233
		27,770	9,223	8,157
Finance cost				
Distributions to holders of Redeemable Participating Shares		-	-	-
		-	-	-
Withholding tax		2,848	2,048	-
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		949,050	113,706	25,420

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

*# Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man AHL Global Bond commenced their operations on 13 May 2021, 14 June 2021 and 22 June 2021 respectively.

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

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Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2020

	Notes	Combined Fund US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	152,416,707	(2,223,912)	93,497,412	7,088,202
Expense reimbursement	*8*	5,187,650	69,212	423,221	1,631
Other income		362,975	19,926	44,119	114,091
		157,967,332	(2,134,774)	93,964,752	7,203,924
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2(a)*	(94,558,812)	-	-	-
		(94,558,812)	-	-	-
Less Expenses					
Management fees	*8*	36,186,567	380,398	4,423,030	3,131,783
Administration fees	*8*	13,049,137	111,645	1,647,484	487,623
Performance fees	*8*	18,535,072	2,562	6,092,803	287,184
Research fees	*8*	763,338	-	-	604,310
Other expenses		1,277,073	77,049	34,732	109,177
Depositary fees		942,647	10,811	72,584	131,182
Legal fees		117,556	11,576	8,375	5,221
Audit fees		114,455	5,954	10,023	647
Directors' fees	*8*	26,500	1,001	2,704	1,231
Transaction and brokerage costs		29,680	-	-	-
Liquidation expenses		4,918	4,463	-	-
		71,046,943	605,459	12,291,735	4,758,358
Finance cost					
Distributions to holders of Redeemable Participating Shares		7,887,707	-	2,634,610	611,020
		7,887,707	-	2,634,610	611,020
Withholding tax		1,840,042	13,565	116,779	448,451
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		(17,366,172)	(2,753,798)	78,921,628	1,386,095

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2020

Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	Man Alternative Style Risk Premia US$	Man AHL Active Balanced US$
(19,002,204)	(49,185,930)	(6,797,165)	145,935,173	36,713,810	(62,238,125)	848,694
-	1,466,773	-	909,725	195,239	588,538	687,911
32	-	44,713	-	40	-	-
(19,002,172)	(47,719,157)	(6,752,452)	146,844,898	36,909,089	(61,649,587)	1,536,605
-	-	-	-	-	-	-
-	-	-	-	-	-	-
670,218	7,954,473	2,151,115	4,835,181	2,015,696	3,294,449	4,046,603
189,018	3,170,938	628,783	2,355,059	617,299	862,211	1,612,258
857	-	63,693	1,440,427	8,107,784	-	-
-	-	-	-	-	-	-
59,014	193,959	78,217	173,785	61,777	111,691	69,116
19,166	166,164	41,673	92,857	34,962	177,741	69,950
1,011	22,259	430	(7,796)	2,875	1,988	(3,364)
4,355	21,068	6,274	(3,555)	6,833	9,663	16,480
-	6,344	1,470	4,664	1,459	1,508	1,643
16,285	-	-	3,405	-	5,348	-
-	-	-	-	-	-	-
959,924	11,535,205	2,971,655	8,894,027	10,848,685	4,464,599	5,812,686
-	-	-	-	-	-	-
-	-	-	-	-	-	-
109,594	-	(112,851)	-	220,347	882,197	-
(20,071,690)	(59,254,362)	(9,611,256)	137,950,871	25,840,057	(66,996,383)	(4,276,081)

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2020

	Notes	Man GLG High Yield Opportunities	Man GLG Credit Multi-Strategy Alternative	Man GLG Event Driven Alternative	Man GLG Global Debt Total Return
		€	US$	US$	US$
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	(17,739,097)	898,391	2,365,119	666,018
Expense reimbursement	*8*	180,857	83,417	111,056	54,127
Other income		30,353	5,647	315	-
		(17,527,887)	987,455	2,476,490	720,145
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2(a)*	-	-	-	-
		-	-	-	-
Less Expenses					
Management fees	*8*	290,219	149,817	453,680	20,698
Administration fees	*8*	264,873	42,490	181,810	14,758
Performance fees	*8*	-	136,300	246,433	-
Research fees	*8*	-	-	37,405	-
Other expenses		52,062	46,935	53,428	29,065
Depositary fees	*8*	18,064	11,448	13,950	9,591
Legal fees		15,696	22,871	7,374	7,080
Audit fees		5,934	4,708	8,469	3,676
Directors' fees	*8*	766	456	596	411
Transaction and brokerage costs		-	4,623	-	19
Liquidation expenses		-	-	-	-
		647,614	419,648	1,003,145	85,298
Finance cost					
Distributions to holders of Redeemable Participating Shares		1,497,157	-	-	-
		1,497,157	-	-	-
Withholding tax		13,784	714	31,057	-
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		(19,686,442)	567,093	1,442,288	634,847

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2020

Man GLG High Yield Opportunities DE €	Man GLG US Absolute Alpha US$	*Man GLG Japan Equity Alternative ¥
(3,063,826)	2,809,182	(24,040,010)
131,643	118,096	1,816,153
63,027	1,486	-
(2,869,156)	2,928,764	(22,223,857)
-	-	-
-	-	-
440,808	103,264	2,193,047
221,502	31,011	657,938
-	532,082	-
-	60,062	-
29,118	43,569	1,094,464
17,244	11,087	317,882
6,581	7,124	221,450
3,697	3,745	170,762
498	431	11,597
-	-	-
-	-	-
719,448	792,375	4,667,140
2,035,703	-	-
2,035,703	-	-
34,360	10,564	59,771
(5,658,667)	2,125,825	(26,950,768)

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

* Man GLG Japan Equity Alternative commenced its operations on 11 May 2020.

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

Man Funds VI plc

Unaudited statement of cash flows
For the six month period ended 30 June 2021

	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	149,572,838	-	(18,888,082)	1,370,683
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in balances with brokers - collateral	(149,463,671)	-	32,701,958	32,059,776
(Increase)/decrease in due from brokers	(27,712,930)	-	(2,987,195)	(4,875,430)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities	(117,158,595)	-	(1,796,989)	29,729,918
Interest bearing securities	(1,582,774,568)	-	(40,191,922)	(39,048,105)
Derivatives	(150,976,101)	-	(4,452,131)	17,614,453
(Increase)/decrease in interest receivable	(8,733,931)	-	15,893	-
(Increase)/decrease in dividend receivable	(1,767,233)	-	(822,759)	33,356
(Increase)/decrease in other assets	(506,452)	17,966	33,446	(117,485)
(Decrease)/increase in balances due to brokers - collateral	(115,674,425)	-	(89,564,479)	(1,303,549)
Increase/(decrease) in due to brokers	94,742,394	-	463,991	4,278,784
Increase/(decrease) in securities sold under agreement to repurchase	29,281,442	-	-	-
(Decrease)/increase in performance fees payable	(12,180,549)	(95)	2,263,951	(9,133)
Increase/(decrease) in management fees payable	649,008	(9,316)	(20,488)	(81,673)
Increase/(decrease) in interest payable	452,268	(998)	101,772	(57,090)
Increase/(decrease) in dividend payable	1,858,699	-	1,373,041	(93,423)
(Decrease)/increase in liquidation fees payable	(5,461)	(4,463)	-	-
Increase/(decrease) in accrued expenses and other liabilities	1,141,145	(58,646)	69,044	14,568
Net cash (used in)/provided by operating activities	(1,889,256,122)	(55,552)	(121,700,949)	39,515,650
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	5,428,248,281	-	303,291,860	5,007,349
Redemption of Redeemable Participating Shares~	(4,534,438,621)	-	(300,054,657)	(46,014,052)
Net cash provided by/(used in) financing activities	893,809,660	-	3,237,203	(41,006,703)
Net (decrease)/increase in cash and cash equivalents	(995,446,462)	(55,552)	(118,463,746)	(1,491,053)
Cash and cash equivalents at the beginning of the period	3,752,619,195	55,552	293,728,311	24,047,811
Cash and cash equivalents at the end of the period	2,757,172,733	-	175,264,565	22,556,758
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	1,076,048,078	-	61,016,817	8,323,768
Balances with brokers - without collateral	1,886,827,013	-	175,751,307	18,579,965
Balances due to brokers - without collateral	(205,702,358)	-	(61,503,559)	(4,346,975)
Cash and cash equivalents at the end of the period	2,757,172,733	-	175,264,565	22,556,758
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	54,583,073	-	24,872,933	8,075,247
Dividend paid on short securities	(38,973,032)	-	(15,830,457)	(6,736,052)
Interest received (net of withholding tax)	49,922,831	-	2,654,818	4,636
Interest paid	(43,422,931)	-	(3,954,833)	(1,834,040)
Cash dividends paid to shareholders	(15,048,952)		(3,094,034)	(65,186)

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

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2021

Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	Man Alternative Style Risk Premia US$	Man AHL Active Balanced US$
(1,338,154)	215,424,587	4,243,266	(39,122,703)	(25,296,822)	34,016,584	(55,165,997)
860,217	(105,776,584)	26,747,425	62,016,174	(10,261,588)	(11,936,649)	39,821,747
29,467	-	(221,864)	-	23,768,158	-	-
-	-	174,710,757	-	13,782,034	(20,399,022)	-
(688,852)	(1,111,673,241)	(9,509,168)	177,313,735	(196,985,800)	124,971,442	210,755,442
5,077,468	(155,680,565)	(17,331,413)	(47,739,542)	1,703,473	15,560,619	(5,109,271)
(4)	(2,942,672)	-	-	6,839	(69)	318
(33)	-	(96,065)	-	-	-	-
(11,225)	(366,456)	(119,838)	83,509	(43,047)	72,570	122,288
(2,230,002)	7,246,131	2,843,438	(12,960,351)	(7,120,151)	(12,790,776)	-
(42,737)	25,371,213	294,169	-	(7,639,578)	(1,363)	46,020
-	-	-	-	-	-	-
-	-	55,049	94	(15,424,870)	19,208	-
(4,746)	593,853	(119,377)	(72,162)	145,429	(34,015)	(348,485)
-	87,619	(37,550)	(45,408)	32,420	-	-
(5,083)	-	72,016	-	(112,424)	-	-
-	-	-	-	-	-	-
(38)	978,489	(45,746)	(21,973)	294,159	15,356	(354,475)
1,646,278	(1,126,737,626)	181,485,099	139,451,373	(223,151,768)	129,493,885	189,767,587
41,129	2,849,593,554	12,727,999	133,329,662	496,917,099	49,877,692	43,895,515
(8,030,464)	(2,237,092,518)	(205,082,951)	(263,050,855)	(284,569,314)	(148,082,198)	(550,794,449)
(7,989,335)	612,501,036	(192,354,952)	(129,721,193)	212,347,785	(98,204,506)	(506,898,934)
(6,343,057)	(514,236,590)	(10,869,853)	9,730,180	(10,803,983)	31,289,379	(317,131,347)
64,732,402	1,813,137,280	21,527,871	39,204,857	73,633,236	138,620,868	1,008,629,949
58,389,345	1,298,900,690	10,658,018	48,935,037	62,829,253	169,910,247	691,498,602
37,527,849	108,123,934	14,655,461	48,935,045	52,707,917	57,083,540	417,251,126
21,980,889	1,210,500,465	3,210,248	-	15,407,281	113,618,640	297,581,593
(1,119,393)	(19,723,709)	(7,207,691)	(8)	(5,285,945)	(791,933)	(23,334,117)
58,389,345	1,298,900,690	10,658,018	48,935,037	62,829,253	169,910,247	691,498,602
254,463	-	2,257,599	-	1,189,203	-	-
(273,580)	-	(2,903,279)	-	(2,367,999)	(3,121)	-
23,144	24,074,473	10,059	2,381,937	60,894	541,673	192,327
(425,329)	(6,685,551)	(1,363,184)	(6,841,031)	(115,265)	(1,207,571)	(11,979,499)
-	-	-	-	-	-	-

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2021

	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$
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	33,836,334	(833,416)	7,596,496	(1,256,010)
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in balances with brokers - collateral	(24,219,084)	(161,558)	(68,998,938)	38,133
(Increase)/decrease in due from brokers	(30,497,542)	(159,085)	5,623,950	(751,738)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities	9,025,615	(537,823)	(341,685,916)	-
Interest bearing securities	(132,558,937)	43,105	(113,214,066)	9,074,979
Derivatives	6,320,839	(896,331)	22,999,561	150,717
(Increase)/decrease in interest receivable	(1,448,797)	22,135	(191,349)	9,899
(Increase)/decrease in dividend receivable	-	-	(445,477)	-
(Increase)/decrease in other assets	272,807	41,953	(59,615)	11,529
(Decrease)/increase in balances due to brokers - collateral	21,631	(1,014,998)	(3,230,061)	-
Increase/(decrease) in due to brokers	28,749,347	18,031	(4,329,861)	(18,374)
Increase/(decrease) in securities sold under agreement to repurchase	10,354,494	(96,582)	-	-
(Decrease)/increase in performance fees payable	-	(414,140)	461,625	-
Increase/(decrease) in management fees payable	47,353	1,225	386,404	1,346
Increase/(decrease) in interest payable	129,840	(10,758)	-	(348)
Increase/(decrease) in dividend payable	-	6,861	69,642	-
(Decrease)/increase in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	(594,321)	(31,496)	437,238	7,927
Net cash (used in)/provided by operating activities	(100,560,421)	(4,022,877)	(494,580,367)	7,268,060
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	143,471,794	2,583,989	663,943,400	1,107,483
Redemption of Redeemable Participating Shares~	(56,548,139)	(151,002)	(167,137,916)	(8,940,086)
Net cash provided by/(used in) financing activities	86,923,655	2,432,987	496,805,484	(7,832,603)
Net (decrease)/increase in cash and cash equivalents	(13,636,766)	(1,589,890)	2,225,117	(564,543)
Cash and cash equivalents at the beginning of the period	26,863,130	5,920,858	67,442,248	1,136,040
Cash and cash equivalents at the end of the period	13,226,364	4,330,968	69,667,365	571,497
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	17,444,447	3,964,994	54,309,355	571,497
Balances with brokers - without collateral	1,084,363	560,472	36,113,440	-
Balances due to brokers - without collateral	(5,302,446)	(194,498)	(20,755,430)	-
Cash and cash equivalents at the end of the period	13,226,364	4,330,968	69,667,365	571,497
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	54,738	1,074	5,828,820	-
Dividend paid on short securities	(117,374)	(95,121)	(1,647,764)	-
Interest received (net of withholding tax)	7,164,896	374,382	1,891,327	129,212
Interest paid	(1,369,201)	(442,129)	(1,608,421)	(536,758)
Cash dividends paid to shareholders	(2,072,540)	-	-	-

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2021

Man GLG High Yield Opportunities DE €	Man GLG Global Consumer Equity Alternative US$	Man GLG Japan Equity Alternative ¥	Man GLG US Equity Extended US$	Man AHL TargetRisk Moderate US$	Man GLG Asia Pacific (ex-Japan) Equity Alternative US$	*Man AHL Target Growth Alternative US$
6,471,451	40,487	513,588,231	6,982,935	485,310	159,901	544,344
(30,326,751)	929,214	203,008,308	(4,465,069)	(420,362)	(2,530,023)	(31,664)
(375)	(14,358)	(839,454,837)	99,955	-	(413,155)	-
8,339,792	5,621,805	(653,429,980)	(5,917,221)	-	(17,317,339)	-
(270,827,134)	4,569,158	(299,129,385)	1,799,388	(5,663,139)	(1,949,849)	(9,855,875)
9,894,401	140,192	(254,587,965)	2,856,345	(532,646)	(420,644)	(377,243)
(3,474,065)	-	-	-	(6,568)	(2,435)	(10)
-	(6,248)	(2,466,115)	(10,899)	-	(31,363)	-
(56,286)	40,635	2,456,607	(6,704)	(3,403)	(106,039)	(53,065)
(680,019)	158,279	37,670,000	-	148,312	120,000	-
14,985,476	2,206	727,174,892	(609,913)	-	20	-
15,601,859	-	-	-	-	-	-
-	(619,156)	60,754,731	-	-	15,874	-
113,300	(2,986)	5,192,349	-	(4,921)	8,739	11,880
177,456	715	(688,084)	(466)	-	-	-
-	6,003	1,920,235	(14,591)	-	24,848	-
-	-	-	-	-	-	-
163,680	20,031	12,369,386	39,904	45,006	62,520	48,896
(249,617,215)	10,885,977	(485,621,627)	753,664	(5,952,411)	(22,378,945)	(9,712,737)
268,440,704	20,466,237	6,926,241,209	-	8,137,879	15,968,673	23,631,969
(46,612)	(32,831,048)	(4,346,024,640)	-	(1,224,684)	-	-
268,394,092	(12,364,811)	2,580,216,569	-	6,913,195	15,968,673	23,631,969
18,776,877	(1,478,834)	2,094,594,942	753,664	960,784	(6,410,272)	13,919,232
11,617,958	2,702,946	219,713,183	6,071,932	16,805,331	8,003,591	-
30,394,835	1,224,112	2,314,308,125	6,825,596	17,766,115	1,593,319	13,919,232
30,632,854	916,962	2,435,806,082	6,194,418	10,793,034	779,920	8,538,336
381,541	449,679	-	667,528	7,016,465	940,942	5,435,603
(619,560)	(142,529)	(121,497,957)	(36,350)	(43,384)	(127,543)	(54,707)
30,394,835	1,224,112	2,314,308,125	6,825,596	17,766,115	1,593,319	13,919,232
37,199	112,562	14,562,007	271,090	-	101,271	-
(113,230)	(197,921)	(14,371,376)	(227,974)	-	(9,417)	-
5,805,329	13,238	543,008	713	110,164	1,305	3,317
(1,339,702)	(32,304)	(11,271,782)	(51,261)	(60,446)	(17,655)	(122,197)
(6,780,260)	-	-	-	-	-	-

* Man AHL Target Growth Alternative commenced its operations on 12 January 2021.

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2021

	*Man GLG Convertible Arbitrage Alternative US$	*#Man GLG RI Global Sustainable Growth Alternative US$	*#Man GLG RI Sustainable Energy Transition Alternative €	*#Man AHL Global Bond US$
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	(598,285)	949,050	113,706	25,420
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in balances with brokers - collateral	(4,664,979)	(2,454,002)	(920,000)	-
(Increase)/decrease in due from brokers	-	(502)	(13,947)	(2,084,987)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities	-	(17,313,387)	(3,454,437)	(156,468)
Interest bearing securities	(51,600,740)	-	(1,302,857)	(31,787,182)
Derivatives	1,794,943	159,052	(83,579)	(75,999)
(Increase)/decrease in interest receivable	-	-	-	(86,578)
(Increase)/decrease in dividend receivable	-	(1,693)	(19,975)	-
(Increase)/decrease in other assets	(309,221)	(18,205)	(4,392)	(5,968)
(Decrease)/increase in balances due to brokers - collateral	-	110,000	-	-
Increase/(decrease) in due to brokers	-	7,660	42,944	17,585,316
Increase/(decrease) in securities sold under agreement to repurchase	-	-	-	-
(Decrease)/increase in performance fees payable	11,190	2,133	-	-
Increase/(decrease) in management fees payable	22,871	178	3,659	1,751
Increase/(decrease) in interest payable	15,414	247	1,180	-
Increase/(decrease) in dividend payable	-	7,684	7,742	-
(Decrease)/increase in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	34,617	25,211	5,565	6,407
Net cash (used in)/provided by operating activities	(55,294,190)	(18,526,574)	(5,624,391)	(16,578,288)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	62,009,243	19,867,696	8,298,121	20,003,524
Redemption of Redeemable Participating Shares~	(603,979)	-	-	-
Net cash provided by/(used in) financing activities	61,405,264	19,867,696	8,298,121	20,003,524
Net (decrease)/increase in cash and cash equivalents	6,111,074	1,341,122	2,673,730	3,425,236
Cash and cash equivalents at the beginning of the period	-	-	-	-
Cash and cash equivalents at the end of the period	6,111,074	1,341,122	2,673,730	3,425,236
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	60,968,604	1,376,324	10,661,431	2,878,906
Balances with brokers - without collateral	14,999	80,897	2,991	546,640
Balances due to brokers - without collateral	(54,872,529)	(116,099)	(7,990,692)	(310)
Cash and cash equivalents at the end of the period	6,111,074	1,341,122	2,673,730	3,425,236
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	18,936	6,396	-
Dividend paid on short securities	-	(23,849)	(15,904)	-
Interest received (net of withholding tax)	208,560	60	-	(86,241)
Interest paid	(255,581)	(7,798)	(1,364)	(27,408)
Cash dividends paid to shareholders	-	-	-	-

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

* Man GLG Convertible Arbitrage Alternative commenced its operations on 11 May 2021.

*# Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man AHL Global Bond commenced their operations on 13 May 2021, 14 June 2021 and 22 June 2021 respectively.

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

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Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2020

	Combined Fund US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(17,366,172)	(2,753,798)	78,921,628	1,386,095
Adjustments to reconcile net (loss)/gain for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
Increase/(decrease) in balances with brokers - collateral	(11,743,781)	198,353	18,776,632	32,584,885
(Increase)/decrease in due from brokers	(12,251,846)	(150,935)	(289,377)	(2,389,646)
(Increase)/decrease in financial assets and liabilities at fair				
Equities and managed funds	329,301,067	53,512,245	-	80,571,695
Interest bearing securities	(1,112,981,137)	-	(48,780,050)	(29,957,110)
Derivatives	20,163,212	(424,667)	6,437,355	(24,930,904)
(Increase)/decrease in interest receivable	(3,615,038)	-	137,637	-
(Increase)/decrease in dividend receivable	(1,331,543)	(31,705)	(490,916)	(262,260)
Decrease/increase in other assets	477,899	86,335	232,612	10,841
(Decrease)/increase in balances due to brokers - collateral	(34,830,130)	(69)	6,756,350	(4,619,645)
Increase/(decrease) in due to brokers	109,330,267	75,371	1,313,720	2,983,450
Increase/(decrease) in securities sold under agreement to repurchase	23,894,670	-	-	-
Increase/(decrease) in performance fees payable	5,858,805	(85,494)	1,297,412	140,381
Increase/(decrease) in management fees payable	361,136	(50,104)	65,289	(233,865)
(Decrease)/increase in interest payable	(845,205)	(20,865)	(352,813)	(18,117)
(Decrease)/increase in dividend payable	(55,389)	(12,653)	(486,948)	(59,610)
Increase/(decrease) in liquidation fees payable	13	4,463	-	-
Increase/(decrease) in accrued expenses and other liabilities	2,040,489	(8,280)	216,415	(212,813)
Net cash (used in)/provided by operating activities	(703,592,683)	50,338,197	63,754,946	54,993,377
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	3,510,114,090	1,720,748	149,603,010	51,897,277
Redemption of Redeemable Participating Shares~	(1,912,246,225)	(64,354,992)	(136,335,333)	(150,109,899)
Net cash provided by/(used in) financing activities	1,597,867,865	(62,634,244)	13,267,677	(98,212,622)
Net increase/(decrease) in cash and cash equivalents	894,275,182	(12,296,047)	77,022,623	(43,219,245)
Cash and cash equivalents at the beginning of the period	2,385,104,327	22,573,832	227,258,995	76,655,817
Cash and cash equivalents at the end of the period	3,279,379,509	10,277,785	304,281,618	33,436,572
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	1,961,916,348	5,203,579	62,371,428	15,822,162
Balances with brokers - without collateral	1,370,445,305	6,855,529	241,910,822	27,668,634
Balances due to brokers - without collateral	(52,982,144)	(1,781,323)	(632)	(10,054,224)
Cash and cash equivalents at the end of the period	3,279,379,509	10,277,785	304,281,618	33,436,572
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	35,048,378	211,830	17,673,257	8,136,805
Dividend paid on short securities	(18,346,641)	(327,137)	(3,572,058)	(7,038,075)
Interest received (net of withholding tax)	55,690,855	20,797	3,507,272	-
Interest paid	(16,715,925)	(313,944)	(3,523,488)	(2,717,943)
Cash dividends paid to shareholders	(7,887,707)	-	(2,634,610)	(611,020)

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2020

Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	Man GLG European Mid-Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US$	#Man GLG Unconstrained Emerging Equity US$	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$
(20,071,690)	(59,254,362)	(9,611,256)	-	-	137,950,871	25,840,057
2,008,366	(49,901,676)	5,206,233	-	-	75,896,625	(33,970,096)
(165,383)	(1,100,371)	(209,400)	-	-	-	3,262,603
-	-	161,629,281	-	-	-	14,282,808
1,600,279	(566,681,881)	-	-	-	1,088,739	106,315,766
1,952,345	44,786,506	7,062,697	-	-	(29,684,841)	(344,163)
1,243	1,001,254	-	-	-	205,294	4,780
19,837	-	(523,023)	-	-	-	71,161
439	(462,293)	(5,577)	10,238	4,427	1,175,554	62,102
2,056,858	(11,042,955)	(5,805,433)	-	-	(15,673,411)	(7,099,760)
113,804	56,346,570	541,896	-	-	-	21,738,540
-	-	-	-	-	-	-
(734,815)	-	56,561	-	-	941,335	3,885,669
16,554	700,718	(130,420)	-	-	(215,450)	(50,831)
(24,807)	1,157	(61,654)	(7,104)	-	(379,947)	8,556
(20,052)	-	389,475	-	-	-	272,550
-	-	-	(5,000)	-	-	-
53,216	1,134,242	(103,431)	(75,039)	(38,899)	(276,497)	(14,607)
(13,193,806)	(584,473,091)	158,435,949	(76,905)	(34,472)	171,028,272	134,265,135
80,656,963	1,538,822,157	26,031,445	-	-	75,691,468	135,848,871
(30,773,372)	(292,584,707)	(126,386,176)	-	-	(575,810,951)	(259,187,105)
49,883,591	1,246,237,450	(100,354,731)	-	-	(500,119,483)	(123,338,234)
36,689,785	661,764,359	58,081,218	(76,905)	(34,472)	(329,091,211)	10,926,901
76,938,132	407,336,401	10,323,486	76,905	34,472	830,652,805	53,012,400
113,627,917	1,069,100,760	68,404,704	-	-	501,561,594	63,939,301
81,109,915	495,382,350	35,803,733	-	-	501,561,461	70,058,172
34,174,426	574,131,986	39,686,575	-	-	200	7,869,350
(1,656,424)	(413,576)	(7,085,604)	-	-	(67)	(13,988,221)
113,627,917	1,069,100,760	68,404,704	-	-	501,561,594	63,939,301
889,437	-	1,637,101	-	-	-	689,283
(713,858)	-	(2,722,825)	-	-	-	(958,452)
1,002,981	18,781,751	105,959	-	-	11,663,979	1,462,619
(329,371)	3,501,550	(2,199,745)	(7,104)	-	(3,425,187)	(325,042)
-	-	-	-	-	-	-

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 unaudited financial statements.

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2020

	#Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US$	Man AHL Active Balanced US$	Man GLG High Yield Opportunities €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	-	(66,996,383)	(4,276,081)	(19,686,442)
Adjustments to reconcile net (loss)/gain for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
Increase/(decrease) in balances with brokers - collateral	-	(9,859,908)	(27,396,079)	(453,868)
(Increase)/decrease in due from brokers	-	-	(5,565,382)	-
(Increase)/decrease in financial assets and liabilities at fair				
Equities and managed funds	-	44,933,113	-	(2,635,986)
Interest bearing securities	-	(51,266,296)	(339,813,300)	(33,939,724)
Derivatives	-	18,748,356	(10,733,732)	2,729,255
(Increase)/decrease in interest receivable	-	-	7,522	(1,726,411)
(Increase)/decrease in dividend receivable	-	-	-	-
Decrease/increase in other assets	-	(68,143)	(572,686)	66,984
(Decrease)/increase in balances due to brokers - collateral	-	(4,266,233)	-	(1,880,544)
Increase/(decrease) in due to brokers	-	(3,623)	3,431,351	8,588,203
Increase/(decrease) in securities sold under agreement to repurchase	-	-	-	13,429,140
Increase/(decrease) in performance fees payable	(332)	(6,236)	-	-
Increase/(decrease) in management fees payable	-	(376,838)	576,693	8,095
(Decrease)/increase in interest payable	(900)	-	-	58,985
(Decrease)/increase in dividend payable	-	-	-	-
Increase/(decrease) in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	(45,492)	2,869	1,095,970	41,321
Net cash (used in)/provided by operating activities	(46,724)	(69,159,322)	(383,245,724)	(35,400,992)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	-	221,664,560	846,690,675	60,239,527
Redemption of Redeemable Participating Shares~	-	(149,696,236)	(9,830,319)	(18,338,096)
Net cash provided by/(used in) financing activities	-	71,968,324	836,860,356	41,901,431
Net increase/(decrease) in cash and cash equivalents	(46,724)	2,809,002	453,614,632	6,500,439
Cash and cash equivalents at the beginning of the period	46,724	71,627,543	465,820,395	461,456
Cash and cash equivalents at the end of the period	-	74,436,545	919,435,027	6,961,895
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	-	43,593,427	595,883,288	2,394,294
Balances with brokers - without collateral	-	33,789,275	324,171,745	4,976,558
Balances due to brokers - without collateral	-	(2,946,157)	(620,006)	(408,957)
Cash and cash equivalents at the end of the period	-	74,436,545	919,435,027	6,961,895
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	-	-	-
Dividend paid on short securities	-	-	-	-
Interest received (net of withholding tax)	-	3,283,357	5,276,892	4,326,037
Interest paid	(900)	(3,626,447)	(77,241)	(644,684)
Cash dividends paid to shareholders	-	-	-	(1,497,157)

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

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2020

Man GLG Credit Multi-Strategy Alternative US$	Man GLG Event Driven Alternative US$	Man GLG Global Debt Total Return US$	Man GLG High Yield Opportunities DE €	Man GLG US Absolute Alpha US$	*Man GLG Japan Equity Alternative ¥
567,093	1,442,288	634,847	(5,658,667)	2,125,825	(26,950,768)
(2,785,196)	(28,709,678)	(23,773)	(369,994)	(1,760,852)	(213,906,892)
(1,463,900)	(3,504,402)	-	-	-	(33,625,627)
(478,326)	(31,913,033)	-	(2,097,351)	(14,586,740)	(994,517,479)
4,152,353	(16,083,585)	(2,988,311)	(159,206,007)	(6,161,671)	(50,036,875)
1,835,898	2,753,817	154,593	(1,121,882)	(230,019)	26,654,715
79,788	(175,771)	4,411	(2,693,616)	(14,045)	-
-	(3,319)	-	-	(2,315)	(1,561,894)
89,503	(44,112)	25,982	(96,987)	(125,616)	(1,838,097)
(272,261)	6,820,950	-	449,828	-	-
2,282,396	(361,780)	(703,507)	7,998,278	1,408,427	83,774,886
(3,602,487)	-	-	11,045,607	-	-
(37,908)	(71,697)	-	-	532,083	-
(233)	27,178	93	72,132	17,927	2,193,047
(16,950)	-	-	89,281	-	551,131
608	(41,856)	-	-	15,688	2,317,979
-	-	-	-	-	-
10,809	62,914	9,492	170,017	60,667	2,474,092
361,187	(69,802,086)	(2,886,173)	(151,419,361)	(18,720,641)	(1,204,471,782)
-	62,137,151	-	148,299,985	20,003,204	1,623,615,002
-	(18,916,022)	-	-	-	-
-	43,221,129	-	148,299,985	20,003,204	1,623,615,002
361,187	(26,580,957)	(2,886,173)	(3,119,376)	1,282,563	419,143,220
1,154,197	40,058,297	4,112,330	8,600,851	-	-
1,515,384	13,477,340	1,226,157	5,481,475	1,282,563	419,143,220
2,354,390	18,218,845	1,204,060	2,711,620	1,951,520	426,554,426
353,327	4,664,184	22,105	2,859,949	208,230	-
(1,192,333)	(9,405,689)	(8)	(90,094)	(877,187)	(7,411,206)
1,515,384	13,477,340	1,226,157	5,481,475	1,282,563	419,143,220
3,748	974,835	-	-	22,333	222,693
(44,586)	(900,856)	-	-	(70,236)	-
746,680	559,862	185,446	2,197,344	75,274	-
(326,139)	(249,247)	(10,861)	(799,337)	(296)	(389,432)
-	-	-	(2,035,703)	-	-

* Man GLG Japan Equity Alternative commenced its operations on 11 May 2020.

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

1. General

Man Funds VI plc (the "Fund") was incorporated as an investment company with variable capital and segregated liability between sub-funds under the laws of Ireland as a public limited company on 28 November 2007 under registration number 449860. The Fund has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), pursuant to the European Communities (Undertaking for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "UCITS Regulations") and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015 (the "Central Bank UCITS Regulations"). The Fund's investment manager is GLG LLC for GLG LLC Portfolios, GLG Partners LP for Man GLG Portfolios, AHL Partners LLP for Man AHL Portfolios, Numeric Investors LLC for Numeric Portfolios and Man Solutions Limited for Man Solution Portfolios (the "Investment Managers"). The Fund's registered office is at 70 Sir John Rogerson's Quay, Dublin, Ireland. The Fund has no employees.

The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio") which means that different Portfolios may be created from time to time by the Directors with the approval of the Central Bank. Each Portfolio will be represented by a different series of Redeemable Participating Shares (the "Shares") and will be invested in accordance with the investment objectives and policies applicable to such Portfolio. As at 30 June 2021 the Fund was comprised of twenty eight Portfolios.

GLG LLC Portfolio
Man GLG Global Emerging Markets Debt Total Return, Man GLG Global Debt Total Return, Man GLG Japan Equity Alternative (commenced operations on 11 May 2020), Man GLG US Equity Extended (commenced operations on 30 September 2020) and Man GLG Convertible Arbitrage Alternative (commenced operations on 11 May 2021).

Man GLG Portfolios
Man GLG European Alpha Alternative (ceased operations on 15 July 2020), Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity (ceased operations on 7 February 2019), Man GLG Innovation Equity Alternative, Man NewSmith UK Equity Alternative (ceased operations on 21 March 2019), Man GLG High Yield Opportunities, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG High Yield Opportunities DE, Man GLG Global Consumer Equity Alternative, Man GLG Asia Pacific (ex-Japan) Equity Alternative (commenced operations on 31 December 2020), Man GLG RI Global Sustainable Growth Alternative (commenced operations on 13 May 2021) and Man GLG RI Sustainable Energy Transition Alternative (commenced operations on 14 June 2021).

Man AHL Portfolios
Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man AHL Active Balanced, Man AHL TargetRisk Moderate (commenced operations on 19 October 2020), Man AHL Target Growth Alternative (commenced operations on 12 January 2021) and Man AHL Global Bond (commenced operations on 22 June 2021).

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 30 June 2021, the following Portfolios were registered with Swiss Financial Market Supervisory Authority FINMA - Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG European Mid-Cap Equity Alternative, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG High Yield Opportunities, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE, Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man AHL Target Growth Alternative, Man GLG Convertible Arbitrage Alternative and Man GLG RI Global Sustainable Growth Alternative. The investment objectives and policies of each active Portfolio are detailed below.

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.

As at 30 June 2021, 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 GBP, Class IN H CHF, Class IN H EUR, Class IN H SEK and Class IN H USD were in operation.

1. General (continued)

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 30 June 2021, 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 H CHF Dist, Class INZ H GBP Dist, Class INZ H USD, Class IXXN EUR and Class IXXN H USD were in operation.

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

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

As at 30 June 2021, Class DN USD, Class DN H EUR, Class DN H GBP, Class IN USD, Class IN H EUR, Class IN H GBP and Class IN H SEK were in operation.

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

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with a proprietary quantitative model, the 'Man TargetRisk' strategy, by providing dynamic long only exposure to a range of assets and to provide an excess return stream with a stable level of volatility regardless of market conditions.

As at 30 June 2021, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H SEK, Class D H SGD, Class DU USD Dist, Class DU H HKD Dist, Class DU H SGD Dist, Class DV USD, Class I USD, Class I H AUD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY, Class I H SEK, Class I H SGD, Class I H (BRL) USD, Class INU H CHF, Class INU H EUR, Class INU H GBP, Class INU USD and Class IV USD 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 30 June 2021, Class DN EUR, Class DN H USD, Class DNY EUR, Class IN EUR, Class INF EUR, Class INF H GBP, Class INF H USD, Class IN H GBP, Class IN H SEK and Class IN H USD were in operation.

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

As at 30 June 2021, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H NOK, Class DL USD, Class DL H EUR, Class DMF USD, Class DMF H EUR, Class DR USD Dist, Class DY H EUR, Class I USD, Class I USD Dist, Class I H AUD, Class I H CHF, Class I H EUR, Class I H EUR Dist, Class I H GBP, Class I H SEK, Class IL USD, Class IL H EUR, Class IMF USD, Class IMF USD Dist, Class IMF H EUR, Class IMF H EUR Dist and Class IMF H GBP Dist were in operation.

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

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 30 June 2021, Class DN USD, Class DN H CHF, Class DN H EUR, Class DN H SEK, Class DNF USD, 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, Class INU H GBP and Class IXN H EUR were in operation.

1. General (continued)

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 30 June 2021, Class D USD, Class D H DKK, Class D H EUR, Class D H NOK, Class D H SEK, Class I USD, Class I H AUD, Class I H DKK, Class I H EUR, Class I H GBP, Class I H JPY, Class I H NZD, Class I H SEK, Class INU H GBP, 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 30 June 2021, Class I H EUR, Class I H GBP, Class I H JPY and Class I H 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 30 June 2021, Class D EUR, Class D H CHF, Class D H USD Dist, Class DV H USD, Class I EUR, Class I EUR Dist, Class I H CHF, Class I H GBP, Class I H USD, Class I H USD Dist, Class IF EUR, Class IF H GBP, Class IF H GBP Dist, Class IF H GBP G-Dist, Class ILU H GBP G-Dist and Class IV H USD 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 30 June 2021, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H SEK and Class INU H GBP were in operation.

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

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

As at 30 June 2021, Class DN USD, Class DN H CHF, Class DN H EUR, Class DNFY H EUR, Class DNFY USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class IN USD, Class INF H EUR, Class INF USD, Class INU H EUR, Class IU USD and Class INXX H EUR 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 30 June 2021, Class I C EUR, Class I C USD, Class I H CHF and Class I H EUR were in operation.

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

As at 30 June 2021, Class DE I EUR, Class DE I EUR Dist and Class DE ILU EUR G Dist were in operation.

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

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

1. General (continued)

Man GLG Global Consumer Equity Alternative (continued)
As at 30 June 2021, Class DN H EUR, Class IN H EUR, Class IN USD and Class INF USD were in operation.

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

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

As at 30 June 2021, Class IN H EUR, Class INF H EUR and Class IN H USD was in operation.

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

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

As at 30 June 2021, Class IM C EUR, Class IM C GBP, Class IMF C EUR, Class IM USD and Class IU C GBP were in operation.

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

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

As at 30 June 2021, Class D USD, Class D H EUR, Class I USD, Class I H CHF and Class I H EUR were in operation.

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

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

As at 30 June 2021, Class INF USD, Class IN H EUR, Class IN H GBP, Class IN USD and Class IU H GBP were in operation.

Man AHL Target Growth Alternative
The Man AHL Target Growth Alternative aims to achieve long-term capital growth through risk-controlled exposure to broad market moves and complementary investment styles.

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets investing in exchange traded and OTC financial derivative instruments including, but not limited to, equity index futures, government bond futures and forward foreign exchange contracts.

As at 30 June 2021, Class D H EUR, Class I USD, Class I H EUR and Class I H GBP were in operation.

Man GLG Convertible Arbitrage Alternative
Man GLG Convertible Arbitrage Alternative's investment objective is to provide investors with an absolute return through a long / short strategy investing primarily in convertible bonds.

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in (i) transferable securities (ii) exchange - traded and OTC financial derivative instruments, (iii) money market instruments, (iv) other collective investment schemes and (v) deposits, cash or cash equivalents.

As at 30 June 2021, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF USD, Class INF H EUR, Class IU USD and Class IU H GBP were in operation.

Man GLG RI Global Sustainable Growth Alternative
Man GLG RI Global Sustainable Growth Alternative's investment objective is to provide investors with an absolute return by taking both long and short positions in equities issued by companies globally.

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in (i) transferable securities (ii) exchange - traded and OTC financial derivative instruments, (iii) money market instruments, (iv) other collective investment schemes and (v) deposits, cash or cash equivalents.

As at 30 June 2021, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF H EUR and Class IU H GBP were in operation.

1. General (continued)

Man GLG RI Sustainable Energy Transition Alternative
Man GLG RI Sustainable Energy Transition 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 achieve its objective by allocating all or substantially all of its assets in (i) transferable securities (ii) exchange - traded and OTC financial derivative instruments, (iii) money market instruments, (iv) other collective investment schemes and (v) deposits, cash or cash equivalents.

As at 30 June 2021, Class IN EUR, Class INF EUR, Class IN H GBP and Class IN H USD were in operation.

Man AHL Global Bond
Man AHL Global Bond aims to achieve a total return through capital appreciation and income over the medium to long term primarily through investment in a portfolio of fixed income securities and/or financial derivative instruments.

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 AHL Global Bond' strategy.

As at 30 June 2021, Class I USD, Class I H EUR, Class I H GBP and Class I H JPY were in operation.

2. Significant accounting policies

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

The unaudited financial statements do not include all the information and disclosures required in the annual financial statements, and should be read in conjunction with the Fund's audited annual financial statements as at 31 December 2020 which have been prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union. These unaudited interim financial statements have been compiled using accounting policies, methods of computation and presentation which are consistent with the audited annual financial statements for the year ended 31 December 2020, unless otherwise stated.

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

The combined fund balances are expressed in US$, being the presentation currency of the Fund as a whole. For combined fund balances in unaudited statement of financial position, the non US$ Portfolios are translated using the exchange rate at the date of unaudited statement of financial position. For combined fund balances in unaudited statement of comprehensive income, the non US$ Portfolios are translated at the average exchange rate prevailing during the period. The combined subscriptions and redemptions in the unaudited statement of changes in net assets are also translated at the average rate prevailing during the current period. The translation gain/(loss resulting from the preparation of the combined fund balances in the unaudited financial statements amounting to US$27,072,066 (30 June 2020: loss of US$94,558,812) has been shown in the combined fund column of unaudited statement of comprehensive income. The gain/loss does not have any effect on the individual Portfolios.

(b) Changes in accounting policy and disclosure
The accounting policies adopted in the preparation of the unaudited financial statements are consistent with those followed in the preparation of the Fund's audited financial statements for the year ended 31 December 2020, except for the adoption of new standards and interpretations effective on the dates described below.

New standards, interpretations and amendments adopted by the Fund:
There were no recent accounting pronouncements applicable to the Fund in the current period.

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.

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

At the period 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, London, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Morgan Stanley & Co. International Plc, Nomura Holdings and Royal Bank of Scotland. 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 period 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 30 June 2021 are French Discount T-bills with a fair value of €1,000,475 (cost: €1,000,509) (31 December 2020: €Nil (cost: €Nil)) for Man GLG European Mid-Cap Equity Alternative, a fair value of €2,102,344 (cost: €2,102,741) (31 December 2020: €Nil (cost: €Nil)) for Man GLG RI Sustainable Energy Transition Alternative, US T-bills with a fair value of US$2,499,961 (cost: US$2,499,933) (31 December 2020: US$Nil (cost: US$Nil)) for Man GLG Credit Multi-Strategy Alternative, a fair value of US$699,963 (cost: US$699,994) (31 December 2020: US$Nil (cost: US$Nil)) for Man GLG RI Global Sustainable Growth Alternative, a fair value of US$Nil (cost: US$Nil) (31 December 2020: US$49,999,932 (cost: US$49,991,018) for Man Alternative Style Risk Premia, a fair value of US$499,974 (cost:US$499,999) (31 December 2020: US$1,794,904 (cost: US$1,794,749) for Man GLG Global Consumer Equity Alternative, UK T-bills with a fair value of £Nil (cost:£Nil) (31 December 2020: £30,003,600 (cost: £30,005,426)) for Man GLG Alpha Select Alternative, and Japaneese T-bills with a fair value of ¥1,656,285,950 (cost: ¥1,655,377,155) (31 December 2020: ¥Nil (cost: ¥Nil)) for Man GLG Japan Equity Alternative.

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 30 June 2021 and 31 December 2020 is outlined below:

	30 June 2021	31 December 2020
Man GLG Alpha Select Alternative	£83,642,980	£26,780,459
Man GLG European Equity Alternative	€8,328,530	€39,084,757
Man AHL Multi Strategy Alternative	US$10,313,568	US$8,943,783
Man AHL TargetRisk	US$75,029,956	(US$23,500,497)
Man GLG European Mid-Cap Equity Alternative	€5,421,547	€35,012,410
Man GLG Global Emerging Markets Debt Total Return	US$14,305,558	US$63,361,381
Man GLG Innovation Equity Alternative	US$43,908,988	US$26,527,249
Man Alternative Style Risk Premia	US$35,091,153	US$10,363,728
Man AHL Active Balanced	US$7,820,561	US$47,642,308
Man GLG High Yield Opportunities	€36,257,082	€12,059,629
Man GLG Credit Multi-Strategy Alternative	US$4,621,099	US$3,444,543
Man GLG Event Driven Alternative	US$137,859,893	US$65,630,894
Man GLG Global Debt Total Return	US$666,662	US$704,795
Man GLG High Yield Opportunities DE	€33,304,559	€2,297,789
Man GLG Global Consumer Equity Alternative	US$201,751	US$1,289,244
Man GLG Japan Equity Alternative	¥59,329,999	¥300,008,307
Man GLG US Equity Extended	US$4,822,094	US$357,025
Man AHL TargetRisk Moderate	US$689,596	US$417,546
Man GLG Asia Pacific (ex-Japan) Equity Alternative	US$2,410,023	-
Man AHL Target Growth Alternative	US$31,664	n/a
Man GLG Convertible Arbitrage Alternative	US$4,664,979	n/a
Man GLG RI Global Sustainable Growth Alternative	US$2,344,002	n/a
Man GLG RI Sustainable Energy Transition Alternative	€920,000	n/a

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

Collateral received

Repurchase agreements:

	30 June 2021 US$	31 December 2020 US$
Liabilities		
Man GLG High Yield Opportunities	€47,585,660	€37,231,166
Man GLG High Yield Opportunities DE	€15,601,859	-
Man GLG Credit Multi-Strategy Alternative	-	US$96,582

As at 30 June 2021, the fair value of securities pledged as collateral in relation to the repurchase agreements was €63,330,203 (31 December 2020: €40,987,845) for Man GLG High Yield Opportunities, €17,940,330 (31 December 2020: €Nil) for Man GLG High Yield Opportunities DE and US$Nil (31 December 2020: US$108,851) 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 30 June 2021 and 31 December 2020 and the financial instruments measured at fair value in the statement of financial position grouped into the fair value hierarchy:

Man GLG Alpha Select Alternative

30 June 2021	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	4,342,042	-	-	4,342,042
Total equities and managed funds	4,342,042	-	-	4,342,042
Interest bearing securities				
Government bonds	686,830,444	-	-	686,830,444
Total interest bearing securities	686,830,444	-	-	686,830,444
Derivatives				
Equity swaps	-	109,758,418	-	109,758,418
Forward currency contracts	-	2,797,361	-	2,797,361
Futures contracts	10,665,102	-	-	10,665,102
Option contracts	1,389,391	-	-	1,389,391
Total derivatives	12,054,493	112,555,779	-	124,610,272
Total financial assets at fair value through profit or loss	703,226,979	112,555,779	-	815,782,758
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(40,082,807)	-	(40,082,807)
Forward currency contracts	-	(850,430)	-	(850,430)
Total derivatives	-	(40,933,237)	-	(40,933,237)
Total financial liabilities at fair value through profit or loss	-	(40,933,237)	-	(40,933,237)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	2,545,053	-	-	2,545,053
Total equities and managed funds	2,545,053	-	-	2,545,053
Interest bearing securities				
Government bonds	646,638,522	-	-	646,638,522
Total interest bearing securities	646,638,522	-	-	646,638,522
Derivatives				
Equity swaps	-	120,085,324	-	120,085,324
Forward currency contracts	-	20,041,742	-	20,041,742
Futures contracts	6,068,225	-	-	6,068,225
Option contracts	2,826,865	-	-	2,826,865
Total derivatives	8,895,090	140,127,066	-	149,022,156
Total financial assets at fair value through profit or loss	658,078,665	140,127,066	-	798,205,731
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(33,765,331)	-	(33,765,331)
Forward currency contracts	-	(34,796,977)	-	(34,796,977)
Futures contracts	(1,234,944)	-	-	(1,234,944)
Total derivatives	(1,234,944)	(68,562,308)	-	(69,797,252)
Total financial liabilities at fair value through profit or loss	(1,234,944)	(68,562,308)	-	(69,797,252)

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative

30 June 2021	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	113,575,891	-	293,864	113,869,755
Real estate investment trusts	1,868,514	-	-	1,868,514
Total equities and managed funds	115,444,405	-	293,864	115,738,269
Interest bearing securities				
Government bonds	44,059,680	-	-	44,059,680
Total interest bearing securities	44,059,680	-	-	44,059,680
Derivatives				
Equity swaps	-	27,704,414	33,657	27,738,071
Forward currency contracts	-	370,751	-	370,751
Futures contracts	638,986	-	-	638,986
Option contracts	217,750	-	-	217,750
Warrants	2,445	-	10	2,455
Total derivatives	859,181	28,075,165	33,667	28,968,013
Total financial assets at fair value through profit or loss	160,363,266	28,075,165	327,531	188,765,962
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(26,764,332)	(3,415,867)	(30,180,199)
Forward currency contracts	-	(2,293,341)	-	(2,293,341)
Futures contracts	(150,628)	-	-	(150,628)
Option contracts	(36,622)	-	-	(36,622)
Total derivatives	(187,250)	(29,057,673)	(3,415,867)	(32,660,790)
Total financial liabilities at fair value through profit or loss	(187,250)	(29,057,673)	(3,415,867)	(32,660,790)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	144,667,368	-	327,427	144,994,795
Real estate investment trusts	473,392	-	-	473,392
Total equities and managed funds	145,140,760	-	327,427	145,468,187
Interest bearing securities				
Government bonds	5,011,575	-	-	5,011,575
Total interest bearing securities	5,011,575	-	-	5,011,575
Derivatives				
Equity swaps	-	69,482,164	47,495	69,529,659
Forward currency contracts	-	1,555,465	-	1,555,465
Futures contracts	790,539	-	-	790,539
Option contracts	377,868	1,311,832	103,062	1,792,762
Warrants	130,271	-	9	130,280
Total derivatives	1,298,678	72,349,461	150,566	73,798,705
Total financial assets at fair value through profit or loss	151,451,013	72,349,463	477,993	224,278,467
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(57,734,822)	(13,199)	(57,748,021)
Forward currency contracts	-	(1,084,998)	-	(1,084,998)
Futures contracts	(791,377)	-	-	(791,377)
Option contracts	(193,261)	(59,372)	-	(252,633)
Total derivatives	(984,638)	(58,879,192)	(13,199)	(59,877,029)
Total financial liabilities at fair value through profit or loss	(984,638)	(58,879,192)	(13,199)	(59,877,029)

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

Fair value of financial instruments (continued)

Man AHL Multi Strategy Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	17,937,535	-	-	17,937,535
Total interest bearing securities	17,937,535	-	-	17,937,535
Derivatives				
Equity swaps	-	3,650,373	-	3,650,373
Forward currency contracts	-	3,244,118	-	3,244,118
Futures contracts	566,516	-	-	566,516
Option contracts	24,016	96,239	-	120,255
Total derivatives	590,532	6,990,730	-	7,581,262
Total financial assets at fair value through profit or loss	18,528,067	6,990,730	-	25,518,797
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(2,834,892)	-	(2,834,892)
Forward currency contracts	-	(4,205,800)	-	(4,205,800)
Futures contracts	(410,742)	-	-	(410,742)
Option contracts	(635,623)	(951,297)	-	(1,586,920)
Total derivatives	(1,046,365)	(7,991,989)	-	(9,038,354)
Total financial liabilities at fair value through profit or loss	(1,046,365)	(7,991,989)	-	(9,038,354)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	17,248,683	-	-	17,248,683
Total interest bearing securities	17,248,683	-	-	17,248,683
Derivatives				
Equity swaps	-	2,779,916	-	2,779,916
Forward currency contracts	-	11,362,116	-	11,362,116
Futures contracts	767,424	-	-	767,424
Option contracts	299,372	261,546	-	560,918
Total derivatives	1,066,796	14,403,578	-	15,470,374
Total financial assets at fair value through profit or loss	18,315,479	14,403,578	-	32,719,057
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(2,550,225)	-	(2,550,225)
Forward currency contracts	-	(7,436,516)	-	(7,436,516)
Futures contracts	(680,158)	-	-	(680,158)
Option contracts	(893,877)	(289,222)	-	(1,183,099)
Total derivatives	(1,574,035)	(10,275,963)	-	(11,849,998)
Total financial liabilities at fair value through profit or loss	(1,574,035)	(10,275,963)	-	(11,849,998)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	3,299,439,202	-	-	3,299,439,202
Total interest bearing securities	3,299,439,202	-	-	3,299,439,202
Derivatives				
Credit default swaps	-	194,321,652	-	194,321,652
Forward currency contracts	-	48,823,351	-	48,823,351
Futures contracts	107,356,917	-	-	107,356,917
Total return swaps	-	16,763,438	-	16,763,438
Total derivatives	107,356,917	259,908,441	-	367,265,358
Total financial assets at fair value through profit or loss	3,406,796,119	259,908,441	-	3,666,704,560
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(22,667,691)	-	(22,667,691)
Futures contracts	(19,342,763)	-	-	(19,342,763)
Total derivatives	(19,342,763)	(22,667,691)	-	(42,010,454)
Total financial liabilities at fair value through profit or loss	(19,342,763)	(22,667,691)	-	(42,010,454)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	2,187,765,961	-	-	2,187,765,961
Total interest bearing securities	2,187,765,961	-	-	2,187,765,961
Derivatives				
Credit default swaps	-	82,862,057	-	82,862,057
Forward currency contracts	-	69,986,163	-	69,986,163
Futures contracts	34,890,573	-	-	34,890,573
Total return swaps	-	6,026,300	-	6,026,300
Total derivatives	34,890,573	158,874,520	-	193,765,093
Total financial assets at fair value through profit or loss	2,222,656,534	158,874,520	-	2,381,531,054
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(18,374,654)	-	(18,374,654)
Futures contracts	(5,816,100)	-	-	(5,816,100)
Total derivatives	(5,816,100)	(18,374,654)	-	(24,190,754)
Total financial liabilities at fair value through profit or loss	(5,816,100)	(18,374,654)	-	(24,190,754)

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

30 June 2021	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	59,851,132	-	-	59,851,132
Total equities and managed funds	59,851,132	-	-	59,851,132
Interest bearing securities				
Government bonds	9,509,168	-	-	9,509,168
Total interest bearing securities	9,509,168	-	-	9,509,168
Derivatives				
Equity swaps	-	6,849,144	-	6,849,144
Forward currency contracts	-	42,210	-	42,210
Option contracts	186,480	-	-	186,480
Total derivatives	186,480	6,891,354	-	7,077,834
Total financial assets at fair value through profit or loss	69,546,780	6,891,354	-	76,438,134
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(6,722,767)	-	(6,722,767)
Forward currency contracts	-	(41,966)	-	(41,966)
Total derivatives	-	(6,764,733)	-	(6,764,733)
Total financial liabilities at fair value through profit or loss	-	(6,764,733)	-	(6,764,733)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	224,280,398	-	-	224,280,398
Preferred stocks	10,281,491	-	-	10,281,491
Total equities and managed funds	234,561,889	-	-	234,561,889
Derivatives				
Equity swaps	-	20,422,037	-	20,422,037
Forward currency contracts	-	345,750	-	345,750
Total derivatives	-	20,767,787	-	20,767,787
Total financial assets at fair value through profit or loss	234,561,889	20,767,787	-	255,329,676
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(37,437,910)	-	(37,437,910)
Forward currency contracts	-	(348,189)	-	(348,189)
Total derivatives	-	(37,786,099)	-	(37,786,099)
Total financial liabilities at fair value through profit or loss	-	(37,786,099)	-	(37,786,099)

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

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	1,067,379,850	-	-	1,067,379,850
Total interest bearing securities	1,067,379,850	-	-	1,067,379,850
Derivatives				
Credit default swaps	-	33,281,408	-	33,281,408
Forward currency contracts	-	9,818,193	-	9,818,193
Total derivatives	-	43,099,601	-	43,099,601
Total financial assets at fair value through profit or loss	1,067,379,850	43,099,601	-	1,110,479,451
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(5,447,598)	-	(5,447,598)
Forward currency contracts	-	(11,138,280)	-	(11,138,280)
Interest rate swaps	-	(564,565)	-	(564,565)
Total derivatives	-	(17,150,443)	-	(17,150,443)
Total financial liabilities at fair value through profit or loss	-	(17,150,443)	-	(17,150,443)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	1,244,693,585	-	-	1,244,693,585
Total interest bearing securities	1,244,693,585	-	-	1,244,693,585
Derivatives				
Credit default swaps	-	25,281,801	-	25,281,801
Forward currency contracts	-	17,283,149	-	17,283,149
Total derivatives	-	42,564,950	-	42,564,950
Total financial assets at fair value through profit or loss	1,244,693,585	42,564,950	-	1,287,258,535
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(17,906,988)	-	(17,906,988)
Interest rate swaps	-	(40,111,732)	-	(40,111,732)
Credit default swaps	-	(6,336,614)	-	(6,336,614)
Total derivatives	-	(64,355,334)	-	(64,355,334)
Total financial liabilities at fair value through profit or loss	-	(64,355,334)	-	(64,355,334)

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

Fair value of financial instruments (continued)

Man GLG Innovation Equity Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	454,606,352	-	-	454,606,352
Real estate investment trusts	4,258,866	-	-	4,258,866
Total equities and managed funds	458,865,218	-	-	458,865,218
Interest bearing securities				
Government bonds	336,970,772	-	-	336,970,772
Total interest bearing securities	336,970,772	-	-	336,970,772
Derivatives				
Equity swaps	-	1,047,956	-	1,047,956
Forward currency contracts	-	3,577,785	-	3,577,785
Option contracts	4,810,200	-	-	4,810,200
Total derivatives	4,810,200	4,625,741	-	9,435,941
Total financial assets at fair value through profit or loss	800,646,190	4,625,741	-	805,271,931
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(16,221,032)	-	(16,221,032)
Forward currency contracts	-	(6,744,432)	-	(6,744,432)
Total derivatives	-	(22,965,464)	-	(22,965,464)
Total financial liabilities at fair value through profit or loss	-	(22,965,464)	-	(22,965,464)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	472,647,252	-	-	472,647,252
Total equities and managed funds	472,647,252	-	-	472,647,252
Interest bearing securities				
Government bonds	139,984,972	-	-	139,984,972
Total interest bearing securities	139,984,972	-	-	139,984,972
Derivatives				
Equity swaps	-	390,021	-	390,021
Forward currency contracts	-	8,247,533	-	8,247,533
Total derivatives	-	8,637,554	-	8,637,554
Total financial assets at fair value through profit or loss	612,632,224	8,637,554	-	621,269,778
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(15,602,507)	-	(15,602,507)
Forward currency contracts	-	(2,613,155)	-	(2,613,155)
Futures contracts	(2,247,942)	-	-	(2,247,942)
Total derivatives	(2,247,942)	(18,215,662)	-	(20,463,604)
Total financial liabilities at fair value through profit or loss	(2,247,942)	(18,215,662)	-	(20,463,604)

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

Fair value of financial instruments (continued)

Man Alternative Style Risk Premia

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	302,605,034	-	-	302,605,034
Total equities and managed funds	302,605,034	-	-	302,605,034
Interest bearing securities				
Government bonds	74,991,933	-	-	74,991,933
Total interest bearing securities	74,991,933	-	-	74,991,933
Derivatives				
Equity swaps	-	7,139,155	-	7,139,155
Forward currency contracts	-	3,775,425	-	3,775,425
Futures contracts	3,829,129	-	-	3,829,129
Total return swaps	-	2,209,254	-	2,209,254
Total derivatives	3,829,129	13,123,834	-	16,952,963
Total financial assets at fair value through profit or loss	381,426,096	13,123,834	-	394,549,930
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(6,972,246)	-	(6,972,246)
Forward currency contracts	-	(13,929,747)	-	(13,929,747)
Futures contracts	(1,432,524)	-	-	(1,432,524)
Total derivatives	(1,432,524)	(20,901,993)	-	(22,334,517)
Total financial liabilities at fair value through profit or loss	(1,432,524)	(20,901,993)	-	(22,334,517)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	280,947,810	-	-	280,947,810
Preferred stocks	1,258,202	-	-	1,258,202
Total equities and managed funds	282,206,012	-	-	282,206,012
Interest bearing securities				
Government bonds	199,963,375	-	-	199,963,375
Total interest bearing securities	199,963,375	-	-	199,963,375
Derivatives				
Equity swaps	-	1,206,426	-	1,206,426
Forward currency contracts	-	20,548,454	-	20,548,454
Futures contracts	3,536,622	-	-	3,536,622
Total return swaps	-	7,862,980	-	7,862,980
Total derivatives	3,536,622	29,617,860	-	33,154,482
Total financial assets at fair value through profit or loss	485,706,009	29,617,860	-	515,323,869
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(16,884,980)	-	(16,884,980)
Forward currency contracts	-	(4,927,051)	-	(4,927,051)
Futures contracts	(1,163,386)	-	-	(1,163,386)
Total derivatives	(1,163,386)	(21,812,031)	-	(22,975,417)
Total financial liabilities at fair value through profit or loss	(1,163,386)	(21,812,031)	-	(22,975,417)

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

Fair value of financial instruments (continued)

Man AHL Active Balanced

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	388,665,131	-	-	388,665,131
Total interest bearing securities	388,665,131	-	-	388,665,131
Derivatives				
Forward currency contracts	-	10,664,113	-	10,664,113
Futures contracts	35,217,245	-	-	35,217,245
Total derivatives	35,217,245	10,664,113	-	45,881,358
Total financial assets at fair value through profit or loss	423,882,376	10,664,113	-	434,546,489
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(3,291,636)	-	(3,291,636)
Futures contracts	(6,684,541)	-	-	(6,684,541)
Total derivatives	(6,684,541)	(3,291,636)	-	(9,976,177)
Total financial liabilities at fair value through profit or loss	(6,684,541)	(3,291,636)	-	(9,976,177)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	599,420,573	-	-	599,420,573
Total interest bearing securities	599,420,573	-	-	599,420,573
Derivatives				
Forward currency contracts	-	16,696,105	-	16,696,105
Futures contracts	22,514,023	-	-	22,514,023
Total derivatives	22,514,023	16,696,105	-	39,210,128
Total financial assets at fair value through profit or loss	621,934,596	16,696,105	-	638,630,701
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(4,496,899)	-	(4,496,899)
Futures contracts	(3,917,319)	-	-	(3,917,319)
Total derivatives	(3,917,319)	(4,496,899)	-	(8,414,218)
Total financial liabilities at fair value through profit or loss	(3,917,319)	(4,496,899)	-	(8,414,218)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities

30 June 2021	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	-	1,649,512	-	1,649,512
Total equities and managed funds	-	1,649,512	-	1,649,512
Interest bearing securities				
Corporate bonds	-	366,066,529	5,451,826	371,518,355
Convertible bonds	-	12,033,852	-	12,033,852
Total interest bearing securities	-	378,100,381	5,451,826	383,552,207
Derivatives				
Forward currency contracts	-	344,263	-	344,263
Total return swaps	-	387,760	-	387,760
Total derivatives	-	732,023	-	732,023
Total financial assets at fair value through profit or loss	-	380,481,916	5,451,826	385,933,742
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(6,889,656)	-	(6,889,656)
Equity swaps	-	(915,399)	-	(915,399)
Forward currency contracts	-	(3,612,396)	-	(3,612,396)
Total return swaps	-	(1,389,536)	-	(1,389,536)
Total derivatives	-	(12,806,987)	-	(12,806,987)
Total financial liabilities at fair value through profit or loss	-	(12,806,987)	-	(12,806,987)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Preferred stocks	-	9,546,615	-	9,546,615
Equities	-	1,128,512	-	1,128,512
Total equities and managed funds	-	10,675,127	-	10,675,127
Interest bearing securities				
Corporate bonds	-	226,272,045	4,689,984	230,962,029
Convertible bonds	-	20,031,241	-	20,031,241
Total interest bearing securities	-	246,303,286	4,689,984	250,993,270
Derivatives				
Credit default swaps	-	74,149	-	74,149
Forward currency contracts	-	975,613	-	975,613
Total return swaps	-	57,515	-	57,515
Total derivatives	-	1,107,277	-	1,107,277
Total financial assets at fair value through profit or loss	-	258,085,690	4,689,984	262,775,674
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(4,534,244)	-	(4,534,244)
Forward currency contracts	-	(2,164,362)	-	(2,164,362)
Total return swaps	-	(162,796)	-	(162,796)
Total derivatives	-	(6,861,402)	-	(6,861,402)
Total financial liabilities at fair value through profit or loss	-	(6,861,402)	-	(6,861,402)

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	532,171	36,723	-	568,894
Rights	-	-	3,091	3,091
Total equities and managed funds	532,171	36,723	3,091	571,985
Interest bearing securities				
Convertible bonds	-	9,640,053	-	9,640,053
Corporate bonds	-	8,897,803	178,440	9,076,243
Government bonds	9,599,060	297,339	-	9,896,399
Total interest bearing securities	9,599,060	18,835,195	178,440	28,612,695
Derivatives				
Credit default swaps	-	304,561	-	304,561
Equity swaps	-	63,432	-	63,432
Forward currency contracts	-	329,063	-	329,063
Futures contracts	359	-	-	359
Total return swaps	-	101,074	-	101,074
Total derivatives	359	798,130	-	798,489
Total financial assets at fair value through profit or loss	10,131,590	19,670,048	181,531	29,983,169
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(1,619,797)	-	(1,619,797)
Equity swaps	-	(587,087)	-	(587,087)
Forward currency contracts	-	(319,344)	-	(319,344)
Futures contracts	(17,293)	-	-	(17,293)
Total return swaps	-	(36,635)	-	(36,635)
Total derivatives	(17,293)	(2,562,863)	-	(2,580,156)
Total financial liabilities at fair value through profit or loss	(17,293)	(2,562,863)	-	(2,580,156)

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

31 December 2020	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	31,071	-	-	31,071
Rights	-	-	3,091	3,091
Total equities and managed funds	31,071	-	3,091	34,162
Interest bearing securities				
Convertible bonds	-	15,995,728	-	15,995,728
Corporate bonds	-	8,276,682	220,784	8,497,466
Government bonds	3,999,477	163,129	-	4,162,606
Total interest bearing securities	3,999,477	24,435,539	220,784	28,655,800
Derivatives				
Credit default swaps	-	304,009	-	304,009
Equity swaps	-	129,436	-	129,436
Forward currency contracts	-	329,097	-	329,097
Futures contracts	8,768	-	-	8,768
Option contracts	25	-	-	25
Total return swaps	-	13,333	-	13,333
Total derivatives	8,793	775,875	-	784,668
Total financial assets at fair value through profit or loss	4,039,341	25,211,414	223,875	29,474,630
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(1,395,527)	-	(1,395,527)
Equity swaps	-	(1,731,211)	-	(1,731,211)
Forward currency contracts	-	(245,916)	-	(245,916)
Futures contracts	(13,558)	-	-	(13,558)
Total return swaps	-	(76,454)	-	(76,454)
Total derivatives	(13,558)	(3,449,108)	-	(3,462,666)
Total financial liabilities at fair value through profit or loss	(13,558)	(3,449,108)	-	(3,462,666)

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

Fair value of financial instruments (continued)

Man GLG Event Driven Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	476,835,621	-	226,017	477,061,638
Real estate investment trusts	52,547,156	-	-	52,547,156
Rights	-	-	204,098	204,098
Total equities and managed funds	529,382,777	-	430,115	529,812,892
Interest bearing securities				
Government bonds	149,982,399	-	-	149,982,399
Convertible bonds	-	16,136,405	-	16,136,405
Corporate bonds	-	5,461,701	-	5,461,701
Total interest bearing securities	149,982,399	21,598,106	-	171,580,505
Derivatives				
Equity swaps	-	45,472,799	-	45,472,799
Forward currency contracts	-	5,784,031	-	5,784,031
Warrants	328,653	229,890	-	558,543
Total derivatives	328,653	51,486,720	-	51,815,373
Total financial assets at fair value through profit or loss	679,693,829	73,084,826	430,115	753,208,770
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(53,189,693)	-	(53,189,693)
Forward currency contracts	-	(8,498,428)	-	(8,498,428)
Total derivatives	-	(61,688,121)	-	(61,688,121)
Total financial liabilities at fair value through profit or loss	-	(61,688,121)	-	(61,688,121)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	185,772,082	1,934,614	-	187,706,696
Rights	-	-	420,280	420,280
Total equities and managed funds	185,772,082	1,934,614	420,280	188,126,976
Interest bearing securities				
Convertible bonds	-	13,020,055	-	13,020,055
Corporate bonds	-	5,356,448	-	5,356,448
Government bonds	39,989,936	-	-	39,989,936
Total interest bearing securities	39,989,936	18,376,503	-	58,366,439
Derivatives				
Equity swaps	-	16,989,616	-	16,989,616
Forward currency contracts	-	4,127,936	-	4,127,936
Warrants	990,757	-	-	990,757
Total derivatives	990,757	21,117,552	-	22,108,309
Total financial assets at fair value through profit or loss	226,752,775	41,428,669	420,280	268,601,724
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(7,988,577)	-	(7,988,577)
Forward currency contracts	-	(992,919)	-	(992,919)
Total derivatives	-	(8,981,496)	-	(8,981,496)
Total financial liabilities at fair value through profit or loss	-	(8,981,496)	-	(8,981,496)

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

Fair value of financial instruments (continued)

Man GLG Global Debt Total Return

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	15,888,260	600,100	-	16,488,360
Mortgage backed securities	-	1,877,480	-	1,877,480
Total interest bearing securities	15,888,260	2,477,580	-	18,365,840
Derivatives				
Credit default swaps	-	284,673	-	284,673
Forward currency contracts	-	115,096	-	115,096
Interest rate swaps	-	5,620	-	5,620
Total derivatives	-	405,389	-	405,389
Total financial assets at fair value through profit or loss	15,888,260	2,882,969	-	18,771,229
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(157,370)	-	(157,370)
Credit default swaps	-	(38,109)	-	(38,109)
Total derivatives	-	(195,479)	-	(195,479)
Total financial liabilities at fair value through profit or loss	-	(195,479)	-	(195,479)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	23,892,378	861,314	-	24,753,692
Mortgage backed securities	-	2,687,127	-	2,687,127
Total interest bearing securities	23,892,378	3,548,441	-	27,440,819
Derivatives				
Credit default swaps	-	283,780	-	283,780
Forward currency contracts	-	269,841	-	269,841
Interest rate swaps	-	12,388	-	12,388
Total derivatives	-	566,009	-	566,009
Total financial assets at fair value through profit or loss	23,892,378	4,114,450	-	28,006,828
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(61,485)	-	(61,485)
Forward currency contracts	-	(119,946)	-	(119,946)
Interest rate swaps	-	(23,951)	-	(23,951)
Total derivatives	-	(205,382)	-	(205,382)
Total financial liabilities at fair value through profit or loss	-	(205,382)	-	(205,382)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities DE

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Corporate bonds	-	468,289,434	1,013,875	469,303,309
Total interest bearing securities	-	468,289,434	1,013,875	469,303,309
Derivatives				
Total return swaps	-	183,919	-	183,919
Total derivatives	-	183,919	-	183,919
Total financial assets at fair value through profit or loss	-	468,473,353	1,013,875	469,487,228
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(5,278,718)	-	(5,278,718)
Equity swaps	-	(1,026,752)	-	(1,026,752)
Forward currency contracts	-	(2,906,663)	-	(2,906,663)
Total return swaps	-	(1,323,592)	-	(1,323,592)
Total derivatives	-	(10,535,725)	-	(10,535,725)
Total financial liabilities at fair value through profit or loss	-	(10,535,725)	-	(10,535,725)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Preferred stocks	-	8,339,792	-	8,339,792
Total equities and managed funds	-	8,339,792	-	8,339,792
Interest bearing securities				
Corporate bonds	-	196,656,831	1,819,344	198,476,175
Total interest bearing securities	-	196,656,831	1,819,344	198,476,175
Derivatives				
Credit default swaps	-	61,407	-	61,407
Forward currency contracts	-	588,549	-	588,549
Total return swaps	-	51,497	-	51,497
Total derivatives	-	701,453	-	701,453
Total financial assets at fair value through profit or loss	-	205,698,076	1,819,344	207,517,420
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(401,702)	-	(401,702)
Forward currency contracts	-	(738,617)	-	(738,617)
Total return swaps	-	(18,539)	-	(18,539)
Total derivatives	-	(1,158,858)	-	(1,158,858)
Total financial liabilities at fair value through profit or loss	-	(1,158,858)	-	(1,158,858)

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

Fair value of financial instruments (continued)

Man GLG Global Consumer Equity Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	733,441	-	-	733,441
Total equities and managed funds	733,441	-	-	733,441
Interest bearing securities				
Government bonds	999,917	-	-	999,917
Total interest bearing securities	999,917	-	-	999,917
Derivatives				
Equity swaps	-	40,522	-	40,522
Forward currency contracts	-	273,899	-	273,899
Futures contracts	388	-	-	388
Total derivatives	388	314,421	-	314,809
Total financial assets at fair value through profit or loss	1,733,746	314,421	-	2,048,167
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(53,979)	-	(53,979)
Futures contracts	(207)	-	-	(207)
Forward currency contracts	-	(264,074)	-	(264,074)
Total derivatives	(207)	(318,053)	-	(318,260)
Total financial liabilities at fair value through profit or loss	(207)	(318,053)	-	(318,260)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	6,355,246	-	-	6,355,246
Total equities and managed funds	6,355,246	-	-	6,355,246
Interest bearing securities				
Government bonds	5,569,075	-	-	5,569,075
Total interest bearing securities	5,569,075	-	-	5,569,075
Derivatives				
Equity swaps	-	374,848	-	374,848
Forward currency contracts	-	776	-	776
Option contracts	20,500	-	-	20,500
Total derivatives	20,500	375,624	-	396,124
Total financial assets at fair value through profit or loss	11,944,821	375,624	-	12,320,445
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(172,850)	-	(172,850)
Forward currency contracts	-	(64,299)	-	(64,299)
Futures contracts	(22,234)	-	-	(22,234)
Total derivatives	(22,234)	(237,149)	-	(259,383)
Total financial liabilities at fair value through profit or loss	(22,234)	(237,149)	-	(259,383)

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

Fair value of financial instruments (continued)

Man GLG Japan Equity Alternative

30 June 2021	Level 1 ¥	Level 2 ¥	Level 3 ¥	Total Fair Value ¥
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	2,336,063,463	-	-	2,336,063,463
Total equities and managed funds	2,336,063,463	-	-	2,336,063,463
Interest bearing securities				
Government bonds	415,166,000	-	-	415,166,000
Total interest bearing securities	415,166,000	-	-	415,166,000
Derivatives				
Equity swaps	-	96,046,182	-	96,046,182
Forward currency contracts	-	81,519,795	-	81,519,795
Total derivatives	-	177,565,977	-	177,565,977
Total financial assets at fair value through profit or loss	2,751,229,463	177,565,977	-	2,928,795,440
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(58,670,396)	-	(58,670,396)
Forward currency contracts	-	(22,641,508)	-	(22,641,508)
Total derivatives	-	(81,311,904)	-	(81,311,904)
Total financial liabilities at fair value through profit or loss	-	(81,311,904)	-	(81,311,904)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	1,682,633,483	-	-	1,682,633,483
Total equities and managed funds	1,682,633,483	-	-	1,682,633,483
Interest bearing securities				
Government bonds	116,036,615	-	-	116,036,615
Total interest bearing securities	116,036,615	-	-	116,036,615
Derivatives				
Equity swaps	-	35,894,858	-	35,894,858
Forward currency contracts	-	3,800,004	-	3,800,004
Total derivatives	-	39,694,862	-	39,694,862
Total financial assets at fair value through profit or loss	1,798,670,098	39,694,862	-	1,838,364,960
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(182,853,892)	-	(182,853,892)
Forward currency contracts	-	(15,174,862)	-	(15,174,862)
Total derivatives	-	(198,028,754)	-	(198,028,754)
Total financial liabilities at fair value through profit or loss	-	(198,028,754)	-	(198,028,754)

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

Fair value of financial instruments (continued)

Man GLG US Equity Extended

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	67,807,511	-	-	67,807,511
Real estate investment trusts	1,574,675	-	-	1,574,675
Total equities and managed funds	69,382,186	-	-	69,382,186
Derivatives				
Equity swaps	-	1,641,279	-	1,641,279
Futures contracts	191,442	-	-	191,442
Total derivatives	191,442	1,641,279	-	1,832,721
Total financial assets at fair value through profit or loss	69,573,628	1,641,279	-	71,214,907
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(3,112,943)	-	(3,112,943)
Total derivatives	-	(3,112,943)	-	(3,112,943)
Total financial liabilities at fair value through profit or loss	-	(3,112,943)	-	(3,112,943)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	63,418,845	-	-	63,418,845
Real estate investment trusts	46,120	-	-	46,120
Total equities and managed funds	63,464,965	-	-	63,464,965
Interest bearing securities				
Government bonds	1,799,388	-	-	1,799,388
Total interest bearing securities	1,799,388	-	-	1,799,388
Derivatives				
Equity swaps	-	4,023,838	-	4,023,838
Total derivatives	-	4,023,838	-	4,023,838
Total financial assets at fair value through profit or loss	65,264,353	4,023,838	-	69,288,191
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(2,447,715)	-	(2,447,715)
Total derivatives	-	(2,447,715)	-	(2,447,715)
Total financial liabilities at fair value through profit or loss	-	(2,447,715)	-	(2,447,715)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk Moderate

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	16,411,548	-	-	16,411,548
Total interest bearing securities	16,411,548	-	-	16,411,548
Derivatives				
Credit default swaps	-	510,709	-	510,709
Forward currency contracts	-	130,218	-	130,218
Futures contracts	377,124	-	-	377,124
Total return swaps	-	64,596	-	64,596
Total derivatives	377,124	705,523	-	1,082,647
Total financial assets at fair value through profit or loss	16,788,672	705,523	-	17,494,195
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(127,677)	-	(127,677)
Forward currency contracts	-	(84,426)	-	(84,426)
Futures contracts	(68,042)	-	-	(68,042)
Total derivatives	(68,042)	(212,103)	-	(280,145)
Total financial liabilities at fair value through profit or loss	(68,042)	(212,103)	-	(280,145)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	10,748,409	-	-	10,748,409
Total interest bearing securities	10,748,409	-	-	10,748,409
Derivatives				
Credit default swaps	-	122,505	-	122,505
Forward currency contracts	-	98,392	-	98,392
Futures contracts	118,647	-	-	118,647
Total return swaps	-	26,660	-	26,660
Total derivatives	118,647	247,557	-	366,204
Total financial assets at fair value through profit or loss	10,867,056	247,557	-	11,114,613
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(80,898)	-	(80,898)
Futures contracts	(15,450)	-	-	(15,450)
Total derivatives	(15,450)	(80,898)	-	(96,348)
Total financial liabilities at fair value through profit or loss	(15,450)	(80,898)	-	(96,348)

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

Fair value of financial instruments (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	16,807,652	-	-	16,807,652
Real estate investment trusts	509,687	-	-	509,687
Total equities and managed funds	17,317,339	-	-	17,317,339
Interest bearing securities				
Government bonds	1,949,849	-	-	1,949,849
Total interest bearing securities	1,949,849	-	-	1,949,849
Derivatives				
Equity swaps	-	407,552	-	407,552
Forward currency contracts	-	238,156	-	238,156
Futures contracts	51,990	-	-	51,990
Total derivatives	51,990	645,708	-	697,698
Total financial assets at fair value through profit or loss	19,319,178	645,708	-	19,964,886
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(60,152)	-	(60,152)
Forward currency contracts	-	(160,177)	-	(160,177)
Futures contracts	(56,725)	-	-	(56,725)
Total derivatives	(56,725)	(220,329)	-	(277,054)
Total financial liabilities at fair value through profit or loss	(56,725)	(220,329)	-	(277,054)
31 December 2020				
Financial assets at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	6	-	6
Total derivatives	-	6	-	6
Total financial assets at fair value through profit or loss	-	6	-	6
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(6)	-	(6)
Total derivatives	-	(6)	-	(6)
Total financial liabilities at fair value through profit or loss	-	(6)	-	(6)

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

Fair value of financial instruments (continued)

Man AHL Target Growth Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	9,855,875	-	-	9,855,875
Total interest bearing securities	9,855,875	-	-	9,855,875
Derivatives				
Forward currency contracts	-	166,800	-	166,800
Futures contracts	448,506	-	-	448,506
Total derivatives	448,506	166,800	-	615,306
Total financial assets at fair value through profit or loss	10,304,381	166,800	-	10,471,181
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(130,347)	-	(130,347)
Futures contracts	(107,716)	-	-	(107,716)
Total derivatives	(107,716)	(130,347)	-	(238,063)
Total financial liabilities at fair value through profit or loss	(107,716)	(130,347)	-	(238,063)

Man AHL Target Growth Alternative commenced its operations on 12 January 2021, hence there were no investments as at 31 December 2020.

Man GLG Convertible Arbitrage Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	51,600,740	-	-	51,600,740
Total interest bearing securities	51,600,740	-	-	51,600,740
Derivatives				
Credit default swaps	-	29,541	-	29,541
Forward currency contracts	-	255,132	-	255,132
Total derivatives	-	284,673	-	284,673
Total financial assets at fair value through profit or loss	51,600,740	284,673	-	51,885,413
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(1,498,643)	-	(1,498,643)
Equity swaps	-	(115,780)	-	(115,780)
Forward currency contracts	-	(465,193)	-	(465,193)
Total derivatives	-	(2,079,616)	-	(2,079,616)
Total financial liabilities at fair value through profit or loss	-	(2,079,616)	-	(2,079,616)

Man GLG Convertible Arbitrage Alternative commenced its operations on 11 May 2021, hence there were no investments as at 31 December 2020.

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

Fair value of financial instruments (continued)

Man GLG RI Global Sustainable Growth Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	17,313,387	-	-	17,313,387
Total equities and managed funds	17,313,387	-	-	17,313,387
Derivatives				
Equity swaps	-	388,040	-	388,040
Forward currency contracts	-	326,292	-	326,292
Total derivatives	-	714,332	-	714,332
Total financial assets at fair value through profit or loss	17,313,387	714,332	-	18,027,719
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(615,439)	-	(615,439)
Forward currency contracts	-	(243,837)	-	(243,837)
Futures contracts	(14,108)	-	-	(14,108)
Total derivatives	(14,108)	(859,276)	-	(873,384)
Total financial liabilities at fair value through profit or loss	(14,108)	(859,276)	-	(873,384)

Man GLG RI Global Sustainable Growth Alternative commenced its operations on 13 May 2021, hence there were no investments as at 31 December 2020.

Man GLG RI Sustainable Energy Transition Alternative

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	3,454,437	-	-	3,454,437
Total equities and managed funds	3,454,437	-	-	3,454,437
Interest bearing securities				
Government bonds	1,302,857	-	-	1,302,857
Total interest bearing securities	1,302,857	-	-	1,302,857
Derivatives				
Equity swaps	-	247,278	-	247,278
Forward currency contracts	-	94,480	-	94,480
Total derivatives	-	341,758	-	341,758
Total financial assets at fair value through profit or loss	4,757,294	341,758	-	5,099,052
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Equity swaps	-	(189,300)	-	(189,300)
Forward currency contracts	-	(68,670)	-	(68,670)
Futures contracts	(209)	-	-	(209)
Total derivatives	(209)	(257,970)	-	(258,179)
Total financial liabilities at fair value through profit or loss	(209)	(257,970)	-	(258,179)

Man GLG RI Sustainable Energy Transition Alternative commenced its operations on 14 June 2021, hence there were no investments as at 31 December 2020.

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

Fair value of financial instruments (continued)

Man AHL Global Bond

30 June 2021	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Exchange traded funds	156,468	-	-	156,468
Total equities and managed funds	156,468	-	-	156,468
Interest bearing securities				
Government bonds	4,762,219	-	-	4,762,219
Corporate bonds	-	11,503,104	-	11,503,104
Mortgage backed securities	-	15,521,859	-	15,521,859
Total interest bearing securities	4,762,219	27,024,963	-	31,787,182
Derivatives				
Forward currency contracts	-	54,569	-	54,569
Futures contracts	27,452	-	-	27,452
Total derivatives	27,452	54,569	-	82,021
Total financial assets at fair value through profit or loss	4,946,139	27,079,532	-	32,025,671
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(16)	-	(16)
Futures contracts	(6,006)	-	-	(6,006)
Total derivatives	(6,006)	(16)	-	(6,022)
Total financial liabilities at fair value through profit or loss	(6,006)	(16)	-	(6,022)

Man AHL Global Bond commenced its operations on 22 June 2021, hence there were no investments as at 31 December 2020.

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

Fair value of financial instruments (continued)

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

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

For the period ended 30 June 2021 and the year ended 31 December 2020, there were no transfers between Level 1 and Level 2.

A reconciliation of the movements in Level 3 assets/liabilities for the period ended 30 June 2021 and the year ended 31 December 2020 is set out below:

Man GLG European Equity Alternative

30 June 2021	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	327,427	-	137,367	464,794
Total gains and losses				
- realised	-	-	-	-
- unrealised	(43,643)	-	617	(43,026)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	10,080	-	(3,402,249)	(3,392,169)
Transfers out of Level 3	-	-	(117,935)	(117,935)
Closing Balance	293,864	-	(3,382,200)	(3,088,336)
31 December 2020				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	247,397	-	88,710	336,107
Total gains and losses				
- realised	-	-	(7,097)	(7,097)
- unrealised	80,030	-	55,754	135,784
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	327,427	-	137,367	464,794

Man GLG High Yield Opportunities

30 June 2021				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	4,689,984	-	4,689,984
Total gains and losses				
- realised	-	16,125	-	16,125
- unrealised	-	(130,695)	-	(130,695)
Purchases	-	-	-	-
Sales	-	(446,125)	-	(446,125)
Transfers into Level 3	-	2,237,368	-	2,237,368
Transfers out of Level 3	-	(914,831)	-	(914,831)
Closing Balance	-	5,451,826	-	5,451,826

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities (continued)

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

Man GLG Credit Multi-Strategy Alternative

30 June 2021	US$	US$	US$	US$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	3,091	220,784	-	223,875
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	(12,632)	-	(12,632)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	(29,712)	-	(29,712)
Closing Balance	3,091	178,440	-	181,531
31 December 2020				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	175,475	-	175,475
Total gains and losses				
- realised	-	20,196	-	20,196
- unrealised	3,091*	10,359	-	13,450
Purchases	-	59,624	-	59,624
Sales	-	(44,870)	-	(44,870)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	3,091	220,784	-	223,875

Man GLG Event Driven Alternative

30 June 2021				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	420,280	-	-	420,280
Total gains and losses				
- realised	-	-	-	-
- unrealised	9,835	-	-	9,835
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	430,115	-	-	430,115

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

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

Fair value of financial instruments (continued)

Man GLG Event Driven Alternative (continued)

31 December 2020	Equities and managed funds US$	Interest bearing securities US$	Derivatives US$	Total Fair Value US$
Financial assets and liabilities at fair value through				
Opening balance	143,564	-	-	143,564
Total gains and losses				
- realised	-	-	-	-
- unrealised	276,716*	-	-	276,716
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	420,280	-	-	420,280

Man GLG High Yield Opportunities DE

30 June 2021	€	€	€	€
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	1,819,344	-	1,819,344
Total gains and losses				
- realised	-	(40,409)	-	(40,409)
- unrealised	-	63,936	-	63,936
Purchases	-	1,000,000	-	1,000,000
Sales	-	(1,828,996)	-	(1,828,996)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	1,013,875	-	1,013,875

31 December 2020				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	1,819,344	-	1,819,344
Transfers out of Level 3	-	-	-	-
Closing Balance	-	1,819,344	-	1,819,344

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

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying unaudited statement of comprehensive income. Net realised and unrealised gain/(loss) of (€43,026) (31 December 2020: €128,687) for Man GLG European Equity Alternative, (€111,087) (31 December 2020: €108,024) for Man GLG High Yield Opportunities, (US$12,632) (31 December 2020: US$20,772) for Man GLG Credit Multi-Strategy Alternative, US$9,835 (31 December 2020: US$276,715) for Man GLG Event Driven Alternative and €13,875 (31 December 2020: Nil) for Man GLG High Yield Opportunities DE relates to those financial instruments held by the Fund at 30 June 2021 and is reflected in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the unaudited statement of comprehensive income.

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

Fair value of financial instruments (continued)

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

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

Man GLG European Equity Alternative

30 June 2021	Fair Value €	Valuation Technique	Unobservable Input	Range
Equities	293,864	Single broker quotation	None	No range
Equities swaps	(13,593)	Cost	None	No range
Equities swaps	33,632	Single broker quotation	None	No range
Equities swaps	(3,402,249)	Last traded price	None	No range
Warrants	10	Single broker quotation	None	No range
31 December 2020				
Equities	327,427	Single broker quotation	None	No range
Equities swaps	32,597	Single broker quotation	None	No range
Equities swaps	1,699	Cost	None	No range
Option contracts	103,062	Cost	None	No range
Warrants	9	Single broker quotation	None	No range

Man GLG High Yield Opportunities

30 June 2021	€			
Corporate bonds	2,630,443	Estimated recovery	Time to settlement, Expected cash flow	€2,509,780 - €2,895,900
Corporate bonds	2,821,383	Single broker quotation	None	No range
31 December 2020				
Corporate bonds	2,751,105	Estimated recovery	Time to settlement, Expected cash flow	€2,509,857 - €2,895,823
Corporate bonds	1,938,879	Single broker quotation	None	No range

Man GLG Credit Multi-Strategy Alternative

30 June 2021	US$			
Corporate bonds	155,439	Estimated recovery	Time to settlement, Expected cash flow	US$125,060 - US$144,300
Corporate bonds	23,001	Single broker quotation	None	No range
Rights	3,091	Single broker quotation	None	No range
31 December 2020				
Corporate bonds	167,730	Estimated recovery	Time to settlement, Expected cash flow	US$136,627 - US$157,637
Corporate bonds	53,054	Single broker quotation	None	No range
Rights	3,091	Single broker quotation	None	No range

Man GLG Event Driven Alternative

30 June 2021	US$			
Equities	226,017	Single broker quotation	None	No range
Rights	204,098	Single broker quotation	None	No range
31 December 2020				
Rights	420,280	Single broker quotation	None	No range

Man GLG High Yield Opportunities DE

30 June 2021	€			
Corporate bonds	1,013,875	Single broker quotation	None	No range

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

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 2020: €Nil) for Man GLG European Equity Alternative, €120,663 (31 December 2020: €241,248) for Man GLG High Yield Opportunities, US$30,379 (31 December 2020: US$31,104) for Man GLG Credit Multi-Strategy Alternative, US$Nil (31 December 2020: US$Nil) for Man GLG Event Driven Alternative and increase/decrease of up to €Nil (31 December 2020: €Nil) for Man GLG High Yield Opportunities DE.

Forward currency contracts

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

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

Derivative financial instruments

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

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

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

Credit default swaps are contracts in which the Fund pays or receives an interest flow in return for the counterparty accepting or selling all or part of the risk of default or failure to pay of a reference entity on which the swap is written. Where the Fund has bought protection, the maximum potential loss is the value of the interest flows the Fund is contracted to pay until maturity of the contract. Where the Fund has sold protection, the maximum potential loss is the nominal value of the protection sold. As at 30 June 2021, the maximum potential payout under credit default swaps where the sub funds have sold protection is US$3,623,978,000 (31 December 2020: US$1,639,718,750) for Man AHL TargetRisk, US$9,500,000 (31 December 2020: US$Nil) for Man GLG Global Emerging Markets Debt Total Return, US$480,000 (31 December 2020: US$1,480,000) for Man GLG Credit Multi-Strategy Alternative, US$3,700,000 (31 December 2020: US$5,450,000) for Man GLG Global Debt Total Return and US$20,000,000 (31 December 2020: US$5,000,000) for Man AHL TargetRisk Moderate. The fair value of these contracts as at 30 June 2021 was US$194,321,651 (31 December 2020: US$82,862,057) for Man AHL TargetRisk, (US$249,229) (31 December 2020: US$Nil) for Man GLG Global Emerging Markets Debt Total Return, US$48,839 (31 December 2020: US$138,021) for Man GLG Credit Multi-Strategy Alternative, US$39,647 (31 December 2020: US$25,747) for Man GLG Global Debt Total Return and US$510,708 (31 December 2020: US$122,505) for Man AHL TargetRisk Moderate.

The Fund may purchase or write put and call options through OTC markets. Options purchased by the Fund provide the Fund with the opportunity to purchase (call options) or sell (put options) the underlying asset at an agreed-upon value either on or before the expiration of the option. Options written by the Fund provide the purchaser of the option the opportunity to purchase from or sell to the Fund the underlying asset at an agreed-upon value either on or before the expiration of the option. Premiums received from writing options are marked-to-market and the resulting gains or losses are recorded in the unaudited 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 30 June 2021, the Fund held written put options with a maximum pay out value of €191,627 for Man GLG European Equity Alternative (31 December 2020: €47,472,750) and US$134,602,487 for Man AHL Multi Strategy Alternative (31 December 2020: US$131,914,089).

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

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

As at 30 June 2021 and 31 December 2020, the Fund was exposed in its investments in derivative financial instruments to underlying positions in notional amounts are summarised as follows:

	Notional Value			
	Long 30 June 2021	Short 30 June 2021	Long 31 December 2020	Short 31 December 2020
Man GLG Alpha Select Alternative	£	£	£	£
Equity swaps	1,734,372,106	1,113,988,268	1,782,075,303	760,322,924
Forward currency contracts	829,501,073	1,607,165,410	858,834,977	1,656,935,716
Futures contracts	-	703,030,943	-	1,069,302,454
Option contracts	1,365,547	-	3,796,284	-
	2,565,238,726	3,424,184,621	2,644,706,564	3,486,561,094
Man GLG European Equity Alternative	€	€	€	€
Equity swaps	272,062,572	275,022,650	650,394,484	515,294,069
Forward currency contracts	140,917,302	66,401,100	226,198,726	114,078,755
Futures contracts	859,096	59,125,738	-	164,314,151
Option contracts	299,125	22,162	6,238,315	567,243
Warrants	10,698	-	61,639	-
	414,148,794	400,571,650	882,893,164	794,254,218
Man AHL Multi Strategy Alternative	US$	US$	US$	US$
Equity swaps	51,049,325	42,717,835	46,353,778	36,400,139
Forward currency contracts	369,532,250	404,785,071	379,872,840	523,156,651
Futures contracts	500,612,828	29,916,061	319,846,259	144,983,908
Option contracts	105,052	1,402,114	542,220	1,603,083
	921,299,455	478,821,082	746,615,097	706,143,781
Man AHL TargetRisk				
Credit default swaps	-	3,623,978,000	-	1,639,718,750
Forward currency contracts	2,235,336,077	3,384,432,887	1,316,739,002	2,757,975,468
Futures contracts	9,970,500,173	-	5,864,250,446	-
Total return swaps	1,030,192,074	-	439,658,724	-
	13,236,028,324	7,008,410,887	7,620,648,172	4,397,694,218
Man GLG European Mid-Cap Equity Alternative	€	€	€	€
Equity swaps	36,615,148	95,825,972	116,726,459	342,459,199
Forward currency contracts	9,891,943	12,304,326	21,552,611	34,802,327
Option contracts	306,927	-	-	-
	46,814,018	108,130,298	138,279,070	377,261,526
Man GLG Global Emerging Markets Debt Total Return	US$	US$	US$	US$
Credit default swaps	956,700,000	9,500,000	1,009,700,000	-
Forward currency contracts	1,181,514,554	1,872,913,472	1,264,987,320	2,178,823,103
Interest rate swaps	-	32,703,325	-	389,433,502
	2,138,214,554	1,915,116,797	2,274,687,320	2,568,256,605
Man GLG Innovation Equity Alternative				
Equity swaps	-	275,226,603	-	181,165,836
Option contracts	3,878,080	-	-	-
Forward currency contracts	648,754,323	1,293,706,426	494,715,852	992,424,884
Futures contracts	-	-	-	136,455,808
	652,632,403	1,568,933,029	494,715,852	1,310,046,528
Man Alternative Style Risk Premia				
Equity swaps	-	302,771,944	-	266,527,458
Forward currency contracts	768,131,514	353,626,030	340,060,640	1,146,240,584
Futures contracts	759,016,404	304,596,709	1,521,478,657	302,630,955
Total return swaps	323,289,761	-	289,885,788	-
	1,850,437,679	960,994,683	2,151,425,085	1,715,398,997

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

Derivative financial instruments (continued)

	Notional Value			
	Long 30 June 2021	Short 30 June 2021	Long 31 December 2020	Short 31 December 2020
Man AHL Active Balanced	US$	US$	US$	US$
Forward currency contracts	480,743,485	1,087,667,563	449,211,983	1,603,352,689
Futures contracts	3,156,878,643	-	3,493,820,926	-
	3,637,622,128	1,087,667,563	3,943,032,909	1,603,352,689
Man GLG High Yield Opportunities	€	€	€	€
Equity swaps	-	4,480,081	-	-
Credit default swaps	89,931,130	-	72,966,761	-
Forward currency contracts	193,478,796	303,339,758	141,768,028	248,533,204
Total return swaps	-	35,996,158	-	6,919,524
Warrants	638,267	-	638,267	-
	284,048,193	343,815,997	215,373,056	255,452,728
Man GLG Credit Multi-Strategy Alternative	US$	US$	US$	US$
Credit default swaps	37,004,433	480,000	32,267,938	1,480,000
Equity swaps	12,000,000	2,184,346	12,000,000	3,959,272
Forward currency contracts	41,558,546	61,245,360	47,613,665	62,758,925
Futures contracts	967,698	950,929	1,998,056	3,466,040
Option contracts	-	-	450	-
Total return swaps	-	2,422,855	-	1,595,052
Warrants	25,138	-	25,936	-
	91,555,814	67,283,490	93,906,045	73,259,289
Man GLG Event Driven Alternative				
Equity swaps	581,915,635	268,964,676	255,926,109	78,689,829
Forward currency contracts	886,891,899	1,661,004,553	434,769,027	749,929,361
Warrants	281,244	-	354,479	-
	1,469,088,778	1,929,969,229	691,049,615	828,619,190
Man GLG Global Debt Total Return				
Credit default swaps	6,945,000	3,700,000	9,550,000	5,450,000
Forward currency contracts	11,599,983	20,254,114	17,386,095	35,815,933
Interest rate swaps	1,408,352	-	2,064,285	808,592
	19,953,335	23,954,114	29,000,380	42,074,525
Man GLG High Yield Opportunities DE	€	€	€	€
Credit default swaps	72,601,755	-	25,642,500	-
Equity swaps	-	5,025,055	-	-
Forward currency contracts	224,091,766	182,923	110,315,118	-
Total return swaps	-	25,358,697	-	5,435,535
	296,693,521	30,566,675	135,957,618	5,435,535
Man GLG Global Consumer Equity Alternative	US$	US$	US$	US$
Equity swaps	1,133,253	1,856,013	5,687,305	7,160,898
Forward currency contracts	11,662,716	10,283,407	6,994,022	415,142
Option contracts	-	-	47,247	-
Futures contracts	-	123,547	-	679,843
	12,795,969	12,262,967	12,728,574	8,255,883
Man GLG Japan Equity Alternative	¥	¥	¥	¥
Equity swaps	-	2,086,216,221	88,572,511	1,670,383,388
Forward currency contracts	14,056,876,456	8,956,587,484	2,234,327,998	4,454,921,193
	14,056,876,456	11,042,803,705	2,322,900,509	6,125,304,581

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

Derivative financial instruments (continued)

	Notional Value			
	Long 30 June 2021	Short 30 June 2021	Long 31 December 2020	Short 31 December 2020
Man GLG US Equity Extended	US$	US$	US$	US$
Equity swaps	16,058,282	21,325,304	27,253,585	19,615,961
Futures contracts	15,676,008	-	-	-
	31,734,290	21,325,304	27,253,585	19,615,961
Man AHL TargetRisk Moderate				
Credit default swaps	5,000,000	20,000,000	-	5,000,000
Forward currency contracts	5,748,291	14,462,300	5,776,328	8,807,087
Futures contracts	36,467,236	-	19,157,472	-
Total return swaps	3,743,080	-	1,491,717	-
	50,958,607	34,462,300	26,425,517	13,807,087
Man GLG Asia Pacific (ex-Japan) Equity Alternative				
Equity swaps	-	5,925,905	-	-
Futures contracts	794,104	11,775,861	-	-
Forward currency contracts	30,877,801	10,213,978	-	2,591
	31,671,905	27,915,744	-	2,591
Man AHL Target Growth Alternative				
Forward currency contracts	13,030,108	8,588,631	-	-
Futures contracts	42,674,165	3,410,279	-	-
	55,704,273	11,998,910	-	-
Man GLG Convertible Arbitrage Alternative				
Credit default swaps	35,971,468	-	-	-
Equity swaps	42,740,083	-	-	-
Forward currency contracts	46,315,143	91,344,243	-	-
	125,026,694	91,344,243	-	-
Man GLG RI Global Sustainable Growth Alternative				
Equity swaps	4,241,832	14,263,411	-	-
Forward currency contracts	29,540,200	41,409,557	-	-
Futures contracts	-	1,701,293	-	-
	33,782,032	57,374,261	-	-
Man GLG RI Sustainable Energy Transition Alternative	€	€	€	€
Equity swaps	3,887,854	6,826,080	-	-
Forward currency contracts	10,380,751	17,253,712	-	-
Futures contracts	-	87,319	-	-
	14,268,605	24,167,111	-	-
Man AHL Global Bond	US$	US$	US$	US$
Forward currency contracts	10,444,267	3,487	-	-
Futures contracts	25,125,107	3,856,167	-	-
	35,569,374	3,859,654	-	-

5. Offsetting financial assets and financial liabilities

As at 30 June 2021 and 31 December 2020, no financial instruments of the Fund are being presented net within the unaudited statement of financial position of the Fund. The following tables provide information on the financial impact of netting for instruments subject to an enforceable master netting arrangement or similar agreement in the event of default as defined under such agreements.

Man GLG European Alpha Alternative
Man GLG European Alpha Alternative ceased operations on 15 July 2020, hence there are no investments as at 30 June 2021.

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

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

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

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

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

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

Man GLG Alpha Select Alternative
The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral held £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	10,269	(111)	-	10,158
BNP Paribas	120,261,165	-	-	120,261,165
Credit Suisse Securities Europe Limited	2,203,511	-	(900,955)	1,302,556
Goldman Sachs International	81,860,468	-	(7,878,228)	73,982,240
JP Morgan Securities Plc	146,655,932	-	(85,902,670)	60,753,262
Morgan Stanley & Co. International Plc	36,031,947	-	(7,211,808)	28,820,139
Total	387,023,292	(111)	(101,893,661)	285,129,520

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 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position £	Cash collateral pledged £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	(111)	111	-	-
Credit Suisse AG Ireland	(1,000,605)	-	-	(1,000,605)
Credit Suisse Securities Europe Limited	(900,955)	-	900,955	-
Goldman Sachs International	(7,878,228)	100,000	7,778,228	-
JP Morgan Securities Plc	(85,902,670)	62,266,663	23,636,007	-
Morgan Stanley & Co. International Plc	(7,211,808)	7,211,808	-	-
Total	(102,894,377)	69,578,582	32,315,190	(1,000,605)

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

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

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

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	321,987	(105,808)	(3,703)	212,476
Bank of Nova Scotia	848,450	-	(570,671)	277,779
Barclays Plc	7,536,723	-	(5,786,460)	1,750,263
BNP Paribas	72,807	-	-	72,807
Credit Suisse AG Ireland	7,322,244	-	(2,977,753)	4,344,491
Credit Suisse Securities Europe Limited	227,034	(227,034)	-	-
Goldman Sachs International	19,897,273	-	(10,987,524)	8,909,749
HSBC Bank Plc	1,053,325	(940,000)	(113,325)	-
JP Morgan Securities Plc	8,575,529	-	(4,345,640)	4,229,889
Morgan Stanley & Co. International Plc	14,979,627	-	(13,067,608)	1,912,019
Total	60,834,999	(1,272,842)	(37,852,684)	21,709,473

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(109,511)	109,511	-	-
Bank of Nova Scotia	(570,671)	259,185	311,486	-
Barclays Plc	(5,786,460)	896,365	4,890,095	-
Credit Suisse AG Ireland	(2,977,753)	-	2,977,753	-
Credit Suisse Securities Europe Limited	(3,661,882)	-	227,034	(3,434,848)
Goldman Sachs International	(10,987,524)	4,294,248	6,693,276	-
HSBC Bank Plc	(1,080,903)	-	1,053,325	(27,578)
JP Morgan Securities Plc	(4,345,640)	3,994,733	350,907	-
Morgan Stanley & Co. International Plc	(13,067,608)	1,562,439	11,505,169	-
Total	(42,587,952)	11,116,481	28,009,045	(3,462,426)

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 2020:

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

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

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	1,145,084	-	(328,301)	816,783
BNP Paribas	14,824,131	-	-	14,824,131
Citibank N.A.	1,418,127	-	(698,868)	719,259
Credit Suisse Securities Europe Limited	5,943,523	(470,000)	(2,834,523)	2,639,000
Deutsche Bank AG, London	5	-	(5)	-
Goldman Sachs International	419,777	-	(51,508)	368,269
HSBC Bank Plc	3,856,166	-	(2,915,850)	940,316
JP Morgan Securities Plc	3,560,498	-	(755,741)	2,804,757
Morgan Stanley & Co. International Plc	4,234,796	-	(1,066,596)	3,168,200
Royal Bank of Scotland	2,474,638	-	(974,335)	1,500,303
Total	37,876,745	(470,000)	(9,625,727)	27,781,018

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(328,301)	-	328,301	-
Citibank N.A.	(698,868)	698,868	-	-
Credit Suisse Securities Europe Limited	(3,304,523)	-	3,304,523	-
Deutsche Bank AG, London	(5)	-	5	-
Goldman Sachs International	(51,508)	51,508	-	-
HSBC Bank Plc	(2,915,850)	1,784,151	1,131,699	-
JP Morgan Securities Plc	(755,741)	755,741	-	-
Morgan Stanley & Co. International Plc	(1,066,596)	1,066,596	-	-
Royal Bank of Scotland	(974,335)	974,335	-	-
Total	(10,095,727)	5,331,199	4,764,528	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative (continued)

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

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

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

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

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

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

Man AHL TargetRisk

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	93,112,212	-	(3,653,677)	89,458,535
BNP Paribas	850,031,552	-	-	850,031,552
Credit Suisse Securities Europe Limited	301,102,516	(2,307,752)	(31,443,526)	267,351,238
Deutsche Bank AG, London	8	-	-	8
Goldman Sachs International	118,429,369	(63,317,428)	(786,581)	54,325,360
HSBC Bank Plc	1,201,899	-	-	1,201,899
JP Morgan Securities Plc	277,440,823	(13,848,872)	(5,036,424)	258,555,527
Total	1,641,318,379	(79,474,052)	(40,920,208)	1,520,924,119

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(3,653,677)	-	3,653,677	-
Credit Suisse Securities Europe Limited	(33,751,278)	-	33,751,278	-
Goldman Sachs International	(64,104,009)	54,200,000	9,904,009	-
JP Morgan Securities Plc	(18,885,296)	18,885,296	-	-
Total	(120,394,260)	73,085,296	47,308,964	-

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

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

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

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
BNP Paribas	62,867	-	-	62,867
Credit Suisse Securities Europe Limited	9,752,728	-	(1,820,562)	7,932,166
Goldman Sachs International	8,464,829	(2,126)	(8,462,703)	-
HSBC Bank Plc	760,232	(760,232)	-	-
Morgan Stanley & Co. International Plc	753	-	-	753
Total	19,041,409	(762,358)	(10,283,265)	7,995,786

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse Securities Europe Limited	(1,820,562)	1,820,562	-	-
Goldman Sachs International	(11,996,371)	238	8,464,591	(3,531,542)
HSBC Bank Plc	(3,315,488)	-	760,232	(2,555,256)
Total	(17,132,421)	1,820,800	9,224,823	(6,086,798)

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

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

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

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

Man GLG Global Emerging Markets Debt Total Return

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	39,997,414	-	(6,012,163)	33,985,251
Deutsche Bank AG, London	9,049,552	-	-	9,049,552
HSBC Bank Plc	4,114,136	-	(1,612,996)	2,501,140
Total	53,161,102	-	(7,625,159)	45,535,943

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	(6,012,163)	6,012,163	-	-
HSBC Bank Plc	(1,612,996)	-	1,612,996	-
Total	(7,625,159)	6,012,163	1,612,996	-

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	84,199,556	-	(46,448,346)	37,751,210
HSBC Bank Plc	19,968,609	-	(13,189,485)	6,779,124
Total	104,168,165	-	(59,637,831)	44,530,334

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 2020:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	(46,448,346)	46,448,346	-	-
HSBC Bank Plc	(13,189,485)	13,189,485	-	-
Total	(59,637,831)	59,637,831	-	-

Man GLG Innovation Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
BNP Paribas	15,252,375	-	-	15,252,375
Credit Suisse Securities Europe Limited	4,810,200	-	-	4,810,200
Goldman Sachs International	43,786,120	-	(21,320,292)	22,465,828
Morgan Stanley & Co. International Plc	315,737	(7)	(186,573)	129,157
Total	64,164,432	(7)	(21,506,865)	42,657,560

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Goldman Sachs International	(21,320,292)	21,320,292	-	-
Morgan Stanley & Co. International Plc	(186,580)	160,831	25,749	-
Total	(21,506,872)	21,481,123	25,749	-

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
BNP Paribas	60,204,362	-	-	60,204,362
Credit Suisse Securities Europe Limited	8,473,136	-	(2,247,942)	6,225,194
Goldman Sachs International	33,877,828	-	(21,709,201)	12,168,627
Morgan Stanley & Co. International Plc	310,405	(5)	(189,489)	120,911
Total	102,865,731	(5)	(24,146,632)	78,719,094

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Innovation Equity Alternative (continued)

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	(2,247,942)	-	2,247,942	-
Goldman Sachs International	(21,709,201)	21,709,201	-	-
Morgan Stanley & Co. International Plc	(189,494)	159,600	29,894	-
Total	(24,146,637)	21,868,801	2,277,836	-

Man Alternative Style Risk Premia

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	2,434,995	-	(412,580)	2,022,415
BNP Paribas	95,024,403	-	-	95,024,403
Citibank N.A.	2,313,024	-	(996,529)	1,316,495
Credit Suisse Securities Europe Limited	13,811,618	-	(677,785)	13,133,833
HSBC Bank Plc	14,752,335	-	(8,862,091)	5,890,244
JP Morgan Securities Plc	5,546,077	-	(826,534)	4,719,543
Morgan Stanley & Co. International Plc	15,282,293	-	(6,972,246)	8,310,047
Royal Bank of Scotland	4,025,551	(1)	(1,026,870)	2,998,680
Total	153,190,296	(1)	(19,774,635)	133,415,660

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(412,580)	-	412,580	-
Citibank N.A.	(996,529)	996,529	-	-
Credit Suisse Securities Europe Limited	(677,785)	-	677,785	-
Deutsche Bank AG, London	(2)	-	-	(2)
HSBC Bank Plc	(8,862,091)	8,862,091	-	-
JP Morgan Securities Plc	(826,534)	-	826,534	-
Morgan Stanley & Co. International Plc	(6,972,246)	5,303,210	1,669,036	-
Royal Bank of Scotland	(1,026,871)	1,026,871	-	-
Total	(19,774,638)	16,188,701	3,585,935	(2)

5. Offsetting financial assets and financial liabilities (continued)

Man Alternative Style Risk Premia (continued)

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	3,223,572	-	(58,761)	3,164,811
Credit Suisse Securities Europe Limited	21,696,634	-	(673,484)	21,023,150
Deutsche Bank AG, London	1,694,643	-	(856,786)	837,857
HSBC Bank Plc	10,926,367	-	(1,963,201)	8,963,166
JP Morgan Securities Plc	5,771,203	-	(2,464,992)	3,306,211
Morgan Stanley & Co. International Plc	24,161,611	-	(24,161,611)	-
Royal Bank of Scotland	8,362,066	-	(1,733,333)	6,628,733
Total	75,836,096	-	(31,912,168)	43,923,928

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(58,761)	-	58,761	-
Credit Suisse Securities Europe Limited	(673,484)	-	673,484	-
Deutsche Bank AG, London	(856,786)	856,786	-	-
HSBC Bank Plc	(1,963,201)	1,963,201	-	-
JP Morgan Securities Plc	(2,464,992)	-	2,464,992	-
Morgan Stanley & Co. International Plc	(26,414,942)	9,190,063	14,971,548	(2,253,331)
Royal Bank of Scotland	(1,733,333)	1,733,333	-	-
Total	(34,165,499)	13,743,383	18,168,785	(2,253,331)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Active Balanced

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	29,130,366	-	(285,220)	28,845,146
BNP Paribas	200,510,735	-	-	200,510,735
Credit Suisse Securities Europe Limited	60,262,534	-	(11,171,560)	49,090,974
JP Morgan Securities Plc	42,895,203	-	(1,712,084)	41,183,119
Total	332,798,838	-	(13,168,864)	319,629,974

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(285,220)	-	285,220	-
Credit Suisse Securities Europe Limited	(11,171,560)	-	11,171,560	-
JP Morgan Securities Plc	(1,712,084)	-	1,712,084	-
Total	(13,168,864)	-	13,168,864	-

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	26,243,883	-	(2,543,544)	23,700,339
BNP Paribas	291,355,036	-	-	291,355,036
Credit Suisse Securities Europe Limited	60,724,005	-	(8,803,519)	51,920,486
JP Morgan Securities Plc	32,001,896	-	(1,510,095)	30,491,801
Total	410,324,820	-	(12,857,158)	397,467,662

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(2,543,544)	-	2,543,544	-
Credit Suisse Securities Europe Limited	(8,803,519)	-	8,803,519	-
JP Morgan Securities Plc	(1,510,095)	-	1,510,095	-
Total	(12,857,158)	-	12,857,158	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Barclays Plc	78,597,518	-	(62,833,398)	15,764,120
BNP Paribas	97	-	-	97
Credit Suisse AG Ireland	7,604,571	-	(662,194)	6,942,377
Credit Suisse Securities Europe Limited	249,620	-	(124,441)	125,179
Goldman Sachs International	12,818,516	-	(1,925,569)	10,892,947
JP Morgan Securities Plc	16,026,263	-	(7,236,268)	8,789,995
Morgan Stanley & Co. International Plc	279,161	(141,137)	(7,362)	130,662
Nomura Holdings	96	-	-	96
Total	115,575,842	(141,137)	(72,789,232)	42,645,473

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Barclays Plc	(62,833,398)	-	62,833,398	-
Credit Suisse AG Ireland	(662,194)	662,194	-	-
Credit Suisse Securities Europe Limited	(124,441)	124,441	-	-
Goldman Sachs International	(1,925,569)	1,925,569	-	-
JP Morgan Securities Plc	(7,236,268)	7,236,268	-	-
Morgan Stanley & Co. International Plc	(148,499)	148,499	-	-
Total	(72,930,369)	10,096,971	62,833,398	-

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Barclays Plc	32,713,164	(119,506)	(23,136,695)	9,456,963
BNP Paribas	10,972	-	(10,972)	-
Credit Suisse AG Ireland	12,890	-	(12,890)	-
Credit Suisse Securities Europe Limited	1,042,541	-	(126,589)	915,952
Goldman Sachs International	418,917	-	(327,909)	91,008
JP Morgan Securities Plc	8,232,196	-	(4,206,512)	4,025,684
Morgan Stanley & Co. International Plc	295,413	-	-	295,413
Nomura Holdings	18,055,893	-	(14,094,471)	3,961,422
Total	60,781,986	(119,506)	(41,916,038)	18,746,442

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities (continued)

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Barclays Plc	(23,256,201)	-	23,256,201	-
BNP Paribas	(13,445)	-	10,972	(2,473)
Credit Suisse AG Ireland	(51,398)	-	12,890	(38,508)
Credit Suisse Securities Europe Limited	(126,589)	126,589	-	-
Goldman Sachs International	(327,909)	327,909	-	-
JP Morgan Securities Plc	(4,206,512)	4,206,512	-	-
Nomura Holdings	(14,094,471)	-	14,094,471	-
Total	(42,076,525)	4,661,010	37,374,534	(40,981)

Man GLG Credit Multi-Strategy Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of Nova Scotia	1	-	(1)	-
Barclays Plc	274,980	-	(226,520)	48,460
Credit Suisse AG Ireland	12,147	-	(11,960)	187
Credit Suisse Securities Europe Limited	700,961	-	(5,199)	695,762
HSBC Bank Plc	128,472	-	(50,033)	78,439
JP Morgan Securities Plc	3,309,175	-	(1,871,181)	1,437,994
Morgan Stanley & Co. International Plc	1,332,140	-	(165,898)	1,166,242
Total	5,757,876	-	(2,330,792)	3,427,084

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of Nova Scotia	(10)	-	1	(9)
BNP Paribas	(2,865)	-	-	(2,865)
Barclays Plc	(226,520)	226,520	-	-
Credit Suisse AG Ireland	(11,960)	-	11,960	-
Credit Suisse Securities Europe Limited	(5,199)	5,199	-	-
Goldman Sachs International	(128,837)	-	-	(128,837)
HSBC Bank Plc	(50,033)	50,033	-	-
JP Morgan Securities Plc	(1,871,181)	1,871,181	-	-
Morgan Stanley & Co. International Plc	(165,898)	165,898	-	-
Total	(2,462,503)	2,318,831	11,961	(131,711)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of Nova Scotia	1,666,657	(965,000)	(594,139)	107,518
Barclays Plc	285,105	-	(240,180)	44,925
BNP Paribas	448	-	-	448
Credit Suisse AG Ireland	1,277,481	-	(947,355)	330,126
Credit Suisse Securities Europe Limited	39,558	-	-	39,558
Goldman Sachs International	303,762	-	(163,977)	139,785
HSBC Bank Plc	110,360	-	(76,281)	34,079
JP Morgan Securities Plc	2,488,556	-	(1,423,543)	1,065,013
Morgan Stanley & Co. International Plc	755,454	-	(85,640)	669,814
Nomura Holdings	124,532	-	(96,582)	27,950
Total	7,051,913	(965,000)	(3,627,697)	2,459,216

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of Nova Scotia	(1,559,139)	-	1,559,139	-
Barclays Plc	(240,180)	240,180	-	-
Credit Suisse AG Ireland	(947,355)	947,355	-	-
Goldman Sachs International	(163,977)	163,977	-	-
HSBC Bank Plc	(76,281)	76,281	-	-
JP Morgan Securities Plc	(1,423,543)	1,423,543	-	-
Morgan Stanley & Co. International Plc	(85,640)	85,640	-	-
Nomura Holdings	(96,582)	15,681	80,901	-
Total	(4,592,697)	2,952,657	1,640,040	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Event Driven Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Barclays Plc	4,336,863	-	(3,417,415)	919,448
BNP Paribas	17,121,285	-	-	17,121,285
Credit Suisse AG Ireland	93,384,591	-	(20,247,781)	73,136,810
Goldman Sachs International	6,409,441	-	(4,142,323)	2,267,118
HSBC Bank Plc	335,149	-	-	335,149
JP Morgan Securities Plc	53,728,483	-	(10,625,841)	43,102,642
Morgan Stanley & Co. International Plc	45,868,675	-	(35,724,011)	10,144,664
Total	221,184,487	-	(74,157,371)	147,027,116

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Barclays Plc	(3,417,415)	3,004,207	413,208	-
Credit Suisse AG Ireland	(20,247,781)	20,247,781	-	-
Goldman Sachs International	(4,142,323)	4,142,323	-	-
JP Morgan Securities Plc	(10,625,841)	10,625,841	-	-
Morgan Stanley & Co. International Plc	(35,724,011)	14,156,627	21,567,384	-
Total	(74,157,371)	52,176,779	21,980,592	-

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Barclays Plc	18,448,120	-	(16,847,162)	1,600,958
BNP Paribas	32,106,243	-	-	32,106,243
Credit Suisse AG Ireland	44,370,490	-	(15,833,453)	28,537,037
Credit Suisse Securities Europe Limited	799,920	-	(238)	799,682
Goldman Sachs International	11,290,286	-	(11,098,769)	191,517
HSBC Bank Plc	240,014	-	(110,039)	129,975
JP Morgan Securities Plc	22,643,953	-	(2,095,092)	20,548,861
Morgan Stanley & Co. International Plc	30,661,111	-	(19,207,254)	11,453,857
Total	160,560,137	-	(65,192,007)	95,368,130

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Event Driven Alternative (continued)

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Barclays Plc	(16,847,162)	16,847,162	-	-
Credit Suisse AG Ireland	(15,833,453)	15,833,453	-	-
Credit Suisse Securities Europe Limited	(238)	238	-	-
Goldman Sachs International	(11,098,769)	1,120,102	9,978,667	-
HSBC Bank Plc	(110,039)	110,039	-	-
JP Morgan Securities Plc	(2,095,092)	2,095,092	-	-
Morgan Stanley & Co. International Plc	(19,207,254)	14,303,554	4,903,700	-
Total	(65,192,007)	50,309,640	14,882,367	-

Man GLG Global Debt Total Return

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	354,774	-	(38,109)	316,665
HSBC Bank Plc	250,141	-	(92,467)	157,674
Total	604,915	-	(130,576)	474,339

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	(38,109)	38,109	-	-
HSBC Bank Plc	(92,467)	92,467	-	-
Total	(130,576)	130,576	-	-

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	611,116	-	(85,436)	525,680
HSBC Bank Plc	298,461	-	(100,326)	198,135
Total	909,577	-	(185,762)	723,815

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 2020:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	(85,436)	85,436	-	-
HSBC Bank Plc	(100,326)	100,326	-	-
Total	(185,762)	185,762	-	-

Man GLG High Yield Opportunities DE

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Barclays Plc	17,991,187	-	(15,601,859)	2,389,328
Credit Suisse AG Ireland	5,965,202	-	(526,121)	5,439,081
Goldman Sachs International	12,365,714	-	(1,716,651)	10,649,063
JP Morgan Securities Plc	13,109,793	-	(5,979,511)	7,130,282
Morgan Stanley & Co. International Plc	128,139	-	(7,617)	120,522
Total	49,560,035	-	(23,831,759)	25,728,276

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Barclays Plc	(15,601,859)	50,376	15,551,483	-
Credit Suisse AG Ireland	(526,121)	526,121	-	-
Credit Suisse Securities Europe Limited	(18,722)	-	-	(18,722)
Goldman Sachs International	(1,716,651)	1,716,651	-	-
JP Morgan Securities Plc	(5,979,511)	5,979,511	-	-
Morgan Stanley & Co. International Plc	(7,617)	7,617	-	-
Total	(23,850,481)	8,280,276	15,551,483	(18,722)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities DE (continued)

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Barclays Plc	500,607	-	-	500,607
Credit Suisse AG Ireland	701,878	-	(18,639)	683,239
Credit Suisse Securities Europe Limited	61,407	-	-	61,407
Goldman Sachs International	219,891	-	(62,413)	157,478
JP Morgan Securities Plc	1,606,931	-	(354,689)	1,252,242
Total	3,090,714	-	(435,741)	2,654,973

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse AG Ireland	(18,639)	18,639	-	-
Goldman Sachs International	(62,413)	62,413	-	-
JP Morgan Securities Plc	(354,689)	354,689	-	-
Total	(435,741)	435,741	-	-

Man GLG Global Consumer Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Goldman Sachs International	476,827	(158,279)	(48,062)	270,486
Morgan Stanley & Co. International Plc	373,792	-	(148,694)	225,098
Total	850,619	(158,279)	(196,756)	495,584

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Goldman Sachs International	(206,341)	30	206,311	-
Morgan Stanley & Co. International Plc	(148,694)	148,694	-	-
Total	(355,035)	148,724	206,311	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Consumer Equity Alternative (continued)

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Goldman Sachs International	1,492,320	-	(189,115)	1,303,205
Morgan Stanley & Co. International Plc	94,464	-	(28,429)	66,035
Total	1,586,784	-	(217,544)	1,369,240

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Goldman Sachs International	(189,115)	189,115	-	-
Morgan Stanley & Co. International Plc	(28,429)	-	28,429	-
Total	(217,544)	189,115	28,429	-

Man GLG Japan Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position ¥	Cash collateral held ¥	Financial instruments ¥	Net amount ¥
Credit Suisse AG Ireland	230,362,094	-	(207,200,114)	23,161,980
Total	230,362,094	-	(207,200,114)	23,161,980

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position ¥	Cash collateral pledged ¥	Financial instruments ¥	Net amount ¥
Credit Suisse AG Ireland	(207,200,114)	96,999,999	110,200,115	-
Total	(207,200,114)	96,999,999	110,200,115	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Japan Equity Alternative (continued)

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position ¥	Cash collateral held ¥	Financial instruments ¥	Net amount ¥
Credit Suisse AG Ireland	241,861,233	-	(183,121,284)	58,739,949
Total	241,861,233	-	(183,121,284)	58,739,949

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position ¥	Cash collateral pledged ¥	Financial instruments ¥	Net amount ¥
Credit Suisse AG Ireland	(183,121,284)	183,121,284	-	-
Total	(183,121,284)	183,121,284	-	-

Man GLG US Equity Extended

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Goldman Sachs International	7,322,343	-	(3,149,276)	4,173,067
Total	7,322,343	-	(3,149,276)	4,173,067

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Goldman Sachs International	(3,149,276)	3,149,276	-	-
Total	(3,149,276)	3,149,276	-	-

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Goldman Sachs International	4,380,863	-	(2,751,255)	1,629,608
Total	4,380,863	-	(2,751,255)	1,629,608

5. Offsetting financial assets and financial liabilities (continued)

Man GLG US Equity Extended (continued)

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Goldman Sachs International	(2,751,255)	357,025	2,394,230	-
Total	(2,751,255)	357,025	2,394,230	-

Man AHL TargetRisk Moderate

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	333,039	-	(391)	332,648
BNP Paribas	6,003,377	-	-	6,003,377
Credit Suisse Securities Europe Limited	567,256	-	(90,407)	476,849
Goldman Sachs International	888,597	(148,312)	(127,677)	612,608
JP Morgan Securities Plc	744,519	-	(20,622)	723,897
Total	8,536,788	(148,312)	(239,097)	8,149,379

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(391)	-	391	-
Credit Suisse Securities Europe Limited	(90,407)	-	90,407	-
Goldman Sachs International	(275,989)	275,989	-	-
JP Morgan Securities Plc	(20,622)	20,622	-	-
Total	(387,409)	296,611	90,798	-

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

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	149,048	-	(7,505)	141,543
BNP Paribas	4,700,450	-	-	4,700,450
Credit Suisse Securities Europe Limited	456,869	-	(15,066)	441,803
JP Morgan Securities Plc	194,594	-	(3,127)	191,467
Total	5,500,961	-	(25,698)	5,475,263

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk Moderate (continued)

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

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(7,505)	-	7,505	-
Credit Suisse Securities Europe Limited	(15,066)	15,066	-	-
JP Morgan Securities Plc	(3,127)	-	3,127	-
Total	(25,698)	15,066	10,632	-

Man GLG Asia Pacific (ex-Japan) Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Credit Suisse AG Ireland	710,023	-	-	710,023
Credit Suisse Securities Europe Limited	1,266,115	-	(97,949)	1,168,166
Goldman Sachs International	6,708	-	-	6,708
JP Morgan Securities Plc	68,173	-	(68,173)	-
Morgan Stanley & Co. International Plc	1,905,439	-	(77,894)	1,827,545
Total	3,956,458	-	(244,016)	3,712,442

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	(97,949)	-	97,949	-
JP Morgan Securities Plc	(68,529)	-	68,173	(356)
Morgan Stanley & Co. International Plc	(77,894)	77,894	-	-
Total	(244,372)	77,894	166,122	(356)

The Portfolio did not have any financial impact of netting for instruments subject to an enforceable master netting arrangement as at 31 December 2020.

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Target Growth Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	415,020	-	(3,422)	411,598
BNP Paribas	4,001,420	-	-	4,001,420
Citibank N.A.	5,431	-	(5,431)	-
Credit Suisse Securities Europe Limited	818,825	-	(137,165)	681,660
HSBC Bank Plc	40,968	-	(40,968)	-
JP Morgan Securities Plc	648,845	-	(21,833)	627,012
Royal Bank of Scotland	37,268	-	(18,651)	18,617
Total	5,967,777	-	(227,470)	5,740,307

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(3,422)	-	3,422	-
Citibank N.A.	(24,555)	-	5,431	(19,124)
Credit Suisse Securities Europe Limited	(137,165)	-	137,165	-
HSBC Bank Plc	(66,010)	-	40,968	(25,042)
JP Morgan Securities Plc	(21,833)	-	21,833	-
Royal Bank of Scotland	(18,651)	18,651	-	-
Total	(271,636)	18,651	208,819	(44,166)

Man AHL Target Growth Alternative commenced its operations on 12 January 2021, hence there were no investments as at 31 December 2020.

Man GLG Convertible Arbitrage Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
JP Morgan Securities Plc	2,304,378	-	(1,460,917)	843,461
Morgan Stanley & Co. International Plc	2,405,141	-	(115,780)	2,289,361
Total	4,709,519	-	(1,576,697)	3,132,822

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Convertible Arbitrage Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Barclays Plc	(37,726)	-	-	(37,726)
JP Morgan Securities Plc	(1,460,917)	1,460,917	-	-
Morgan Stanley & Co. International Plc	(115,780)	115,780	-	-
Total	(1,614,423)	1,576,697	-	(37,726)

Man GLG Convertible Arbitrage Alternative commenced its operations on 11 May 2021, hence there were no investments as at 31 December 2020.

Man GLG RI Global Sustainable Growth Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Goldman Sachs International	2,541,441	-	(720,367)	1,821,074
Morgan Stanley & Co. International Plc	382,000	-	(31,202)	350,798
Total	2,923,441	-	(751,569)	2,171,872

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Goldman Sachs International	(720,367)	720,367	-	-
Morgan Stanley & Co. International Plc	(31,202)	31,202	-	-
Total	(751,569)	751,569	-	-

Man GLG RI Global Sustainable Growth Alternative commenced its operations on 13 May 2021, hence there were no investments as at 31 December 2020.

5. Offsetting financial assets and financial liabilities (continued)

Man GLG RI Sustainable Energy Transition Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Barclays Plc	445,814	-	(187,294)	258,520
Morgan Stanley & Co. International Plc	724,456	-	(13,612)	710,844
Total	1,170,270	-	(200,906)	969,364

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Barclays Plc	(187,294)	187,294	-	-
Morgan Stanley & Co. International Plc	(13,612)	13,612	-	-
Total	(200,906)	200,906	-	-

Man GLG RI Sustainable Energy Transition Alternative commenced its operations on 14 June 2021, hence there were no investments as at 31 December 2020.

Man AHL Global Bond

The following table summarises the net financial assets per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross assets not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	116,806	-	(177)	116,629
Credit Suisse Securities Europe Limited	34,626	-	(1,778)	32,848
JP Morgan Securities Plc	18,028,738	-	(17,589,425)	439,313
Total	18,180,170	-	(17,591,380)	588,790

The following table summarises the net financial liabilities per counterparty as at 30 June 2021:

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

	(i)	(ii) Gross liabilities not offset in the statement of financial position		(iii)=(i)+(ii)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(177)	-	177	-
Credit Suisse Securities Europe Limited	(1,778)	-	1,778	-
JP Morgan Securities Plc	(17,589,425)	-	17,589,425	-
Total	(17,591,380)	-	17,591,380	-

Man AHL Global Bond commenced its operations on 22 June 2021, hence there were no investments as at 31 December 2020.

6. Financial risk management

Overall risk management

The risk of the Fund and of each Portfolio are consistent with those set out in the audited financial statements for the year ended 31 December 2020 and those detailed within the Prospectus.

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

	Combined Fund 30 June 2021 US$	Man GLG Alpha Select Alternative 30 June 2021 £	Man GLG European Equity Alternative 30 June 2021 €	Man AHL Multi Strategy Alternative 30 June 2021 US$
Interest income	58,656,762	2,638,925	4,636	23,148
Interest expense	(43,875,199)	(4,056,605)	(1,776,950)	(425,329)
Dividend income	58,767,687	25,766,212	8,370,051	312,580
Dividend expense	(40,831,731)	(17,203,498)	(6,642,628)	(268,497)
	32,717,519	7,145,034	(44,891)	(358,098)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	306,046,881	(18,515,269)	15,477,585	5,105,588
Net realised (loss)/gain on foreign currency	(17,145,774)	(2,192,068)	3,373,776	(248,235)
Total net realised gain/(loss)	288,901,107	(20,707,337)	18,851,361	4,857,353
Movement in net unrealised (loss)/gain on investments	(2,145,024)	6,884,405	(14,218,923)	(4,841,428)
Movement in net unrealised (loss)/gain on foreign currency	(10,928,584)	72,015	(353,102)	(270,966)
Total net movement in unrealised (loss)/gain	(13,073,608)	6,956,420	(14,572,025)	(5,112,394)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	308,545,018	(6,605,883)	4,234,445	(613,139)

	Man AHL TargetRisk 30 June 2021 US$	Man GLG European Mid-Cap Equity Alternative 30 June 2021 €	Man GLG Global Emerging Markets Debt Total Return 30 June 2021 US$	Man GLG Innovation Equity Alternative 30 June 2021 US$
Interest income	27,017,145	10,059	2,381,937	54,055
Interest expense	(6,773,170)	(1,325,634)	(7,104,142)	(147,685)
Dividend income	-	2,304,618	-	1,669,186
Dividend expense	-	(2,975,295)	-	(2,255,575)
	20,243,975	(1,986,252)	(4,722,205)	(680,019)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	262,457,576	12,280,987	(64,194,076)	8,237,189
Net realised (loss)/gain on foreign currency	(31,257,088)	301,890	795,774	(1,706,214)
Total net realised gain/(loss)	231,200,488	12,582,877	(63,398,302)	6,530,975
Movement in net unrealised (loss)/gain on investments	(9,169,369)	(4,702,070)	73,304,250	(24,782,644)
Movement in net unrealised (loss)/gain on foreign currency	(5,443,577)	(104,369)	(15)	4,904
Total net movement in unrealised (loss)/gain	(14,612,946)	(4,806,439)	73,304,235	(24,777,740)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	236,831,517	5,790,186	5,183,728	(18,926,784)

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

	Man Alternative Style Risk Premia 30 June 2021 US$	Man AHL Active Balanced 30 June 2021 US$	Man GLG High Yield Opportunities 30 June 2021 €	Man GLG Credit Multi-Strategy Alternative 30 June 2021 US$
Interest income	838,343	192,009	8,613,693	352,247
Interest expense	(1,173,312)	(11,979,499)	(1,499,041)	(431,371)
Dividend income	-	-	74,669	-
Dividend expense	-	-	(117,374)	(101,982)
	(334,969)	(11,787,490)	7,071,947	(181,106)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	56,640,832	(31,680,973)	16,265,271	(894,847)
Net realised (loss)/gain on foreign currency	13,682,656	(7,300,491)	3,315,987	47,303
Total net realised gain/(loss)	70,323,488	(38,981,464)	19,581,258	(847,544)
Movement in net unrealised (loss)/gain on investments	(32,007,783)	5,109,271	10,544,901	535,671
Movement in net unrealised (loss)/gain on foreign currency	-	(3,014,889)	(55,842)	(44,485)
Total net movement in unrealised (loss)/gain	(32,007,783)	2,094,382	10,489,059	491,186
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	37,980,736	(48,674,572)	37,142,264	(537,464)

	Man GLG Event Driven Alternative 30 June 2021 US$	Man GLG Global Debt Total Return 30 June 2021 US$	Man GLG High Yield Opportunities DE 30 June 2021 €	Man GLG Global Consumer Equity Alternative 30 June 2021 US$
Interest income	2,082,676	119,313	9,279,394	3,071
Interest expense	(1,608,421)	(536,410)	(1,517,158)	(33,928)
Dividend income	7,027,784	-	71,399	134,719
Dividend expense	(1,717,406)	-	(113,230)	(214,546)
	5,784,633	(417,097)	7,720,405	(110,684)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	25,158,910	(344,994)	84,376	969,809
Net realised (loss)/gain on foreign currency	(220,806)	40,355	3,620,149	(239,445)
Total net realised gain/(loss)	24,938,104	(304,639)	3,704,525	730,364
Movement in net unrealised (loss)/gain on investments	(10,876,456)	(424,625)	3,124,066	(401,409)
Movement in net unrealised (loss)/gain on foreign currency	(1,745,347)	(606)	132,314	(8,138)
Total net movement in unrealised (loss)/gain	(12,621,803)	(425,231)	3,256,380	(409,547)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	18,100,934	(1,146,967)	14,681,310	210,133

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

	Man GLG Japan Equity Alternative 30 June 2021 ¥	Man GLG US Equity Extended 30 June 2021 US$	Man AHL TargetRisk Moderate 30 June 2021 US$	Man GLG Asia Pacific (ex-Japan) Equity Alternative 30 June 2021 US$
Interest income	543,008	713	116,732	3,740
Interest expense	(11,327,257)	(50,795)	(60,446)	(17,655)
Dividend income	20,749,274	398,366	-	142,937
Dividend expense	(21,064,987)	(213,383)	-	(34,265)
	(11,099,962)	134,901	56,286	94,757
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	602,026,297	11,655,157	385,865	(209,385)
Net realised (loss)/gain on foreign currency	(55,816,367)	(746)	(47,396)	(163,962)
Total net realised gain/(loss)	546,209,930	11,654,411	338,469	(373,347)
Movement in net unrealised (loss)/gain on investments	80,740,150	(4,585,402)	252,928	553,455
Movement in net unrealised (loss)/gain on foreign currency	(1,699)	-	(19,192)	(1,295)
Total net movement in unrealised (loss)/gain	80,738,451	(4,585,402)	233,736	552,160
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	615,848,419	7,203,910	628,491	273,570

	*Man AHL Target Growth Alternative 30 June 2021 US$	*Man GLG Convertible Arbitrage Alternative 30 June 2021 US$	*#Man GLG RI Global Sustainable Growth Alternative 30 June 2021 US$	*#Man GLG RI Sustainable Energy Transition Alternative 30 June 2021 €
Interest income	3,327	208,560	60	-
Interest expense	(122,197)	(255,581)	(8,045)	(2,544)
Dividend income	-	-	20,629	26,371
Dividend expense	-	-	(31,533)	(23,646)
	(118,870)	(47,021)	(18,889)	181
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	466,486	(728,500)	(211,262)	157,008
Net realised (loss)/gain on foreign currency	(84,138)	298,118	70,263	(47,679)
Total net realised gain/(loss)	382,348	(430,382)	(140,999)	109,329
Movement in net unrealised (loss)/gain on investments	377,243	(345,604)	1,121,168	10,330
Movement in net unrealised (loss)/gain on foreign currency	(16,472)	(10,178)	183	745
Total net movement in unrealised (loss)/gain	360,771	(355,782)	1,121,351	11,075
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	624,249	(833,185)	961,463	120,585

* Man AHL Target Growth Alternative and Man GLG Convertible Arbitrage Alternative commenced their operations on 12 January 2021 and 11 May 2021 respectively.

*# Man GLG RI Global Sustainable Growth Alternative and Man GLG RI Sustainable Energy Transition Alternative commenced their operations on 13 May 2021 and 14 June 2021 respectively.

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

	*#Man AHL Global Bond 30 June 2021 US$
Interest income	337
Interest expense	(27,408)
Dividend income	-
Dividend expense	-
	(27,071)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss	
Net realised gain/(loss) on investments	(3,075)
Net realised (loss)/gain on foreign currency	16,364
Total net realised gain/(loss)	13,289
Movement in net unrealised (loss)/gain on investments	41,512
Movement in net unrealised (loss)/gain on foreign currency	(121)
Total net movement in unrealised (loss)/gain	41,391
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	27,609

*# Man AHL Global Bond commenced its operations on 22 June 2021.

	Combined Fund 30 June 2020 US$	Man GLG European Alpha Alternative 30 June 2020 €	Man GLG Alpha Select Alternative 30 June 2020 £	Man GLG European Equity Alternative 30 June 2020 €
Interest income	59,305,893	20,797	3,369,635	-
Interest expense	(15,870,720)	(293,079)	(3,170,675)	(2,699,826)
Dividend income	38,219,963	257,100	18,280,952	8,847,516
Dividend expense	(18,291,252)	(314,484)	(3,085,110)	(6,978,465)
	63,363,884	(329,666)	15,394,802	(830,775)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	153,999,946	3,138,992	84,438,295	(4,283,739)
Net realised (loss)/gain on foreign currency	(41,147,286)	2,734	(691,513)	7,677,599
Total net realised gain/(loss)	112,852,660	3,141,726	83,746,782	3,393,860
Movement in net unrealised (loss)/gain on investments	(22,945,618)	(5,027,080)	(5,746,804)	4,664,783
Movement in net unrealised (loss)/gain on foreign currency	(854,219)	(8,892)	102,632	(139,666)
Total net movement in unrealised (loss)/gain	(23,799,837)	(5,035,972)	(5,644,172)	4,525,117
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	152,416,707	(2,223,912)	93,497,412	7,088,202

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

	Man AHL Multi Strategy Alternative 30 June 2020 US$	Man AHL TargetRisk 30 June 2020 US$	Man GLG European Mid-Cap Equity Alternative 30 June 2020 €	Man GLG Global Emerging Markets Debt Total Return 30 June 2020 US$
Interest income	1,001,738	17,780,497	105,959	11,458,685
Interest expense	(304,564)	3,500,393	(2,138,091)	(3,045,240)
Dividend income	979,194	-	2,047,273	-
Dividend expense	(693,806)	-	(3,112,300)	-
	982,562	21,280,890	(3,097,159)	8,413,445
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	(17,673,172)	(55,343,993)	36,674,367	83,788,637
Net realised (loss)/gain on foreign currency	(698,272)	(26,729,435)	1,202,308	1,274,306
Total net realised gain/(loss)	(18,371,444)	(82,073,428)	37,876,675	85,062,943
Movement in net unrealised (loss)/gain on investments	(1,510,703)	12,125,813	(41,594,680)	52,445,795
Movement in net unrealised (loss)/gain on foreign currency	(102,619)	(519,205)	17,999	12,991
Total net movement in unrealised (loss)/gain	(1,613,322)	11,606,608	(41,576,681)	52,458,786
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	(19,002,204)	(49,185,930)	(6,797,165)	145,935,173

	Man GLG Innovation Equity Alternative 30 June 2020 US$	Man Alternative Style Risk Premia 30 June 2020 US$	Man AHL Active Balanced 30 June 2020 US$	Man GLG High Yield Opportunities 30 June 2020 €
Interest income	1,457,839	4,165,554	5,269,370	6,066,232
Interest expense	(333,598)	(3,626,447)	(77,241)	(703,669)
Dividend income	838,469	-	-	-
Dividend expense	(1,231,002)	-	-	-
	731,708	539,107	5,192,129	5,362,563
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	56,542,880	(44,352,342)	8,534,597	(20,341,098)
Net realised (loss)/gain on foreign currency	(1,909,532)	(2,628,200)	(23,376,751)	2,388,803
Total net realised gain/(loss)	54,633,348	(46,980,542)	(14,842,154)	(17,952,295)
Movement in net unrealised (loss)/gain on investments	(18,584,231)	(15,668,527)	10,733,732	(5,154,164)
Movement in net unrealised (loss)/gain on foreign currency	(67,014)	(128,163)	(235,013)	4,799
Total net movement in unrealised (loss)/gain	(18,651,245)	(15,796,690)	10,498,719	(5,149,365)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	36,713,810	(62,238,125)	848,694	(17,739,097)

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

	Man GLG Credit Multi-Strategy Alternative 30 June 2020 US$	Man GLG Event Driven Alternative 30 June 2020 US$	Man GLG Global Debt Total Return 30 June 2020 US$	Man GLG High Yield Opportunities DE 30 June 2020 €
Interest income	666,892	735,633	181,035	4,925,320
Interest expense	(309,189)	(249,247)	(10,861)	(888,618)
Dividend income	4,462	1,009,211	-	-
Dividend expense	(45,194)	(859,000)	-	-
	316,971	636,597	170,174	4,036,702
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss				
Net realised gain/(loss) on investments	1,462,046	3,446,082	422,935	(7,188,958)
Net realised (loss)/gain on foreign currency	(283,993)	(243,884)	396	1,813,273
Total net realised gain/(loss)	1,178,053	3,202,198	423,331	(5,375,685)
Movement in net unrealised (loss)/gain on investments	(631,120)	(1,615,228)	72,512	(1,737,361)
Movement in net unrealised (loss)/gain on foreign currency	34,487	141,552	1	12,518
Total net movement in unrealised (loss)/gain	(596,633)	(1,473,676)	72,513	(1,724,843)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	898,391	2,365,119	666,018	(3,063,826)

	Man GLG US Absolute Alpha 30 June 2020 US$	*Man GLG Japan Equity Alternative 30 June 2020 ¥
Interest income	89,319	-
Interest expense	(296)	(940,563)
Dividend income	35,212	1,844,358
Dividend expense	(85,924)	(2,317,979)
	38,311	(1,414,184)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss		
Net realised gain/(loss) on investments	1,950,960	(5,640,974)
Net realised (loss)/gain on foreign currency	697	(10,651,786)
Total net realised gain/(loss)	1,951,657	(16,292,760)
Movement in net unrealised (loss)/gain on investments	815,070	(6,333,065)
Movement in net unrealised (loss)/gain on foreign currency	4,144	(1)
Total net movement in unrealised (loss)/gain	819,214	(6,333,066)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	2,809,182	(24,040,010)

*Man GLG Japan Equity Alternative commenced its operations on 11 May 2020.

8. Related party transactions

The Fund has adopted the corporate governance code for collective investment schemes and management companies issued by Irish Funds (the "IF Code"). The Directors are satisfied that they act independently and in the interests of the Fund as a whole and have determined that Samantha McConnell, Ronan Daly and Bronwyn Wright 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 period ended 30 June 2021, Man GLG Credit Multi-Strategy Alternative purchased bonds and private equity from other funds managed by the same Investment Manager or other wholly-owned subsidiaries of the Man Group plc in good faith with a net fair value of US$104,281 (31 December 2020: US$104,281).

During the period Samantha McConnell, Ronan Daly and Bronwyn Wright earned Directors' fee of €7,500 each. John Morton has elected to waive his Directors' fee as he is the CEO of the Manager, the management company of the Company.

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

GLG Partners LP, AHL Partners LLP, Numeric Investors LLC and Man Solutions Limited are related parties as the Investment Managers, Man Asset Management (Ireland) Limited is a related party as the Manager of the Fund, Man Investments AG is a related party as the Distributor in relation to the Portfolios and therefore all subsidiaries of Man Group plc are also related parties.

Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Innovation Equity Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, GLG Consumer Equity Alternative, Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative and Man GLG RI Sustainable Energy Transition 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 period ended 30 June 2021, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Innovation Equity Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Consumer Equity Alternative, Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative and Man GLG RI Sustainable Energy Transition Alternative made payments to the amount of £482,697 (30 June 2020: £Nil), €304,522 (30 June 2020: €604,310), €122,053 (30 June 2020: €Nil), US$234,773 (30 June 2020: US$Nil), US$4,056 (30 June 2020: US$Nil), US$170,186 (30 June 2020: US$37,405), US$13,428 (30 June 2020: US$60,062), ¥1,601,363 (30 June 2020: ¥Nil), US$22,541 (30 June 2020: US$Nil), US$77,334 (30 June 2020: US$22), US$248 (30 June 2020: US$Nil), US$293 (30 June 2020: US$Nil) and €204 (30 June 2020: €Nil) respectively.

Man Group Operations Limited pays for certain operating fees and expenses centrally on behalf of the Fund, which are then periodically recharged back to the Fund. Outstanding recharges as at 30 June 2021 amount to US$1,177,723 and have been included within accrued expenses and other liabilities.

8. Related party transactions (continued)

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

30 June 2021 Related party	Type of fees /(income)	Total fees /(income) US$	Fees payable /(receivable) US$
Man Asset Management (Ireland) Limited	Management fees	48,118,664	8,421,564
Man Asset Management (Ireland) Limited	Performance fees	11,454,036	15,881,081
Man Asset Management (Ireland) Limited	Administration fees*	18,122,309	9,982,220
Man Asset Management (Ireland) Limited	Expense reimbursement	(8,496,765)	(4,374,897)
Man Group Operations Limited	Operating fees and expenses	-	1,177,723
Directors	Directors' fees	26,412	-

31 December 2020 Related party	Type of fees /(income)	Total fees /(income) US$	Fees payable /(receivable) US$
Man Asset Management (Ireland) Limited	Management fees	79,950,499	7,772,556
Man Asset Management (Ireland) Limited	Performance fees	41,909,764	28,061,630
Man Asset Management (Ireland) Limited	Administration fees*	29,160,897	9,029,088
Man Asset Management (Ireland) Limited	Expense reimbursement	(12,070,599)	(3,817,578)
Directors	Directors' fees	53,676	-

*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 unaudited statement of financial position.

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

As at 30 June 2021 and 31 December 2020 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

	Redeemable Participating Shares	
Portfolio	30 June 2021	31 December 2020
Man GLG Alpha Select Alternative	52,610	74,049
Man GLG European Equity Alternative	27,639	27,639
Man AHL Multi Strategy Alternative	1,669	2,379
Man AHL TargetRisk	36,155	92,789
Man GLG European Mid-Cap Equity Alternative	24,450	48,429
Man GLG Global Emerging Markets Debt Total Return	17,274	24,947
Man GLG Innovation Equity Alternative	26,602	140
Man Alternative Style Risk Premia	427,784	435,494
Man AHL Active Balanced	30	30
Man GLG High Yield Opportunities	11,745	16,526
Man GLG Credit Multi-Strategy Alternative	272,004	272,004
Man GLG Event Driven Alternative	44,363	37,740
Man GLG Global Debt Total Return	100,030	100,030
Man GLG High Yield Opportunities DE	10	10
Man GLG Global Consumer Equity Alternative	26,339	129,017
Man GLG Japan Equity Alternative	300,396	150,020
Man GLG US Equity Extended	40	40
Man AHL TargetRisk Moderate	200,020	200,020
Man GLG Asia Pacific (ex-Japan) Equity Alternative	105,841	80,030
Man AHL Target Growth Alternative	200,030	n/a
Man GLG Convertible Arbitrage Alternative	40	n/a
Man GLG RI Global Sustainable Growth Alternative	1,763	n/a
Man GLG RI Sustainable Energy Transition Alternative	100,030	n/a
Man AHL Global Bond	30	n/a

9. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG Global Consumer Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man AHL Target Growth Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative and Man AHL Global Bond at 30 June 2021:

US$1 = AUD1.33191	US$1 = €0.84324	US$1 = NOK8.60585	US$1 = TWD27.85515
US$1 = BRL5.01756	US$1 = £0.72385	US$1 =NZD1.43102	US$1 = ZAR14.28571
US$1 = CAD1.23824	US$1 = HKD7.76398	US$1 = PHP48.78049	
US$1 = CHF0.92439	US$1 = IDR10000.00000	US$1 = PLN3.80662	
US$1 = CNY6.45995	US$1 = JPY111.11111	US$1 = SEK8.55432	
US$1 = CZK21.50538	US$1 = KRW1111.11111	US$1 = SGD1.34427	
US$1 = DKK6.26959	US$1 = MXN19.92032	US$1 = THB32.05128	

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, Man GLG High Yield Opportunities DE and Man GLG RI Sustainable Energy Transition Alternative at 30 June 2021:

€1 = AUD1.57952	€1 = £0.85841	€1 = PLN4.51427
€1 = BRL5.95033	€1 = HKD9.20730	€1 = SEK10.14457
€1 = CAD1.46842	€1 = JPY131.76667	€1 = SGD1.59417
€1 = CHF1.09623	€1 = KRW1317.66667	€1 = TWD33.03343
€1 = CLP847.07143	€1 = MYR4.92279	€1 = US$1.18590
€1 = CNY7.66085	€1 = NOK10.20568	€1 = ZAR16.94143
€1 = CZK25.50323	€1 = NZD1.69705	
€1 = DKK7.43511	€1 = PHP57.84878	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative at 30 June 2021:

£1 = AUD1.84004	£1 = €1.16494	£1 = JPY153.50000	£1 = US$1.38150
£1 = CHF1.27704	£1 = HKD10.72593	£1 = NOK11.88898	£1 = SEK11.81779

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Japan Equity Alternative at 30 June 2021:

¥1 = €0.00758	¥1 = US$0.00900

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG Global Consumer Equity Alternative (formerly known as Man GLG US Absolute Alpha), Man GLG US Equity Extended, Man AHL TargetRisk Moderate and Man GLG Asia Pacific (ex-Japan) Equity Alternative at 31 December 2020:

US$1 = ARS84.03361	US$1 = €0.81726	US$1 = KRW1111.11111	US$1 = RON3.97772
US$1 = AUD1.29584	US$1 = £0.73153	US$1 = MXN19.92032	US$1 = RUB74.07407
US$1 = BRL5.19481	US$1 = HKD7.75194	US$1 = MYR4.02253	US$1 = SEK8.21018
US$1 = CAD1.27405	US$1 = HUF294.11765	US$1 = NOK8.56164	US$1 = SGD1.32170
US$1 = CHF0.88394	US$1 = IDR10000.00000	US$1 = NZD1.38889	US$1 = THB29.94012
US$1 = CLP714.28571	US$1 = ILS3.21130	US$1 = PEN3.61795	US$1 = TRY7.43494
US$1 = CNY6.54022	US$1 = INR72.99270	US$1 = PHP48.07692	US$1 = TWD28.08989
US$1 = COP3333.33333	US$1 = JPY103.09278	US$1 = PLN3.72578	US$1 = ZAR14.68429
US$1 = DKK6.08273			

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE at 31 December 2020:

€1 = AED4.49519	€1 = DKK7.44269	€1 = MXN24.37241	€1 = TRY9.09753
€1 = AUD1.58559	€1 = £0.89509	€1 = NOK10.47559	€1 = TWD34.37607
€1 = BRL6.35647	€1 = HKD9.48497	€1 = PLN4.55892	€1 = US$1.22360
€1 = CAD1.55892	€1 = HUF359.71223	€1 = SEK10.04621	€1 = ZAR17.96622
€1 = CHF1.08158	€1 = JPY126.10340	€1 = SGD1.61723	
€1 = CNY8.00256	€1 = KRW1351.35135	€1 = SAR4.58968	
€1 = CZK26.26050	€1 = MYR4.92199	€1 = THB36.63004	

9. Exchange rates (continued)

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative at 31 December 2020:

£1 = CHF1.20834	£1 = €1.11719	£1 = NOK11.70412	£1 = US$1.36700
£1 = DKK8.31532	£1 = HKD10.59659	£1 = SEK11.22334	

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG Japan Equity Alternative at 31 December 2020:

¥1 = AUD0.01257	¥1 = €0.00793	¥1 = JPY1.00000	¥1 = US$0.0097
¥1 = CHF0.00857	¥1 = HKD0.07519	¥1 = NOK0.08305	¥1 = SEK0.07964

10. Net asset valuation comparison

	Outstanding Shares as at	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-2021	30-Jun-2021	31-Dec-2020	31-Dec-2019	30-Jun-2021	31-Dec-2020	31-Dec-2019
Man GLG European Alpha Alternative							
DN EUR	-	-	-	111.89	-	-	3,197,116
DN H GBP	-	-	-	118.36	-	-	413,738
DN H USD	-	-	-	122.61	-	-	1,293,812
IN EUR	-	-	-	119.70	-	-	57,242,862
IN H GBP	-	-	-	121.49	-	-	150,254
IN H USD	-	-	-	130.86	-	-	164,098
INF EUR	-	-	-	97.08	-	-	35,985,394
Man GLG Alpha Select Alternative							
DL GBP	10,342	148.90	147.04	140.58	1,539,888	2,121,732	1,662,766
DL H EUR	130,268	137.25	135.93	130.98	17,878,628	18,882,985	22,401,164
DL H USD	31,398	150.09	148.13	141.09	4,712,560	5,097,844	4,198,815
DNY H EUR	147,315	106.07	105.27	101.81	15,626,020	17,625,569	8,115,277
IL GBP	399,552	158.65	156.21	148.45	63,388,203	74,984,712	76,644,421
IL GBP Dist	1,360,201	113.66	114.00	110.01	154,604,439	152,979,408	160,590,514
IL H EUR	2,604,932	146.52	144.67	138.63	381,674,119	489,096,998	536,853,102
IL H EUR Dist	21,863	109.82	110.33	107.34	2,401,082	2,142,340	1,594,872
IL H SEK	640	132.59	130.73	124.77	84,861	83,672	6,239
IL H USD	1,007,275	161.07	158.49	150.05	162,239,849	162,633,524	172,181,432
IL H USD Dist	87,213	117.41	117.63	112.97	10,239,683	19,253,261	17,399,727
IL U GBP	80,047	137.56	135.44	128.67	11,011,236	15,234,347	20,695,136
IN GBP	19,268	100.69	-	-	1,940,112	-	-
IN H CHF	39,200	101.38	-	-	3,974,026	-	-
IN H EUR	3,180,787	107.23	105.98	101.72	341,060,215	200,575,785	142,011,459
IN H SEK	726,381	105.90	104.55	100.06	76,921,053	76,164,961	38,568,946
IN H USD	30,552	110.27	108.63	103.25	3,368,822	8,167,433	8,071,291
Man GLG European Equity Alternative							
DN EUR	72,982	111.46	111.62	107.02	8,134,461	10,890,531	39,728,609
DN H CHF	27,600	105.25	105.62	101.59	2,904,815	2,965,456	3,070,861
DN H GBP	2,225	116.34	116.14	110.42	258,805	264,745	313,292
DN H NOK	163	124.79	125.17	119.43	20,380	7,229,144	7,658,170
DN H SEK	2,208	113.62	113.64	109.16	250,872	249,890	300,037
DN H USD	45,083	125.32	125.08	118.20	5,649,698	6,987,944	8,736,127
DN U EUR	10	97.37	97.01	91.84	974	970	918
IN EUR	790,756	119.42	119.22	113.57	94,432,155	124,394,942	221,234,826
IN H GBP	2,346	126.23	125.63	118.54	296,170	289,677	335,227
IN H SEK	8,028	111.63	111.33	106.37	896,115	1,006,662	1,249,553
IN H USD	220,252	130.22	129.56	122.73	28,680,415	30,539,188	47,796,097
INU EUR	506,597	97.38	96.90	92.29	49,332,901	49,322,758	31,569,375
INU H USD	10	105.70	104.83	98.51	1,057	1,048	985
INZ EUR	367	106.90	106.39	100.73	39,244	1,957,434	15,443,392
INZ EUR Dist	-	-	89.09	90.34	-	766,204	1,111,124
INZ H CHF Dist	267	83.58	87.77	89.68	22,354	245,781	5,461,151
INZ H GBP Dist	217	88.14	92.32	93.56	19,100	220,279	1,927,934
INZ H USD	746	115.62	114.62	107.76	86,266	1,486,691	11,713,227
INZ H USD Dist	-	-	-	95.78	-	-	791,369
IXXN EUR	10	105.78	105.23	100.42	1,058	1,052	1,004
IXXN H USD	10	106.01	105.73	100.52	1,060	1,057	1,005

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2021	Net Asset Value per Share as at 30-Jun-2021	31-Dec-2020	31-Dec-2019	Net Assets as at 30-Jun-2021	31-Dec-2020	31-Dec-2019
Man AHL Multi Strategy Alternative							
DN USD	1,257	103.61	101.84	119.50	130,252	1,005,405	11,221,103
DN H EUR	541	94.90	93.81	111.23	51,333	334,889	1,098,056
DN H GBP	1,598	94.50	93.11	109.89	151,016	214,832	419,518
IN USD	13,289	108.32	106.07	123.56	1,439,470	2,789,518	3,337,359
IN H CHF	-	-	-	106.06	-	-	5,845,485
IN H EUR	679,227	94.84	93.37	109.98	64,419,678	67,661,929	55,040,157
IN H GBP	14,324	100.95	99.08	116.04	1,445,985	1,523,658	2,984,471
IN H SEK	430,475	95.56	94.01	110.27	41,134,870	40,988,140	134,348,946
Man AHL TargetRisk							
D USD	852,083	157.21	147.85	140.93	133,954,049	165,707,545	9,736,774
D H CHF	224,109	136.42	129.08	125.32	30,573,481	25,689,393	3,667,294
D H EUR	1,302,003	142.89	135.02	130.69	186,043,064	129,448,852	6,065,355
D H GBP	32,717	111.37	104.91	101.05	3,643,683	2,155,623	-
D H SEK	14,731	143.05	135.05	130.62	2,107,236	1,989,396	5,258
D H SGD	18,507	113.52	106.80	102.20	2,100,944	1,631,872	-
DU USD Dist	7,717	105.09	-	-	811,039	-	-
DU H HKD Dist	10	104.92	-	-	1,049	-	-
DU H SGD Dist	10	105.06	-	-	1,051	-	-
DV USD	350,401	116.50	109.70	-	40,823,186	13,106,872	-
I USD	4,037,181	190.50	178.49	168.86	769,070,484	513,438,229	13,122,808
I H AUD	10,547,751	114.62	107.70	-	1,208,979,587	774,686,478	-
I H (BRL) USD	514,683	90.97	82.28	99.67	46,822,695	24,320,442	3,837,125
I H CHF	433,708	143.68	135.43	130.50	62,313,168	65,883,872	1,108,845
I H EUR	5,702,781	153.55	144.55	138.86	875,642,179	865,236,789	153,671,101
I H GBP	2,805,627	155.18	145.64	139.28	435,389,069	305,825,089	7,399,851
I H JPY	1,961,069	13,380.33	12,567.67	12,028.28	26,239,750,527	25,981,591,136	14,852,049,156
I H SEK	50	147.26	138.62	133.33	7,363	6,931	5,331
I H SGD	82,072	113.52	106.40	101.06	9,316,564	8,060,245	-
INU USD	4,873,381	146.69	137.16	100.19	714,880,858	680,328,205	255,781,223
INU H CHF	156,654	112.99	106.29	-	17,699,983	17,295,371	-
INU H EUR	681,659	109.50	102.86	-	74,638,437	74,128,724	-
INU H GBP	180,887	113.68	106.47	-	20,563,711	20,697,622	-
IV USD	159,937	117.95	110.65	129.21	18,864,198	5,928,584	255,781,223
Man GLG European Mid-Cap Equity Alternative							
DN EUR	14,359	102.36	100.87	104.80	1,469,781	3,499,316	12,567,572
DN H USD	807	119.98	117.87	120.77	96,829	213,835	2,000,104
DNY EUR	3,878	100.11	98.77	102.88	388,240	646,871	3,535,227
IN EUR	625,875	110.40	108.39	111.77	69,093,587	201,112,501	376,798,619
INF EUR	95,550	111.92	109.91	113.32	10,693,924	51,399,524	69,044,040
INF H GBP	1,933	114.97	112.54	115.37	222,212	2,916,271	4,368,598
INF H USD	104	123.12	120.47	122.32	12,819	12,543	12,736
IN H GBP	340	119.26	116.82	119.77	40,510	4,335,620	3,215,545
IN H SEK	50	105.29	102.94	105.83	5,265	5,147	5,291
IN H USD	30,284	125.29	122.60	124.55	3,794,270	9,942,497	11,993,409
Man GLG Global Emerging Markets Debt Total Return							
D USD	67,542	104.96	106.06	103.22	7,089,044	7,885,669	10,179,664
D H CHF	5,835	88.15	89.51	88.44	514,337	589,422	22,110
D H EUR	21,543	94.58	95.89	94.46	2,037,540	2,144,790	2,342,968
D H GBP	2,905	100.28	101.34	98.76	291,314	286,288	278,990
D H NOK	50	98.86	99.70	96.70	4,943	4,985	4,835
DL USD	2,806	98.04	98.95	96.06	275,044	643,704	624,900
DL H EUR	1,445	94.16	95.38	93.80	136,068	303,473	722,227
DMF USD	78,151	101.60	102.54	99.54	7,940,070	11,049,546	16,591,189
DMF H EUR	505	91.20	92.36	90.78	46,070	46,658	45,858
DR USD Dist	33,563	99.02	99.69	96.30	3,323,308	12,796,655	44,311,177
DY USD	-	-	-	98.93	-	-	29,085

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2021	Net Asset Value per Share as at 30-Jun-2021	31-Dec-2020	31-Dec-2019	Net Assets as at 30-Jun-2021	31-Dec-2020	31-Dec-2019
Man GLG Global Emerging Markets Debt Total Return (continued)							
DY H EUR	1,730	88.95	90.31	89.18	153,869	179,727	189,787
I USD	1,348,581	108.97	109.70	105.96	146,949,160	150,302,203	273,888,883
I USD Dist	355,876	99.65	100.32	96.90	35,462,773	31,245,122	27,109,053
I H AUD	2,253,031	100.55	101.25	97.75	226,533,784	228,119,331	220,241,997
I H CHF	1,500	93.20	94.26	92.47	139,797	141,394	138,706
I H EUR	734,284	98.40	99.41	97.19	72,252,161	69,557,516	75,821,479
I H EUR Dist	594,000	94.68	95.65	93.52	56,239,754	56,816,285	96,882,396
I H GBP	44,449	103.81	104.51	101.09	4,614,308	779,826	802,090
I H SEK	50	99.94	100.65	97.80	4,997	5,033	4,890
IL USD	10	109.32	109.91	105.87	1,093	1,099	1,549,948
IL H EUR	7,936	97.61	98.47	97.22	774,572	595,742	17,462,036
IMF USD	91,074	109.55	110.15	106.15	9,976,806	13,269,540	44,839,526
IMF USD Dist	523,806	100.57	101.12	97.43	52,676,354	53,341,020	61,449,822
IMF H EUR	2,667,142	96.44	97.31	94.86	257,205,834	359,341,014	488,874,382
IMF H EUR Dist	2,194,159	96.96	97.83	95.39	212,742,912	217,274,007	274,872,501
IMF H GBP Dist	2,093	99.18	99.73	96.48	207,593	176,487	585,124
Man GLG Innovation Equity Alternative							
DN USD	418,460	130.27	131.22	112.41	54,512,704	45,280,566	19,090,799
DN H CHF	33,293	119.44	120.99	105.12	3,976,473	3,432,441	1,357,043
DN H EUR	157,554	120.24	121.68	105.51	18,944,632	12,442,786	142,013
DN H SEK	14,350	121.84	123.10	106.77	1,748,404	2,043,543	1,302,641
DNF USD	50,317	105.07	105.50	-	5,286,816	5,532,096	-
DNF H EUR	12,631	113.36	114.37	101.86	1,431,806	1,588,224	10,273
IN USD	1,329,900	134.45	134.92	114.89	178,799,178	137,429,374	67,663,101
INF USD	65,930	134.71	134.95	114.41	8,881,411	6,733,426	1,927,305
INF H EUR	247,638	126.35	127.00	109.03	31,289,553	34,781,313	50,672,646
INF H GBP	5,496	129.09	129.39	110.41	709,559	835,372	832,390
IN H CHF	23,751	122.63	123.69	106.87	2,912,677	3,408,891	3,416,120
IN H EUR	1,794,270	123.34	124.38	107.23	221,310,418	285,020,295	209,924,740
IN H GBP	524,291	128.23	128.99	110.50	67,230,223	59,965,633	43,524,733
IN H SEK	440,492	124.13	125.06	107.79	54,680,124	51,148,015	5,390
INU H EUR	10	116.24	116.90	100.65	1,162	1,169	25,690,166
INU H GBP	65	123.92	124.35	106.35	8,029	55,686	6,344,539
IXN H EUR	1,759,851	99.60	-	-	175,281,686	-	-
Man Alternative Style Risk Premia							
D USD	4,080	89.06	85.61	97.47	363,422	802,381	1,441,785
D H DKK	442,699	86.02	83.18	95.92	38,084,219	192,028,093	961,282,975
D H EUR	79	88.68	85.71	98.79	7,034	6,627	8,815
D H NOK	5,150	87.71	84.58	96.95	451,720	435,640	499,098
D H SEK	10,591	86.83	83.85	96.43	919,677	3,572,912	17,118,186
I USD	10	95.73	91.71	103.55	957	1,906,507	30,814,690
I H AUD	151,910	91.62	88.05	99.98	13,918,195	13,541,205	7,568,986
I H CHF	-	-	79.76	91.67	-	811,893	1,876,775
I H DKK	51	103.13	99.27	-	5,243	4,964	-
I H EUR	1,105,795	88.41	85.13	97.50	97,772,969	92,639,566	65,248,801
I H GBP	2,281,063	91.47	87.83	100.01	208,656,732	206,960,350	110,585,104
I H JPY	200,281	8,282.94	7,951.40	9,092.95	1,658,918,940	5,464,639,360	12,351,538,828
I H NZD	114,969	100.76	96.72	-	11,585,159	11,120,476	-
I H SEK	50	89.40	85.94	98.16	4,471	217,971	1,097,238
INU H EUR	220,145	85.67	82.39	94.08	18,861,094	15,773,611	57,157,718
INU H GBP	107,838	106.51	-	-	11,486,809	-	-
INU USD	1,046,544	93.05	89.01	100.35	97,384,579	109,374,175	53,261,439
Man AHL Active Balanced							
I H EUR	10	136.37	131.86	124.58	1,364	1,319	1,246
I H GBP	10	139.95	134.98	126.41	1,399	1,350	1,264
I H JPY	8,237,680	13,682.67	13,218.50	12,463.50	112,713,491,477	162,361,144,806	62,863,187,005
I H USD	718,183	143.02	137.83	128.42	102,711,881	111,918,094	1,284

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2021	Net Asset Value per Share as at 30-Jun-2021	31-Dec-2020	31-Dec-2019	Net Assets as at 30-Jun-2021	31-Dec-2020	31-Dec-2019
Man GLG High Yield Opportunities							
D EUR	39,444	133.93	123.99	111.93	5,282,746	3,664,927	272,989
D H CHF	9,970	101.84	-	-	1,015,362	-	-
D H USD Dist	10	102.49	-	-	1,025	-	-
DV H USD	1,253	147.27	135.79	-	184,536	1,358	-
I EUR	295,511	136.25	125.67	112.60	40,263,085	9,865,677	1,775,984
I EUR Dist	307,110	101.79	-	-	31,262,185	-	-
I H CHF	12,853	101.06	-	-	1,298,877	-	-
I H GBP	290,184	138.29	127.23	113.98	40,129,186	38,016,034	21,766,477
I H USD	347,162	142.95	131.43	115.85	49,625,505	8,592,558	103,682
I H USD Dist	20,692	139.81	131.28	-	2,892,929	817,998	-
IF EUR	20,377	129.09	118.89	106.21	2,630,475	2,578,498	3,891,597
IF H GBP	835,468	132.11	121.36	108.41	110,369,577	101,435,770	69,462,722
IF H GBP Dist	311,914	119.33	112.04	105.75	37,219,417	44,931,173	38,108,145
IF H GBP G-Dist	79,605	119.43	112.23	106.23	9,507,346	7,011,288	3,158,736
ILU H GBP G-Dist	181,060	123.76	116.99	110.04	22,408,241	21,182,683	15,177,560
IV H USD	7,024	147.65	135.97	-	1,037,020	801	-
Man GLG Credit Multi-Strategy Alternative							
DN H EUR	10	107.38	107.07	102.08	1,074	1,071	1,021
IN USD	56,940	111.49	110.89	104.22	6,348,545	5,696,819	4,084,782
IN H EUR	235,801	107.90	107.63	102.35	25,441,793	23,884,223	23,650,058
IN H SEK	50	110.01	109.31	103.07	5,500	5,466	5,153
INU H GBP	10	107.51	107.23	101.59	1,075	1,072	1,016
Man GLG Event Driven Alternative							
DN USD	63,998	116.79	111.36	-	7,474,631	479,334	-
DN H CHF	16,304	101.04	-	-	1,647,304	-	-
DN H EUR	190,591	114.54	109.57	-	21,830,469	6,592,960	-
DNFY H EUR	14,135	117.11	111.93	101.60	1,655,308	1,533,387	1,366,509
DNFY USD	34,164	119.82	114.12	102.20	4,093,346	4,634,210	4,044,605
IN H CHF	10,600	101.05	-	-	1,071,129	-	-
IN H EUR	2,434,855	118.47	112.96	102.28	288,458,884	212,215,575	34,339,068
IN H GBP	105,773	119.07	113.29	102.71	12,594,024	5,228,051	1,301,257
IN H SEK	50	119.17	113.59	102.45	5,959	5,680	5,123
IN USD	243,334	121.46	115.47	103.37	29,554,952	8,132,970	2,572,255
INF H EUR	220,461	118.95	113.24	102.02	26,224,617	4,801,771	46,435,215
INF USD	64,015	121.25	115.03	102.25	7,761,764	6,385,603	889,546
IU USD	159,912	131.30	122.63	-	20,996,052	19,650,929	-
INU H EUR	1,047,020	112.78	107.46	-	118,085,981	51,758,976	-
INXX H EUR	20,560	10,573.20	10,084.40	-	217,386,013	1,008	-
Man GLG Global Debt Total Return							
I C EUR	10	98.41	98.63	98.80	984	986	988
I C USD	111,803	105.79	109.44	100.72	11,828,137	12,932,191	10,071,778
I H CHF	7,350	97.06	100.99	-	713,364	1,294,140	-
I H EUR	46,114	97.21	101.03	-	4,482,647	10,304,602	-
Man GLG High Yield Opportunities DE							
I EUR	10	117.66	112.85	101.42	1,177	1,129	1,014
I EUR Dist	1,469,887	109.09	107.07	101.42	160,351,413	107,717,062	50,709,441
ILU EUR G Dist	3,174,757	106.38	105.00	-	337,735,500	115,505,423	-
Man GLG Global Consumer Equity Alternative							
DN H EUR	10	116.51	118.03	-	1,165	1,180	-
IN H EUR	10	117.68	118.80	-	1,177	1,188	-
IN USD	26,309	119.02	119.82	100.00	3,131,292	15,455,491	20,000,000
INF USD	10	119.19	119.80	-	1,192	1,198	-
Man GLG Japan Equity Alternative							
IN H EUR	10	105.62	100.09	-	1,056	4,995,897	-
IN H USD	300,376	106.99	101.11	-	32,136,099	15,165,963	-
INF H EUR	10	106.48	100.81	-	1,077	66,010	-

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2021	Net Asset Value per Share as at 30-Jun-2021	31-Dec-2020	31-Dec-2019	Net Assets as at 30-Jun-2021	31-Dec-2020	31-Dec-2019
Man GLG US Equity Extended							
IM USD	10	120.07	109.83	-	1,201	1,098	-
IM C EUR	10	118.81	105.34	-	1,188	1,053	-
IM C GBP	10	112.25	103.77	-	1,096	1,014	-
IMF C EUR	10	119.12	105.45	-	1,191	1,054	-
IU C GBP	518,369	111.32	102.65	-	57,707,140	53,211,214	-
Man AHL TargetRisk Moderate							
D USD	500	102.21	-	-	51,107	-	-
D H EUR	53,117	103.20	101.25	-	5,481,868	2,710,068	-
I USD	202,460	104.39	101.61	-	21,135,488	20,323,777	-
I H CHF	16,325	102.85	-	-	1,678,981	-	-
I H EUR	51,309	103.74	101.40	-	5,322,571	3,772,994	-
Man GLG Asia Pacific (ex-Japan) Equity Alternative							
IN USD	105,812	100.64	100.00	-	10,649,100	7,999,703	-
IN H EUR	2,210	100.26	100.01	-	221,575	1,000	-
IN H GBP	10	100.64	100.00	-	1,006	1,000	-
INF USD	553	100.82	100.00	-	55,797	1,000	-
IU H GBP	94,000	101.36	-	-	9,528,258	-	-
Man AHL Target Growth Alternative							
D H EUR	10	102.15	-	-	1,021	-	-
I USD	200,000	102.74	-	-	20,548,254	-	-
I H EUR	29,852	102.41	-	-	3,057,112	-	-
I H GBP	10	102.77	-	-	1,028	-	-
Man GLG Convertible Arbitrage Alternative							
IN USD	59,827	100.37	-	-	6,005,147	-	-
IN H EUR	55,381	100.31	-	-	5,555,033	-	-
IN H GBP	10	100.39	-	-	1,004	-	-
INF USD	9,986	100.24	-	-	1,001,002	-	-
INF H EUR	243,211	100.33	-	-	24,400,538	-	-
IU USD	251,606	100.00	-	-	25,160,612	-	-
IU H GBP	70,749	100.59	-	-	7,116,494	-	-
Man GLG RI Global Sustainable Growth Alternative							
IN USD	10	103.98	-	-	1,040	-	-
IN H EUR	1,733	104.16	-	-	180,470	-	-
IN H GBP	10	104.21	-	-	1,042	-	-
INF H EUR	10	104.22	-	-	1,042	-	-
IU H GBP	141,507	105.38	-	-	14,912,398	-	-
Man GLG RI Sustainable Energy Transition Alternative							
IN EUR	10	99.70	-	-	997	-	-
IN H GBP	10	99.71	-	-	997	-	-
IN H USD	100,000	99.72	-	-	9,971,843	-	-
INF EUR	10	99.73	-	-	997	-	-
Man AHL Global Bond							
I USD	200,000	100.13	-	-	20,025,471	-	-
I H EUR	10	100.12	-	-	1,001	-	-
I H GBP	10	100.13	-	-	1,001	-	-
I H JPY	10	10,013.29	-	-	100,133	-	-

11. Soft commissions

In line with the introduction of revised rules in respect of the use of dealing commission as part of the implementation of the Directive 2014/65/EU on Markets in Financial Instruments and amending Directive 2004/39/EC ("MiFID II"), effective from 3 January 2018 the Investment Manager no longer pays for its investment research via dealing commission. The Investment Manager has established a research budget and the Portfolios have accrued a fee to pay for the research services independent of trade execution. The Investment Manager will share the research costs with the Portfolios based on an allocated usage basis. All transactions are placed and executed on the basis that best execution is achieved.

The Fund incurred transaction costs including equity swaps commissions which are included in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the unaudited statement of comprehensive income.

12. Transaction costs

For the period ended 30 June 2021 and 30 June 2020, the Fund incurred transaction costs, disclosed in the unaudited statement of comprehensive income as part of net gain/(loss) on financial assets and liabilities at fair value through profit or loss, as follows:

	30 June 2021	30 June 2020
Man GLG European Alpha Alternative	n/a	€70,392
Man GLG Alpha Select Alternative	£2,427,268	£2,968,101
Man GLG European Equity Alternative	€1,040,749	€2,447,661
Man AHL Multi Strategy Alternative	US$75,817	US$141,427
Man AHL TargetRisk	US$20,738	US$146,156
Man GLG European Mid-Cap Equity Alternative	€121,526	€113,756
Man GLG Innovation Equity Alternative	US$173,037	US$1,040,716
Man Alternative Style Risk Premia	US$80,160	US$63,821
Man AHL Active Balanced	US$174,108	US$112,974
Man GLG High Yield Opportunities	€17	n/a
Man GLG Credit Multi-Strategy Alternative	US$1,137	US$10,199
Man GLG Event Driven Alternative	US$901,147	US$253,671
Man GLG Global Debt Total Return	US$545	n/a
Man GLG Global Emerging Markets Debt Total Return	-	US$1,897
Man GLG High Yield Opportunities DE	€9	n/a
Man GLG Global Consumer Equity Alternative	US$39,629	US$425,536
Man GLG Japan Equity Alternative	¥1,473,163	¥53,603
Man GLG US Equity Extended	US$11,016	n/a
Man AHL TargetRisk Moderate	US$1,537	n/a
Man GLG Asia Pacific (ex-Japan) Equity Alternative	US$67,035	n/a
Man AHL Target Growth Alternative	US$2,355	n/a
Man GLG RI Global Sustainable Growth Alternative	US$5,665	n/a
Man GLG RI Sustainable Energy Transition Alternative	€3,759	n/a
Man AHL Global Bond	US$155	n/a

13. Securities Financing Transactions Regulation

The Securities Financing Transactions Regulation, as published by the European Securities and Markets Authority, aims to improve the transparency of the security financing markets. Disclosures regarding exposures to Securities Financing Transactions (SFTs) will be required on all reports and accounts published.

As at 30 June 2021, certain Portfolio's engaged in securities financing transactions, refer to the unaudited reporting requirement in respect of the Securities Financing Transactions Regulation section for details.

14. Significant events during the period

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

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

14. Significant events during the period (continued)

Prospectus (continued)
A new Supplement for the GLG Partners LP Portfolios was issued on 20 May 2021 to the Prospectus dated 9 March 2021. The amendments to the Prospectus reflected the launch of two new portfolios Man GLG RI Global Sustainable Growth Alternative and Man GLG RI Sustainable Energy Transition Alternative.

A new Supplement for the GLG LLC Portfolios was issued on 22 April 2021 to the Prospectus dated 9 March 2021. The amendments to the Prospectus reflected the launch of a new portfolio Man GLG Convertible Arbitrage Alternative.

A new Supplement for the MAN AHL Portfolios was issued on 4 June 2021 to the Prospectus dated 9 March 2021. The amendments to the Prospectus reflected the launch of a new portfolio Man AHL Global Bond.

New Supplements for Numeric Investors LLC Portfolios, Man Solutions Limited and AHL Partners LLP Portfolios were issued on 9 March 2021 to the Prospectus dated 9 March 2021.

Portfolios
Man AHL Target Growth Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man AHL Global Bond commenced their operations on 12 January 2021, 11 May 2021, 13 May 2021, 14 June 2021 and 22 June 2021 respectively.

Share Class
Below is the list of share classes which were launched during the period ended 30 June 2021:

Sub Fund	Share Class	Launch Date
Man Alternative Style Risk Premia	Class INU H GBP	29 January 2021
Man AHL TargetRisk Moderate	Class D USD	07 January 2021
Man AHL TargetRisk Moderate	Class I H CHF	02 March 2021
Man AHL TargetRisk	Class DU H HKD Dist	21 April 2021
Man AHL TargetRisk	Class DU H SGD Dist	21 April 2021
Man AHL TargetRisk	Class DU USD Dist	21 April 2021
Man GLG High Yield Opportunities	Class D H CHF	19 May 2021
Man GLG High Yield Opportunities	Class D H USD Dist	21 April 2021
Man GLG High Yield Opportunities	Class I EUR Dist	27 May 2021
Man GLG High Yield Opportunities	Class I H CHF	19 May 2021
Man GLG Event Driven Alternative	Class DN H CHF	20 April 2021
Man GLG Event Driven Alternative	Class IN H CHF	21 April 2021
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class IU H GBP	29 January 2021
Man GLG Innovation Equity Alternative	Class IXN H EUR	14 January 2021
Man GLG Alpha Select Alternative	Class IN GBP	13 May 2021
Man GLG Alpha Select Alternative	Class IN H CHF	03 March 2021
Man AHL Target Growth Alternative	Class D H EUR	12 January 2021
Man AHL Target Growth Alternative	Class I USD	12 January 2021
Man AHL Target Growth Alternative	Class I H EUR	12 January 2021
Man AHL Target Growth Alternative	Class I H GBP	12 January 2021
Man GLG Convertible Arbitrage Alternative	Class IN USD	11 May 2021
Man GLG Convertible Arbitrage Alternative	Class IN H EUR	11 May 2021
Man GLG Convertible Arbitrage Alternative	Class IN H GBP	11 May 2021
Man GLG Convertible Arbitrage Alternative	Class INF USD	28 June 2021
Man GLG Convertible Arbitrage Alternative	Class INF H EUR	11 May 2021
Man GLG Convertible Arbitrage Alternative	Class IU USD	30 June 2021
Man GLG Convertible Arbitrage Alternative	Class IU H GBP	11 May 2021
Man GLG RI Global Sustainable Growth Alternative	Class IN USD	13 May 2021
Man GLG RI Global Sustainable Growth Alternative	Class IN H EUR	13 May 2021
Man GLG RI Global Sustainable Growth Alternative	Class IN H GBP	13 May 2021
Man GLG RI Global Sustainable Growth Alternative	Class INF H EUR	13 May 2021
Man GLG RI Global Sustainable Growth Alternative	Class IU H GBP	13 May 2021
Man GLG RI Sustainable Energy Transition Alternative	Class IN EUR	14 June 2021
Man GLG RI Sustainable Energy Transition Alternative	Class IN H GBP	14 June 2021
Man GLG RI Sustainable Energy Transition Alternative	Class IN H USD	14 June 2021
Man GLG RI Sustainable Energy Transition Alternative	Class INF EUR	14 June 2021
Man AHL Global Bond	Class I USD	22 June 2021
Man AHL Global Bond	Class I H EUR	22 June 2021
Man AHL Global Bond	Class I H GBP	22 June 2021
Man AHL Global Bond	Class I H JPY	22 June 2021

14. Significant events during the period (continued)

COVID-19

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

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

There were no other significant events during the period ended 30 June 2021.

15. Subsequent events since the period end

Dividends proposed for the period ended 30 June 2021 were paid on 12 July 2021.

Man GLG Japan Equity Alternative ceased its operations on 14 July 2021.

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

16. Stock lending

The Fund may enter into stock lending programmes organised by generally recognised International Central Securities Depositaries Systems provided that the programme is subject to a guarantee from the system operator. As at 30 June 2021 and 31 December 2020, the Fund has a stock lending programme in place with Bank of New York Mellon, (London Branch).

17. Dividends

On 30 June 2021 and 31 December 2020 the Directors propose the payment of dividends as per the table below:

30 June 2021

Portfolio	*Share Class*	*Dividend per share*
Man AHL TargetRisk	Class DU H HKD Dist	HKD0.44
Man AHL TargetRisk	Class DU H SGD Dist	SGD0.44
Man AHL TargetRisk	Class DU USD Dist	US$0.44
Man GLG High Yield Opportunities	Class D H USD Dist	US$0.35
Man GLG High Yield Opportunities	Class I EUR Dist	€0.25
Man GLG High Yield Opportunities	Class I H USD Dist	US$0.41
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.36
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.38
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£1.15
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.39
Man GLG High Yield Opportunities DE	Class ILU G EUR Dist	€1.06

31 December 2020

Portfolio	*Share Class*	*Dividend per share*
Man GLG Alpha Select Alternative	Class IL GBP Dist	£2.09
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€1.91
Man GLG Alpha Select Alternative	Class IL H USD Dist	US$2.14
Man GLG European Equity Alternative	Class INZ EUR Dist	€4.74
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF4.48
Man GLG European Equity Alternative	Class INZ H GBP Dist	£4.81
Man GLG European Equity Alternative	Class INZ H USD Dist	US$6.40
Man GLG High Yield Opportunities	Class I H USD Dist	US$0.55
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.49
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.47
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£2.03
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.42
Man GLG High Yield Opportunities DE	Class ILU EUR Dist	€1.60

18. Reclassification of prior period comparative figures

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

19. Approval of unaudited financial statements

The Directors approved these unaudited financial statements on 20 August 2021.

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021

Man GLG Alpha Select Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
	Equities		
	Netherlands		
5,598	Just Eat Takeaway.Com NV	374,210	0.04
	United Kingdom		
1,952,673	NatWest Group plc	3,967,832	0.38
	Total equities	4,342,042	0.42
	Equity swaps (b)		
	Bermuda		
(46,805)	Conduit Holdings Limited	11,701	0.00
311,663	Hiscox Limited	61,283	0.01
		72,984	0.01
	Germany		
(1,871,579)	TUI AG	552,971	0.05
	Ireland		
1,347,848	CRH plc	4,161,886	0.41
1,156,863	Experian plc	388,857	0.04
(184,903)	Glanbia plc	2,958	0.00
774,522	Glenveagh Properties plc	39,228	0.00
491,420	Grafton Group plc	1,759,259	0.17
(255,894)	Greencore Group plc	6,829	0.00
149,711	Kingspan Group plc	211,408	0.02
1,524,881	Ryanair Holdings plc	1,596,570	0.16
980,958	Smurfit Kappa Group plc	4,873,507	0.47
23,007	Uniphar plc_CSAGI	8,068	0.00
298,463	Uniphar plc_GS	58,179	0.01
		13,106,749	1.28
	Jersey Channel Islands		
1,357,231	Breedon Group plc	10,858	0.00
	Netherlands		
(49,357)	Just Eat Takeaway.Com NV	475,900	0.04
3,100,486	Royal Dutch Shell plc-A Shs	119,559	0.01
878,311	Royal Dutch Shell plc-B Shs	155,495	0.02
		750,954	0.07
	South Africa		
71,785	Thungela Resources NPV	46,916	0.00
	Switzerland		
(303,936)	Coca-Cola HBC AG	80,557	0.01
8,420,532	Glencore International plc	511,028	0.05
(661,250)	International Workplace Group	406,669	0.04
		998,254	0.10
	United Arab Emirates		
(211,180)	Network International Hol-Wi	43,292	0.00
	United Kingdom		
3,542,711	3I Group plc	680,242	0.07
534,867	Ashtead Group plc	5,430,257	0.53
3,848	ASOS plc	2,159	0.00
864,662	AstraZeneca plc_GS	8,374,690	0.82
8,870	AstraZeneca plc_JPM	78,411	0.01
20,632	AstraZeneca plc_MSCIP	260,253	0.03
3,814,962	Auto Trader Group plc	2,063,904	0.20
908,976	AVEVA Group plc	2,549,499	0.25
5,023,772	Aviva plc	310,767	0.03
(43,002)	Avon Rubber plc	213,766	0.02
(10,122)	B&M European Value Retail SA	599	0.00
(5,290,836)	BAE Systems plc	145,537	0.01
(444,077)	Bakkavor Group plc	6,217	0.00
843,671	Beazley plc	15,632	0.00
27,938	Bellway plc	24,661	0.00
262,595	Berkeley Group Holdings plc	487,677	0.05
(431,654)	British American Tobacco plc	28,592	0.00
(1,010,221)	British Land Company plc	245,589	0.02
420,579	Britvic plc	415,158	0.04
777,721	Burberry Group plc	1,379,828	0.13
516,017	Chemring Group plc	95,463	0.01
(285,981)	Compass Group plc_GS	128,691	0.01
983,860	Compass Group plc_JPM	149,589	0.01
6,142,544	ConvaTec Group plc	2,253,227	0.22
48,940	Cranswick plc	84,412	0.01
565,316	Croda International plc	4,222,465	0.41
(470,688)	Devro plc	78,605	0.01
1,971,992	Diageo plc_GS	3,776,646	0.37
7,621	Diageo plc_JPM	13,959	0.00
(712,037)	Direct Line Insurance Group plc_GS	52,691	0.01
(3,737,527)	Direct Line Insurance Group plc_JPM	827,243	0.08
(984,107)	Dixons Carphone plc_GS	107,268	0.01
(2,399,377)	Dixons Carphone plc_JPM	105,213	0.01

Nominal	Description	Fair Value £	% of Net Assets
	Equity swaps (b) (continued)		
	United Kingdom (continued)		
1,008,841	Dunelm Group plc	933,260	0.09
(35,038)	EasyJet plc	23,094	0.00
1,467,157	Electrocomponents plc	2,998,462	0.29
1,443,500	Elementis plc	128,472	0.01
(196,647)	Energean Oil & Gas plc	325,451	0.03
420,955	Ferguson plc	4,232,772	0.41
(44,153)	First Derivatives plc	83,288	0.01
280,438	Foxtons Group plc	30,554	0.00
22,677	Gamma Communications plc	42,179	0.00
284,626	Greggs plc	1,741,596	0.17
170,533	Halfords Group plc	71,482	0.01
348,304	Halma plc	125,379	0.01
(449,386)	Hargreaves Lansdown plc	40,341	0.00
5,821,183	Hays plc	124,195	0.01
(678,628)	Helios Towers plc	55,648	0.01
(81,861)	Hilton Food Group plc	108,057	0.01
(184,229)	Homeserve plc_GS	179,746	0.02
(91,329)	Homeserve plc_JPM	110,684	0.01
1,677,477	Howden Joinery Group plc	1,501,461	0.15
(3,778)	Hunting plc	2,144	0.00
(28,857)	IG Group Holdings plc	5,712	0.00
491,050	IMI plc	1,774,536	0.17
605,620	Imperial Brands plc	876,207	0.09
201,521	Inchcape plc	403,703	0.04
(343,191)	Informa plc	207,287	0.02
1,230,663	Intermediate Capital Group plc	2,862,063	0.28
(7,810,411)	ITV plc	51,136	0.00
3,049,978	JD Sports Fashion plc	2,197,073	0.21
(563,889)	John Wood Group plc	317,470	0.03
(345,636)	Johnson Matthey plc	247,074	0.02
124,275	Jupiter Fund Management_GS	17,647	0.00
134,288	Jupiter Fund Management_JPM	13,071	0.00
57,575,874	Lloyds Banking Group plc	1,225,333	0.12
122,708	London Stock Exchange plc	800,408	0.08
(876,529)	Marstons plc	74,067	0.01
3,768,297	Meggitt plc	691,758	0.07
46,301	Michael Page International plc	22,039	0.00
(79,145)	Mondi plc_GS	39,572	0.00
1,400,987	Mondi plc_JPM	1,074,033	0.10
764,006	Morgan Advanced Materials plc	67,918	0.01
(3,312,077)	MSGLGHDG	8,164,601	0.80
(2,753,803)	MSGLUKEW	2,752,701	0.27
(1,184,001)	National Grid	30,063	0.00
170,311	Norcros plc	54,500	0.01
10,029	Oxford Instruments plc_CSAGI	26,022	0.00
63,564	Oxford Instruments plc_GS	107,701	0.01
240,519	Oxford Instruments plc_JPM	227,899	0.02
(23,331)	Pennon Group plc	4,374	0.00
42,143	Persimmon plc	29,217	0.00
1,803,562	Pets At Home Group plc	443,863	0.04
(297,098)	Prudential plc	254,158	0.02
1,283,998	QinetiQ Group plc	182,328	0.02
56,047	Redrow plc	16,788	0.00
3,325,189	RELX plc	1,432,465	0.14
8,703,552	Rentokil Initial plc	136,365	0.01
203,622	Restaurant Group plc	17,695	0.00
(68,775)	Rightmove plc	3,181	0.00
1,721,884	Rotork plc	19,967	0.00
5,292,512	Royal Bank of Scotland Group plc	206,117	0.02
1,883,353	S4 Capital plc	2,421,125	0.24
(554,910)	Sabre Insurance Group plc	36,069	0.00
2,812,149	Sainsbury (J) plc	614,248	0.06
(373,237)	Schroders plc	66,429	0.01
1,851,897	Segro plc	3,363,998	0.33
879,557	Senior plc	288,132	0.03
154,954	Serco Group plc	10,420	0.00
327,840	Serica Energy plc	60,978	0.01
(499,643)	Shaftesbury plc	254,818	0.02
1,471,065	Smith & Nephew plc	625,056	0.06
1,201,895	Smiths Group plc	1,089,560	0.11
(39,392)	Softcat plc	30,332	0.00
246,004	Spire Healthcare Group plc	105,782	0.01
724,278	SSE plc	337,628	0.03
1,172,294	St James's Place plc	2,218,808	0.22
202,121	St Modwen Properties plc	226,376	0.02
(3,409,224)	Standard Life Aberdeen plc	531,343	0.06
405,084	SThree plc	299,762	0.04
192,348	Sumo Group plc	24,044	0.00
2,110,284	Tate and Lyle plc	477,613	0.06
(186,553)	Telecom Plus plc	271,769	0.03
(989,836)	Tesco plc_GS	27,715	0.00
(1,585,807)	Tesco plc_JPM	59,670	0.01
826,761	TI Fluid Systems plc	152,951	0.01
890,803	Travis Perkins	1,458,219	0.15
900,118	Tritax Big Box REIT plc_GS	57,608	0.01

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Alpha Select Alternative (continued)

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

Nominal	Description	Fair Value £	% of Net Assets
	Equity swaps (b) (continued)		
	United Kingdom (continued)		
1,615,983	Tritax Big Box REIT plc_JPM	19,009	0.00
(286,175)	Unilever plc	234,149	0.02
597,593	Unite Group plc	407,969	0.05
(81,946)	United Utilities Group plc	42,780	0.00
1,826,856	Victorian Plumbing plc	657,668	0.07
102,715	Watches Of Switzerland_GS	123,258	0.01
890,313	Watches Of Switzerland_JPM	2,473,971	0.25
837,606	Weir Group plc	49,356	0.00
481,494	Wickes Group plc	115,563	0.02
305,764	WPP plc	395,977	0.05
		94,175,440	9.21
	Total equity swaps	109,758,418	10.72
	Futures contracts (a)		
	Germany		
(1,496)	EURO STOXX 50 September 2021	963,176	0.09
(5,830)	Stoxx Europe 600 September 2021	1,479,026	0.15
		2,442,202	0.24
	United Kingdom		
(7,555)	FTSE 100 Index Futures September 2021	8,222,900	0.80
		8,222,900	0.80
	Total futures contracts	10,665,102	1.04
	Government bonds		
	United Kingdom		
50,000,000	United Kingdom Gilt 3.75% 09/07/2021	50,343,000	4.92
30,000,000	United Kingdom Treasury Bill 0% 04/10/2021#	30,001,050	2.93
40,000,000	United Kingdom Treasury Bill 0% 12/07/2021#	39,999,400	3.91
18,000,000	United Kingdom Treasury Bill 0% 16/08/2021#	17,999,190	1.76
100,000,000	United Kingdom Treasury Bill 0% 19/07/2021#	99,998,000	9.76
40,000,000	United Kingdom Treasury Bill GBP 0.00% 01/11/2021#	39,994,200	3.91
70,000,000	United Kingdom Treasury Bill GBP 0.00% 02/08/2021#	69,997,900	6.84
50,000,000	United Kingdom Treasury Bill GBP 0.00% 06/12/2021#	49,988,750	4.87
20,000,000	United Kingdom Treasury Bill GBP 0.00% 09/08/2021#	19,999,300	1.95
21,000,000	United Kingdom Treasury Bill GBP 0.00% 20/09/2021#	20,999,265	2.05
92,553,000	United Kingdom Treasury Bill GBP 0.00% 22/11/2021#	92,534,489	9.04
50,000,000	United Kingdom Treasury Bill GBP 0.00% 26/07/2021#	49,999,000	4.88
105,000,000	United Kingdom Treasury Bill GBP 0.00% 29/11/2021#	104,976,900	10.25
		686,830,444	67.07
	Total government bonds	686,830,444	67.07
	Option contracts (b)		
	Australia		
755	Call on 2100 BHP LN 16 July 2021	494,525	0.05
766	Call on 2150 BHP LN 16 July 2021	294,910	0.03
		789,435	0.08
	United Kingdom		
254	Call on 6000 RIO LN 16 July 2021	288,905	0.03
246	Call on 6100 RIO LN 16 July 2021	182,596	0.02
1,117	Put on 1400 GSK LN 16 July 2021	128,455	0.01
		599,956	0.06
	Total option contracts	1,389,391	0.14

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
€774,941,669	£664,157,293	2 July 2021	18	1,112,074	0.11
£3,113,610	CHF3,974,641	2 July 2021	1	840	0.00
£643,733,826	€749,808,482	2 July 2021	8	40,715	0.00
£261,194	€303,743	9 July 2021	8	405	0.00
£20,626,792	€23,966,316	15 July 2021	3	47,387	0.00
£313	SEK3,680	2 July 2021	1	1	0.00
£4,459	SEK52,565	9 July 2021	1	9	0.00
£2,594,985	US$3,582,775	2 July 2021	1	1,512	0.00
SEK76,673,038	£6,451,376	2 July 2021	4	38,526	0.00
SEK76,056,128	£6,430,831	9 July 2021	3	7,160	0.00
US$184,315,504	£132,558,075	2 July 2021	11	862,867	0.08
US$179,195,696	£129,026,241	9 July 2021	8	685,865	0.08
Total unrealised gain on forward currency contracts				2,797,361	0.27
Total financial assets at fair value through profit or loss-trading				815,782,758	79.66

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Alpha Select Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
	Equity swaps		
	Australia		
1,368,948	BHP Group plc	(362,759)	(0.04)
	Bermuda		
1,200,438	Hiscox Limited	(1,230,037)	(0.12)
	Germany		
(635,842)	TUI AG	(886,868)	(0.09)
	Hungary		
65	Wizz Air Holdings plc	(137)	(0.00)
	Ireland		
9,200	Flutter Entertainment plc	(28,263)	(0.00)
178,063	Grafton Group plc	(137,109)	(0.01)
(21,423)	Kerry Group plc_GS	(142,526)	(0.01)
(326,734)	Kerry Group plc_JPM	(2,314,140)	(0.23)
76,508	Paddy Power Betfair plc	(1,162,578)	(0.11)
117,555	Ryanair Holdings plc	(124,630)	(0.02)
		(3,909,246)	(0.38)
	Isle Of Man		
251,859	Kape Technologies plc	(11,334)	(0.00)
(64,115)	Strix Group plc	(22,440)	(0.00)
		(33,774)	(0.00)
	Malta		
(147,760)	GVC Holdings plc_GS	(123,380)	(0.01)
(17,466)	GVC Holdings plc_JPM	(27,761)	(0.00)
		(151,141)	(0.01)
	Netherlands		
64,472	RHI Magnesita NV	(293,992)	(0.03)
	United Kingdom		
(20,281)	4Imprint Group plc	(74,026)	(0.01)
(55,958)	Acal plc	(95,688)	(0.01)
(18,715)	Admiral Group plc	(20,700)	(0.00)
(447,623)	AJ Bell plc	(895)	(0.00)
433,355	Anglo American plc	(735,098)	(0.07)
(134,192)	Ascential plc	(85,346)	(0.01)
294,065	Ashmore Group plc	(47,315)	(0.00)
580,906	Associated British Foods plc	(538,898)	(0.05)
87,748	Avast plc	(2,467)	(0.00)
(317,129)	B&M European Value Retail SA	(40,097)	(0.00)
(2,063,087)	Babcock International Group plc	(537,698)	(0.05)
(338,127)	BAE Systems plc	(62,215)	(0.01)
22,725	Bakkavor Group plc	(1,313)	(0.00)
(83,876)	Balfour Beatty plc	(3,746)	(0.00)
4,489,608	Barclays plc	(290,011)	(0.03)
58,939	Bellway plc	(240,471)	(0.02)
151,946	Boohoo Group plc	(25,637)	(0.00)
2,295,814	BP plc	(217,173)	(0.02)
1,675,771	BT Group plc	(104,473)	(0.01)
(644,227)	Bunzl plc	(116,374)	(0.01)
6,688,142	Centrica plc	(17,519)	(0.00)
90,367	Close Brothers Group plc	(97,596)	(0.01)
(2,033,645)	Coats Group plc	(141,099)	(0.01)
57,571	Computacenter plc	(34,543)	(0.00)
(427,352)	Deliveroo Holdings plc	(86,595)	(0.01)
(632,165)	Dominos Pizza UK and Ireland plc	(67,583)	(0.01)
168,056	EasyJet plc	(233,934)	(0.02)
(10,177)	Fevertree Drinks plc	(2,316)	(0.00)
195,608	Foresight Group Holdings Limited	(29,367)	(0.00)
1,289,637	Foxtons Group plc	(66,649)	(0.01)
(388)	FTSE 250 Index	(321,602)	(0.03)
(700,023)	GlaxoSmithKline plc	(156,373)	(0.02)
1,508,143	Grainger plc	(117,635)	(0.01)
182,190	Headlam Group plc	(50,777)	(0.00)
2,677,884	HSBC Holdings plc	(274,215)	(0.03)
679,582	Hunting plc	(244,650)	(0.02)
728,554	Intercontinental Hotels Group plc	(1,359,745)	(0.13)
2,254,933	International Consolidated Airlines Group SA	(516,780)	(0.05)
346,134	Intertek Group plc	(1,340,988)	(0.13)
(419,139)	ITV plc	(1,048)	(0.00)
57,769	JD Wetherspoon plc	(87,809)	(0.01)
614,483	JET2 plc	(1,318,541)	(0.13)
(502,673)	John Wood Group plc	(7,098)	(0.00)
(307,583)	Johnson Service Group plc	(33,219)	(0.00)
86,059	Keller Group plc	(30,981)	(0.00)
(224,651)	Kingfisher plc_GS	(4,268)	(0.00)
(39,969)	Kingfisher plc_JPM	(8,587)	(0.00)
136,451	Lancashire Holdings Limited_GS	(128,264)	(0.01)
118,253	Lancashire Holdings Limited_JPM	(103,471)	(0.01)
16,556,029	Legal & General Group plc	(2,790,600)	(0.27)
706,436	Londonmetric Property plc	(36,227)	(0.00)
	Equity swaps		
	United Kingdom		
(6,879,291)	M&G plc	(845,599)	(0.08)
341,263	Marks & Spencer Group plc	(36,111)	(0.00)
22,870,182	Melrose Industries	(3,503,617)	(0.34)
32,386	Morgan Sindall Group plc	(34,005)	(0.00)
531,466	Next plc	(258,281)	(0.03)
(73,945)	Ocado Group plc	(26,272)	(0.00)
57,214	On The Beach Group plc	(39,764)	(0.00)
525,522	OSB Group plc	(96,696)	(0.01)
(221,837)	Pearson plc	(1,775)	(0.00)
(158,763)	Polypipe Group plc	(77,794)	(0.01)
7,561,871	Quilter plc	(721,627)	(0.07)
166,729	Reckitt Benckiser Group plc	(186,064)	(0.02)
440,719	Redrow plc	(381,663)	(0.04)
4,535	Renishaw plc	(52,107)	(0.01)
872,126	Rio Tinto plc_GS	(2,234,572)	(0.22)
8,998	Rio Tinto plc_JPM	(5,318)	(0.00)
165,816	Rolls-Royce Holdings plc	(11,904)	(0.00)
(80,802)	Royal Mail plc	(36,096)	(0.00)
(2,320)	Russell UK MID 150 Index	(2,005,810)	(0.20)
332,002	RWS Holdings plc	(330,342)	(0.03)
(114,527)	Sage Group plc_GS	(61,616)	(0.01)
(660,093)	Sage Group plc_JPM	(204,310)	(0.02)
(1,137,645)	Sainsbury (J) plc	(292,375)	(0.03)
(176,011)	Severn Trent plc	(58,915)	(0.01)
312,563	Spectris plc	(154,468)	(0.02)
(3,975)	Spirax-Sarco Engineering plc	(51,223)	(0.01)
887,314	SSE plc	(132,604)	(0.01)
2,445,738	SSP Group plc	(890,916)	(0.09)
1,964,967	Standard Chartered plc	(791,896)	(0.08)
356,430	Synthomer plc	(104,790)	(0.01)
12,495,842	Taylor Wimpey plc	(2,331,105)	(0.23)
(42,903)	Travis Perkins	(34,322)	(0.00)
33,105	TYMAN plc_CSAGI	(12,774)	(0.00)
279,177	TYMAN plc_GS	(23,196)	(0.00)
400,290	Vesuvius plc	(208,151)	(0.02)
5,058,305	Vodafone Group plc	(880,740)	(0.10)
272,070	Volution Group plc	(42,171)	(0.00)
1,135,428	WH Smith plc	(1,374,711)	(0.14)
1,086,865	Whitbread plc	(1,537,537)	(0.16)
(63,165)	Wickes Group plc	(316)	(0.00)
		(33,023,273)	(3.22)
	United States		
106,517	Burford Capital Limited	(130,091)	(0.01)
906,632	Diversified Energy Company plc	(61,489)	(0.01)
		(191,580)	(0.02)
	Total equity swaps	(40,082,807)	(3.91)

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
CHF3,974,641	£3,113,204	2 July 2021	1	(433)	(0.00)
CHF3,974,641	£3,114,170	9 July 2021	1	(874)	(0.00)
€669,071	£574,679	2 July 2021	3	(297)	(0.00)
€761,245,759	£653,649,985	9 July 2021	15	(55,415)	(0.01)
€9,301,000	£7,998,581	15 July 2021	1	(11,994)	(0.00)
£22,074,928	€25,802,259	2 July 2021	17	(75,710)	(0.01)
£425,037	€495,299	15 July 2021	1	(267)	(0.00)
£6,500,482	SEK76,885,704	2 July 2021	5	(7,420)	(0.00)
£35,735	SEK422,647	9 July 2021	1	(41)	(0.00)
£130,129,712	US$180,732,729	2 July 2021	7	(697,758)	(0.07)
SEK216,346	£18,383	2 July 2021	1	(71)	(0.00)
SEK855,810	£72,592	9 July 2021	1	(150)	(0.00)
Total unrealised loss on forward currency contracts				(850,430)	(0.09)
Total financial liabilities at fair value through profit or loss - trading				(40,933,237)	(4.00)
Total financial assets at fair value through profit or loss - trading				815,782,758	79.66
Total financial liabilities at fair value through profit or loss - trading				(40,933,237)	(4.00)
Other net assets				249,220,867	24.34
Net Assets Attributable to Holders of Redeemable Participating Shares				1,024,070,388	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	4.76
Exchage traded financial derivative instruments described in classification (a) above	0.93
OTC financial derivative instruments described in classification (b) above	9.92
Transferable securities described in # above	55.41
Other current assets	28.98
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG European Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equities		
	Argentina		
163	Globant SA	30,126	0.01
10	Mercadolibre Inc	13,136	0.01
		43,262	0.02
	Australia		
110,631	Bank Of Queensland Limited	638,032	0.35
	Belgium		
35	Sofina SA	12,733	0.01
	Bermuda		
1,212	Frontline Limited/Bermuda	9,198	0.00
37,819	Watford Holdings Limited	1,115,850	0.61
		1,125,048	0.61
	Canada		
737	Lululemon Athletica Inc	226,818	0.12
	China		
23,649	51job Inc	1,550,875	0.84
10,934	Anta Sports Products Limited	217,029	0.12
120,244	Bank Of China Limited	36,428	0.02
1,301,276	Beijing Jingneng Clean Energy Company Limited	264,225	0.14
5,292	Bilibili Inc	543,703	0.29
7,061	Cheerwin Group Limited	6,302	0.00
935,000	China Coal Energy Company Limited	470,062	0.25
124	China Feihe Limited	226	0.00
78,996	China International Marine Containers Group Company Limited	147,192	0.08
678,705	China Machinery Engineering Corporation	265,306	0.14
34,000	China Mengniu Dairy Company Limited	173,331	0.09
70,000	China Merchants Bank Company Limited	503,555	0.27
112,499	China Petroleum & Chemical Corporation	48,007	0.03
50,000	Chinasoft International Limited	76,877	0.04
242,000	CSC Financial Company Limited	247,268	0.13
193	Futu Holdings Limited	29,146	0.02
8,724	Jinxin Fertility Group Limited	18,567	0.01
11,000	Kintor Pharmaceutical Limited	75,248	0.04
52,814	Li Ning Company Limited	543,651	0.29
130,912	Linklogis Inc-Class B	247,907	0.13
36,000	Netease Inc	687,593	0.37
336,994	Petrochina Company Limited	138,317	0.08
8,462	Shenzhou International Group Holdings Limited	180,183	0.10
268,000	Sihuan Pharmaceutical Holdings Group Limited	96,613	0.06
16,019	Trip.Com Group Limited	478,990	0.27
14,400	XD Inc	107,107	0.07
163,000	Zhou Hei Ya International Holdings Company Limited	164,778	0.09
		7,318,486	3.97
	Cyprus		
5,004	Ozon Holdings plc	247,352	0.13
	France		
136	Faurecia SE	5,610	0.00
	Germany		
269,344	Innogy Claim	-	0.00
10,972	MYT Netherlands Parent BV	281,540	0.15
		281,540	0.15
	Hong Kong		
70,400	AIA Group Limited	737,671	0.40
144,000	China Resources Land Limited	491,752	0.27
168	CK Asset Holdings Limited	978	0.00
12,325	CLP Holdings Limited	102,781	0.06
400,000	CSPC Pharmaceutical Group Limited	488,190	0.26
218,609	GCL-Poly Energy Holdings Limited	-	0.00
80,098	Hong Kong & China Gas Company Limited	104,889	0.06
9,700	Hong Kong Exchanges And Clearing Limited	487,448	0.26
126,700	Hongkong Land Holdings Limited	508,552	0.28
48,000	Huabao International Holdings Limited	97,569	0.05
244,680	JS Global Lifestyle Company Limited	580,514	0.31
135,600	Man Wah Holdings Limited	274,748	0.15
897,000	Pacific Basin Shipping Limited	304,859	0.17
20,186	Power Assets Holdings Limited	104,442	0.06
157,000	Sitc International Holdings Company Limited	553,194	0.29
1,864,379	Tianhe Chemicals Group	2	0.00
73,567	Wh Group Limited	55,757	0.03
		4,893,346	2.65
	India		
51,173	Icici Bank Limited	737,885	0.40
42,736	Infosys Limited	763,619	0.41
		1,501,504	0.81

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	Ireland		
1,310	Alkermes Plc	27,086	0.01
436	Allegion plc	51,214	0.03
7,514	Endo International plc	29,653	0.02
660	Medtronic plc	69,083	0.04
1,054	Perrigo Companyplc	40,750	0.02
		217,786	0.12
	Israel		
11	Cyberark Software Limited	1,208	0.00
1,394	Fiverr International Limited	285,042	0.15
357	Jfrog Limited	13,703	0.01
		299,953	0.16
	Italy		
2,468	A2A SpA	4,255	0.00
5,454	Assicurazioni Generali SpA	92,200	0.05
1,903	Atlantia SpA	29,059	0.02
167,247	Autogrill SpA	1,033,586	0.56
9,346	Banco BPM SpA	25,356	0.01
251,919	Cerved Group SpA	2,468,806	1.34
66,273	Davide Campari Milano Nv	748,554	0.41
428,522	Enel SpA	3,356,184	1.82
10,128	Eni SpA	104,014	0.06
8,788	Ferrari NV	1,529,112	0.83
27,213	Hera SpA	94,810	0.05
10,925	Infrastrutture Wireless Italiane SpA	103,919	0.06
95,847	Italgas SpA	528,309	0.29
6,204	Italian Sea Group SpA	35,363	0.02
11,005	Leonardo SpA	74,966	0.04
28,935	Moncler SpA	1,651,031	0.90
122,974	Pirelli & C. SpA	602,081	0.33
3,763	Prysmian SpA	113,755	0.06
2,240	Recordati SpA	107,968	0.05
382,967	Telecom Italia SpA	160,425	0.09
215,586	Unipol Gruppo Finanziario SpA	989,971	0.54
10,713	Wiit SpA	203,333	0.11
		14,057,057	7.64
	Japan		
820	MorinAGa & Company Limited	22,116	0.01
	Jersey		
455	Clarivate Plc	10,563	0.01
	Luxembourg		
889	Tenaris SA	8,172	0.00
	Macau		
126,400	Sands China Limited	448,805	0.24
	Netherlands		
130	Adyen NV	267,865	0.15
304	EXOR NV	20,538	0.01
51	NXP Semiconductors NV	8,847	0.00
		297,250	0.16
	Norway		
369,549	Aker Carbon Capture ASA	716,834	0.39
310,310	Aker Offshore Wind As	167,852	0.09
		884,686	0.48
	Panama		
192	Copa Holdings SA	12,196	0.01
	Peru		
198	Credicorp Limited	20,221	0.01
	Russia		
820	Yandex NV	48,921	0.03
	Sweden		
3,624	Loomis	95,656	0.05
	Switzerland		
5,902	Roche Holding Ag	1,876,635	1.02
212	ST Microelectronics NV	6,488	0.00
370	Te Connectivity Limited	42,186	0.02
29,276	Transocean Limited	111,584	0.06
1,157	UBS Group AG	14,966	0.01
		2,051,859	1.11
	Thailand		
943,500	Thai Beverage PCL	399,516	0.22

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United Kingdom		
216	Aon plc	43,488	0.02
1,372	CNH Industrial NV	19,344	0.01
418	Coca-Cola Europacific Partners Plc	20,909	0.01
9,581	Farfetch Limited	406,863	0.22
540	Janus Henderson Group plc	17,672	0.01
18,956	Liberty Global Plc	434,139	0.24
117	Linde plc	28,522	0.02
555,535	Natwest Group Plc	1,314,989	0.71
35,451	Stellantis NV	586,856	0.32
758	Technipfmc Plc	5,785	0.00
48	Willis Towers Watson plc	9,310	0.01
		2,887,877	1.57
	United States		
106	1Life Healthcare Inc	2,955	0.00
2,128	1stdibs.com Inc	62,464	0.04
65	3D Systems Corporatin	2,191	0.00
279	3M Company	46,731	0.04
299	8X8 Inc	6,999	0.00
1,291	Academy Sports & Outdoors Inc	44,895	0.03
252	Accolade Inc	11,541	0.01
165	Acuity Brands Inc	26,022	0.01
23,731	AES Corporation	521,686	0.29
60	Aflac Inc	2,715	0.00
49	AG Company Corporation	5,387	0.00
4	Agilent Technologies Inc	499	0.00
3,657	Agilon Health Inc	125,107	0.08
68	AGios Pharmaceuticals Inc	3,160	0.00
383	Air Lease Corporation	13,480	0.01
1,488	Air Products & Chemicals Inc	360,965	0.21
792	Akamai Technologies Inc	77,871	0.05
171	Albemarle Corporation	24,291	0.01
266	Albertsons Companies Inc - Class A	4,410	0.00
151	Alcoa Corporation	4,691	0.00
284,824	Alder Biopharmaceuticals Inc	276,202	0.16
1,052	Align Technology Inc	542,012	0.30
120	Alleghany Corporation	67,500	0.05
544	Allete Inc	32,101	0.03
95	Allison Transmission Holdings Inc	3,183	0.00
135	Allogene Therapeutics Inc	2,969	0.00
92	Allstate Corp/The	10,119	0.01
1,890	Ally Financial Inc	79,431	0.05
31	Alnylam Pharmaceuticals Inc	4,431	0.00
2,236	Alpha Teknova Inc	44,743	0.03
541	Alteryx Inc	39,242	0.03
1,584	Altice USA Inc	45,601	0.03
13	Altra Industrial Motion Corporation	713	0.00
42	Amazon.com Inc	121,837	0.08
607	AMC Networks Inc	34,191	0.03
10	Amdocs Limited	652	0.00
179	Amedisys Inc	36,970	0.03
89	Amerco	44,234	0.03
910	Ameren Corporation	61,419	0.04
519	American Electric Power Company Inc	37,020	0.03
152	American Express Company	21,178	0.01
403	American Well Corp-Class A	4,275	0.00
82	Ameriprise Financial Inc	17,209	0.01
457	Amerisourcebergen Corporation	44,120	0.03
287	Amgen Inc	58,990	0.04
1,091	Amyris Inc	15,060	0.01
7	Analog Devices Inc	1,016	0.00
1,501	Angel Oak Mortgage Inc	22,618	0.01
57	Ansys Inc	16,681	0.01
2,105	Antero Midstream Corporation	18,442	0.01
66	Antero Resources Corporation	836	0.00
285	Anthem Inc	91,756	0.06
485	AO Smith Corporation	29,471	0.02
1,023	API Group Corporation	18,020	0.01
560	Appfolio Inc	66,677	0.05
81	Appian Corporation	9,409	0.01
190	Applied Industrial Technologies Inc	14,589	0.01
3,941	Aramark	123,790	0.08
197	Arch Resources Inc	9,465	0.01
239	Archer-Daniels-Midland Company	12,213	0.01
8,090	Arcus Biosciences Inc	187,327	0.10
73	Arena Pharmaceuticals Inc	4,198	0.00
372	Arthur J Gallagher & Company	43,941	0.02
198	Arvinas Inc	12,856	0.01
408	Asana Inc - Cl A	21,341	0.01
16	Asbury Automotive Group Inc	2,312	0.00
36	Assurant Inc	4,741	0.00
1,410	Aterian Inc	17,395	0.01
74,391	Athene Holding Limited	4,234,246	2.30
443	Atkore International Group Inc	26,522	0.01

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
150	Atmos Energy Corporation	12,157	0.01
92	Atricure Inc	6,154	0.00
115	Autonation Inc	9,194	0.00
138	Avalara Inc	18,828	0.01
13,572	Avangrid Inc	588,589	0.32
1,255	Avaya Holdings Corporation	28,467	0.02
348	Avery Dennison Corporation	61,695	0.03
368	Axalta Coating Systems Limited	9,461	0.01
3,514	Aziyo Biologics Inc-Class A	28,476	0.02
366	Badger Meter Inc	30,282	0.02
50,682	Baker Hughes Company	977,399	0.53
1,934	Bancorpsouth Bank	46,201	0.03
90	Bandwidth Inc	10,467	0.01
524	Bank Of Hawaii Corp	37,213	0.02
38	Bank of New York Mellon Corporation	1,642	0.00
229	Beam Therapeutics Inc	24,854	0.01
21	Berkeley Lights Inc	793	0.00
481	Berkshire Hathaway Inc	112,724	0.06
848	Biomarin Pharmaceutical Inc	59,665	0.03
4,024	Bionano Genomics Inc	24,872	0.01
44	Bio-Techne Corporation	16,706	0.01
402	Blackbaud Inc	25,956	0.01
1,066	Blink Charging Company	37,008	0.02
5,935	Bloomin' Brands Inc	135,826	0.07
407	Bluebird Bio Inc	10,976	0.01
333	Booking Holdings Inc	614,414	0.33
849	Boot Barn Holdings Inc	60,172	0.03
1,952	Booz Allen Hamilton Holding Corp	140,207	0.08
815	Borgwarner Inc	33,359	0.02
243	Boston Beer Company Inc	209,170	0.11
1,903	Boston Scientific Corporation	68,616	0.04
76	Box Inc	1,637	0.00
171	Bridgebio Pharma Inc	8,790	0.00
477	Bristol-Myers Squibb Company	26,877	0.01
91,467	Broadstone Acquisition Corporation	762,032	0.41
1,724	Brooklyn Immunotherapeutics	26,182	0.01
176	Brooks Automation Inc	14,141	0.01
185	Brown & Brown Inc	8,290	0.00
3,148	Buckle Inc/The	132,063	0.07
259	Burlington Stores Inc	70,322	0.04
1,711	Cabot Oil & Gas Corporation	25,191	0.01
248	Cadence Design Systems Inc	28,612	0.02
687	Caesars Entertainment Inc	60,103	0.03
260	Calix Inc	10,414	0.01
185	Callon Petroleum Company	9,000	0.00
809	Capital One Financial Corporation	105,527	0.06
2,060	Cargurus Inc	45,564	0.02
103	Carlisle Companies Inc	16,622	0.01
5,529	Carlotz Inc	25,456	0.01
1,724	Carmax Inc	187,752	0.10
1,021	Carrier Global Corporation	41,842	0.02
1,959	Carter'S Inc	170,428	0.09
589	Casey's General Stores Inc	96,672	0.05
183	Cassava Sciences Inc	13,185	0.01
161	Catalent Inc	14,679	0.01
680	Caterpillar Inc	124,790	0.07
10	CBRE Group Inc	723	0.00
12	Celanese Corporation	1,534	0.00
625	Celsius Holdings Inc	40,101	0.02
301	Centerpoint Energy Inc	6,224	0.00
1,044	Century Therapeutics Inc	25,829	0.01
8	Ceridian Hcm Holding Inc	647	0.00
520	Cerner Corporation	34,272	0.02
455	CF Industries Holdings Inc	19,740	0.01
1,127	Championx Corporation	24,376	0.01
7,702	Chargepoint Holdings Inc	225,624	0.12
1,413	Charles Schwab Corporation/The	86,753	0.05
3,165	Cheesecake Factory Inc/The	144,599	0.08
388	Chemocentryx Inc	4,381	0.00
150	Chemours Company/The	4,402	0.00
107	Cheniere Energy Inc	7,826	0.00
198	Chesapeake Energy Corporation	8,669	0.00
15	Chevron Corporation	1,325	0.00
6,106	Choice Hotels International Inc	611,990	0.33
432	Churchill Downs Inc	72,222	0.04
171	Ciena Corporation	8,203	0.00
124	Cigna Corporation	24,789	0.01
119,908	Cincinnati Bell Inc	1,559,138	0.85
1,378	Cinemark Holdings Inc	25,506	0.01
346	Cirrus Logic Inc	24,835	0.01
1,685	Citizens Financial Group Inc	65,175	0.04
543	Citrix Systems Inc	53,696	0.03
68,893	Cloudera Inc	921,362	0.50
120	Cloudflare Inc	10,710	0.01

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
8	CMC Materials Inc	1,017	0.00
9	CME Group Inc/Il	1,614	0.00
590	CMS Energy Corp	29,393	0.02
4,840	Coca-Cola Company	220,839	0.12
1,403	Codex DNA Inc	26,027	0.01
376	Cognizant Technology Solutions Corporation	21,959	0.01
10,628	Coherent Inc	2,369,007	1.28
3,824	Columbia Sportswear Company	317,167	0.17
1,255	Comerica Inc	75,497	0.04
260	Commerce Bancshares Inc	16,347	0.01
358	Commercial Metals Company	9,274	0.01
115	Commscope Holding CompanyInc	2,066	0.00
457	Community Bank System Inc	29,153	0.02
2,846	ConAGra Foods Inc	87,307	0.05
214	Conmed Corporation	24,800	0.01
312	Conocophillips	16,022	0.01
1,126	Consolidated Edison Inc	68,097	0.04
65,064	Constellation Pharmaceuticals Inc	1,854,425	1.01
2,741	Convey Holding Parent Inc	26,303	0.01
430	Costar Group Inc	30,030	0.02
1,720	Costco Wholesale Corporation	573,870	0.31
40	Coupa Software Inc	8,841	0.00
377	Cowen Group Inc	13,050	0.01
105	Crocs Inc	10,317	0.01
21	Cryoport Inc	1,117	0.00
696	Cullen/Frost Bankers Inc	65,732	0.04
220	Cummins Inc	45,230	0.02
1,351	Cyteir Therapeutics Inc	24,379	0.01
1,175	Darden Restaurants Inc	144,648	0.08
377	Darling Ingredients Inc	21,458	0.01
270	Datadog Inc	23,696	0.01
3,427	Dave & Buster'S Entertainment Inc	117,325	0.06
2,768	Day One Biopharmaceuticals	53,147	0.03
127	Deckers Outdoor Corporation	41,131	0.02
562	Dell Technologies Inc	47,234	0.03
2,748	Delta Airlines Inc	100,243	0.05
219	Dentsply Sirona Inc	11,682	0.01
526	Dermtech Inc	18,438	0.01
1,063	Designer Brands Inc	14,835	0.01
30	Devon Energy Corporation	738	0.00
113	DexCom Inc	40,687	0.02
26,072	Diamond Resorts International Inc	-	0.00
3,455	Diamondback Energy Inc	273,539	0.15
2,235	Dick's Sporting Goods Inc	188,823	0.10
283	Digital Turbine Inc	18,144	0.01
1,075	Dillard'S Inc	163,965	0.09
2,007	Dineequity Inc	151,045	0.08
325	Discover Financial Services	32,418	0.02
2,947	Discovery Inc	76,241	0.04
1,033	Dolby Laboratories Inc	85,617	0.05
37	Dow Inc	1,974	0.00
405	Dupont De Nemours Inc	26,437	0.01
189	Dynatrace Inc	9,311	0.01
2,189	Dynavax Technologies Corporation	18,182	0.01
117	Eastman Chemical Company	11,518	0.01
1,479	Eastman Kodak Company	10,376	0.01
160	Eaton Corporation Plc	19,992	0.01
5	Ecolab Inc	868	0.00
3,814	Edgewell Personal Care Company	141,188	0.08
260	Edison International	12,677	0.01
268	Editas Medicine Inc	12,800	0.01
317	Edwards Lifesciences Corporation	27,685	0.02
1,466	Elanco Animal Health Inc	42,884	0.02
153	Elastic NV	18,805	0.01
528	Element Solutions Inc	10,410	0.01
776	Elevation Oncology Inc	8,880	0.00
20,051	Elf Beauty Inc	458,879	0.25
6	Eli Lilly & Co	1,161	0.00
1,441	Emerson Electric Company	116,942	0.06
262	Encompass Health Corporation	17,239	0.01
176	Enphase Energy Inc	27,253	0.01
4,611	Entegris Inc	478,130	0.26
9	EOG Resources Inc	633	0.00
57	Epam Systems Inc	24,559	0.01
564	Essential Utilities Inc	21,734	0.01
64	Estee Lauder Companies Inc/The	17,166	0.01
244	Evercore Inc	28,964	0.02
77	Exact Sciences Corporation	8,071	0.00
297	Exp World Holdings Inc	9,710	0.01
2,916	Expedia Group Inc	402,545	0.22
166	Expeditors International Of Washington Inc	17,721	0.01
27,144	Exxon Mobil Corporation	1,443,835	0.78
133	FactSet Research Systems Inc	37,639	0.02
125	Fastenal Company	5,481	0.00
	Equities (continued)		
	United States (continued)		
34	Fedex Corporation	8,553	0.00
229	Fibrogen Inc	5,142	0.00
430	Fidelity National Information Services Inc	51,369	0.03
1,193	Fireeye Inc	20,341	0.01
1,283	First Advantage Corporation	21,540	0.01
6	First Citizens Bancshares Inc/Nc	4,213	0.00
1,224	FirstEnergy Corporation	38,405	0.02
117	Five9 Inc	18,093	0.01
297	Fleetcor Technologies Inc	64,128	0.03
1,582	Flowserve Corp	53,787	0.03
1,774	Flywire Corporation-Voting	54,960	0.03
2,083	Ford Motor Company	26,101	0.01
153	Fortinet Inc	30,730	0.02
32,626	Fortress Biotech Inc	98,216	0.05
183	Fortune Brands Home & Security Inc	15,371	0.01
5,188	Fox Corporation	153,991	0.08
406	Franklin Resources Inc	10,952	0.01
88	Freeport-Mcmoran Inc	2,754	0.00
718	FTI Consulting Inc	82,710	0.04
683	FuboTV Inc	18,493	0.01
473	Fulgent Genetics Inc	36,786	0.02
1,475	Funko Inc	26,468	0.01
288	Gamestop Corporation	52,005	0.03
6,447	Gap Inc	182,934	0.10
135	General Dynamics Corporation	21,431	0.01
2,411	General Electric Company	27,365	0.01
3,785	General Motors Company	188,851	0.10
1,656	Genius Brands International	2,569	0.00
784	Gentex Corp/Mi	21,876	0.01
1,800	Genuine Parts Co	191,961	0.10
1,604	Gevo Inc	9,833	0.01
159	Glaukos Corporation	11,374	0.01
159	Global Payments Inc	25,145	0.01
575	Globus Medical Inc	37,592	0.02
217	Godaddy Inc	15,912	0.01
125	Goldman SAchs Group Inc/The	40,004	0.02
1,730	Goodyear Tire & Rubber Company	25,019	0.01
897	Graphite Bio Inc	23,244	0.01
248	Green Dot Corporation	9,797	0.01
356	Group 1 Automotive Inc	46,359	0.03
15	Guardant Health Inc	1,571	0.00
8,622	H&R Block Inc	170,710	0.09
87	Hanover Insurance Group Inc/The	9,951	0.01
24	Harley-Davidson Inc	927	0.00
589	Hasbro Inc	46,945	0.03
500	Hawaiian Electric Industries Inc	17,826	0.01
133	HB Fuller Company	7,134	0.00
187	HCA Healthcare Inc	32,600	0.02
351	Healthequity Inc	23,820	0.01
1,107	Heico Corporation	130,144	0.07
517	Helmerich & Payne Inc	14,225	0.01
251	Henry Schein Inc	15,703	0.01
88	Herbalife Nutrition Limited	3,913	0.00
112	Herc Holdings Inc	10,584	0.01
1,478	Hershey Company	217,082	0.12
1,649	Hewlett Packard Enterprise Company	20,274	0.01
338	Hexcel Corporation	17,785	0.01
1,146	Hibbett Inc	86,614	0.05
411	Hilltop Holdings Inc	12,615	0.01
440	Hilton Grand Vacations Inc	15,357	0.01
5,833	Hilton Worldwide Holdings Inc	593,285	0.32
431	Hollyfrontier Corporation	11,957	0.01
417	Honeywell International Inc	77,130	0.04
164	Horizon Therapeutics plc	12,950	0.01
8,631	Hormel Foods Corporation	347,525	0.19
560	Houlihan Lokey Inc	38,622	0.02
558	Howmet Aerospace Inc	16,219	0.01
2,081	HP Inc	52,977	0.03
109	Hubbell Inc	17,173	0.01
45	Hubspot Inc	22,112	0.01
5,868	Huntington Bancshares Inc	70,610	0.04
1,781	Huntsman Corporation	39,828	0.02
2,601	Hyatt Hotels Corporation	170,286	0.09
17	ICU Medical Inc	2,950	0.00
5,801	Ideanomics Inc	13,892	0.01
132	Idex Corp	24,493	0.01
331	Illinois Tool Works Inc	62,398	0.03
54	Illumina Inc	21,548	0.01
4,468	Inari Medical Inc	351,442	0.19
1	Incyte Corporation	71	0.00
2,484	Infinera Corporation	21,365	0.01
64	Ingredion Inc	4,884	0.00
2,462	Inovio Pharmaceuticals Inc	19,245	0.01
1,749	Inseego Corporation	14,881	0.01

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
327	Insperity Inc	24,919	0.01
337	Installed Building Products Inc	34,771	0.02
104	Integra Lifesciences Holdings Corporation	5,984	0.00
3,892	Intel Corporation	184,246	0.10
21	Interactive Brokers Group Inc	1,164	0.00
375	Intercept Pharmaceuticals Inc	6,315	0.00
1	International Business Machines Corporation	124	0.00
311	International Flavors & Fragrances Inc	39,180	0.02
300	Intuit Inc	123,999	0.07
99	Intuitive Surgical Inc	76,772	0.04
172	Invitae Corporation	4,892	0.00
519	Iovance Biotherapeutics Inc	11,387	0.01
123	IQVIA Holdings Inc	25,133	0.01
4,280	iRhythm Technologies Inc	239,462	0.13
1,498	iRobot Corporation	117,968	0.06
2,532	Ironwood Pharmaceuticals Inc	27,479	0.01
142	Itron Inc	11,972	0.01
284	Jack Henry & Associates Inc	39,157	0.02
270	Jack In The Box Inc	25,372	0.01
1,917	Janux Therapeutics Inc	40,332	0.02
275	Jefferies Financial Group Inc	7,931	0.00
4	John Bean Technologies Corporation	481	0.00
247	Johnson & Johnson	34,312	0.02
1	Johnson Controls International plc	58	0.00
75	JPMorgan Chase & Company	9,837	0.01
21,514	Kansas City Southern	5,140,756	2.79
201	KAR Auction Services Inc	2,975	0.00
426	KB Home	14,627	0.01
792	Kemper Corporation	49,354	0.03
518	Kennametal Inc	15,690	0.01
42,735	Keurig Dr Pepper Inc	1,269,906	0.69
205	Keysight Technologies Inc	26,692	0.01
3	Kinder Morgan Inc	46	0.00
1,044	KKR & Company Inc	52,152	0.03
2,389	Kohl's Corporation	111,019	0.06
3	Kontoor Brands Inc	143	0.00
14	Lam Research Corporation	7,682	0.00
2,065	Las Vegas Sands Corporation	91,749	0.05
176	Lattice Semiconductor Corporation	8,338	0.00
75	LCI Industries	8,311	0.00
458	Leggett & Platt Inc	20,009	0.01
72	Leidos Holdings Inc	6,138	0.00
13	Lemonade Inc	1,199	0.00
700	Lendingclub Corporation	10,702	0.01
124	Lennox International Inc	36,680	0.02
479	Leslies Inc	11,104	0.01
6,957	Levi Strauss & Co.	162,617	0.09
850	Liberty Media Corp-Liberty Formula One	34,555	0.02
217	Lincoln National Corporation	11,499	0.01
10,726	Lions Gate Entertainment Corporation	187,223	0.10
278	Lithia Motors Inc	80,556	0.04
49	Littelfuse Inc	10,528	0.01
6,075	Live Nation Entertainment Inc	448,697	0.24
200	Liveperson Inc	10,665	0.01
224	Lovesac Company/The	15,071	0.01
2,740	Lumen Technologies Inc	31,399	0.02
10,515	Lydall Inc	536,612	0.29
1,632	Lyell Immunopharma Inc	22,349	0.01
44	Lyft Inc	2,244	0.00
19	Lyondellbasell Industries Nv	1,648	0.00
438	Macquarie Infrastructure Corporation	14,135	0.01
12,005	Macy's Inc	191,934	0.10
434	Madison Square Garden Sports Corporation	63,155	0.03
311	Magnite Inc	8,874	0.00
105	Manhattan Associates Inc	12,824	0.01
17	Marinemax Inc	699	0.00
5,200	Marriott International Inc/De	598,620	0.32
399	Marsh & Mclennan Companies Inc	47,332	0.03
85	Martin Marietta Materials Inc	25,216	0.01
363	Mastercard Inc	111,753	0.06
60	Match Group Inc	8,158	0.00
133	Matson Inc	7,178	0.00
34	Mccormick & Company Inc	2,532	0.00
533	Medifast Inc	127,185	0.07
1,937	Merck & Company Inc	127,026	0.07
729	Mercury General Corporation	39,926	0.02
82	Meritage Homes Corporation	6,505	0.00
794	Metlife Inc	40,072	0.02
37	Mettler-Toledo International Inc	43,223	0.02
3,867	MGM Resorts International	139,074	0.08
106	Micron Technology Inc	7,596	0.00
223	Microsoft Corporation	50,941	0.03
34	Microstrategy Inc	19,051	0.01
1,986	Miromatrix Medical Inc	19,510	0.01
	Equities (continued)		
	United States (continued)		
165	Moderna Inc	32,694	0.02
170	Moelis & Company	8,155	0.00
51	Mohawk Industries Inc	8,265	0.00
1,865	Molecular Templates Inc	12,298	0.01
183	Molina Healthcare Inc	39,050	0.02
4,355	Mondelez International Inc	229,299	0.12
32	MongoDB Inc	9,755	0.01
24	Monolithic Power Systems Inc	7,558	0.00
430	Monster Beverage Corporation	33,123	0.02
1,462	Monte Rosa Therapeutics Inc	27,985	0.02
19	Moody's Corporation	5,806	0.00
181	Morningstar Inc	39,242	0.02
1	Motorola Solutions Inc	183	0.00
188	MSA Safety Inc	26,249	0.01
119	MSC Industrial Direct Company Inc	9,004	0.00
221	Nabors Industries Limited	21,289	0.01
157	Nanostring Technologies Inc	8,577	0.00
297	National Beverage Corporation	11,828	0.01
575	National Vision Holdings Inc	24,791	0.01
16,613	Navistar International Corporation	623,390	0.34
1,217	NCR Corporation	46,806	0.03
446	Neogenomics Inc	16,988	0.01
3,845	Nevro Corporation	537,535	0.29
953	New Jersey Resources Corporation	31,799	0.02
384	New Relic Inc	21,685	0.01
20,289	News Corporation	416,712	0.23
213,000	Nexteer Automotive Group Limited	249,785	0.14
13,767	NextEra Energy Inc	850,701	0.46
7,650	Nextera Energy Partners Lp	492,583	0.27
2,046	Nielsen Holdings Plc	42,562	0.02
1,768	Nike Inc	230,322	0.12
1,365	Nikola Corporation	20,787	0.01
324	Nortonlifelock Inc	7,437	0.00
36	Novavax Inc	6,445	0.00
255	NRG Energy Inc	8,666	0.00
8,056	Nuance Communications Inc	369,819	0.20
736	Nuvasive Inc	42,066	0.02
36	Nvidia Corporation	24,288	0.01
752	Oak Street Health Inc	37,140	0.02
6,328	Ocugen Inc	42,848	0.02
118	Old Dominion Freight Line Inc	25,254	0.01
12	Omnicom Group Inc	809	0.00
432	ON Semiconductor Corporation	13,945	0.01
236	One Gas Inc	14,750	0.01
170	Onemain Holdings Inc	8,588	0.00
570	Oneok Inc	26,743	0.01
145	Onto Innovation Inc	8,931	0.00
295	Opendoor Technologies Inc	4,410	0.00
849	Oracle Corporation	55,727	0.03
57	O'Reilly Automotive Inc	27,215	0.01
196	Ormat Technologies Inc	11,492	0.01
7,704	Orthopediatrics Corporation	410,438	0.22
51	Oshkosh Corporation	5,360	0.00
321	Otis Worldwide Corporation	22,134	0.01
320	Owens & Minor Inc	11,422	0.01
56	Owens Corning	4,623	0.00
872	Packaging Corporation Of America	99,575	0.05
301	Pacwest Bancorp	10,447	0.01
524	Papa John's International Inc	46,148	0.03
25	Parker-Hannifin Corporation	6,474	0.00
738	Patterson Companies Inc	18,912	0.01
46	Paychex Inc	4,162	0.00
60	Paylocity Holding Corporation	9,653	0.01
1,869	Paymentus Holdings Inc-A	55,949	0.03
165	Paypal Holdings Inc	40,555	0.02
942	PBF Energy Inc	12,153	0.01
1,472	Peabody Energy Corporation	9,843	0.01
936	Penske Automotive Group Inc	59,582	0.03
137	Penumbra Inc	31,661	0.02
2,767	PepsiCo Inc	345,718	0.19
7,992	Pfenex Inc Cvr Line	7,582	0.00
1,688	Pfizer Inc	55,740	0.03
3,202	Philip Morris International Inc	267,603	0.15
709	Ping Identity Holding Corporation	13,691	0.01
114	Pinnacle West Capital Corp	7,880	0.00
83	Pinterest Inc	5,526	0.00
15	Pioneer Natural Resources Company	2,056	0.00
1,230	Plains GP Holdings LP	12,384	0.01
97	Plantronics Inc	3,413	0.00
5,427	Plug Power Inc	156,463	0.08
11,481	Pnm Resources Inc	472,155	0.26
750	Portland General Electric Company	29,142	0.02
207	Poshmark Inc-Class A	8,333	0.00
2,027	Post Holdings Inc	185,402	0.10

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
543	Power Integrations Inc	37,574	0.02
198	Prestige Consumer Healthcare Inc	8,699	0.00
23,907	Prevail Therapeutics Inc	10,080	0.01
42	Principal Financial Group Inc	2,238	0.00
3,754	Procter & Gamble Company	427,125	0.23
27,052	Proofpoint Inc	3,963,703	2.15
362	Pubmatic Inc-Class A	11,926	0.01
540	Pure Storage Inc	8,893	0.00
351	Qualcomm Inc	42,304	0.02
7,294	Qualtrics International	235,261	0.13
118	Qualys Inc	10,019	0.01
218	Quantumscape Corp	5,379	0.00
146	Quidel Corporation	15,773	0.01
1,950	Qurate Retail Inc	21,524	0.01
1,988	Ralph Lauren Corporation	197,492	0.11
411	Range Resources Corporation	5,809	0.00
32	Rapid7 Inc	2,553	0.00
70	Raymond James Financial Inc	7,668	0.00
18	Raytheon Technologies Corporation	1,295	0.00
635	Realogy Holdings Corporation	9,756	0.01
254	Reata Pharmaceuticals Inc	30,313	0.02
3,199	Regions Financial Corporation	54,436	0.03
36	Reinsurance Group Of America Inc	3,461	0.00
234	Reliance Steel & Aluminum Company	29,775	0.02
278	Renewable Energy Group Inc	14,614	0.01
709	Republic Services Inc	65,770	0.04
778	Resideo Technologies Inc	19,681	0.01
34	Resmed Inc	7,068	0.00
1,144	Revolve Group Inc	66,466	0.04
157	RH	89,892	0.05
85	Ringcentral Inc	20,827	0.01
520	Riot Blockchain Inc	16,518	0.01
1,197	Rite Aid Corporation	16,453	0.01
156	Roper Technologies Inc	61,853	0.03
1,130	Ross Stores Inc	118,155	0.06
1,286	Royal Caribbean Cruises Limited	92,478	0.05
91	Rpm International Inc	6,805	0.00
29	S&P Global Inc	10,037	0.01
612	Sage Therapeutics Inc	29,318	0.02
811	Sailpoint Technologies Holding Inc	34,925	0.02
853	Salesforce.Com Inc	175,700	0.10
898	Sanderson Farms Inc	142,337	0.08
363	Sarepta Therapeutics Inc	23,796	0.01
120	Schrodinger Inc/United States	7,651	0.00
2,724	Seaworld Entertainment Inc	114,712	0.06
817	Select Medical Holdings Corporation	29,114	0.02
96	Sensata Technologies Holding plc	4,693	0.00
420	Sensient Technologies Corporation	30,656	0.02
232	Sherwin-Williams Company	53,300	0.03
2,897	Shockwave Medical Inc	463,486	0.25
414	Shutterstock Inc	34,271	0.02
3,205	Si-Bone Inc	85,050	0.05
1,332	Signature Bank/New York	275,913	0.15
3,565	Silverback Therapeutics Inc	92,860	0.05
1	Silvergate Capital Corporation	96	0.00
116	Simpson Manufacturing Company Inc	10,803	0.01
2,245	Singular Genomics Systems Inc	52,022	0.03
2,543	Sirius XM Holdings Inc	14,024	0.01
10,372	Six Flags Entertainment Corporation	378,531	0.21
9,174	Skechers U.S.A. Inc	385,480	0.21
172	Skillz Inc	3,150	0.00
640	Skyline Champion Corporation	28,765	0.02
167,420	Slack Technologies Inc	6,254,074	3.39
1,524	SLM Corporation	26,910	0.01
7	SM Energy Company	145	0.00
4,248	SmileDirectClub Inc	31,093	0.02
586	Smith & Wesson Brands Inc	17,147	0.01
810	Snap Inc	46,541	0.03
369	Snap-on Inc	69,522	0.04
7,285	Sofi Technologies Inc	117,762	0.06
177	Sonoco Products Company	9,985	0.01
572	Sorrento Therapeutics Inc	4,674	0.00
2,222	Southern Co/The	113,377	0.06
154	Southwest Airlines Company	6,894	0.00
5,466	Southwestern Energy Company	26,134	0.01
1,818	Spectrum Brands Holdings Inc	130,367	0.07
276	Spire Inc	16,820	0.01
232	Spirit Aerosystems Holdings Inc	9,232	0.01
1,605	Spirit Airlines Inc	41,198	0.02
87	Sprinklr Inc-A	1,511	0.00
151	Sprout Social Inc	11,386	0.01
882	Squarespace Inc - Class A	44,186	0.02
120	Staar Surgical Company	15,431	0.01
116	Stanley Black & Decker Inc	20,051	0.01
	Equities (continued)		
	United States (continued)		
1,512	Starbucks Corporation	142,556	0.08
139	Steel Dynamics Inc	6,986	0.00
31	Steris Plc	5,393	0.00
6,197	Steven Madden Limited	228,671	0.12
805	Stifel Financial Corporation	44,028	0.02
578	Stratasys Limited	12,604	0.01
418	Sumo Logic Inc	7,279	0.00
233	Sunnova Energy International Inc	7,399	0.00
522	Sunpower Corporation	12,862	0.01
12,937	Sykes Enterprises Inc	585,814	0.32
530	Synchrony Financial	21,684	0.01
434	Syneos Health Inc	32,750	0.02
188	Tandem Diabetes Care Inc	15,441	0.01
1,663	Target Corporation	338,995	0.18
1,201	Taskus Inc-A	34,676	0.02
12,107	Tattooed Chef Inc	218,986	0.12
1,599	Teleflex Inc	541,751	0.29
729	Telos Corporation MD Com	20,907	0.01
1,092	Tempur Sealy International Inc	36,087	0.02
786	Texas Capital Bancshares Inc	42,080	0.02
486	Texas Instruments Inc	78,807	0.04
89	Texas Pacific Land Corporation	120,058	0.07
4,642	Texas Roadhouse Inc	376,558	0.20
3,953	The ODP Corporation	160,033	0.09
1	TJX Companies Inc	57	0.00
209	T-Mobile US Inc	25,524	0.01
13	Topbuild Corporation	2,168	0.00
10	Toro Company	927	0.00
282	Transunion	26,112	0.01
878	Travelers Cos Inc/The	110,840	0.06
45	Trex CompanyInc	3,878	0.00
1,544	Tri Pointe Homes Inc	27,901	0.02
895	Trimble Inc	61,757	0.03
425	Trinseo SA	21,445	0.01
822	Tripadvisor Inc	27,934	0.02
51	Trupanion Inc	4,950	0.00
60	Twilio Inc	19,942	0.01
1,079	Twitter Inc	62,607	0.03
7,185	Tyson Foods Inc	446,889	0.24
156	Ubiquiti Inc	41,067	0.02
204	UGI Corporation	7,966	0.00
352	United States Steel Corporation	7,124	0.00
139	Unitedhealth Group Inc	46,936	0.03
97	Unity Software Inc	8,983	0.00
1,458	Urban Outfitters Inc	50,678	0.03
473	Us Foods Holding Corp	15,300	0.01
2,243	UWM Holdings Corporation	15,982	0.01
121	Valero Energy Corporation	7,967	0.00
24	Valmont Industries Inc	4,777	0.00
134	Varonis Systems Inc	6,511	0.00
4,761	Vaxart Inc	30,070	0.02
74	Veeva Systems Inc	19,403	0.01
45	Vericel Corporation	1,992	0.00
306	Verisk Analytics Inc	45,083	0.02
750	Verve Therapeutics Inc	38,104	0.02
626	VF Corporation	43,306	0.02
759	Viacomcbs Inc	28,929	0.02
429	Viatris Inc	5,169	0.00
162	Vir Biotechnology Inc	6,459	0.00
446	Virtu Financial Inc	10,391	0.01
216	Visa Inc	42,588	0.02
739	Vishay Intertechnology Inc	14,052	0.01
419	Vista Outdoor Inc	16,352	0.01
1,760	Vistra Corporation	27,530	0.01
420	Vmware Inc	56,655	0.03
484	Voya Financial Inc	25,100	0.01
1,262	Vuzix Corporation	19,528	0.01
5,161	Walgreens Boots Alliance Inc	228,957	0.12
306	Walker & Dunlop Inc	26,933	0.01
909	Walmart Inc	108,093	0.06
2,934	Walt Disney Company	434,867	0.24
261	Warner Music Group Corp-Cl A	7,932	0.00
422	Warrior Met Coal Inc	6,121	0.00
635	Waste Management Inc	75,023	0.04
24	Waters Corporation	6,994	0.00
346	Wells Fargo & Company	13,214	0.01
6,749	Wendy'S Company	133,284	0.07
30	West Pharmaceutical Services Inc	9,084	0.00
117	Western Alliance Bancorp	9,160	0.00
128	Williams Companies Inc	2,866	0.00
49	Williams-Sonoma Inc	6,597	0.00
186	Wintrust Financial Corporation	11,862	0.01
1,569	Wolverine World Wide Inc	44,507	0.02
209	Workday Inc	42,075	0.02

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
4	Workiva Inc	376	0.00
13,764	WR Grace & Company	802,233	0.44
3,969	Wyndham Hotels & Resorts Inc	241,942	0.13
1,556	Xerox Holdings Corporation	30,821	0.02
10,538	Xilinx Inc	1,285,282	0.70
193	XPO Logistics Inc	22,767	0.01
1,538	Yelp Inc	51,824	0.03
16	Zebra Technologies Corporation	7,144	0.00
4,360	Zeta Global Holdings Corporation	30,883	0.02
2,489	Ziprecruiter Inc-A	52,429	0.03
3,428	Zoetis Inc	538,698	0.29
5	Zscaler Inc	911	0.00
227	Zuora Inc	3,302	0.00
2,184	Zynga Inc	19,577	0.01
		75,813,390	41.11
	Total equities	113,869,755	61.75
	Equity swaps (b)		
	Australia		
11,446	Mineral Resources Limited	57,769	0.03
(10,690)	Orica Limited	651	0.00
(98)	S&P/ASX 200 Index	1,467	0.00
		59,887	0.03
	Austria		
(1)	AMS AG	3	0.00
1	Andritz AG	8	0.00
288	Bawag Group AG	1,042	0.00
(62)	Erste Group Bank AG	203	0.00
22,976	EVN AG	114,295	0.06
(1,974)	OMV AG	5,007	0.00
7,294	Schoeller-Bleckmann Oilfield	29,106	0.02
5,698	Verbund-Oesterreichische Elektrizitaetswirtschafts AG	46,825	0.03
		196,489	0.11
	Belgium		
43	Ackermans & Van Haaren	1,260	0.00
1	AGeas_Barc	12	0.00
(5)	AGeas_GS	21	0.00
1,523	Anheuser-Busch InBev SA_Barc	32,731	0.02
33	Anheuser-Busch InBev SA_GS	70	0.00
584	Care Property Invest	838	0.00
(45)	GalapAGos NV	296	0.00
134	Groupe Bruxelles Lambert SA	1,931	0.00
2	KBC Groep NV	11	0.00
(15)	Sequana Medical NV	1	0.00
46	Sofina	3,671	0.00
21	Solvay SA	15	0.00
1,109	UCB SA	345	0.00
14,649	Warehouses De Pauw SCA	52,106	0.03
		93,308	0.05
	Bermuda		
(992)	Axis Capital Holdings Limited	4,645	0.00
(18)	Everest Re Group Limited_GS	56	0.00
2	Everest Re Group Limited_MS	50	0.00
(643)	Genpact Limited	593	0.00
(57)	Renaissancere Holdings Limited	164	0.00
		5,508	0.00
	Brazil		
40,639	Banco Bradesco S.A.	18,576	0.01
8,017	Stoneco Limited Bdr Each Repr 1 Com A	32,763	0.02
(143)	XP Inc - Class A	111	0.00
		51,450	0.03
	Canada		
(22,255)	Canadian National Railway Company	45,739	0.02
5,487	Great Canadian Gaming Corporation	7,052	0.00
13,468	Inter Pipeline Limited	25,458	0.01
50,746	Shaw Communications Inc-B	79,271	0.05
17,185	Tourmaline Oil Corporation	28,692	0.02
		186,212	0.10
	Chile		
63,499	Cia Sud Americana De Vapores	268	0.00
	China		
196	Anta Sports Products Limited	513	0.00
(8,018)	Autohome Inc	77,282	0.04
9,700	Contemporary Amperex Technology-A	86,191	0.05
(5,147)	DAQO New Energy Corporation	21,734	0.01
(4,809)	Haidilao International Holding	2,284	0.00

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	China (continued)		
(180,000)	Haitian International Holding	766	0.00
103,600	Hans Laser Technology Inc	22,461	0.01
(336)	JD.Com Inc - CL A	330	0.00
32,900	Jiangsu Hengli Hydraulic C-A	35,592	0.02
(72)	Pinduoduo Inc	229	0.00
5,241	Proya Cosmetics Company Limited	12,370	0.01
(1,316)	Tencent Holdings Limited	14,283	0.01
57,800	Wuxi Lead Intelligent Equipment Company Limited	11,499	0.01
(278,800)	Xinjiang Goldwind Science & Tech Company Limited	18,068	0.01
54,111	Yantai China Pet Foods Company-A	65,546	0.04
		369,148	0.21
	Denmark		
(1,786)	Ambu AS_Barc	15,122	0.01
(14,396)	Ambu AS_GS	42,138	0.02
4,718	Carlsberg A/S	35,683	0.02
1,257	CHR Hansen Holding A/S	213	0.00
741	Coloplast_Barc	12,687	0.01
1,776	Coloplast_GS	20,998	0.01
660	FLSmidth & Company A/S	211	0.00
(1)	H Lundbeck A/S	4	0.00
1,627	Novo Nordisk A/S_Barc	17,701	0.01
20,555	Novo Nordisk A/S_GS	242,043	0.13
1,867	Novozymes A/S	24,809	0.01
(85)	Orsted A/S	1,101	0.00
446	Rockwool International A/S	45,305	0.02
1	Royal Unibrew A/S	17	0.00
(349)	SimcorpA/S	1,998	0.00
34,089	TRYG A/S	48,404	0.03
28,204	Vestas Wind Systems A/S	16,946	0.01
1	William Demant Holding	15	0.00
		525,395	0.28
	European Union		
782	ESTX Ins EUR Pr	8,452	0.00
	Finland		
(453)	Cargotec Oyj	1,579	0.00
1,965	Elisa OYJ	7,054	0.00
4,358	Kesko OYJ	23,789	0.01
2,539	Kone Oyj_Barc	5,458	0.00
(316)	Kone Oyj_GS	94	0.00
(453)	Konecranes Oyj	1,068	0.00
39,784	Metso Outotec Oyj	2,225	0.00
12,694	Neste Oil Oyj	2,018	0.00
1,956	Nokian Renkaat Oyj	13,488	0.01
10,210	Nordea Bank ABP	24,556	0.01
11,341	Outokumpu Oyj	4,166	0.00
67,167	Puuilo Oyj	75,270	0.05
1	Sampo Oyj	3	0.00
754	UPM-Kymmene Oyj	1,858	0.00
10,754	Wartsila Oyj	42,065	0.03
		204,691	0.11
	France		
(3,298)	Accor SA_Barc	2,607	0.00
(667)	Accor SA_GS	17	0.00
(42)	ADP Promesses	120	0.00
(27,333)	Air France-KLM	21,730	0.01
3,869	Air Liquide SA	53,746	0.03
2,197	Airbus SE	7,204	0.00
13,439	Alten SA	396,381	0.21
12,574	Amundi SA	71,602	0.04
12,734	Arkema SA	187,162	0.10
(225)	Atos SE	593	0.00
1	AXA SA	2	0.00
77	BNP Paribas SA	112	0.00
(1,377)	Bouygues SA	4,712	0.00
2,092	Bureau Veritas SA_Barc	4,971	0.00
67,240	Bureau Veritas SA_GS	159,625	0.09
6,622	Carrefour SA_Barc	20,908	0.01
26,622	Carrefour SA_GS	2,308	0.00
373	Cie Generale D'Optique Essilor International SA_Barc	14,232	0.01
3,792	Cie Generale D'Optique Essilor International SA_GS	54,677	0.03
3,289	CNP Assurances	1,262	0.00
(40)	Covivio	229	0.00
1,743	Danone SA	8,232	0.00
(537)	Dassault Aviation SA	16,234	0.01
(1,700)	EDF	206	0.00
1	EiffAGe_Barc	7	0.00
(546)	EiffAGe_GS	3,199	0.00
(2,266)	Elia Group SA/NV	2,243	0.00
(15,333)	Engie	6,678	0.00
(9,388)	ESTX Bnk PR Index	11,989	0.01

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	France (continued)		
(800)	EURO Stoxx 600 Industrial Goods & Services (Price) Index	4,289	0.00
(390)	Faurecia	2,201	0.00
(3,620)	Getlink	2,319	0.00
40	Icade	432	0.00
(733)	Iliad SA	249	0.00
3,436	Imerys SA	48,080	0.03
291	IPSEN SA	3,931	0.00
883	Kering	760	0.00
3	Klepierre	14	0.00
1,687	Legrand SA	26,651	0.01
314	L'Oreal SA_Barc	23,998	0.01
4,418	L'Oreal SA_GS	272,687	0.15
4,191	LVMH Moet Hennessy Louis Vuitton Se	28,545	0.02
(2,781)	Natixis SA	13	0.00
3,027	Nexans SA	50,447	0.03
27,184	Nexity SA	343,047	0.19
9,769	Orange SA	273	0.00
1	Pernod Ricard SA_Barc	34	0.00
3,356	Pernod Ricard SA_GS	42,128	0.02
(2,758)	Renault SA_Barc	3,250	0.00
(158)	Renault SA_GS	22	0.00
9,246	Rubis SCA_Barc	57,386	0.03
(8,750)	Rubis SCA_GS	21,017	0.01
(183)	Safran SA	1,432	0.00
1,225	Sanofi_Barc	4,846	0.00
7,602	Sanofi_GS	23,411	0.01
3	Sartorius Stedim Biotech	117	0.00
4,797	Schneider Electric SA	27,302	0.01
(18,967)	SMCP SA	42,960	0.02
(382)	Societe Generale	188	0.00
(1,329)	Sodexo SA	3,821	0.00
(998)	Spie SA	765	0.00
(787)	STOXX 600 Automobiles & Parts EUR Price	16,518	0.01
(741)	STOXX Europe 600 Insurance Price	8,769	0.00
(14,696)	STOXX Europe 600 Utilities EUR Price	152,212	0.09
11,585	Suez	42,841	0.03
2,203	Teleperformance	107,650	0.07
106,294	Totalenergies SE_Barc	660,550	0.37
16,127	Totalenergies SE_GS	35,184	0.03
(1)	Ubisoft Entertainment	12	0.00
(313)	Unibail-Rodamco-Westfield	1,471	0.00
(1,886)	Valeo SA_Barc	2,506	0.00
(3,654)	Valeo SA_GS	20,060	0.01
39,055	Verallia SASU	28,252	0.02
2,227	Vinci SA	37,503	0.02
2,628	Vivendi Universal SA	5,821	0.00
26	Wendel Investissement _Barc	495	0.00
(43)	Wendel Investissement _GS	72	0.00
2,596	Worldline SA	2,030	0.00
		3,211,549	1.74
	Germany		
14,920	About You Holding AG	37,300	0.02
(2,260)	Aroundtown SA	201	0.00
1,800	Bayer AG	6,024	0.00
1,309	Bayerische Motoren Werke AG	12,751	0.01
(808)	Bechtle AG	8,558	0.00
1,087	Beiersdorf AG_Barc	11,428	0.01
1,722	Beiersdorf AG_GS	7,730	0.00
1,111	Brenntag Se_GS	115	0.00
27,180	Brenntag Se_HSBC	572,992	0.31
1	Commerzbank AG_Barc	1	0.00
2,126	Commerzbank AG_GS	781	0.00
(208)	Covestro AG	117	0.00
(399)	CTS Eventim AG & Company KGaA	2,142	0.00
96	Daimler AG	241	0.00
(752)	Delivery Hero AG	17,483	0.01
12,876	Dermapharm Holding SE	150,956	0.08
(1,593)	Deutsche Bank AG	2,288	0.00
527	Deutsche Boerse AG	4,133	0.00
(10,008)	Deutsche Lufthansa AG_Barc	15,151	0.01
(54,255)	Deutsche Lufthansa AG_GS	56,475	0.03
2,979	Deutsche Post AG	32,441	0.02
6,068	Deutsche Telekom AG	18,925	0.01
61,415	E.ON SE	15,669	0.01
(24,658)	Evonik Industries AG	2,578	0.00
4,849	Freenet AG	6,469	0.00
1,635	Fresenius Medical Care AG & Company KGaA	20,540	0.01
1,461	Fresenius Se & Company KGaA	10,283	0.01
1	GEA Group AG	4	0.00
304	Grenke AG	1,217	0.00
86	Hannover Rueck SE	894	0.00
18,514	Hella GMBH & Company KGaA	195,429	0.11
(867)	Henkel AG & Company KGaA	4,990	0.00
	Equity swaps (b) (continued)		
	Germany (continued)		
(2,788)	Infineon Technologies AG_Barc	4,094	0.00
(522)	Infineon Technologies AG_GS	127	0.00
22,715	Kabel Deutschland Holding AG	22,943	0.01
3,667	Kion Group AG	23,815	0.01
(120)	Lanxess AG	640	0.00
8,460	Leg Immobilien SE	13,304	0.01
(106)	MTU Aero Engines AG	514	0.00
(6,152)	Prosieben SAt 1 Media_Barc	6,772	0.00
(1,126)	Prosieben SAt 1 Media_GS	1,493	0.00
41,249	Puma AG	402,558	0.23
447	Rational AG	14,760	0.01
(224)	Rheinmetall AG	619	0.00
1	SAP SE_Barc	14	0.00
15,321	SAP SE_GS	211,873	0.12
863	Sartorius AG	26,812	0.01
(2,240)	Siemens AG	7,175	0.00
1,071	Siemens Healthineers AG _Barc	12,238	0.01
609	Siemens Healthineers AG _GS	999	0.00
1,756	Sixt SE	4,664	0.00
(3,740)	Stroeer SE & Company	1,872	0.00
17	Symrise AG_Barc	187	0.00
1,649	Symrise AG_GS	11,797	0.01
1	TAG Immobilien AG_Barc	2	0.00
54	TAG Immobilien AG_GS	56	0.00
(2,116)	Teamviewer AG	23,520	0.01
(3,646)	Telefonica Deutschland Holding AG_Barc	889	0.00
30,542	Telefonica Deutschland Holding AG_HSBC	144	0.00
(7,691)	ThyssenKrupp AG_Barc	15,164	0.01
(2,334)	ThyssenKrupp AG_GS	2,044	0.00
(4,440)	TUI AG_GS	1,160	0.00
(47,328)	TUI AG_JPM	2,615	0.00
(137)	VolkswAGen AG	2,108	0.00
(5,148)	Wirecard AG	546,305	0.31
5,301	Zalando SE	69,470	0.04
		2,649,053	1.44
	Hong Kong		
(11,162)	Alibaba Health Information	2,652	0.00
(1,529)	Galaxy Entertainment Group	1,432	0.00
(270)	Hong Kong Exchanges & Clear	196	0.00
181,753	Tianhe Chemicals Group	-	0.00
		4,280	0.00
	Hungary		
(402)	Wizz Air Holdings plc	933	0.00
	Indonesia		
991,035	Bank Net Indonesia Syariah T	1,365	0.00
(537)	MSCI Daily TR Net Emerging Market	54,856	0.03
		56,221	0.03
	Ireland		
5,039	Bank of Ireland Group plc	2,771	0.00
2,116	CRH plc_Barc	21,701	0.01
35,817	CRH plc_JPM	108,591	0.06
117,669	Dalata Hotel Group plc	61,767	0.03
1,184	DCC plc_Barc	6,423	0.00
(180)	DCC plc_GS	501	0.00
8,620	Experian plc_Barc	9,913	0.01
31,078	Experian plc_JPM	16,348	0.01
2	Glanbia plc _Barc	10	0.00
(4,954)	Glanbia plc _JPM	92	0.00
108,713	Grafton Group plc_GS	509,255	0.28
12,277	Grafton Group plc_JPM	62,409	0.03
(119)	ICON plc	1,045	0.00
7,767	Kingspan Group plc _GS	86,887	0.05
3,983	Kingspan Group plc _JPM	11,461	0.01
511	Medtronic plc	4,295	0.00
(121)	Paddy Power Betfair plc	1,088	0.00
(1,021)	Ryanair Holdings plc_Barc	845	0.00
12,575	Ryanair Holdings plc_GS	28,757	0.02
40,051	Ryanair Holdings plc_JPM	46,861	0.03
(177)	Seagate Technology Holdings	518	0.00
17,194	Smurfit Kappa Group plc	80,799	0.04
53,777	Smurfit Kappa Group plc_GS	452,391	0.24
9,021	Smurfit Kappa Group plc_JPM	65,517	0.04
		1,580,245	0.86
	Isle Of Man		
(3,873)	Playtech Limited	762	0.00
	Israel		
(240)	Check Point Software Technologies	480	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	Italy		
(1,074)	Atlantia SpA	723	0.00
(151,786)	Eni SpA	68,767	0.04
18	Interpump Group SpA	148	0.00
(3,172)	Leonardo SpA	1,307	0.00
5	Poste Italiane SpA	16	0.00
684	Prysmian SpA	10,193	0.01
(389,042)	Saipem SpA	19,087	0.01
(124,973)	Snam Rete Gas	15,349	0.01
(92,330)	Terna SpA	1,452	0.00
1,138	UniCredit SpA	2,526	0.00
(215,586)	Unipol Gruppo Finanziario SpA	1,725	0.00
		121,293	0.07
	Japan		
(2,913)	Coca-Cola Bottlers Japan Inc	391	0.00
1	Daito Trust Construction Company Limited	21	0.00
(1)	Kobayashi Pharmaceutical Company	10	0.00
(2)	K's Holdings Corporation	3	0.00
389	Kubota Corporation	264	0.00
(14,247)	NTN Corporation	2,476	0.00
661	Taisei Coporation	895	0.00
(2,986)	Technopro Holdings Inc	4,362	0.01
(1,168)	United Technology Holdings	3,786	0.00
12,664	Adastria Company Limited	8,481	0.01
27	Advantest Corporation	95	0.00
1	Aeon Fantasy Company Limited	-	0.00
5	Ajinomoto Company Inc	23	0.00
(7,671)	Alps Electric Company Limited	18,390	0.02
1	ANA Holdings Inc	1	0.00
3	Aozora Bank Limited	15	0.00
(3)	Aruhi Corporation	6	0.00
(21)	AshikAGa Holdings Company Limited	7	0.00
(2)	Askul Corporation	2	0.00
1,493	Canon Inc	8,814	0.01
8,898	Chubu Electric Power CompanyInc	3,571	0.00
(2)	CKD Corporation_Barc	4	0.00
21,419	CKD Corporation_CS	26,335	0.02
2	DIP Coporation_Barc	9	0.00
13,017	DIP Coporation_CS	89,438	0.06
1	DMG Mori Company Limited	3	0.00
1	Don Quijote Holdings Company Limited	-	0.00
7	East Japan Railway Company	113	0.00
1	Ebara Corporation	16	0.00
511	en Japan Inc	2,436	0.00
1	Fujikura Limited	-	0.00
3	H2O Retailing Corporation_Barc	4	0.00
2,204	H2O Retailing Corporation_CS	783	0.00
1	Hoya Corporation	6	0.00
4,461	Idemitsu Kosan Company Limited	5,957	0.00
3	Isetan Mitsukoshi Holdings Limited	4	0.00
1	JTEKT Corporation	2	0.00
3,761	KDDI Corporation	705	0.00
10,090	Kewpie Coporation	7,838	0.00
36	Kirin Holdings Company Limited	63	0.00
1	Lasertec Corporation	55	0.00
(1)	M&A Capital Partners Company Limited	4	0.00
1	Makino Milling Machine Company Limited	3	0.00
1,084	Mandom Corporation	580	0.00
121	Matsumotokiyoshi Holdings Company	461	0.00
4,340	Mitsubishi Chemical Holdings Corporation	10,044	0.01
11	Mitsubishi Corporation	49	0.00
383	Mitsui Chemicals Inc	2,630	0.00
20,713	Modec Inc	25,444	0.02
(833)	MorinAGa & Company Limited	3,822	0.00
(1)	Murata Manufacturing Company Limited	15	0.00
3	Nichirei Corporation	1	0.00
4,392	Nippon Telegraph & Telephone Corporation	19,523	0.01
8,469	OJI Holdings Corporation _Barc	3,300	0.00
(5,730)	OJI Holdings Corporation _CS	2,421	0.00
1	Open House CompanyLimited _Barc	6	0.00
744	Open House CompanyLimited _CS	3,854	0.00
(3,305)	Pacific Metals CompanyLimited	8,548	0.00
1	Persol Holdings Company Limited	2	0.00
(1)	Rohm Company Limited	13	0.00
1	Seibu Holdings Inc	2	0.00
2,098	Sekisui House Limited	4,466	0.00
2,121	Seria Company Limited	3,570	0.00
5,264	Shimizu Corporation	4,277	0.00
580	Shinsei Bank Limited	951	0.00
5,704	Shizuoka Bank Limited	4,155	0.00
8,813	Softbank Corporation	4,131	0.00
541	Stanley Electric Company Limited	346	0.00
(3)	Suzuki Motor Corporation	4	0.00
68	Taiyo Yuden CompanyLimited	5	0.00

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	Japan (continued)		
(1,367)	The Japan Steel Works Limited_Barc	538	0.00
7,907	The Japan Steel Works Limited_CS	3,642	0.00
(156)	Toho Zinc CompanyLimited	102	0.00
1,207	Tokai Carbon Company Limited	2,542	0.00
5	Tokyo Electron Limited	90	0.00
(746)	Unitika Limited	114	0.00
414	West Japan Railway Company	3,632	0.00
(1)	Yamazaki Baking Company Limited _Barc	1	0.00
(4,084)	Yamazaki Baking Company Limited _CS	5,918	0.00
1	Yukult Honsha Company Limited	6	0.00
(35)	Z Holdings Corporation	24	0.00
1	Zozo Inc	8	0.00
		304,628	0.17
	Jersey		
239,042	Breedon Group plc	73,071	0.04
	Luxembourg		
191	ArcelorMittal	617	0.00
6,910	Befesa SA_GS	60,808	0.03
2,180	Befesa SA_MS	74,879	0.04
1,661	SES	27	0.00
		136,331	0.07
	Malta		
(7,444)	Kindred Group Plc_Barc	12,025	0.01
(1,595)	Kindred Group Plc_GS	2,020	0.00
		14,045	0.01
	Netherlands		
4,466	Koninklijke KPN NV	2,194	0.00
(110)	Aalberts Industries NV_GS	157	0.00
34,876	Aalberts Industries NV_HSBC	415,987	0.23
478	ABN AMRO Group NV	757	0.00
771	Adyen NV	112,312	0.06
(159)	Aercap Holdings NV	935	0.00
7	ASML Holding NV_Barc	516	0.00
4,029	ASML Holding NV_GS	706,176	0.38
21	ASR Nederland NV	19	0.00
(1,818)	Corbion NV	5,537	0.00
21,158	Euronext NV	170,930	0.09
(239)	EXOR NV	755	0.00
93,852	Grandvision NV	325,954	0.18
411	Heineken Holding NV_Barc	6,953	0.00
5,028	Heineken Holding NV_GS	9,190	0.00
464	Heineken NV	11,003	0.01
4,522	ING Groep NV-CVA	3,811	0.00
4,382	Koninklijke Ahold Delhaize NV	11,084	0.01
1	Koninklijke DSM NV	10	0.00
1,944	Koninklijke Philips NV	479	0.00
(1)	Prosus NV	15	0.00
8,748	Qiagen N.V._GS	9,880	0.01
(1,491)	Qiagen N.V._MS	8,776	0.00
7,209	Royal Dutch Shell plc_Barc	39,549	0.03
(24,550)	Royal Dutch Shell plc_GS	6,835	0.00
105,788	Royal Dutch Shell plc_JPM	19,603	0.02
(622)	Shop Apotheke Europe NV	11,932	0.01
(2,494,984)	SNS Reaal AG	25	0.00
2,707	Takeaway.com Holding BV -WI_GS	3,902	0.00
(1,333)	Takeaway.com Holding BV -WI_JPM	14,020	0.01
(627)	Uniqure NV	5,727	0.00
481	Wolters Kluwer NV	7,697	0.00
		1,912,720	1.04
	New Zealand		
25,584	A2 Milk Company Limited	8,998	0.00
	Norway		
2	Adevinta ASA	7	0.00
15,796	Aker BP ASA	5,997	0.00
97,370	Aker Carbon Capture ASA	47,079	0.03
159,774	Aker Offshore Wind As	28,982	0.02
37,623	Elkem AS	5,277	0.00
83,992	Equinor ASA	211,398	0.11
(1,094)	Gjensidige Forsikring ASA	127	0.00
39	Mowi ASA	147	0.00
61,929	NEL ASA	14,854	0.01
176	Norsk Hydro ASA_Barc	42	0.00
382	Norsk Hydro ASA_JPM	26	0.00
12,342	Orkla ASA	4,093	0.00
145	Salmar ASA	1,251	0.00
(3,479)	Scatec ASA	41,884	0.02
5,967	Schibsted Asa-B Shs	12,364	0.01
222	Storebrand ASA	540	0.00
		374,068	0.20

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	Philippines		
229,130	International Container Terminals Services Inc	45,940	0.02
	Poland		
9,647	Allegro.EU SA	27,707	0.02
372	Bank Pekao SA	1,596	0.00
2,007	Dino Polska SA	8,926	0.00
17	KGHM Polska Miedz SA_Barc	52	0.00
(14)	KGHM Polska Miedz SA_GS	49	0.00
7,517	Polski Koncern Naftowy Orlen	47,866	0.03
3	Powszechny Zaklad Ubezpieczen	4	0.00
		86,200	0.05
	Portugal		
(103,672)	Galp Energia SGPS SA_Barc	72,873	0.04
(8,442)	Galp Energia SGPS SA_GS	3,980	0.00
7,705	Jeronimo Martins _Barc	9,324	0.01
17,234	Jeronimo Martins _GS	396	0.00
		86,573	0.05
	Puerto Rico		
(21)	Popular Inc	59	0.00
	Russia		
(1,560)	Polymetal International plc	8,621	0.00
	South Africa		
10,225	The Foschini Group Limited	2,590	0.00
1,927	Thungela Resources NPV	1,185	0.00
		3,775	0.00
	South Korea		
333	Ecopro BM Company Limited	845	0.00
1,355	LG Chem Limited	32,407	0.02
(3,205)	Lotte Chemical Corporation	35,353	0.02
(2,763)	Netmarble Corporation	7,062	0.00
583	Samsung SDI Company Limited	4,499	0.00
2,648	SK IE Technology Company Limited	54,478	0.03
1,404	SK Innovation Company Limited	300	0.00
		134,944	0.07
	Spain		
14,636	Acerinox SA	38,393	0.02
6,743	Amadeus IT Group SA	10,319	0.01
16,408	Applus Services SA	31,716	0.02
622	Banco Bilbao Vizcaya Argentaria SA	502	0.00
(653)	Banco De SAbadell SA	15	0.00
50	Banco Santander SA	14	0.00
3,199	Cellnex Telecom SAU_Barc	39,397	0.02
11,451	Cellnex Telecom SAU_GS	88,651	0.05
7,028	CIA De Distribucion Integral	2,283	0.00
7,247	CIE Automotive SA	65,246	0.04
87,194	Edp Renovaveis SA	25,139	0.01
(37,583)	EnAGas SA	11,642	0.01
4,862	Gamesa Corporation Tecnologica SA_Barc	3,026	0.00
(1,980)	Gamesa Corporation Tecnologica SA_GS	545	0.00
32,403	Gestamp Automocion SA	59,780	0.03
1	Inditex SA	4	0.00
(6,805)	Indra Sistemas SA	2,782	0.00
(14,150)	Naturgy Energy Group SA_Barc	2,539	0.00
26	Naturgy Energy Group SA_GS	87	0.00
23,008	Prosegur Cia De Seguridad SA	9,254	0.01
(31,930)	Red Electrica Corporation SA_Barc	26,177	0.01
(2,492)	Red Electrica Corporation SA_GS	37	0.00
99,513	Repsol YPF SA_Barc	66,334	0.04
(1,087)	Repsol YPF SA_GS	888	0.00
(26,747)	Tecnicas Reunidas SA	32,785	0.02
25,703	Telefonica SA	17,981	0.01
318	Vidrala SA_GS	514	0.00
1,290	Vidrala SA_MS	40,369	0.01
		576,419	0.31
	Sweden		
5,344	AAK AB	11,012	0.01
1,321	Acs Actividades De Const-RTS_Barc	1,559	0.00
66	Acs Actividades De Const-RTS_GS	78	0.00
8,710	ASSA Abloy AB	40,242	0.02
3,572	Atlas Copco AB_Barc	64,006	0.03
61	Atlas Copco AB_HSBC	603	0.00
3,268	Autoliv Inc	29,152	0.02
(1,174)	Avanza Bank Holding AB	1,783	0.00
322	BillerudKorsnas AB	804	0.00
37,846	Bravida Holding AB	54,098	0.03
54,519	Dometic Group AB	16,563	0.01
(1,059)	Electrolux AB	291	0.00

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	Sweden (continued)		
426	Elekta AB	746	0.00
8,072	Epiroc AB	70,895	0.04
3,710	Essity AktiebolAG	7,758	0.00
365	Fabege AB	834	0.00
1	Fastighets AB Balder	10	0.00
262	Getinge AB	3,507	0.00
1,609	Hemnet Group AB	12,295	0.01
13,905	Hexagon AB	60,786	0.03
(936)	Holmen AB	1,004	0.00
(35,419)	ICA Gruppen AB_CS	90,441	0.05
(2,585)	ICA Gruppen AB_GS	1,894	0.00
11,246	Industrivarden AB-C Shs	9,268	0.01
24,100	Intrum AB	18,601	0.01
734	Investor AB_Barc	3,804	0.00
20	Investor AB_GS	87	0.00
162	Kinnevik Ab	1,334	0.00
22,826	Lifco AB	9,459	0.01
29,840	Lundin Petroleum AB	129,831	0.07
(2,350)	Nordic Entertainment Group-B_Barc	22,995	0.01
(535)	Nordic Entertainment Group-B_GS	1,537	0.00
24,741	RVRC Holding AB	8,782	0.00
(20,763)	Securitas AB	2,106	0.00
(13,042)	Sinch AB	5,731	0.00
192	Skandinaviska Enskilda Ban	324	0.00
3,582	Spotify Technology SA	17,314	0.01
(46,646)	SSAB AB	11,243	0.01
7,886	Svenska Handelsbanken AB	9,498	0.01
(2,149)	Sweco AB NPV	2,542	0.00
7,257	Swedbank AB	3,305	0.00
15,452	Swedish Match	16,864	0.01
8,950	Tele2 AB	3,577	0.00
9,053	TelefonaktiebolAGet LM Ericsson_Barc	9,501	0.01
(842)	TelefonaktiebolAGet LM Ericsson_GS	75	0.00
27,377	Telia Company AB_Barc	2,875	0.00
264	Telia Company AB_GS	43	0.00
12,700	Vitrolife AB	163,648	0.10
(10,817)	Volvo AB	7,392	0.00
		932,097	0.51
	Switzerland		
6,754	ABB Limited	43,771	0.02
630	Alcon Inc_Barc	5,596	0.00
(136)	Alcon Inc_GS	39	0.00
7	Allreal Holding AG	6	0.00
7	Barry Callebaut AG _Barc	698	0.00
(68)	Barry Callebaut AG _GS	530	0.00
(420)	Basilea Pharmaceutica-Reg	1,549	0.00
3	Chocoladefabriken Lindt and Spruengli AG	2,439	0.00
(330)	Chubb Limited_GS	2,270	0.00
84	Chubb Limited_MS	2,725	0.00
1	CIE Financiere Richemon _Barc	24	0.00
5,420	CIE Financiere Richemon _GS	13,685	0.01
9	Clariant AG	17	0.00
(316)	Coca-Cola HBC AG_GS	261	0.00
(7,448)	Coca-Cola HBC AG_JPM	2,999	0.00
(1)	Credit Suisse Group AG_Barc	2	0.00
(2,524)	Credit Suisse Group AG_GS	570	0.00
(2,021)	Dufry Group	10,695	0.01
23	EMS-Chemie Holding AG	1,732	0.00
11	Flughafen Zuerich	6	0.00
1,710	Galenica SAnte Limited	8,333	0.00
134	Givaudan	75,713	0.04
433	Glencore International plc_GS	360	0.00
224,761	Glencore International plc_JPM	25,164	0.01
4,115	Holcim Limited	16,002	0.01
1	Idorsia Limited	1	0.00
(26,117)	International Workplace Group	1,082	0.00
210	Julius Baer Group Limited	405	0.00
15,580	Logitech International SA	139,821	0.08
1,067	Nestle SA_Barc	11,043	0.01
9,703	Nestle SA_GS	42,068	0.02
1,388	Novartis AG	4,407	0.00
590	Partners Group Holding AG	280,335	0.15
84	PSP Swiss Property AG	237	0.00
368	Roche Holding AG_Barc	10,320	0.01
4,230	Roche Holding AG_GS	168,187	0.09
911	Schindler Holding	33,092	0.02
995	Schindler Holding AG	5,111	0.00
45	SGS SA	16,784	0.01
8,228	SIG Combibloc Group _Barc	25,914	0.01
23,988	SIG Combibloc Group _GS	18,101	0.01
263	Sika AG_Barc	10,328	0.01
906	Sika AG_GS	23,640	0.01
(750)	Softwareone Holding Ag _Barc	2,843	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	Switzerland (continued)		
(1,130)	Softwareone Holding Ag _GS	712	0.00
(686)	Stadler Rail AG_Barc	1,906	0.00
4,060	Stadler Rail AG_GS	1,414	0.00
191	Straumann Holding AG	66,748	0.05
822	Swiss Prime Site	2,202	0.00
223	Swisscom AG	11,513	0.01
(2)	UBS Group AG	1	0.00
1,264	VAT Group AG	154,738	0.09
		1,248,139	0.68
	Taiwan		
146,000	Hon Hai Precision Industry	4,407	0.00
(561,000)	Mega Financial Holding Company Limited	2,114	0.00
(406,000)	Taiwan Cement	9,477	0.01
		15,998	0.01
	Thailand		
(228,900)	Siam Commercial Bank-Foreign	43,002	0.02
	United Kingdom		
184	3I Group plc_Barc	4	0.00
(485)	3I Group plc_GS	488	0.00
96,152	3I Group plc_JPM	1,322	0.00
31,479	Abcam plc	60,996	0.03
1	Admiral Group plc_Barc	3	0.00
102	Admiral Group plc_GS	210	0.00
(4,023)	Amcor plc_GS	1,130	0.00
91	Amcor plc_MS	5	0.00
(2,321)	AntofAGasta plc	2,710	0.00
134,346	Arrow Global Group Plc-W/I	27,022	0.01
(1,688)	Ashmore Group plc	112	0.00
14,609	Ashtead Group plc	130,300	0.07
8,024	Asos Plc_GS	9,030	0.00
(25)	Asos Plc_JPM	13	0.00
(1)	Associated British Foods plc	1	0.00
(926)	Aston Martin Lagonda Global	2,371	0.00
1,231	AstraZeneca plc_Barc	14,769	0.01
21,715	AstraZeneca plc_CS	271,438	0.15
20,395	AstraZeneca plc_GS	297,621	0.16
1,892	AstraZeneca plc_MS	29,365	0.02
101,756	Auto Trader Group plc	60,251	0.03
(3,351)	Autolus Therapeutics plc	7,606	0.00
(220)	Avast plc_Barc	71	0.00
(12,205)	Avast plc_GS	5,010	0.00
24,021	AVEVA Group plc	96,481	0.05
29	Aviva plc_Barc	52	0.00
4,182	Aviva plc_GS	1,606	0.00
(139,311)	BAE Systems plc	6,114	0.00
(11,333)	Barratt Developments plc_Barc	895	0.00
(320)	Barratt Developments plc_GS	278	0.00
728	Bellway Plc	2,041	0.00
(186)	Berkeley Group Holdings Plc_GS	3	0.00
6,782	Berkeley Group Holdings Plc_JPM	2,092	0.00
(90,764)	Boohoo.com plc	3,046	0.00
671,486	BP plc_Barc	444,884	0.24
(448)	BP plc_GS	23	0.00
3,175	British American Tobacco plc_Barc	1,836	0.00
(11,846)	British American Tobacco plc_JPM	681	0.00
(18,328)	British Land Company plc_Barc	3,528	0.00
(27,332)	British Land Company plc_JPM	9,015	0.00
9,628	Britvic plc	10,569	0.01
63,430	BT Group plc_Barc	34,274	0.02
1,338	BT Group plc_GS	472	0.00
(16,960)	Bunzl plc	7,921	0.00
20,979	Burberry Group plc	25,954	0.01
157,811	Capita Group plc	3,777	0.00
503	Close Brothers Group plc	427	0.00
(48)	CNH Industrial NV	41	0.00
(29,972)	Compass Group plc_GS	30,295	0.02
27,199	Compass Group plc_JPM	1,709	0.00
99,055	Convatec Group plc_GS	46,654	0.03
162,763	Convatec Group plc_JPM	67,567	0.04
14,929	Croda International plc	119,143	0.06
1	Dechra Pharmaceuticals plc	9	0.00
80,589	Deliveroo Holdings Plc-A WI	3,906	0.00
2,436	DiAGeo plc_Barc	15,482	0.01
52,744	DiAGeo plc_CS	266,217	0.14
102	DiAGeo plc_GS	243	0.00
7,570	Dialog Semiconductor plc	2,084	0.00
(2,046)	Direct Line Insurance Group plc_GS	428	0.00
(101,238)	Direct Line Insurance Group plc_JPM	16,604	0.01
(64,784)	Dixons Carphone Plc	13,329	0.01
73,818	Dunelm Group Plc_GS	67,021	0.04
25,845	Dunelm Group Plc_JPM	10,311	0.01
	Equity swaps (b) (continued)		
	United Kingdom (continued)		
39,579	Electrocomponents plc	47,676	0.03
(2,189)	Energean Oil & Gas plc	2,521	0.00
76	Evraz plc	36	0.00
11,345	Ferguson plc	119,749	0.06
(196)	FTSE 100 Index	1,688	0.00
(340)	FTSE 350 General Retail Index	22,258	0.01
(683)	Gan Limited	1,533	0.00
7	Grainger plc	1	0.00
7,665	Greggs Plc	45,815	0.02
1,138	Halma plc_Barc	3,601	0.00
9,424	Halma plc_JPM	3,874	0.00
(11,774)	Hargreaves Lansdown plc	9,029	0.00
150,373	Hays Plc	7,787	0.00
4,223	Hikma Pharmaceuticals plc	11,093	0.01
121,938	HIS Markit Limited	2,247,124	1.22
(24)	Homeserve plc_Barc	65	0.00
(1,831)	Homeserve plc_JPM	2,530	0.00
172,144	Howden Joinery Group plc_GS	492,201	0.27
46,362	Howden Joinery Group plc_JPM	40,506	0.02
20,536	HSBC Holdings plc	19,970	0.01
58,397	Hunting plc	23,731	0.01
13,192	IMI plc	56,526	0.03
6,432	Imperial Brands plc_Barc	4,669	0.00
16,717	Imperial Brands plc_JPM	29,282	0.02
5,441	Inchcape plc	11,853	0.01
(16,645)	Informa plc_Barc	12,653	0.01
150,193	Informa plc_GS	69,259	0.04
(1,812)	Intercontinental Hotels Group plc_Barc	403	0.00
(344)	Intercontinental Hotels Group plc_GS	882	0.00
32,596	Intermediate Capital Group plc	48,889	0.03
33,735	International Consolidated Airlines Group SA	35,444	0.02
(1)	Intertek Group plc	1	0.00
(203,894)	ITV plc	3,196	0.00
160,178	JD Sports Fashion plc_GS	34,155	0.02
81,160	JD Sports Fashion plc_JPM	70,352	0.04
16,941	Johnson Matthey plc_Barc	11,081	0.01
(8,789)	Johnson Matthey plc_JPM	7,301	0.00
3	Kingfisher plc_JPM	-	0.00
(574)	Legal and General Group plc	158	0.00
2,591	Linde AG - Tender NPV	76,514	0.04
422	Linde plc	13,175	0.01
1,530,376	Lloyds Banking Group plc	36,575	0.02
13,735	London Stock Exchange Group plc_GS	109,588	0.06
3,301	London Stock Exchange Group plc_JPM	21,706	0.01
7	Londonmetric Property plc	1	0.00
(3,665)	M&G plc	799	0.00
52,137	Marks & Spencer Group plc	945	0.00
(3,849)	Meggitt plc	410	0.00
(53,014)	Melrose Industries	15,403	0.01
1,251	Michael Page International Plc	1,155	0.00
14,455	Micro Focus International plc	54,695	0.03
37,049	Mondi plc	6,446	0.00
9	Moneysupermarket.Com Group plc	1	0.00
(88,978)	MSGLGHDG	255,508	0.14
(74,432)	MSGLUKEW	86,671	0.05
199,774	National Grid plc_Barc	85,487	0.05
(30,661)	National Grid plc_JPM	904	0.00
(1,158)	Next plc	2,715	0.00
(1,622)	Nomad Foods Limited	1,559	0.00
(144)	Nvent Electric Plc	110	0.00
(4,304)	Ocado Group plc	21,876	0.01
(3,683)	Orchard Therapeutics plc	1,546	0.00
2,906	Oxford Instruments Plc	174	0.00
1,810	Persimmon plc	4,124	0.00
45,824	Pets At Home Group Plc	10,509	0.01
(1,032)	Phoenix Group Holdings plc	12	0.00
(7,333)	Prudential plc	7,099	0.00
(1,443)	Quilter plc	119	0.00
89,184	Relx plc _CS	115,230	0.06
50	Relx plc _GS	15	0.00
(17,476)	Rentokil Initial plc	2,382	0.00
54,430	Restaurant Group Plc	17,506	0.01
1,483	Rio Tinto plc_Barc	7,515	0.00
26	Rio Tinto plc_GS	107	0.00
(89,265)	Rolls-Royce Holdings plc_Barc	8,552	0.00
(17,690)	Rolls-Royce Holdings plc_GS	2,023	0.00
(25,954)	Rotork plc_Barc	6,149	0.00
44,464	Rotork plc_JPM	577	0.00
114,536	Royal Bank of Scotland Group plc	2,047	0.00
29,209	S4 Capital plc	55,924	0.03
117	SAGe Group plc	105	0.00
36,149	Sainsbury (J) plc_Barc	21,681	0.01
76,063	Sainsbury (J) plc_JPM	23,625	0.01
(9,724)	Schroders plc	2,918	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	United Kingdom (continued)		
84,583	Segro plc_GS	176,258	0.10
49,514	Segro plc_JPM	142,795	0.08
5,423	Severn Trent plc	6,380	0.00
35,469	Smith & Nephew plc_GS	12,157	0.01
40,214	Smith & Nephew plc_JPM	19,127	0.01
32,463	Smiths Group plc	28,579	0.02
(19)	Spectris plc_Barc	15	0.00
35	Spectris plc_GS	101	0.00
88,094	SSE plc_Barc	141,969	0.08
19,201	SSE plc_MS	16,469	0.01
99,303	SSP Group plc	82,710	0.04
32,528	St James's Place plc	59,275	0.03
1,851	Standard Chartered plc	2,127	0.00
(2)	Standard Life Aberdeen plc_Barc	1	0.00
(89,222)	Standard Life Aberdeen plc_JPM	13,193	0.01
(5,481)	Tate and Lyle plc	1,956	0.00
(48,387)	Taylor Wimpey plc_Barc	539	0.00
(5,476)	Taylor Wimpey plc_GS	303	0.00
(93,329)	Technipfmc plc	18,496	0.01
(43,214)	TesCompanyplc	1,863	0.00
(14,114)	THG Plc	18,079	0.02
74,396	TI Fluid Systems Plc	22,036	0.02
(19,823)	Trainline plc_Barc	31,785	0.03
604	Trainline plc_GS	56	0.00
23,622	Travis Perkins Plc	22,344	0.02
18,059	Tritax Big Box REIT plc	645	0.00
152,406	Tullow Oil plc	63,910	0.04
6,753	Unilever N Euro.16	4,956	0.00
(7,789)	Unilever plc	7,346	0.00
16,135	Unite Group plc	5,242	0.00
(2,102)	United Utilities Group plc	1,263	0.00
63,046	Victorian Plumbing Plc_GS	26,439	0.02
47,695	Victorian Plumbing Plc_JPM	20,001	0.02
65,280	Vodafone Group plc	6,911	0.00
42,155	Watches Of Switzerland_GS	99,264	0.06
23,713	Watches Of Switzerland_JPM	57,934	0.04
(6,758)	Weir Group plc	8,086	0.00
(5,287)	WH Smith plc	9,600	0.01
9,792	Whitbread plc	6,402	0.00
13,001	Wickes Group Plc	2,379	0.00
48,866	WM Morrison Supermarkets plc_Barc	34,807	0.03
1,450	WM Morrison Supermarkets plc_GS	198	0.00
9,790	WPP plc	17,315	0.01
98,581	Yellow Cake Plc	24,690	0.01
		8,035,935	4.36
	United States		
(2,317)	1-800-Flowers.com Inc	7,419	0.00
(886)	89Bio Inc	3,811	0.00
(2)	AbbVie Inc	4	0.00
(161)	ABM Industries Inc	853	0.00
(225)	Acceleron Pharma Inc	146	0.00
(1,368)	ACI Worldwide Inc	1,307	0.00
(4,240)	Adamas Pharmaceuticals Inc	2,061	0.00
(1,528)	Adicet Bio Inc	4,750	0.00
(318)	Adient plc	311	0.00
(10,013)	Adma Biologics Inc	3,917	0.00
2,544	Adobe Systems Inc	256,159	0.15
(1,936)	ADT Inc	356	0.00
(1,721)	Adtalem Global Education Inc	2,237	0.00
(172)	Advance Auto Parts Inc	10	0.00
(42)	Affiliated ManAGers Group Inc	469	0.00
(2,079)	Aflac Inc	4,763	0.00
(650)	Akero Therapeutics Inc	4,181	0.00
(555)	Alarm.com Holdings Inc	93	0.00
(295)	Alaska Air Group Inc	1,828	0.00
52,636	Alexion Pharmaceuticals Inc	1,140,901	0.63
(78)	Allakos Inc	973	0.00
(187)	Allegheny Technologies Inc	316	0.00
(185)	Allegiant Travel Company	3,420	0.00
(203)	Alliance Data Systems Corporation	1,640	0.00
2	Altria Group Inc	16	0.00
(1,054)	American Airlines Group Inc_GS	1,398	0.00
(5,703)	American Airlines Group Inc_MS	9,260	0.02
(1,094)	American Axle & Manufacturing Holdings	229	0.00
1	American Electric Power Company Inc	-	0.00
(56)	American Financial Group Inc	72	0.00
(454)	American International Group Inc	1,788	0.00
(245)	American Water Works Company Inc	302	0.00
(234)	AMETEK Inc	746	0.00
17	Amgen Inc	259	0.00
(392)	Amicus Therapeutics Inc	717	0.00
(258)	Anaplan Inc	108	0.00
(2,630)	Angi Inc	1,353	0.00

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
3,334	Ansys Inc	36,366	0.03
(263)	Aptar Group Inc	1,999	0.00
725,173	Aratana Therapeutics Inc	33,632	0.03
(38)	Archer-Daniels-Midland Company	40	0.00
(153)	Arcosa Inc	343	0.00
(95)	Arcus Biosciences Inc	208	0.00
(286)	Arena Pharmaceuticals Inc	1,694	0.00
(638)	Array Technologies Inc	4,478	0.00
(324)	Arrow Electronics Inc	909	0.00
(122)	ASGN Inc	485	0.00
(156)	Ashland Holdings Inc	305	0.00
(472)	Aspen Technology Inc	1,431	0.00
(6,373)	Associated Banc-Corporation	8,612	0.00
(709)	AT&T Inc	166	0.00
(1,275)	Atara Biotherapeutics Inc	3,956	0.00
(147)	Atlas Air Worldwide Holdings	541	0.00
(345)	Atmos Energy Corporation	1,003	0.00
(99)	Autodesk Inc	125	0.00
(12)	Autozone Inc	82	0.00
(898)	Avangrid Inc	505	0.00
(10,983)	Avanos Medical Inc	93,052	0.06
(469)	Avis Budget Group Inc	2,978	0.00
(145)	Avista Corporation	364	0.00
(117)	Avnet Inc	10	0.00
(322)	Axsome Therapeutics Inc	2,955	0.00
(51)	Baker Hughes Company	123	0.00
(370)	Ball Corporation	1,252	0.00
(2,993)	Bank of America Corporation	1,559	0.00
50	Bank of New York Mellon Corporation	43	0.00
(479)	BankUnited Inc	474	0.00
(136)	Baxter International Inc	337	0.00
(559)	Beacon Roofing Supply Inc	10	0.00
(1,751)	Becton Dickinson and Company	8,623	0.00
(4,588)	Big 5 Sporting Goods Corporation	10,280	0.02
86	Biogen Inc	4,413	0.00
(115)	Black Hills Corporation	246	0.00
(186)	Blueprint Medicines Corporation_GS	763	0.00
(206)	Blueprint Medicines Corporation_MS	2,852	0.00
(465)	Boeing Company	543	0.00
(156)	Boise Cascade Company	937	0.00
(145)	Boston Beer Company Inc_GS	5,358	0.00
(133)	Boston Beer Company Inc_MS	966	0.00
(1,325)	Boyd Gaming Corporation	965	0.00
(605)	Bright Horizons Family Solutions Inc	1,600	0.00
(539)	Brighthouse Financial Inc	577	0.00
(218)	Brinker International Inc	342	0.00
(763)	Brinks Company	383	0.00
(305)	Broadridge Financial Solution	74	0.00
(47)	Brown-Forman Corporation_GS	6	0.00
1	Brown-Forman Corporation_MS	5	0.00
(207)	Brunswick Corporation	291	0.00
(159)	Builders FirstSource Inc	988	0.00
(2,301)	Bunge Limited	1,955	0.00
(330)	BWX Technologies Inc	1,566	0.00
(1,524)	C.H. Robinson Worldwide Inc_GS	1,800	0.00
1	C.H. Robinson Worldwide Inc_MS	3	0.00
(237)	CACI International Inc	1,219	0.00
(2,654)	Campbell Soup Company	4,849	0.00
(967)	Cannae Holdings Inc	2,657	0.00
(258)	Cardinal Health Inc	87	0.00
(9,116)	Carnival plc	13,680	0.02
(864)	CDK Global Inc	1,689	0.00
(94)	Century Communities Inc	501	0.00
(9)	Cerner Corporation	23	0.00
(10,086)	Chevron Corporation_Barc	28,407	0.03
144	Chevron Corporation_MS	1,481	0.00
(3,213)	Childrens Place Inc/The	956	0.00
(1,195)	Chinook Therapeutics Inc	1,876	0.00
(98)	Cincinnati Financial Corporation	322	0.00
(687)	Cisco Systems Inc_GS	416	0.00
1,853	Cisco Systems Inc_MS	22,643	0.02
(78)	Clovis Oncology Inc	4	0.00
145	CME Group Inc	974	0.00
(1,153)	CNO Financial Group Inc	2,404	0.00
832	Coca-Cola Company	3,370	0.00
(352)	Cohu Inc	1,226	0.00
(2,273)	Colgate-Palmolive Company	1,987	0.00
1,599	Comcast Corporation	15,654	0.02
(331)	Comfort Systems USA Inc	996	0.00
(669)	Compass Minerals International Inc	4,722	0.00
5,429	Conmed Corporation	108,973	0.07
(144)	Corning Inc	215	0.00
(588)	Corteva Inc	1,412	0.00
257	Costco Wholesale Corporation	10,821	0.02

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
(625)	Coursera Inc	2,438	0.00
(511)	Covetrus Inc	1,642	0.00
(186)	Crane Company	105	0.00
(183)	Cree Inc	889	0.00
(1,500)	CSX Corporation	125	0.00
(251)	Curtiss-Wright Corporation	1,486	0.00
1	CVS Health Corporation	8	0.00
(4,176)	Cymabay Therapeutics Inc	4,774	0.00
(1,063)	Cytokinetics Inc	1,387	0.00
(2,508)	Cytomx Therapeutics Inc	1,288	0.00
(255)	D.R. Horton Inc	479	0.00
(614)	Dana Inc	790	0.00
(332)	Davita Inc	236	0.00
(497)	Deciphera Pharmaceuticals Inc	7,214	0.00
(409)	Delek Holdco Inc	2	0.00
(673)	Desktop Metal Inc-A	681	0.00
1	Devon Energy Corporation	8	0.00
1,776	DexCom Inc	111,488	0.07
(467)	Dollar Tree Inc	1,940	0.00
(80)	Dominion Energy Inc	306	0.00
(108)	Dycom Industries Inc	990	0.00
(132)	Eagle Materials Inc	493	0.00
(475)	Eagle Pharmaceuticals Inc	724	0.00
(485)	East West Bancorp Inc	694	0.00
(211)	Ecolab Inc	2,587	0.00
4,463	Edwards Lifesciences Coporation	52,852	0.04
(2,143)	Eiger Biopharmaceuticals Inc	2,269	0.00
(173)	Emcor Group Inc	187	0.00
(1,477)	Energizer Holdings Inc	923	0.00
(424)	Entergy Corporation	467	0.00
(276)	EOG Resources Inc	339	0.00
(2,389)	Epizyme Inc	4,004	0.00
(557)	Equitable Holdings Inc	1,068	0.00
(1,068)	Equitrans Midstrea Company	25	0.00
36	Estee Lauder Companies Inc	2,902	0.00
(56)	Euronet Worldwide Inc	377	0.00
(737)	Eventbrite Inc-Class A	1,124	0.00
(364)	Evergy Inc	820	0.00
(166)	Eversource Energy	396	0.00
(825)	Exelixis Inc	3,839	0.00
(15)	Exelon Corporation_GS	9	0.00
1,149	Exelon Corporation_MS	2,772	0.00
1	Expeditors International of Washington Inc	33	0.00
285	Exxon Mobil Corporation	3,581	0.00
(221)	Fate Therapeutics Inc	668	0.00
7	FedEx Corporation	129	0.00
(556)	Fifth Third Bancorp	1,668	0.00
(398)	First American Financial Corporation	622	0.00
(560)	First Financial Bankshares Inc	742	0.00
(3,445)	First Horizon National Corporation	3,395	0.00
(67)	First Republic Bank	136	0.00
(1,321)	Fiserv Inc	4,865	0.00
(624)	Flex Limited	21	0.00
(9,420)	Flowers Foods Inc	1,642	0.00
(272)	FMC Corporation	2,180	0.00
(5,452)	FNB Corporation	3,500	0.00
(70)	FNF Group	140	0.00
(2,436)	Foot Locker Inc	967	0.00
(364)	Formfactor Inc	1,487	0.00
(459)	Fortive Corporation	824	0.00
(82)	Freeport-McMoRan Inc	175	0.00
(689)	Freshpet Inc	846	0.00
9	Gartner Inc	588	0.00
(105)	GATX Corporation	855	0.00
2,182	General Mills Inc	2,511	0.00
34	Gilead Sciences Inc	192	0.00
(216)	Global Blood Therapeutics Inc_GS	983	0.00
(505)	Global Blood Therapeutics Inc_MS	3,806	0.00
(466)	Globe Life Inc	1,361	0.00
10,421	Globus Medical Inc - A	111,865	0.07
(3,610)	Gopro Inc-Class A	832	0.00
(2,078)	Gossamer Bio Inc	1,898	0.00
(570)	GrafTech International Limited	125	0.00
(126)	Grand Canyon Education Inc	155	0.00
(624)	Graphic PackAGing Holding Company	166	0.00
(24)	Grocery Outlet Holding Corporation	90	0.00
(541)	Groupon Inc	39	0.00
(2,178)	Guess? Inc	2,648	0.00
(6,418)	Hain Celestial Group Inc	6,502	0.00
(650)	Halozyme Therapeutics Inc	347	0.00
(4,449)	Hanesbrands Inc	5,563	0.00
(1,018)	Hawaiian Holdings Inc	1,777	0.00
(332)	Heico Corporation	53	0.00
(1,262)	Heron Therapeutics Inc	1,895	0.00
	Equity swaps (b) (continued)		
	United States (continued)		
(522)	Hillenbrand Inc	836	0.00
(246)	Hill-Rom Holdings Inc	1	0.00
(373)	Hollyfrontier Corporation	461	0.00
(2,458)	Home Depot Inc	2,072	0.00
285	Honeywell International Inc	2,449	0.00
(321)	Howard Hughes Corporation	2,392	0.00
(309)	Huntington Bancshares Inc	183	0.00
(217)	Huntington Ingalls Industries Inc	564	0.00
(78)	IAC/Interactive Corporation	128	0.00
(120)	IDACorporationInc	395	0.00
(942)	Ideaya Biosciences Inc	1,105	0.00
1,454	Idexx Laboratories Inc	347,977	0.20
1,013	Illumina Inc_GS	164,777	0.10
672	Illumina Inc_MS	41,865	0.03
(163)	Impinj Inc	548	0.00
(166)	Ingevity Corporation	413	0.00
2,423	Inspire Medical Systems Inc	9,756	0.02
3,287	Insulet Corporation	97,722	0.06
977	Intel Corporation	4,379	0.00
(1,041)	Intercept Pharmaceuticals In	4,125	0.00
(490)	International Paper Company	317	0.00
(637)	Invesco Limited	469	0.00
(2,283)	Investors Bancorp Inc	1,176	0.00
(145)	IPG Photonics Corporation	420	0.00
(279)	Irhythm Technologies Inc	2,563	0.00
(427)	ITT Inc	210	0.00
(97)	Jacobs Engineering Group Inc	393	0.00
(463)	Jetblue Airways Corporation	1,042	0.00
(1,478)	JM Smucker Company	973	0.00
713	Johnson and Johnson	7,513	0.00
(2,599)	Jounce Therapeutics Inc	1,547	0.00
1	Juniper Networks Inc	6	0.00
(4,852)	Kadmon Holdings Inc	2,288	0.00
(183)	Karuna Therapeutics Inc	340	0.00
(1,728)	Karyopharm Therapeutics Inc	5,902	0.00
(3,989)	Kellogg Company_GS	4,688	0.00
2,070	Kellogg Company_MS	2,852	0.00
(327)	Keros Therapeutics Inc	6,086	0.00
(1,616)	Keycorp	2,354	0.00
(605)	Kinder Morgan Inc	323	0.00
(140)	Kirby Corporation	662	0.00
(1,159)	Knight Swift Transportation	1,001	0.00
(51)	Kodiak Sciences Inc	437	0.00
110	Kraft Heinz Company	579	0.00
(246)	L3Harris Technologies Inc	205	0.00
(331)	Landstar System Inc	2,570	0.00
(1,857)	La-Z-Boy Inc	1,776	0.00
(28)	Lear Corporation	299	0.00
(351)	Lennar Corporation	183	0.00
(73)	LHC Group Inc	268	0.00
(56)	Ligand Pharmaceuticals	171	0.00
(606)	Livent Corporation	312	0.00
(297)	Louisiana-Pacific Corporation	616	0.00
(266)	LPL Financial Holdings Inc	1,840	0.00
(32)	Lumentum Holdings	33	0.00
(344)	M&T Bank Corporation	3,187	0.00
(241)	M/I Homes Inc	200	0.00
(151)	ManpowerGroup Inc	331	0.00
5	Marathon Oil Corporation	22	0.00
(54)	Markel Corporation	1,034	0.00
(117)	Marketaxess Holdings Inc	11,545	0.01
(883)	Marriott International	6,064	0.00
(126)	Marriott Vacations Worldwide Corporation	1,397	0.00
(413)	Maximus Inc	727	0.00
(58)	McKesson Corporation	121	0.00
(102)	Mdc Holdings Inc	626	0.00
(1,184)	MDU Resources Group Inc	1,791	0.00
1,451	Merck and Company Inc	3,254	0.00
(117)	Meritor Inc	229	0.00
(3,788)	MGIC Investment Corporation	2,515	0.00
(129)	Microchip Technology Inc_GS	141	0.00
(3)	Microchip Technology Inc_MS	13	0.00
6,319	Microsoft Corporation	262,327	0.15
(40)	MKS Instruments Inc	83	0.00
(2,610)	Molson Coors Brewing Compsny	7,456	0.00
2,072	Mondelez International Inc	8,537	0.00
(630)	Mosaic Company/The	1,517	0.00
(485)	Mr Cooper Group Inc	211	0.00
(727)	Murphy USA Inc	587	0.00
(6,143)	Mustang Bio Inc	3,646	0.00
(736)	National Fuel Gas Company	43	0.00
(948)	Nautilus Inc	45	0.00
(168)	Navient Corporation	7	0.00
(253)	Ncino Inc	1,043	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
(35)	Nektar Therapeutics_GS	54	0.00
(958)	Nektar Therapeutics_MS	9	0.00
(212)	Neurocrine Biosciences Inc	413	0.00
(273)	New Fortress Energy Inc	1,035	0.00
(2,082)	New York Community Bancorp Inc	1,320	0.00
(1,197)	New York Times Company	121	0.00
(3,184)	Newell Brands Inc	1,732	0.00
(88)	Newmont Corporation	229	0.00
(18,844)	News Corporation	13,045	0.01
11,406	NIKE Inc	246,463	0.14
(944)	NiSource Inc	986	0.00
(97)	Norfolk Southern Corporation	1,078	0.00
(103)	Northern Trust Corporation	63	0.00
(3,733)	Norwegian Cruise Line Holdings	434	0.00
(454)	Nov Inc	744	0.00
(151)	NU Skin Enterprises Inc	280	0.00
28	Nucor Corporation	1,148	0.00
(2,408)	OGE Energy Corporation	2,792	0.00
(788)	Ollie's Bargain Outlet Holdings Inc	1,788	0.00
(4,669)	Outset Medical Inc	3,490	0.00
(977)	Oyster Point Pharma Inc	1,434	0.00
(347)	PACCAR Inc	379	0.00
(866)	Pacira Pharmaceuticals Inc	1,593	0.00
(417)	Parsons Corporation	555	0.00
(552)	Paycom Software Inc	4,742	0.00
(559)	Penn National Gaming Inc_GS	753	0.00
(1,195)	Penn National Gaming Inc_MS	33,496	0.03
(35)	Pennymac Financial Services	16	0.00
1,579	Penumbra Inc	83,464	0.06
(50)	Performance Food Group Company	192	0.00
(68)	Petco Health And Wellness Company	64	0.00
3,038	Pfizer Inc	11,303	0.01
345	Philip Morris International Inc	6,995	0.00
(625)	Planet Fitness Inc	185	0.00
(2,162)	PPL Corporation	1,864	0.00
(2,392)	Precigen Inc	4,574	0.00
(925)	Primerica Inc	1,495	0.00
(713)	PROG Holdings Inc	611	0.00
(168)	Progressive Corporation_GS	16	0.00
1	Progressive Corporation_MS	3	0.00
(252)	Prosperity Bancshares Inc	849	0.00
(343)	Prudential Financial Inc	213	0.00
(416)	Ptc Therapeutics Inc	1,197	0.00
(250)	Public Service Enterprise Group Inc_GS	511	0.00
16	Public Service Enterprise Group Inc_MS	43	0.00
1	Public Storage	61	0.00
(226)	PulteGroup Inc	72	0.00
(1,939)	Purple Innovation Inc	2,858	0.00
(309)	Pvh Corporation	1,538	0.00
(67)	Quaker Chemical Corporation	662	0.00
(452)	Quanta Services Inc	1,529	0.00
(59)	Radian Group Inc	48	0.00
(2,802)	Realreal Inc/The	3,966	0.00
(230)	Redfin Corporation	220	0.00
(375)	Regal-Beloit Corporation	2,949	0.00
(107)	Robert Half International Inc	133	0.00
(196)	Roblox Corporation -Class A	801	0.00
(3,040)	Rush Street Interactive Inc	1,234	0.00
(291)	Russell 2000 Index	1,328	0.00
(1,722)	S&P 500 Energy Index	7,573	0.00
(4,428)	S&P 500 Utilities Index	43,597	0.03
(7,333)	Sabre Corporation	8,821	0.00
(24)	Saia Inc	167	0.00
(8,449)	Sally Beauty Holdings Inc	5,010	0.00
(262)	Science Applications International Corporation	471	0.00
(34)	Scotts Miracle	831	0.00
(15)	Sei Investments Company	15	0.00
56,261	Selecta Biosciences Inc	40,691	0.03
150	Sempra Energy	639	0.00
(951)	Seres Therapeutics Inc	474	0.00
10,754	Si-Bone Inc	26,181	0.01
(4,451)	Silk Road Medical Inc	44,013	0.03
(105)	Smartsheet Inc	111	0.00
(2,096)	Solarwinds Corporation	385	0.00
(1,550)	Sonos Inc	122	0.00
(264)	South State Corporation	614	0.00
(568)	Southern Copper Corporation	1,338	0.00
(248)	Southwest Gas Corporation	396	0.00
(1,206)	Spero Therapeutics Inc	3,579	0.00
(7,954)	Sprouts Farmers Market Inc	16,884	0.01
(553)	SS&C Technologies Holdings	605	0.00
(480)	Stamps.Com Inc	1,171	0.00
1	Stanley Black & Decker Inc	8	0.00
(173)	Stericycle Inc	569	0.00
(672)	Stitch Fix Inc	1,258	0.00
	Equity swaps (b) (continued)		
	United States (continued)		
(56)	Stryker Corporation	168	0.00
(1,432)	Sysco Corporation	3,815	0.00
(337)	Take-Two Interactive Software _GS	356	0.00
(570)	Take-Two Interactive Software _MS	5,455	0.00
(6)	Taylor Morrison Home Corporation	20	0.00
(1,006)	TCR2 Therapeutics Inc	4,910	0.00
(1,326)	Tegna Inc	726	0.00
(44)	Teledyne Technologies Inc	332	0.00
(340)	Telephone And Data Systems	815	0.00
(623)	Tenneco Inc	18	0.00
(259)	Terex Corporation	493	0.00
(1,393)	Terminix Global Holdings Inc	2,129	0.00
(98)	Tesla Inc_Barc	1,309	0.00
(283)	Tesla Inc_MS	6,168	0.00
(66)	Tetra Tech Inc	132	0.00
(576)	TG Therapeutics Inc	3,607	0.00
5	The Cooper Companies Inc	216	0.00
(354)	Thor Industries Inc	820	0.00
(377)	Timken Company	1,574	0.00
3	T-Mobile US Inc	58	0.00
(235)	Toll Brothers Inc	604	0.00
(1,938)	Travel + Leisure Company	6,861	0.00
(6,405)	Treehouse Foods Inc	21,312	0.02
(635)	Trinet Group Inc	336	0.00
(1,006)	Trinity Industries Inc	1,828	0.00
(3)	Truist Financial Corporation_GS	4	0.00
1	Truist Financial Corporation_MS	3	0.00
(1,052)	Tupperware Brands Corporation	1,361	0.00
(26)	Turning Point Therapeutics	66	0.00
(230)	UFP Industries Inc	433	0.00
(399)	Ultra Clean Holdings Inc	338	0.00
(10)	Ultra Genyx Pharmaceutical Inc_GS	129	0.00
(171)	Ultra Genyx Pharmaceutical Inc_MS	5,359	0.00
(20,248)	Under Armour Inc	3,769	0.00
(136)	Union Pacific Corporation_GS	437	0.00
15	Union Pacific Corporation_MS	240	0.00
(1,357)	United Airlines Holdings Inc	4,205	0.00
(27)	United Natural Foods Inc	42	0.00
(390)	United Parcel Service	515	0.00
(22)	United Therapeutics Corporation	89	0.00
232	UnitedHealth Group Inc	17,071	0.02
(196)	Universal Health Services Inc	1,631	0.00
(2,855)	Unum Group	5,937	0.00
(900)	US Bancorp	1,390	0.00
(218)	Vail Resorts Inc	753	0.00
(3,271)	Valley National Bancorp	524	0.00
(843)	Valvoline Inc	767	0.00
(50)	Veracyte Inc	180	0.00
(535)	Verint Systems Inc	971	0.00
(3,193)	Verizon Communications Inc	4,166	0.00
(22)	VF Corporation	32	0.00
(1,045)	Viatris Inc	624	0.00
(3,171)	Viking Therapeutics Inc	405	0.00
6,445	Visa Inc	137,406	0.07
(288)	Visteon Corporation	337	0.00
(337)	Vontier Corporation	201	0.00
(212)	Vroom Inc	308	0.00
7	Walgreens Boots Alliance Inc	82	0.00
1	Waste ManAGement Inc	11	0.00
(42)	Webster Financial Corporation	69	0.00
(39)	WEC Energy Group Inc	229	0.00
(1,727)	Wells Fargo and Company	194	0.00
(242)	Werner Enterprises Inc	372	0.00
(3,688)	Western Union Company	1,335	0.00
(53)	Westlake Chemical Corporation	362	0.00
(774)	WestRock Company	1,306	0.00
(48)	Wex Inc	204	0.00
(81)	Whirlpool Corporation	754	0.00
(928)	Willscot Mobile Mini Holdings Corporation	649	0.00
(520)	Woodward Inc	675	0.00
(446)	Worthington Industries	1,803	0.00
(88)	WW Grainger Inc	451	0.00
(395)	Wynn Resorts Limited	1,783	0.00
(523)	Xcel Energy Inc	1,401	0.00
(460)	Xencor Inc	3,470	0.00
(1,779)	Yum China Holdings Inc	141	0.00
(2,592)	Yum! Brands Inc	6,422	0.00
(370)	Zimmer Biomet Holdings Inc_GS	1,099	0.00
3,592	Zimmer Biomet Holdings Inc_MS	11,548	0.01
(226)	Zions Bancorporation	484	0.00
1,146	Zoetis Inc	43,889	0.02
(1,058)	Zogenix Inc	2,113	0.00
		4,370,884	2.37
	Total equity swaps	27,738,071	15.04

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Futures contracts (a)		
	Australia		
(6)	SPI 200 Futures September 2021	3,418	0.00
	Germany		
(175)	EURO STOXX 50 Futures September 2021_GS	101,375	0.05
(203)	EURO STOXX 50 Futures September 2021_MS	152,250	0.08
(154)	STOXX Europe 600 September 2021	45,508	0.03
		299,133	0.16
	Hong Kong		
(23)	HANG SENG Index Futures July 2021	22,091	0.01
(19)	HSCEI Futures July 2021	7,324	0.00
(42)	Mini HSI Index Futures July 2021_GS	11,041	0.01
(4)	Mini HSI Index Futures July 2021_MS	1,063	0.00
		41,519	0.02
	India		
14	Ultratech Cement July 2021	9,320	0.01
	Malaysia		
(40)	FTSE KLCI Futures July 2021	10,156	0.01
	Thailand		
(98)	SET50 Futures September 2021	4,526	0.00
	United Kingdom		
(213)	FTSE 100 Index Futures Septber 2021	270,914	0.15
	Total futures contracts	638,986	0.35
	Government bonds		
	France		
4,000,000	France Treasury Bill BTF 0% 22/09/2021	4,005,900	2.17
10,000,000	France Treasury Bill BTF 0% 25/08/2021	10,009,650	5.43
8,000,000	France Treasury Bill BTF 0% 4/11/2021	8,018,560	4.35
12,000,000	France Treasury Bill BTF 0% 6/10/2021	12,020,820	6.51
10,000,000	French Discount T-Bill 0% 28/07/2021	10,004,750	5.43
		44,059,680	23.89
	Total government bonds	44,059,680	23.89
	Option contracts (b)		
	Australia		
21	Call on 2100 BHP LN 16 July 2021	16,023	0.01
21	Call on 2150 BHP LN 16 July 2021	9,418	0.01
		25,441	0.02
	Germany		
133	Put on 3600 SX5E 17 December 2021	95,760	0.05
88	Put on 3950 SX5E 16 July 2021	18,216	0.01
87	Put on 4000 SX5E 20 August 2021	58,986	0.03
		172,962	0.09
	United Kingdom		
7	Call on 6000 RIO LN 16 July 2021	9,275	0.01
7	Call on 6100 RIO LN 16 July 2021	6,053	0.00
30	Put on 1400 GSK LN 16 July 2021	4,019	0.00
		19,347	0.01
	Total option contracts	217,750	0.12
	Real estate investment trusts		
	Hong Kong		
67,200	Link REIT	549,084	0.30
	United States		
1	American Tower Corporation	228	0.00
1	Digital Realty Trust Inc	127	0.00
1	Duke Realty Corporation	40	0.00
1	Midmerica Apartment Communities Inc	142	0.00
86	Prologis Inc	8,668	0.00
20,100	QTS Realty Trust Inc	1,310,169	0.71
1	Realty Income Corporation	56	0.00
		1,319,430	0.71
	Total real estate investment trusts	1,868,514	1.01
	Warrants (a)		
	Bermuda		
48	Nabors Industries	405	0.00
	United States		
11,447	Egalet Corporation #	10	0.00
1,192	Gores Holdings V Inc	2,040	0.00
		2,050	0.00
	Total warrants	2,455	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 €	% of Net Assets
BRL2,835,665	US$513,438	2 July 2021	1	43,475	0.02
€2,654,114	CHF2,908,871	2 July 2021	2	454	0.00
€1,368,616	CHF1,490,169	15 July 2021	1	9,081	0.00
€1,071,231	DKK7,965,949	15 July 2021	1	34	0.00
€168,616	£144,507	15 July 2021	3	326	0.00
€960	SEK9,732	2 July 2021	1	1	0.00
€11,945	SEK120,843	15 July 2021	1	32	0.00
€9,027	NOK92,003	2 July 2021	2	12	0.00
€1,606,169	NOK16,216,463	15 July 2021	6	17,464	0.01
£573,597	€668,024	9 July 2021	4	49	0.00
NOK6,343,523	€619,649	2 July 2021	1	1,945	0.00
SEK1,151,127	€113,061	2 July 2021	2	438	0.00
SEK1,141,395	€112,332	9 July 2021	2	198	0.00
US$32,193,661	€27,020,745	2 July 2021	5	125,140	0.07
US$34,937,651	€29,295,818	9 July 2021	6	159,458	0.09
US$2,538,504	€2,127,247	15 July 2021	1	12,644	0.01
Total unrealised gain on forward currency contracts				370,751	0.20
Total financial assets at fair value through profit or loss-trading				188,765,962	102.36

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps		
	Argentina		
(33)	Mercadolibre Inc	(6,950)	(0.00)
	Australia		
4,357	BHP Group plc_Barc	(556)	(0.00)
36,157	BHP Group plc_JPM	(19,017)	(0.01)
(1,085)	Dominos Pizza Enterprises Limited	(5,768)	(0.00)
517,721	Link Administration Holdings Limited	(125,069)	(0.08)
1	Northern Star Resources Limited	(4)	(0.00)
(5,747)	Reece Limited	(6,411)	(0.00)
		(156,825)	(0.09)
	Austria		
(1,366)	AMS AG	(616)	(0.00)
(5)	Erste Group Bank AG	(24)	(0.00)
(15,140)	Oesterreichische Post AG	(201,124)	(0.11)
(957)	OMV AG	(3,191)	(0.00)
4,962	Raiffeisen Bank International AG	(1,369)	(0.00)
(209)	Verbund-Oesterreichische Elektrizitaetswirtschafts AG	(3,242)	(0.00)
(2,274)	Wienerberger AG	(17,065)	(0.01)
		(226,631)	(0.12)
	Belgium		
36,089	Arseus NV	(11,433)	(0.02)
2,042	Colruyt SA	(6,612)	(0.00)
(121)	Elia Group SA/NV	(128)	(0.00)
(513)	GalapAGos NV	(540)	(0.00)
(789)	Mithra Pharmaceuticals	(4,423)	(0.00)
5,703	Proximus	(2,329)	(0.00)
(35)	Sofina	(972)	(0.00)
(265)	UCB SA	(1,438)	(0.00)
(1)	Umicore	(7)	(0.00)
(1)	Warehouses De Pauw SCA	(4)	(0.00)
		(27,886)	(0.02)
	Bermuda		
(855)	Arch Capital Group Limited	(481)	(0.00)
(600)	Assured Guaranty Limited	(170)	(0.00)
(73)	Helen Of Troy Limited	(419)	(0.00)
1,266	Hiscox Limited_Barc	(1,846)	(0.00)
30,795	Hiscox Limited_JPM	(39,746)	(0.02)
(1,772)	Myovant Sciences Limited _GS	(4,260)	(0.00)
(924)	Myovant Sciences Limited _MS	(4,080)	(0.00)
(797)	Paysafe Limited	(188)	(0.00)
(2,382)	Signet Jewelers Limited	(29,200)	(0.02)
		(80,390)	(0.04)
	Brazil		
(35,556)	Banco Bradesco SA	(23,092)	(0.01)
(283)	Pagseguro Digital Limited-Cl A	(942)	(0.00)
(8,018)	StoneCompanyLimited	(67,960)	(0.04)
		(91,994)	(0.05)
	Canada		
53,339	Aptose Biosciences Inc	(51,295)	(0.03)
2,715	BRP Inc	(4,883)	(0.00)
(3,011)	Element Fleet ManAGement Corporation	(2,856)	(0.00)
(1,146)	Lightspeed Pos Inc-Sub Vote	(12,085)	(0.01)
10,252	Tfi International Inc	(1,163)	(0.00)
		(72,282)	(0.04)
	China		
(1,486)	Alibaba Group Holding	(12,253)	(0.01)
(3,300)	Alibaba Group Holding Limited	(3,409)	(0.00)
(104)	Baidu Inc	(318)	(0.00)
320,800	Baoshan Iron & Steel Co-A	(13,384)	(0.01)
1	China Life Insurance Co-H	-	(0.00)
(402)	Futu Holdings Limited	(13,640)	(0.01)
(10,067)	Geely Automobile Holdings Limited	(348)	(0.00)
(39,238)	Jiumaojiu International Hold	(16,246)	(0.01)
1,181	Kweichow Moutai Company Limited	(27,067)	(0.02)
(694)	Meituan	(1,665)	(0.00)
(505)	Pinduoduo Inc	(1,590)	(0.00)
7,700	Shenzhen Mindray Bio-Medic-A	(9,026)	(0.00)
(2)	Sunny Optical Technology Group Company Limited_Barc	(22)	(0.00)
(595)	Sunny Optical Technology Group Company Limited_GS	(4,100)	(0.00)
3,266	Wuliangye Yibin Company Limited-A	(8,216)	(0.00)
(1,073)	Wuxi Biologics	(4,897)	(0.00)
		(116,181)	(0.06)
	Czech Republic		
(10,884)	CEZ AS	(7,058)	(0.00)

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	Denmark		
13,672	Ambu A/S-Settlement	(38,426)	(0.02)
(97)	AP Moller - Maersk A/S_Barc	(58,105)	(0.03)
(3)	AP Moller - Maersk A/S_GS	(1,351)	(0.00)
18,572	Better Collective A/S	(27,468)	(0.01)
13,247	CHR Hansen Holding A/S	(40,835)	(0.02)
3	Danske Bank A/S_Barc	(2)	(0.00)
1,630	Danske Bank A/S_GS	(1,272)	(0.00)
(11)	DSV Panalpina A/S_Barc	(672)	(0.00)
(474)	DSV Panalpina A/S_GS	(27,160)	(0.01)
(230)	Genmab	(9,337)	(0.01)
(1,059)	GN Store Nord A/S_Barc	(28,163)	(0.02)
(1,268)	GN Store Nord A/S_GS	(7,317)	(0.00)
(135)	H Lundbeck A/S	(171)	(0.00)
(8,760)	ISS A/S _Barc	(34,006)	(0.02)
(473)	ISS A/S _GS	(722)	(0.00)
(1,263)	Netcompany Group AS _Barc	(29,314)	(0.02)
(1,692)	Netcompany Group AS _GS	(16,682)	(0.01)
(1,381)	Novozymes A/S	(22,853)	(0.01)
3,119	Orsted A/S	(37,876)	(0.02)
(1,158)	Pandora A/S_Barc	(32,929)	(0.02)
(94)	Pandora A/S_GS	(2,249)	(0.00)
(36)	Rockwool International A/S	(1,761)	(0.00)
(486)	SimcorpA/S	(1,151)	(0.00)
(11)	Topdanmark A/S _Barc	(54)	(0.00)
(9,220)	Topdanmark A/S _GS	(48,461)	(0.03)
22,732	Vestas Wind Systems A/S	(22,133)	(0.01)
(3,769)	William Demant Holding	(35,719)	(0.02)
6,946	Zealand Pharma A/S	(35,215)	(0.02)
		(561,404)	(0.30)
	European Union		
(596)	ESTX InduGd&Ser EUR Pr	(7,200)	(0.00)
(1,472)	FTSE Dev EU S-Mid Cap Trade Plus	(66,536)	(0.04)
(3)	MDAX Performance Index	(7,321)	(0.00)
(80,307)	STXE 600 EUR Price Index	(1,342,188)	(0.73)
		(1,423,245)	(0.77)
	Finland		
(53,090)	Fortum Oyj_Barc	(260,901)	(0.14)
(28)	Fortum Oyj_GS	(67)	(0.00)
(1)	Kojamo Oyj	(1)	(0.00)
(22,602)	Metso Outotec Oyj	(73,471)	(0.04)
23,515	Neste Oil Oyj	(39,766)	(0.02)
2,339	Orion OYJ	(3,664)	(0.00)
8,167	Outokumpu Oyj	(800)	(0.00)
(2,584)	Stora Enso Oyj	(1,142)	(0.00)
(908)	Valmet Corporation_Barc	(10,213)	(0.01)
(167)	Valmet Corporation_GS	(1,148)	(0.00)
(1,603)	Wartsila Oyj	(5,075)	(0.00)
		(396,248)	(0.21)
	France		
(3)	ADP Promesses	(25)	(0.00)
27,333	Air France-KLM	(21,729)	(0.01)
665	Airbus SE	(58)	(0.00)
1,157	Alstom	(3,253)	(0.00)
(1,114)	Alten SA	(14,783)	(0.01)
331	AXA SA	(317)	(0.00)
1	BioMerieux_Barc	(31)	(0.00)
(186)	BioMerieux_GS	(730)	(0.00)
1,503	BNP Paribas SA	(4,088)	(0.00)
(142)	Bollore SA	(196)	(0.00)
(1)	Bouygues SA	(2)	(0.00)
(493)	Capgemini SA_Barc	(26,158)	(0.01)
(80)	Capgemini SA_GS	(1,497)	(0.00)
(39)	CNP Assurances	(153)	(0.00)
(4,425)	Credit Agricole SA_Barc	(8,435)	(0.00)
58,452	Credit Agricole SA_GS	(83,414)	(0.05)
(1)	Dassault Systemes SA_Barc	(50)	(0.00)
(650)	Dassault Systemes SA_GS	(9,941)	(0.01)
(1,075)	Dow Jones Europe Stoxx Personal And Household Index	(8,734)	(0.00)
(70)	Edenred	(246)	(0.00)
53,057	EDF	(8,483)	(0.00)
(7,710)	Elis SA_Barc	(14,136)	(0.01)
(1,476)	Elis SA_GS	(441)	(0.00)
141,886	Engie	(47,787)	(0.03)
(626)	EURO STOXX 50 Price	(33,226)	(0.02)
(2,000)	EURO Stoxx 600 Industrial Goods & Services (Price) Index	(163,905)	(0.09)
(1,121)	Faurecia	(9,353)	(0.01)
(143)	Hermes International	(11,933)	(0.01)
699	Iliad SA	(23,500)	(0.01)
15,539	Inventiva SA	(39,043)	(0.02)
(186)	IPSEN SA	(1,619)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	France (continued)		
(35,165)	Klepierre	(202,991)	(0.11)
(2,605)	La Francaise Des Jeux SAem	(33,236)	(0.02)
(182)	Orpea	(623)	(0.00)
(1,962)	Publicis Groupe	(19,519)	(0.01)
1,631	Remy Cointreau	(969)	(0.00)
(9,346)	Rexel SA_Barc	(38,715)	(0.02)
(984)	Rexel SA_GS	(814)	(0.00)
(13)	Safran SA	(290)	(0.00)
(581)	Sartorius Stedim Biotech	(17,344)	(0.01)
1,648	Scor Regroupe	(1,924)	(0.00)
18,967	SMCP SA	(42,960)	(0.02)
(2)	Societe Generale	(5)	(0.00)
(277)	Sodexo SA	(94)	(0.00)
(534)	Soitec _Barc	(4,070)	(0.00)
(688)	Soitec _GS	(18,348)	(0.01)
(58)	Sopra Steria Group	(1,580)	(0.00)
(1,586)	Spie SA	(3,778)	(0.00)
(577)	STOXX Europe 600 Chemicals Price EUR	(6,652)	(0.00)
(694)	STOXX Europe 600 Food & Beverage Price EUR	(11,840)	(0.01)
(18,751)	STOXX Europe 600 Oil & Gas Price_GS	(53,982)	(0.03)
(32,814)	STOXX Europe 600 Oil & Gas Price_MS	(1,684,985)	(0.91)
(26,639)	STOXX Europe 600 Utilities EUR Price	(586,182)	(0.32)
(637)	STXE 600 Retail EUR Price	(54,199)	(0.03)
(331)	SXOP Index	(33,759)	(0.02)
25,280	Technip Energies NV_Barc	(11,072)	(0.01)
46,276	Technip Energies NV_GS	(13,948)	(0.01)
5	Technip Energies NV_MS	(1)	(0.00)
(147)	Teleperformance	(20,362)	(0.01)
(5)	Thales SA_Barc	(15)	(0.00)
(31)	Thales SA_GS	(42)	(0.00)
(125)	Ubisoft Entertainment	(73)	(0.00)
40	Veolia Environnement SA_Barc	(43)	(0.00)
(2,429)	Veolia Environnement SA_GS	(19)	(0.00)
6,456	Vinci SA	(21,778)	(0.01)
13,517	Vivendi Universal SA	(16,955)	(0.02)
(554)	Worldline SA	(8,700)	(0.00)
		(3,449,133)	(1.87)
	Germany		
(2,569)	Adidas AG	(56,126)	(0.03)
7,609	Adler Group SA	(8,110)	(0.00)
(1)	Alstria Office	(1)	(0.00)
(128)	Aroundtown SA	(99)	(0.00)
493	Auto1 Group SE	(1,968)	(0.00)
(1,675)	Bayerische Motoren Werke AG	(23,970)	(0.01)
(274)	Bechtle AG	(696)	(0.00)
(523)	Brenntag Se	(1,024)	(0.00)
(3,776)	Carl Zeiss Meditec AG	(180,333)	(0.10)
28,796	Cherry AG	(9,784)	(0.01)
(1,537)	Covestro AG	(1,077)	(0.00)
(2,092)	CTS Eventim AG & Company KGaA	(3,249)	(0.00)
12,849	Daimler AG	(1,590)	(0.00)
(99)	DAX Index	(3,047)	(0.00)
19,484	Delivery Hero AG	(104,600)	(0.06)
(419)	Deutsche Bank AG	(1,375)	(0.00)
(414)	Deutsche Bank Ag-Registered	(298)	(0.00)
(1,987)	Deutsche Boerse AG	(27,946)	(0.02)
(34,483)	Deutsche Euroshop AG	(232,886)	(0.13)
(3,044)	Elringklinger AG_Barc	(5,310)	(0.00)
(30,929)	Elringklinger AG_CS	(286,961)	(0.16)
(3,055)	Evotec AG	(12,885)	(0.01)
(15,683)	Fielmann AG	(76,201)	(0.04)
(1,561)	Fraport AG Frankfurt Airport Services Worldwide_Barc	(32,588)	(0.02)
(9,616)	Fraport AG Frankfurt Airport Services Worldwide_GS	(166,029)	(0.09)
(50,087)	Freenet AG	(136,564)	(0.07)
(260)	Fresenius Medical Care AG & Company KGaA	(1,974)	(0.00)
(1,030)	Fresenius Se & Company KGaA	(3,308)	(0.00)
(15,839)	Gerresheimer AG	(53,261)	(0.03)
3,157	Hannover Rueck SE	(18,969)	(0.01)
(724)	HeidelbergCement AG	(7,844)	(0.00)
(1,376)	Hellofresh AG _Barc	(26,184)	(0.01)
(691)	Hellofresh AG _GS	(6,767)	(0.00)
1,073	Henkel AG & Company KGaA	(60)	(0.00)
2,443	Hugo Boss	(368)	(0.00)
100	Hypoport AG	(2,730)	(0.00)
(1,928)	Jungheinrich_Barc	(10,993)	(0.01)
3,228	Jungheinrich_GS	(3,283)	(0.00)
(2,462)	Kion Group AG	(52,531)	(0.03)
1,585	Knorr-Bremse AG	(7,145)	(0.00)
(349)	Merck KGaA	(6,569)	(0.00)
574	Morphosys AG	(18,517)	(0.01)
(533)	MTU Aero Engines AG	(5,308)	(0.00)
1	Muenchener Rueckversicherungs-Gesellschaft AG	(4)	(0.00)
(1)	Nemetschek AG_Barc	(5)	(0.00)
	Equity swaps (continued)		
	Germany (continued)		
(2,517)	Nemetschek AG_GS	(15,887)	(0.01)
(463)	Puma AG	(19,809)	(0.01)
(138)	Rational AG	(9,438)	(0.01)
54,179	RWE AG_Barc	(113,056)	(0.06)
16,974	RWE AG_GS	(22,350)	(0.01)
(31)	Sartorius AG_Barc	(3,500)	(0.00)
(605)	Sartorius AG_GS	(25,127)	(0.01)
(9,072)	Schaeffler AG_Barc	(17,373)	(0.01)
(100,077)	Schaeffler AG_GS	(96,119)	(0.05)
(1,630)	Scout24 AG	(6,079)	(0.00)
1,973	Siemens AG	(13,832)	(0.01)
21,208	Siemens Energy AG_Barc	(65,481)	(0.04)
19,943	Siemens Energy AG_GS	(26,074)	(0.01)
(1,037)	Sixt SE	(3,995)	(0.00)
(14,806)	SMA Solar Technology AG	(45,476)	(0.02)
(26,934)	Software AG	(135,752)	(0.07)
6,682	SUSE SA	(2,872)	(0.00)
6,558	Synlab AG	(13,455)	(0.01)
14,350	Teamviewer AG	(16,177)	(0.01)
(6,219)	Traton SE	(78,682)	(0.05)
(26,066)	TUI AG_Barc	(2,632)	(0.00)
(39,881)	TUI AG_GS	(82,826)	(0.05)
(45,167)	Uniper SE	(121,399)	(0.08)
8,253	Vantage Towers AG	(2,780)	(0.00)
(361)	Varta AG	(3,852)	(0.00)
1,258	VolkswAGen AG	(18,466)	(0.01)
(1,122)	Vonovia	(5,834)	(0.00)
(982)	VW Stock	(19,306)	(0.01)
5,148	Wirecard AG	(546,305)	(0.31)
(1,038)	Zalando SE	(4,711)	(0.00)
		(3,139,182)	(1.70)
	Gibraltar		
(3,411)	888 Holdings Plc	(1,866)	(0.00)
	Greece		
94,684	National Bank Of Greece	(18,328)	(0.01)
	Hong Kong		
(74,778)	Chow Tai Fook Jewellery Group Limited	(26,770)	(0.02)
(74,000)	Hansoh Pharmaceutical Group	(6,885)	(0.00)
(150,000)	SJM Holdings Limited	(3,075)	(0.00)
(801)	Techtronic Industries Company	(331)	(0.00)
		(37,061)	(0.02)
	Hungary		
2	Wizz Air Holdings plc	(8)	(0.00)
	Indonesia		
1,599,229	Bank Rakyat Indonesia Perser	(43,287)	(0.02)
717,600	Semen Indonesia Persero Tbk	(44,435)	(0.03)
		(87,722)	(0.05)
	Ireland		
(66)	Accenture plc	(162)	(0.00)
(1,110)	Alkermes plc	(4,351)	(0.00)
(3,374)	Amarin Corporation Plc	(148)	(0.00)
(24,069)	Bank of Ireland Group plc	(30,101)	(0.02)
(2,344)	CRH plc	(21,639)	(0.01)
(2,048)	Experian plc	(719)	(0.00)
246	Flutter Entertainment plc	(981)	(0.00)
(286)	Jazz Pharmaceuticals plc_GS	(835)	(0.00)
(129)	Jazz Pharmaceuticals plc_MS	(1,818)	(0.00)
(8,574)	Kerry Group plc	(80,799)	(0.04)
(521)	Kingspan Group plc _Barc	(8,888)	(0.00)
(609)	Kingspan Group plc _GS	(979)	(0.00)
(274)	Paddy Power Betfair plc_Barc	(4,177)	(0.00)
1,916	Paddy Power Betfair plc_JPM	(38,508)	(0.02)
79,233	Ryanair Holdings plc	(33,727)	(0.03)
(3,152)	Smurfit Kappa Group plc	(20,490)	(0.01)
(826)	UDG Healthcare plc	(445)	(0.00)
		(248,767)	(0.13)
	Israel		
(49)	SolarEdge Technologies Inc	(768)	(0.00)
(56)	Wix.com Limited	(404)	(0.00)
		(1,172)	(0.00)
	Italy		
(14,249)	Prysmian SpA	(18,273)	(0.01)
(4,592)	Amplifon SpA	(33,263)	(0.02)
(481)	Diasorin SpA	(8,592)	(0.00)
6,142	Enel SpA	(3,512)	(0.00)
(571)	Ferrari NV	(1,131)	(0.00)
(1)	FinecoBank Banca FineCompany SpA	(1)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	Italy (continued)		
(378)	Hera SpA	(184)	(0.00)
(3,430)	Infrastrutture Wireless Italiane SpA	(257)	(0.00)
(1)	Interpump Group SpA	(10)	(0.00)
(9)	Intesa SAnpaolo SpA	(4)	(0.00)
(151,659)	Italgas SpA_Barc	(14,634)	(0.01)
(4,396)	Italgas SpA_GS	(266)	(0.00)
(306)	Moncler SpA	(2,892)	(0.00)
(2,429)	Nexi SpA _Barc	(11,414)	(0.02)
(1,684)	Nexi SpA _GS	(3,993)	(0.00)
(1,951)	Recordati SpA	(7,726)	(0.00)
(14,522)	Snam Rete Gas	(2,820)	(0.00)
(127,903)	Telecom Italia SpA	(1,455)	(0.00)
		(110,427)	(0.06)
	Japan		
(884)	Azbil Corporation	(1,260)	(0.00)
(19)	Bridgestone Corporation	(75)	(0.00)
(26,449)	Daicel Corporation	(15,283)	(0.01)
1	Kikkoman Corporation	-	(0.00)
1	Kusuri No Aoki Holdings Company Limited	(5)	(0.00)
(1)	Link And Motivation Inc	(2)	(0.00)
(519)	Nifco Inc/Japan	(1,845)	(0.00)
(1)	Nihon M&A Center Inc	-	(0.00)
(1,066)	Yaskawa Electric Corporation	(10,134)	(0.01)
4,029	AEON Company Limited	(12,592)	(0.01)
20,537	Aruhi Corporation	(29,570)	(0.02)
(2)	Asics Corporation	(16)	(0.00)
20,658	Askul Corporation	(4,710)	(0.00)
1	Calbee Inc	(4)	(0.00)
(3)	Coca-Cola Bottlers Japan Inc	(4)	(0.00)
112	Daikin Industries Limited	(1,164)	(0.00)
(3)	DeNA Company Limited	(10)	(0.00)
(1)	Dentsu Inc	(6)	(0.00)
(4,328)	DIC Corporation	(4,547)	(0.00)
(6,914)	Hino Motors Limited	(10,315)	(0.01)
(6,022)	IHI Corporation	(29,767)	(0.01)
(9)	Isuzu Motors Limited	(41)	(0.00)
(3)	Japan Airlines Company Limited	-	(0.00)
6,674	Japan TobacCompanyInc	(2,820)	(0.00)
(19)	JGC Corporation	(23)	(0.00)
(2)	Kakaku.com Inc	(7)	(0.00)
1,583	Kao Coporation	(11,391)	(0.01)
(630)	Kawasaki Heavy Industries Limited	(4,435)	(0.00)
(3,403)	Kawasaki Kisen Kaisha Limited	(71,010)	(0.04)
(3)	Kewpie Coporation	(1)	(0.00)
1	Lion Corporation	(4)	(0.00)
(1)	Mabuchi Motor Company Limited	-	(0.00)
(15,690)	Mazda Motor Corporation	(18,524)	(0.01)
1,822	Meiji Holdings Company Limited	(7,748)	(0.00)
(2,561)	Minebea Mitsumi Inc	(17,732)	(0.01)
(2)	Mitsubishi Heavy Industries Limited	(2)	(0.00)
(46,364)	Mitsubishi Motors Corporation	(1,289)	(0.00)
(23,251)	Mitsui E&S Holdings CompanyLimited	(15,142)	(0.01)
(737)	Mitsui Mining and Smelting Company Limited	(3,158)	(0.00)
(626)	Mitsui OSK Lines Limited	(10,896)	(0.01)
(1)	Modec Inc	(2)	(0.00)
(23,473)	Nippon Sheet Glass CompanyLimited	(20,493)	(0.01)
(4,303)	Nippon Steel Corporation	(18,066)	(0.01)
(1)	Nisshin Seifun Group Inc_Barc	-	(0.00)
4,076	Nisshin Seifun Group Inc_CS	(4,258)	(0.00)
1	Nomura Research Institute Limited	(2)	(0.00)
(39,309)	NTN Corporation	(23,170)	(0.01)
6,326	Osaka Gas Company Limited	(9,455)	(0.01)
3	Panasonic Corporation	(3)	(0.00)
1	Park24 Company Limited	(1)	(0.00)
7	Renesas Electronics Corporation	(4)	(0.00)
(1)	Renova Inc	(1)	(0.00)
1	Shimamura Company Limited	(9)	(0.00)
(2,467)	Sumco Corporation	(21,106)	(0.01)
(1)	Sumitomo Heavy Industries Limited_Barc	-	(0.00)
5,195	Sumitomo Heavy Industries Limited_CS	(110)	(0.00)
(1)	Suntory BeverAGe & Food Limited	(3)	(0.00)
(11)	T&D Holdings Inc	(33)	(0.00)
(348)	TDK Corporation	(4,882)	(0.00)
2,081	Teijin Limited	(3,554)	(0.00)
5,187	Tokyo Gas Company Limited	(8,533)	(0.00)
(1)	Tokyo Tatemono CompanyLimited	(1)	(0.00)
(2,439)	Tokyu Fudosan Holdings Corporation	(2,544)	(0.00)
1	Toyo Suisan Kaisha Limited	(7)	(0.00)
1	Trend Micro Inc	-	(0.00)
(3)	Yamaha Motor Company Limited	(34)	(0.00)
(3)	Yokohama Rubber Company Limited	(15)	(0.00)
(3)	Zeon Coporation_Barc	(2)	(0.00)
10,711	Zeon Coporation_CS	(11,789)	(0.01)
		(413,609)	(0.22)
	Equity swaps (continued)		
	Jersey		
5	Centamin plc	(1)	(0.00)
3	TP ICAP Group Plc_Barc	(1)	(0.00)
840	TP ICAP Group Plc_GS	(355)	(0.00)
		(357)	(0.00)
	Luxembourg		
(443)	Eurofins Scientific Euro.10_Barc	(11,544)	(0.01)
(1,042)	Eurofins Scientific Euro.10_GS	(22,098)	(0.01)
(3,946)	Tenaris SA	(4,224)	(0.00)
		(37,866)	(0.02)
	Macau		
(34,800)	Wynn Macau Limited	(530)	(0.00)
	Malaysia		
56,900	Genting Plantations BHD	(9,571)	(0.01)
387,900	Petronas Chemicals Group Bhd	(5,372)	(0.00)
		(14,943)	(0.01)
	Malta		
(5,677)	GVC Holdings plc_Barc	(55,067)	(0.03)
(1,180)	GVC Holdings plc_GS	(2,041)	(0.00)
		(57,108)	(0.03)
	Mexico		
(5,295)	Cemex SAB-Spons ADR	(4,277)	(0.00)
10,404	Fresnillo plc	(16,933)	(0.01)
		(21,210)	(0.01)
	Netherlands		
(462)	Aalberts Industries NV	(4,844)	(0.00)
8,148	ABN AMRO Group NV	(3,803)	(0.00)
(47)	Adyen NV	(7,706)	(0.00)
1,107	Aegon NV_Barc	(591)	(0.00)
16,112	Aegon NV_GS	(7,867)	(0.00)
(491)	Akzo Nobel NV	(3,268)	(0.00)
(2)	Argenx SE_Barc	(76)	(0.00)
(131)	Argenx SE_GS	(4,433)	(0.00)
(437)	ASM International N.V._Barc	(21,923)	(0.01)
(233)	ASM International N.V._GS	(9,143)	(0.00)
46	ASR Nederland NV	(236)	(0.00)
721	Basic-Fit NV	(1,071)	(0.00)
(1,170)	BE Semiconductor Industries	(15,636)	(0.01)
(1)	EXOR NV	(1)	(0.00)
(4,122)	Heineken NV	(16,769)	(0.01)
(807)	IMCD Group NV_Barc	(24,926)	(0.01)
(79)	IMCD Group NV_GS	(1,368)	(0.00)
(720)	ING Groep NV-CVA	(3,491)	(0.00)
3,099	JDE Peets BV_Barc	(9,848)	(0.01)
16,423	JDE Peets BV_GS	(37,500)	(0.02)
(8,930)	Koninklijke Ahold Delhaize NV	(10,240)	(0.01)
(628)	Koninklijke DSM NV	(10,119)	(0.01)
12,522	Koninklijke Philips NV	(42,916)	(0.02)
6,616	Koninklijke Vopak NV	(27,230)	(0.01)
(4,159)	PROQR Therapeutics NV	(6,043)	(0.00)
214	Prosus NV	(615)	(0.00)
(1,311)	Qiagen N.V.	(17)	(0.00)
(278)	Randstad Holding NV_Barc	(5,284)	(0.00)
(21,210)	Randstad Holding NV_GS	(612,058)	(0.34)
23,346	Royal Dutch Shell plc_GS	(5,769)	(0.00)
211,039	Royal Dutch Shell plc_MS	(108,018)	(0.07)
30,624	SBM Offshore NV_Barc	(47,868)	(0.04)
38,564	SBM Offshore NV_GS	(60,645)	(0.03)
(2,805)	Shop Apotheke Europe NV	(8,164)	(0.00)
(4,440)	Signify NV	(86,003)	(0.05)
(126)	Wolters Kluwer NV	(803)	(0.00)
		(1,206,292)	(0.65)
	Norway		
(7,647)	Adevinta ASA	(23,463)	(0.01)
1,988	Aker BP ASA	(836)	(0.00)
235,506	Aker Solutions Holding Asa	(7,746)	(0.00)
(1)	DNB ASA	(3)	(0.00)
(1,731)	Entra ASA	(781)	(0.00)
(28)	Equinor ASA	(47)	(0.00)
(553)	Mowi ASA	(1,062)	(0.00)
(28,704)	NEL ASA	(8,560)	(0.00)
(1,567)	Nordic Semiconductor ASA	(6,581)	(0.00)
4,970	Salmar ASA	(15,000)	(0.02)
(1,020)	Scatec ASA	(428)	(0.00)
(5,759)	Schibsted ASA	(6,286)	(0.00)
(1)	Schibsted Asa-B Shs	(1)	(0.00)
(7,600)	Storebrand ASA	(13,168)	(0.02)
6,966	Telenor ASA	(321)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	Norway (continued)		
14,437	TGS ASA	(6,543)	(0.00)
(3)	Tomra Systems ASA_Barc	(19)	(0.00)
(1,672)	Tomra Systems ASA_GS	(13,506)	(0.01)
		(104,351)	(0.06)
	Poland		
(11,682)	Allegro.EU SA	(20,094)	(0.01)
1,330	CD Projekt SA_Barc	(20,374)	(0.01)
(652)	CD Projekt SA_GS	(4,034)	(0.00)
(722)	Dino Polska SA	(80)	(0.00)
(1)	Powszechna Kasa Oszczednosci Bank Polski S.A.	(2)	(0.00)
		(44,584)	(0.02)
	Portugal		
302,668	EDP-Energias De Portugal SA_Barc	(33,167)	(0.02)
212,630	EDP-Energias De Portugal SA_GS	(42,571)	(0.02)
15,874	Navigator Company SA/The	(4)	(0.00)
		(75,742)	(0.04)
	Puerto Rico		
(573)	Evertec Inc	(3)	(0.00)
	Singapore		
(486)	Sea Limited	(4,548)	(0.00)
	South Africa		
37,282	Pepkor Holdings Limited	(78)	(0.00)
	South Korea		
6,056	Doosan Fuel Cell Company Limited	(2,052)	(0.00)
4,729	Jaanhbio Inc	(9,014)	(0.00)
(4,080,077)	Kospi2 Index Futures Sep 12 USD	(41,170)	(0.03)
1,556	SK Bioscience Company Limited	(302)	(0.00)
8,560	SK Hynix Inc	(8,121)	(0.00)
78,755	Woori Financial Group Inc	(15,900)	(0.01)
		(76,559)	(0.04)
	Spain		
2,396	Acciona SA	(27,991)	(0.02)
35,292	Acerinox SA	(961)	(0.00)
1,321	ACS Actividades Construction Y Servicios SA_Barc	(4,698)	(0.00)
66	ACS Actividades Construction Y Servicios SA_GS	(390)	(0.00)
(3)	Aena SME SA_Barc	(11)	(0.00)
(566)	Aena SME SA_MS	(10,028)	(0.01)
84,920	Banco Bilbao Vizcaya Argentaria SA	(3,537)	(0.00)
(4,203)	Edp Renovaveis SA	(374)	(0.00)
(1,252)	EnAGas SA	(560)	(0.00)
87,604	Endesa SA	(128,329)	(0.07)
(61)	Ferrovial SA	(191)	(0.00)
(453)	Fluidra SA	(534)	(0.00)
4,577	Grifols SA_Barc	(7,764)	(0.00)
16,625	Grifols SA_GS	(9,364)	(0.01)
275,496	Iberdrola SA	(152,787)	(0.08)
10,511	Inditex SA	(22,831)	(0.01)
(13)	Merlin Properties Socimi SA	(1)	(0.00)
15,103	Solaria Energia Y Medio Ambi	(16,048)	(0.01)
242	Viscofan SA	(105)	(0.00)
		(386,504)	(0.21)
	Sweden		
(7,919)	Addtech Ab_Barc	(18,823)	(0.01)
(902)	Addtech Ab_GS	(1,065)	(0.00)
(470)	AFRY AB	(1,122)	(0.00)
(2,722)	Alfa Laval AB	(27,938)	(0.02)
(2,783)	ASSA Abloy AB	(18,423)	(0.01)
(435)	Axfood AB	(1,327)	(0.00)
(8,609)	Beijer Ref AB_Barc	(25,994)	(0.01)
(2,277)	Beijer Ref AB_GS	(6,549)	(0.00)
(1)	Castellum AB_Barc	(1)	(0.00)
(5,407)	Castellum AB_GS	(10,210)	(0.01)
(1,701)	Dometic Group AB	(1,368)	(0.00)
(31,559)	Elekta AB	(64,536)	(0.03)
(2,450)	Epiroc AB	(17,143)	(0.01)
(3,797)	EQT AB_Barc	(52,582)	(0.03)
(4,567)	EQT AB_GS	(7,500)	(0.00)
(821)	Evolution AB_Barc	(44,932)	(0.03)
(1,740)	Evolution AB_GS	(3,702)	(0.00)
(51,960)	Fabege AB	(43,228)	(0.02)
(4)	Fastighets AB Balder	(19)	(0.00)
(1,348)	Getinge AB	(5,240)	(0.00)
(1)	Hennes and Mauritz AB_Barc	-	(0.00)
9,689	Hennes and Mauritz AB_GS	(11,267)	(0.01)
(6,034)	Hexagon AB	(12,840)	(0.01)
(147)	Hexpol AB	(284)	(0.00)
	Equity swaps (continued)		
	Sweden (continued)		
(1)	Husqvarna AB_Barc	(1)	(0.00)
(5,999)	Husqvarna AB_GS	(4,569)	(0.00)
2,412	ICA Gruppen AB	(2,504)	(0.00)
(10,557)	Industrivarden Ab Shs	(9,582)	(0.01)
(5,105)	Indutrade AB	(23,652)	(0.01)
(357)	Kinnevik Ab	(1,394)	(0.00)
(5)	Latour Investment Ser'B'Npv_Barc	(28)	(0.00)
(215)	Latour Investment Ser'B'Npv_GS	(753)	(0.00)
(6,188)	Lifco AB	(23,670)	(0.01)
(23)	Lundbergs Ab-B SHS	(278)	(0.00)
(1,002)	Lundin Petroleum AB	(2,723)	(0.00)
(13,549)	Nibe Industrier AB_Barc	(36,133)	(0.03)
(2,588)	Nibe Industrier AB_GS	(4,207)	(0.00)
18,572	Nordnet AB	(3,159)	(0.00)
13,569	Oncopeptides AB	(42,094)	(0.03)
13,508	Sagax AB-B	(2,025)	(0.00)
(37,158)	SamhallsbyggnadsbolAGet	(26,735)	(0.01)
(5,822)	Sandvik AB	(24,680)	(0.01)
(4,458)	Securitas AB	(2,038)	(0.00)
(6,910)	Sinch AB	(7,351)	(0.00)
(71)	Skanska AB	(264)	(0.00)
(4,632)	SKF AB	(10,318)	(0.01)
51,558	SSAB AB	(11,845)	(0.01)
(4,896)	Svenska Cellulosa AB	(6,252)	(0.00)
77	Swedish Orphan Biovitrum AB	(55)	(0.00)
(2,397)	Trelleborg AB_Barc	(5,233)	(0.00)
40,574	Trelleborg AB_GS	(40,802)	(0.03)
(3,704)	Volvo AB	(12,188)	(0.01)
(205)	Wihlborgs Fastigheter AB _Barc	(227)	(0.00)
(37,887)	Wihlborgs Fastigheter AB _GS	(87,451)	(0.06)
		(768,304)	(0.43)
	Switzerland		
(2,688)	AC Immune SA	(340)	(0.00)
(3,210)	Alcon Inc	(2,860)	(0.00)
54	Banque Cantonale Vaudoise	(518)	(0.00)
(88)	Belimo Holding AG	(2,797)	(0.00)
(6)	Chocoladefabriken Lindt and Spruengli AG	(3,755)	(0.00)
(36)	CRISPR Therapeutics AG_GS	(1,310)	(0.00)
(162)	CRISPR Therapeutics AG_MS	(6,922)	(0.00)
(16,231)	DKSH Holding AG	(132,112)	(0.07)
(40)	Dormakaba Holding AG	(7,149)	(0.00)
8,180	Dufry Group	(18,197)	(0.01)
(85)	EMS-Chemie Holding AG	(6,113)	(0.00)
(755)	Ferrexpo Plc	(811)	(0.00)
(1,163)	Galenica SAnte Limited	(6,755)	(0.00)
(1,540)	Garmin Limited	(3,619)	(0.00)
(2)	Geberit AG	(289)	(0.00)
(4,636)	Idorsia Limited	(2,884)	(0.00)
(29)	Julius Baer Group Limited	(550)	(0.00)
(397)	Kuehne + NAGel International AG	(33,328)	(0.03)
(1,316)	Landis+Gyr Group AG	(7,044)	(0.00)
(501)	Logitech International SA	(7,009)	(0.00)
(1,867)	MSGLSXRP	(14,569)	(0.01)
(562)	Novartis AG	(1,461)	(0.00)
(6,777)	Roche Holding Ag-Br	(350,548)	(0.20)
(1,340)	Schindler Holding	(18,235)	(0.01)
(159)	Siegfried Holding AG	(20,993)	(0.01)
(5)	Sonova Holding AG _Barc	(419)	(0.00)
(1,584)	Sonova Holding AG _GS	(162,989)	(0.10)
(354)	STMicroelectronics NV_CS	(5,824)	(0.00)
(97)	STMicroelectronics NV_GS	(29)	(0.00)
(3,488)	Swatch Group AG	(55,554)	(0.03)
(346)	Tecan Group AG-REG	(12,839)	(0.01)
(185)	Temenos Group AG	(2,159)	(0.00)
(1)	UBS Group AG	(1)	(0.00)
(352)	VAT Group AG	(15,949)	(0.01)
122	Vifor Pharma AG	(99)	(0.00)
(248)	Zur Rose AG	(5,348)	(0.00)
		(911,378)	(0.49)
	Taiwan		
93,000	Chailease Holding Company Limited	(12,943)	(0.01)
37,000	Taiwan Semiconductor Manufacturing Company Limited	(274)	(0.00)
(337)	Twse Index	(14,061)	(0.01)
13,841	Visera Technologies Company Limited	(4,708)	(0.00)
		(31,986)	(0.02)
	Thailand		
274,100	Kasikornbank Pcl	(65,620)	(0.04)
280,400	Ngern Tid Lor PCL-Nvdr	(14,274)	(0.01)
502,000	PTT PCL	(45,277)	(0.02)
		(125,171)	(0.07)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	United Arab Emirates		
(3)	Network International Hol-Wi_Barc	-	(0.00)
1,556	Network International Hol-Wi_GS	(2)	(0.00)
		(2)	(0.00)
	United Kingdom		
37,229	Adaptimmune Therapeuticsdr	(32,216)	(0.02)
78,974	AGgreko plc	(15,257)	(0.01)
11,655	Anglo American plc	(39,087)	(0.02)
(4)	Aptiv Plc	(7)	(0.00)
(125,576)	Ascential Plc	(146,454)	(0.09)
7	Ashmore Group plc	(5)	(0.00)
(2,061)	Ashtead Group plc_Barc	(38,245)	(0.02)
(969)	Ashtead Group plc_GS	(13,177)	(0.01)
21,470	Associated British Foods plc_GS	(24,960)	(0.02)
15,604	Associated British Foods plc_JPM	(18,586)	(0.02)
(111,814)	Astrazeneca plc-Spons ADR	(841,508)	(0.47)
(350)	Atlassian Corporation Plc-Class A_GS	(6,980)	(0.00)
(411)	Atlassian Corporation Plc-Class A_MS	(13,119)	(0.01)
23,978	Auction Technology Group-Wi	(18,994)	(0.01)
(6,242)	Auto Trader Group plc_Barc	(4,074)	(0.00)
(12,585)	Auto Trader Group plc_GS	(8,773)	(0.00)
(3)	AVEVA Group plc_Barc	(10)	(0.00)
(1,154)	AVEVA Group plc_GS	(4,911)	(0.00)
136,886	Aviva plc	(7,011)	(0.00)
(16,704)	B&M European Value Retail SA_Barc	(12,944)	(0.01)
(46,635)	B&M European Value Retail SA_GS	(6,987)	(0.00)
(287)	B&M European Value Retail SA_JPM	(284)	(0.00)
(53,459)	Babcock International Group plc	(4,397)	(0.00)
262,254	Barclays plc_GS	(30,720)	(0.03)
120,234	Barclays plc_JPM	(10,826)	(0.01)
1,648	Barclays plc_MS	(245)	(0.00)
1,032	Beazley Plc_Barc	(145)	(0.00)
(5,214)	Beazley Plc_GS	(1,561)	(0.00)
(2,550)	Bellway Plc_Barc	(11,033)	(0.01)
518	Bellway Plc_GS	(442)	(0.00)
(1,969)	Berkeley Group Holdings Plc	(5,267)	(0.00)
60,750	BP plc	(6,811)	(0.00)
3,840	British Land Company plc	(796)	(0.00)
(15)	Britvic plc_Barc	(16)	(0.00)
(2,585)	Britvic plc_GS	(2,138)	(0.00)
48,768	BT Group plc	(723)	(0.00)
3,349	Bunzl plc	(768)	(0.00)
(4,691)	Burberry Group plc_Barc	(16,594)	(0.02)
4,236	Burberry Group plc_GS	(9,014)	(0.00)
(682)	Capri Holdings Limited	(1,704)	(0.00)
502,699	Centrica plc_Barc	(17,670)	(0.02)
480	Centrica plc_GS	(23)	(0.00)
180,581	Centrica plc_JPM	(765)	(0.00)
(1)	Close Brothers Group plc	(1)	(0.00)
(4,426)	Compass Group plc	(754)	(0.00)
(9)	Convatec Group plc	(3)	(0.00)
(17,276)	Countryside Properties_Barc	(9,377)	(0.01)
(1,914)	Countryside Properties_GS	(143)	(0.00)
18,370	Craneware Plc	(14,980)	(0.01)
(3)	Cranswick plc	(14)	(0.00)
(197)	Croda International plc	(1,437)	(0.00)
(604)	Dechra Pharmaceuticals plc	(3,186)	(0.00)
(11,128)	Deliveroo Holdings Plc-A WI	(2,684)	(0.00)
(1)	Dialog Semiconductor plc_Barc	(13)	(0.00)
(179)	Dialog Semiconductor plc_GS	(273)	(0.00)
(3,699)	Diploma plc	(14,014)	(0.01)
5	Direct Line Insurance Group plc	(2)	(0.00)
(206,871)	Domino's Pizza UK and Ireland plc_GS	(78,399)	(0.04)
(15,437)	Domino's Pizza UK and Ireland plc_JPM	(1,545)	(0.00)
170,326	Dr. Martens Plc-Wi	(37,310)	(0.02)
(30,654)	DS Smith plc	(14,623)	(0.01)
(5)	easyJet plc_Barc	(5)	(0.00)
6,261	easyJet plc_GS	(8,226)	(0.00)
(9,025)	Electrocomponents plc_Barc	(12,187)	(0.01)
(2,072)	Electrocomponents plc_GS	(174)	(0.00)
(934)	Evraz plc	(1,424)	(0.00)
(1,027)	Ferguson plc	(10,593)	(0.01)
(75)	FTSE 250 Index_GS	(72,434)	(0.04)
(10)	FTSE 250 Index_JPM	(9,656)	(0.01)
(681)	Future plc	(2,195)	(0.00)
(924)	Games Workshop Group plc_Barc	(9,256)	(0.01)
(477)	Games Workshop Group plc_GS	(1,403)	(0.00)
(1,764)	Genus plc	(11,997)	(0.01)
6,809	GlaxoSmithKline plc_Barc	(8,965)	(0.00)
(2,926)	GlaxoSmithKline plc_GS	(2,622)	(0.00)
(19,115)	GlaxoSmithKline plc_JPM	(5,060)	(0.00)
(2,266)	Halma plc	(6,241)	(0.00)
(293)	Hang Seng Index	(5,102)	(0.00)
(63,040)	Hays Plc	(6,508)	(0.00)
	Equity swaps (continued)		
	United Kingdom (continued)		
(2,241)	Hikma Pharmaceuticals plc	(3,229)	(0.00)
(598)	Homeserve plc	(62)	(0.00)
(12,016)	Howden Joinery Group plc	(16,827)	(0.01)
73,552	HSBC Holdings plc	(8,765)	(0.00)
3	IG Group Holdings plc	-	(0.00)
(2,574)	IMI plc_Barc	(16,319)	(0.01)
(340)	IMI plc_GS	(456)	(0.00)
(11,739)	Inchcape plc_Barc	(16,030)	(0.01)
(9,887)	Inchcape plc_GS	(9,124)	(0.00)
(7,019)	Indivior Plc	(3,509)	(0.00)
19,312	Intercontinental Hotels Group plc	(53,492)	(0.03)
(4,666)	Intermediate Capital Group plc_Barc	(19,373)	(0.01)
(904)	Intermediate Capital Group plc_GS	(1,926)	(0.00)
98,519	International Consolidated Airlines Group SA_GS	(35,464)	(0.02)
55,732	International Consolidated Airlines Group SA_JPM	(14,557)	(0.01)
(3,681)	International Game Technology	(10,473)	(0.01)
9,206	Intertek Group plc	(36,645)	(0.02)
579,567	Intu Properties plc_CS	(198,854)	(0.11)
1,927,289	Intu Properties plc_JPM	(3,203,395)	(1.74)
(2,506,855)	Intu Properties plc_Nova Scotia	-	(0.00)
(69,400)	ITV plc	(14,062)	(0.01)
(10,902)	JD Sports Fashion plc	(11,408)	(0.01)
15,967	Jet2 Plc	(42,839)	(0.02)
360,527	John Laing Group Plc-Wi	(3,781)	(0.00)
282,449	John Wood Group plc_Barc	(101,094)	(0.05)
(10,295)	John Wood Group plc_JPM	(210)	(0.00)
(27,061)	Kingfisher plc_Barc	(32,680)	(0.02)
(3,037)	Kingfisher plc_GS	(28)	(0.00)
(107)	Land Securities Group plc_Barc	(48)	(0.00)
2,711	Land Securities Group plc_GS	(942)	(0.00)
846	Legal and General Group plc_Barc	(206)	(0.00)
436,743	Legal and General Group plc_JPM	(71,062)	(0.04)
(20,190)	Liberty Global Plc-Series C	(9,233)	(0.01)
(13)	Lloyds Banking Group plc_Barc	(2)	(0.00)
513,840	Lloyds Banking Group plc_GS	(12,833)	(0.01)
(1,475)	M&G plc_Barc	(1,035)	(0.00)
(178,601)	M&G plc_JPM	(25,490)	(0.01)
(59,517)	Marks & Spencer Group plc	(2,940)	(0.00)
(18,818)	Meggitt plc_Barc	(8,615)	(0.00)
98,499	Meggitt plc_JPM	(2,105)	(0.00)
610,672	Melrose Industries	(105,596)	(0.06)
(93)	Mimecast Limited	(83)	(0.00)
(930)	Mondi plc	(325)	(0.00)
(22,030)	MSGLGSXR	(88,157)	(0.05)
(8,401)	MSGLSLUX	(91,548)	(0.05)
77,532	National Express Group plc	(26,272)	(0.01)
8,700	Next plc_GS	(35,428)	(0.02)
14,376	Next plc_JPM	(34,383)	(0.02)
10,050	Ocado Group plc_GS	(45)	(0.00)
(2,086)	Ocado Group plc_JPM	(863)	(0.00)
(5,722)	Oxford Biomedica Plc	(18,661)	(0.01)
8,956	Pennon Group plc	(2,152)	(0.00)
(832)	Pentair plc	(618)	(0.00)
(2,929)	Persimmon plc	(7,854)	(0.00)
(9,186)	Pets At Home Group Plc	(5,109)	(0.00)
(23)	Primary Health Properties plc	(2)	(0.00)
(3,024)	Prudential plc_Barc	(6,758)	(0.00)
21,709	Prudential plc_MS	(26,975)	(0.01)
1	Quilter plc_Barc	-	(0.00)
194,702	Quilter plc_JPM	(28,472)	(0.02)
1,356	Reckitt Benckiser Group plc_Barc	(2,325)	(0.00)
8,482	Reckitt Benckiser Group plc_GS	(1,529)	(0.00)
4,190	Reckitt Benckiser Group plc_JPM	(4,669)	(0.00)
(1)	Relx plc	(3)	(0.00)
23,155	Rentokil Initial plc_Barc	(3,325)	(0.00)
234,747	Rentokil Initial plc_JPM	(5,640)	(0.00)
(7)	Rightmove plc_Barc	(3)	(0.00)
(788)	Rightmove plc_GS	(412)	(0.00)
23,296	Rio Tinto plc	(19,334)	(0.01)
(1,782)	Royal Bank of Scotland Group plc_Barc	(940)	(0.00)
(426)	Royal Bank of Scotland Group plc_GS	(197)	(0.00)
(17,364)	Royal Mail plc	(51,442)	(0.03)
(874)	Russell UK MID 150 Index_GS	(246,604)	(0.13)
(66)	Russell UK MID 150 Index_JPM	(56,862)	(0.03)
(83)	SAGe Group plc_Barc	(75)	(0.00)
(15,137)	SAGe Group plc_JPM	(5,727)	(0.00)
(74,410)	Sainsbury (J) plc	(5,607)	(0.00)
(1)	Schroders plc _Barc	-	(0.00)
(32,084)	Schroders plc _GS	(189,941)	(0.10)
(1)	Segro plc	(1)	(0.00)
3,536	Severn Trent plc_Barc	(742)	(0.00)
(4,590)	Severn Trent plc_JPM	(1,140)	(0.00)
526	Smith & Nephew plc_Barc	(464)	(0.00)
(11,327)	Smith & Nephew plc_HSBC	(2,903)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	United Kingdom (continued)		
(6,059)	Smiths Group plc_Barc	(2,417)	(0.00)
(316)	Smiths Group plc_GS	(167)	(0.00)
(6,759)	Softcat Plc	(12,864)	(0.01)
7,896	Spectris plc	(4,618)	(0.00)
(501)	Spirax-SarCompanyEngineering plc	(12,876)	(0.01)
(3,376)	SSE plc_GS	(2,605)	(0.00)
23,099	SSE plc_JPM	(8,067)	(0.00)
61,488	SSP Group plc	(13,405)	(0.01)
(2)	St James's Place plc_Barc	(7)	(0.00)
(783)	St James's Place plc_GS	(1,930)	(0.00)
1,501	Standard Chartered plc_GS	(261)	(0.00)
48,289	Standard Chartered plc_JPM	(23,204)	(0.01)
2,231	Standard Life Aberdeen plc	(208)	(0.00)
(4,836)	Stellantis NV	(2,665)	(0.00)
102,407	Subsea 7 SA	(42,596)	(0.02)
(3)	Tate and Lyle plc_Barc	(3)	(0.00)
54,797	Tate and Lyle plc_JPM	(16,352)	(0.01)
320,999	Taylor Wimpey plc	(74,047)	(0.04)
473	Technipfmc plc_Barc	(124)	(0.00)
(2,891)	Technipfmc plc_GS	(1,262)	(0.00)
39,262	TesCompanyplc_Barc	(14,433)	(0.01)
88,041	TesCompanyplc_GS	(2,167)	(0.00)
253,531	THG Plc	(65,648)	(0.04)
(7,965)	Travis Perkins Plc_Barc	(54,354)	(0.03)
(698)	Travis Perkins Plc_GS	(12)	(0.00)
(2,803)	Tritax Big Box REIT plc	(1,170)	(0.00)
(1,105)	Tronox Holdings plc-Class A	(3,567)	(0.00)
2,151	Unilever plc	(9,453)	(0.01)
(8,794)	Unite Group plc	(1,494)	(0.00)
49	United Utilities Group plc	(31)	(0.00)
65	Victrex plc	(3)	(0.00)
(49,151)	Virgin Money UK plc_Barc	(4,957)	(0.00)
(1)	Virgin Money UK plc_GS	-	(0.00)
180,897	Vivo Energy Plc	(256)	(0.00)
145,264	Vodafone Group plc	(34,306)	(0.02)
39,118	Weir Group plc_GS	(45,615)	(0.02)
22,234	Weir Group plc_JPM	(3,055)	(0.00)
27,605	WH Smith plc_GS	(56,476)	(0.04)
27,398	WH Smith plc_JPM	(58,154)	(0.04)
(2,634)	Whitbread plc_Barc	(176)	(0.00)
29,109	Whitbread plc_JPM	(20,154)	(0.01)
(9,961)	Wickes Group Plc	(7,856)	(0.00)
(9,840)	WPP plc_Barc	(5,910)	(0.00)
964	WPP plc_GS	(77)	(0.00)
		(7,405,354)	(4.03)
	United States		
(28)	10X Genomics Inc	(797)	(0.00)
(882)	2U Inc	(2,190)	(0.00)
(417)	Abbott Laboratories	(2,642)	(0.00)
1	AbbVie Inc	-	(0.00)
(3,166)	Abercrombie & Fitch Co-Cl A	(7,396)	(0.00)
(50)	Abiomed Inc_GS	(109)	(0.00)
(1,005)	Abiomed Inc_MS	(20,046)	(0.02)
(593)	Acadia Healthcare Company Inc	(1,256)	(0.00)
(1,858)	Activision Blizzard Inc_GS	(2,703)	(0.00)
(1,560)	Activision Blizzard Inc_MS	(5,769)	(0.00)
(253)	Adaptive Biotechnologies	(243)	(0.00)
(75)	Adobe Systems Inc	(2,428)	(0.00)
(1)	Advance Auto Parts Inc	(33)	(0.00)
(269)	Advanced DrainAGe Systems In	(774)	(0.00)
(18,253)	Advanced Micro Devices	(64,085)	(0.04)
(237)	Aecom Technology Corporation	(24)	(0.00)
(1,062)	Aerie Pharmaceuticals Inc	(2,695)	(0.00)
(66)	AES Corporation	(202)	(0.00)
(430)	AGios Pharmaceuticals Inc	(3,820)	(0.00)
(802)	Airbnb Inc-Class A	(6,081)	(0.00)
(5,804)	Akebia Therapeutics Inc	(873)	(0.00)
(1,826)	Alaska Air Group Inc	(8,515)	(0.00)
(26)	Albemarle Corporation_GS	(329)	(0.00)
(703)	Albemarle Corporation_MS	(17,289)	(0.02)
7,452	Albireo Pharma Inc	(564)	(0.00)
(1,135)	Alector Inc	(2,081)	(0.00)
(1)	Align Technology Inc_GS	(15)	(0.00)
(269)	Align Technology Inc_MS	(19,253)	(0.02)
(821)	Alliant Energy Corporation	(104)	(0.00)
(2,487)	Allscripts Healthcare Solution	(2,402)	(0.00)
(14)	Alphabet Inc_GS	(568)	(0.00)
(46)	Alphabet Inc_MS	(26,675)	(0.02)
(534)	Alphatec Holdings Inc	(438)	(0.00)
(3,327)	Altria Group Inc	(1,440)	(0.00)
(39)	Amazon.com Inc	(7,222)	(0.00)
(207)	Ambarella Inc	(1,404)	(0.00)
(4)	Ameresco Inc-Cl A	(32)	(0.00)
	Equity swaps (continued)		
	United States (continued)		
(1,579)	American EAGle Outfitters	(1,714)	(0.00)
(333)	Amkor Technology Inc	(567)	(0.00)
(24)	AMN Healthcare Services Inc	(66)	(0.00)
(750)	Amphenol Corporation	(268)	(0.00)
(309)	Analog Devices Inc	(2,859)	(0.00)
(1,204)	APA Corporation_GS	(123)	(0.00)
(7,084)	APA Corporation_MS	(19,439)	(0.02)
(395)	Apellis Pharmaceuticals Inc	(4,100)	(0.00)
(85,477)	Apollo Global Management Inc	(979,137)	(0.54)
(707)	Apple Inc	(5,331)	(0.00)
(215)	Applied Materials Inc_GS	(3,884)	(0.00)
(9)	Applied Materials Inc_MS	(472)	(0.00)
(749)	Arconic Corporation	(2,273)	(0.00)
6,245	Arcturus Therapeutics Holdin	(48,178)	(0.04)
(789)	Ares Management Corporation	(4,102)	(0.00)
(144)	Arista Networks Inc	(1,390)	(0.00)
(371)	Armstrong World Industries Inc	(1,205)	(0.00)
(224)	Arrowhead Pharmaceuticals In_GS	(1,485)	(0.00)
(294)	Arrowhead Pharmaceuticals In_MS	(1,888)	(0.00)
3,995	AT&T Inc	(481)	(0.00)
(552)	Autodesk Inc	(1,714)	(0.00)
(144)	Automatic Data Processing Inc	(153)	(0.00)
(268)	Avantor Inc	(597)	(0.00)
(389)	Avient Corporation	(125)	(0.00)
(20,697)	Axogen Inc	(148,052)	(0.09)
(141)	Axon Enterprise Inc	(3,777)	(0.00)
(176)	Axsome Therapeutics Inc	(1,041)	(0.00)
(1,533)	B&G Foods Inc	(2,862)	(0.00)
(1)	Baker Hughes Company	-	(0.00)
(707)	Bally's Corporation	(552)	(0.00)
(85)	Beam Therapeutics Inc_GS	(2,818)	(0.00)
(229)	Beam Therapeutics Inc_MS	(9,089)	(0.00)
(649)	Becton Dickinson and Company	(797)	(0.00)
(340)	Belden Inc	(256)	(0.00)
(485)	Bentley Systems Inc-Class B	(546)	(0.00)
(690)	Berry Global Group Inc	(504)	(0.00)
(501)	Best Buy Company Inc	(2,188)	(0.00)
(150)	Beyond Meat Inc	(1,285)	(0.00)
(812)	Big Lots Inc	(262)	(0.00)
(383)	Biocryst Pharmaceuticals Inc	(1,179)	(0.00)
(172)	Biogen Inc	(3,583)	(0.00)
(102)	Biohaven Pharmaceutical Holding Company Limited	(778)	(0.00)
(81)	Bio-Rad Laboratories Inc	(2,426)	(0.00)
(338)	Bio-Techne Corporation	(11,037)	(0.01)
(911)	BJ's Wholesale Club Holdings Inc	(174)	(0.00)
(1,553)	Black Knight Inc	(4,962)	(0.00)
(145)	Blackline Inc	(115)	(0.00)
(50)	BlackRock Inc	(1,379)	(0.00)
(151)	Blackstone Group Inc/The	(2)	(0.00)
(319)	Bloom Energy Corporation- A	(63)	(0.00)
(54)	Booking Holdings Inc	(22,456)	(0.02)
(149)	Boot Barn Holdings Inc	(3,185)	(0.00)
(5)	BorgWarner Inc	(34)	(0.00)
(76)	Boston Scientific Corporation	(178)	(0.00)
(116)	Broadcom Inc	(1,210)	(0.00)
(654)	Bruker Corporation	(4,160)	(0.00)
(5)	Cable One Inc	(210)	(0.00)
(170)	Cabot Corporation	(22)	(0.00)
(2,132)	Cadence Design Systems Inc	(22,433)	(0.02)
(2,728)	Caesars Entertainment Inc	(14,186)	(0.02)
(1,521)	Callaway Golf Company	(1,934)	(0.00)
(4,402)	Camping World Holdings Inc-A	(1,468)	(0.00)
(9,608)	Cardiovascular Systems Inc	(34,627)	(0.03)
(143)	Caredx Inc	(2,244)	(0.00)
(925)	Carlyle Group Inc	(1,711)	(0.00)
(397)	Carmax Inc	(10,394)	(0.01)
(5,860)	Carnival plc	(4,110)	(0.00)
(158)	Carparts.com Inc	(485)	(0.00)
(41)	Carrier Global Corporation	(568)	(0.00)
(218)	Carvana Company	(1,766)	(0.00)
(947)	Catalent Inc	(15,660)	(0.02)
(120)	CBOE Holdings Inc	(588)	(0.00)
(192)	CDW Corporation DE	(634)	(0.00)
(570)	Centene Corporation	(2,154)	(0.00)
42	CenterPoint Energy Inc	(15)	(0.00)
(106)	Cerence Inc	(230)	(0.00)
(408)	Charles River Laboratories	(11,211)	(0.01)
(173)	Chart Industries Inc	(251)	(0.00)
(7)	Charter Communications Inc	(219)	(0.00)
(7,778)	Checkpoint Therapeutics Inc	(2,234)	(0.00)
(2,001)	Chegg Inc	(5,726)	(0.00)
(34)	Chemed Corporation	(42)	(0.00)
(2,464)	Chewy Inc - Class A	(10,700)	(0.01)
(347)	Chipotle Mexican Grill Inc_GS	(52,564)	(0.04)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
(83)	Chipotle Mexican Grill Inc_MS	(9,775)	(0.01)
(4,126)	Church & Dwight Company Inc_GS	(1,650)	(0.00)
1	Church & Dwight Company Inc_MS	-	(0.00)
(52)	Cintas Corporation	(634)	(0.00)
(655)	Citigroup Inc	(1,268)	(0.00)
(390)	Clean Harbors Inc	(1,690)	(0.00)
(542)	Cleveland-Cliffs Inc	(592)	(0.00)
(2,070)	Clorox Company	(8,412)	(0.00)
(565)	Cloudera Inc	(1,106)	(0.00)
(519)	Cogent Communications Holdings Inc	(215)	(0.00)
(136)	Cognex Corporation	(498)	(0.00)
(792)	Colfax Corporation	(1,160)	(0.00)
(1,206)	Comcast Corporation	(57)	(0.00)
(5)	Comerica Inc	(66)	(0.00)
(171)	Community Health Systems Inc	(387)	(0.00)
(344)	Commvault Systems Inc	(176)	(0.00)
(268)	Conocophillips	(504)	(0.00)
1	Consolidated Edison Inc	(2)	(0.00)
(229)	Constellation Brands Inc-A	(616)	(0.00)
(18,904)	Container Store Group Inc/Th	(2,742)	(0.00)
(43)	Continental Resources Inc	(169)	(0.00)
(562)	Copart Inc	(1,983)	(0.00)
(19,295)	Coty Inc	(982)	(0.00)
(410)	Cracker Barrel Old Country Store Inc	(1,093)	(0.00)
(21)	Credit Acceptance Corporation	(892)	(0.00)
(1,275)	Crinetics Pharmaceuticals In	(6,075)	(0.00)
(117)	Crocs Inc	(529)	(0.00)
(23)	Crowdstrike Holdings Inc - A	(387)	(0.00)
(329)	Crown Holdings Inc	(188)	(0.00)
(706)	CVS Health Corporation	(644)	(0.00)
(1,430)	D.R. Horton Inc	(17,112)	(0.02)
(188)	Danaher Corporation _GS	(2,669)	(0.00)
(348)	Danaher Corporation _MS	(12,628)	(0.01)
(898)	Darden Restaurants Inc	(16,420)	(0.02)
(190)	Dave & Busters Entertainmen	(1,822)	(0.00)
(20)	Davita Inc	(97)	(0.00)
(79)	Deere & Company	(373)	(0.00)
(330)	Delta Airlines Inc	(3,210)	(0.00)
(331)	Denali Therapeutics Inc	(2,349)	(0.00)
(104)	Denbury Inc	(1,396)	(0.00)
(1)	Dentsply Sirona Inc	(4)	(0.00)
(919)	Devon Energy Corporation	(1,551)	(0.00)
(97)	Diamondback Energy Inc	(4,055)	(0.00)
(798)	Dicerna Pharmaceuticals Inc	(9,942)	(0.01)
(406)	Diodes Inc	(561)	(0.00)
(1)	Discover Financial Services	(15)	(0.00)
(1,713)	DISH Network Corporation	(25)	(0.00)
621,064	Diversified Energy Company Plc	(49,196)	(0.04)
(700)	DocuSign Inc	(55,546)	(0.04)
(205)	Dollar General Corporation_GS	(198)	(0.00)
(378)	Dollar General Corporation_MS	(2,779)	(0.00)
(487)	Domino's Pizza Inc_GS	(11,071)	(0.01)
(306)	Domino's Pizza Inc_MS	(22,451)	(0.02)
(153)	Domo Inc - Class B	(2,189)	(0.00)
(479)	Donaldson Company Inc	(524)	(0.00)
(819)	Doordash Inc - A	(21,618)	(0.01)
(378)	Dover Corporation	(635)	(0.01)
(357)	Draftkings Inc	(1,109)	(0.00)
(1,019)	Dropbox Inc	(1,454)	(0.00)
(622)	Duck Creek Technologies Inc	(1,582)	(0.00)
(694)	Dun & Bradstreet Holdings Inc	(366)	(0.00)
(4,557)	DXC Technology Company	(77,710)	(0.05)
(2,230)	Dynavax Technologies Corporation	(9,883)	(0.01)
(3)	Eastman Chemical Company	(36)	(0.00)
(4,957)	eBay Inc_GS	(18,440)	(0.01)
(1,915)	eBay Inc_MS	(25,031)	(0.02)
(638)	Electronic Arts Inc	(2,779)	(0.00)
(42)	Eli Lilly & Company	(1,035)	(0.00)
(745)	Emergent BioSolutions Inc	(1,079)	(0.00)
(416)	Enanta Pharmaceuticals Inc	(522)	(0.00)
(362)	EnerSys	(1,817)	(0.00)
(199)	Enphase Energy Inc_GS	(7,212)	(0.00)
(1,472)	Enphase Energy Inc_MS	(33,801)	(0.03)
(403)	Ensign Group Inc	(458)	(0.00)
(100)	Entegris Inc	(556)	(0.00)
(132)	Envestnet Inc	(583)	(0.00)
(10,792)	Envista Holdings Coporation	(168,352)	(0.10)
(7)	EOG Resources Inc	(53)	(0.00)
(276)	Equifax Inc	(1,185)	(0.00)
(2)	Equity Residential	(8)	(0.00)
4,968	Esperion Therapeutics Inc	(24,826)	(0.01)
(2,366)	Etsy Inc_GS	(82,418)	(0.05)
(884)	Etsy Inc_MS	(4,822)	(0.00)
(32)	Everbridge Inc	(257)	(0.00)
	Equity swaps (continued)		
	United States (continued)		
(1,446)	Everi Holdings Inc	(9,804)	(0.01)
(1,122)	Evoqua Water Technologies Company	(4,030)	(0.00)
(720)	Expedia Group Inc	(43,590)	(0.02)
(1,974)	Exxon Mobil Corporation	(1,859)	(0.00)
(141)	F5 Networks Inc	(115)	(0.00)
(138)	Facebook Inc	(8,608)	(0.00)
(117)	Fastly Inc	(213)	(0.00)
(837)	Federated Hermes Inc	(1,439)	(0.00)
(94)	First Solar Inc	(738)	(0.00)
17	Fiserv Inc	(85)	(0.00)
(1,300)	Five Below	(7,854)	(0.00)
(467)	Floor & Decor Holdings Inc-A	(2,117)	(0.00)
(709)	Ford Motor Company_GS	(1,897)	(0.00)
(8,396)	Ford Motor Company_MS	(55,493)	(0.03)
(66)	Forterra Inc	(7)	(0.00)
(840)	Fortinet Inc	(53,628)	(0.03)
(1)	Fortune Brands Home and Security Inc	(9)	(0.00)
(6,081)	Fox Corporation - Class A	(15,443)	(0.01)
(105)	Fox Factory Holding Corporation	(1,002)	(0.00)
(1)	Franklin Resources Inc	(5)	(0.00)
(3,810)	Freeport-McMoRan Inc	(21,146)	(0.01)
(2,935)	FTSE France SMID Cap Tradable Plus Index	(440,804)	(0.24)
(1,014)	FTSE ItalySMIDCapTrad	(308,689)	(0.17)
(371)	Gap Inc_GS	(280)	(0.00)
(4,362)	Gap Inc_MS	(40,105)	(0.02)
(12)	Gartner Inc	(107)	(0.00)
(123)	Generac Holdings Inc	(8,035)	(0.00)
(5,873)	General Mills Inc	(1,696)	(0.00)
(597)	Gilead Sciences Inc	(984)	(0.00)
(2,831)	Glaukos Corporation	(49,706)	(0.03)
(1,539)	GoGo Inc	(168)	(0.00)
(438)	GraCompanyInc	(327)	(0.00)
(463)	Guidewire Software Inc	(874)	(0.00)
(43,183)	Halliburton Company_Barc	(182,422)	(0.10)
674	Halliburton Company_GS	(325)	(0.00)
(5,625)	Halliburton Company_MS	(54,216)	(0.03)
(6,220)	Hanesbrands Inc	(15,806)	(0.01)
(1,261)	Heico Corporation-Class A	(1,240)	(0.00)
(323)	Hess Corporation	(1,324)	(0.00)
(1,008)	Hilton Worldwide Holdings Inc	(12,430)	(0.01)
(103)	Hologic Inc_GS	(11)	(0.00)
(569)	Hologic Inc_MS	(2,385)	(0.00)
2,680	Hormel Foods Corporation	(1,402)	(0.00)
(3,934)	Howmet Aerospace Inc	(25,292)	(0.01)
(28)	Humana Inc	(62)	(0.00)
(957)	Huntington Bancshares Inc	(1,508)	(0.00)
(3)	Huntington Ingalls Industries Inc	(128)	(0.00)
(13)	Idexx Laboratories Inc	(1)	(0.00)
(245)	IGM Biosciences Inc	(295)	(0.00)
(141)	II-VI Inc_GS	(74)	(0.00)
(9,671)	II-VI Inc_MS	(45,239)	(0.02)
(285)	Incyte Corporation	(29)	(0.00)
(426)	Ingersoll Rand Inc	(151)	(0.00)
(1,821)	Innoviva Inc	(2,571)	(0.00)
(6,786)	Inogen Inc	(100,401)	(0.05)
(2)	Insmed Inc_GS	(1)	(0.00)
9,967	Insmed Inc_MS	(17,073)	(0.01)
(13)	Insulet Corporation	(79)	(0.00)
(569)	Intercontinental Exchange Inc	(1,679)	(0.00)
(996)	International Business Machines Corporation	(632)	(0.00)
(274)	Interpublic Group of Companies Inc	(128)	(0.00)
(585)	Intra-Cellular Therapies Inc	(7,330)	(0.00)
(78)	Intuit Inc	(4,401)	(0.00)
(648)	Intuitive Surgical Inc	(91,420)	(0.05)
(5,416)	Invesco Limited	(11,295)	(0.01)
(634)	Ionis Pharmaceuticals Inc	(235)	(0.00)
(9)	IQVIA Holdings Inc	(632)	(0.00)
(193)	Iridium Communications Inc	(130)	(0.00)
(3,275)	Iron Mountain Inc	(28,285)	(0.02)
(1,921)	Ironwood Pharmaceuticals Inc	(2,924)	(0.00)
8,422	Iteos Therapeutics Inc	(19,176)	(0.01)
(492)	Jabil Inc	(2,305)	(0.00)
(519)	JB Hunt Transport Services Inc_GS	(1,037)	(0.00)
1	JB Hunt Transport Services Inc_MS	(2)	(0.00)
(425)	Johnson Controls International plc	(1,204)	(0.00)
(34)	Jones Lang Lasalle Inc	(212)	(0.00)
(460)	Juniper Networks Inc	(267)	(0.00)
(208)	Karyopharm Therapeutics Inc	(117)	(0.00)
(1,191)	KBR Inc	(509)	(0.00)
(5,384)	Kimberly-Clark Corporation_GS	(12,401)	(0.01)
1	Kimberly-Clark Corporation_MS	(1)	(0.00)
(3,227)	KimCompanyRealty Corporation	(17,596)	(0.01)
(62)	Kla Corporation	(503)	(0.00)
(431)	Korn Ferry	(2,592)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
(1,355)	Kraft Heinz Company	(49)	(0.00)
(1,086)	Kratos Defense & Security	(1,712)	(0.00)
(3,474)	Kroger Company	(1,889)	(0.00)
(73)	Kulicke & Soffa Industries	(494)	(0.00)
(3,279)	L Brands Inc_GS	(17,424)	(0.01)
(4,132)	L Brands Inc_MS	(54,865)	(0.03)
(73)	Laboratory Corporation of America Holdings	(161)	(0.00)
(12)	Lam Research Corporation	(2,151)	(0.00)
(765)	Lamb Weston Holdings_GS	(341)	(0.00)
(1)	Lamb Weston Holdings_MS	(11)	(0.00)
(2,021)	Las Vegas SAnds Corporation	(12,094)	(0.01)
(864)	Legend Biotech Corporation	(11,869)	(0.01)
(249)	Lendingtree Inc	(939)	(0.00)
(1,263)	Lennar Corporation	(16,593)	(0.01)
(250)	LGI Homes Inc	(1,446)	(0.00)
(228)	Liberty Broadband-C	(2,348)	(0.00)
(324)	Lincoln Electric Holdings	(1,084)	(0.00)
(5)	Lincoln National Corporation	(46)	(0.00)
(11,870)	Lions Gate Entertainment Corp Class B	(13,753)	(0.01)
(1,451)	Live Nation Entertainment Inc	(18,818)	(0.01)
(328)	Liveramp Holdings Inc	(324)	(0.00)
(1,980)	LKQ Corporation	(726)	(0.00)
(67)	Loews Corporation	(73)	(0.00)
(3,087)	Lowes Cos Inc	(5,642)	(0.00)
(3)	Lumen Technologies Inc	(5)	(0.00)
(2,477)	Lyft Inc	(9,962)	(0.01)
(206)	Macom Technology Solutions Holdings	(1,502)	(0.00)
(2,297)	Magnolia Oil & Gas Corporation	(6,065)	(0.00)
(3,742)	Marathon Oil Corporation	(3,839)	(0.00)
(171)	Marathon Petroleum Corporation_GS	(746)	(0.00)
(3)	Marathon Petroleum Corporation_MS	(35)	(0.00)
(29)	Marketaxess Holdings Inc	(201)	(0.00)
(1,117)	MasCompanyCorporation	(61)	(0.00)
(610)	Masimo Corporation	(12,959)	(0.01)
(21)	MasTec Inc	(43)	(0.00)
(858)	Matador Resources Company	(8,454)	(0.00)
(2)	Match Group Inc_GS	(29)	(0.00)
(82)	Match Group Inc_MS	(1,330)	(0.00)
(415)	Mattel Inc	(141)	(0.00)
(175)	Maxar Technologies Inc	(105)	(0.00)
(718)	Maxlinear Inc	(2,522)	(0.00)
(1,769)	Mccormick & Company	(1,914)	(0.00)
(502)	Mcdonalds Corporation	(58)	(0.00)
(1,925)	Medallia Inc	(7,614)	(0.00)
110,126	Media General Inc	(13,618)	(0.01)
(393)	Mednax Inc	(566)	(0.00)
(41)	Medpace Holdings Inc_GS	(197)	(0.00)
(132)	Medpace Holdings Inc_MS	(4,381)	(0.00)
(6,855)	Merit Medical Systems Inc	(56,215)	(0.03)
(26)	Metlife Inc	(241)	(0.00)
(65)	Mettler-Toledo International	(13,975)	(0.01)
(241)	MGM Resorts International _GS	(2,400)	(0.00)
(3,235)	MGM Resorts International _MS	(47,114)	(0.03)
(448)	Micron Technology Inc	(447)	(0.00)
(175)	Mirati Therapeutics Inc	(4)	(0.00)
(579)	Moderna Inc	(45,417)	(0.02)
27,374	Molecular Templates Inc	(35,236)	(0.02)
(156)	Morgan Stanley	(134)	(0.00)
(52)	Motorola Solutions Inc	(798)	(0.00)
(1,043)	MSCI Daily TR Net Emerging Market	(1,708)	(0.00)
(40)	Nasdaq 100 Stock Indx	(550)	(0.00)
(174)	Nasdaq Biotech Index	(52,445)	(0.04)
(13)	Nasdaq Inc	(96)	(0.00)
(557)	National Instruments Corporation	(452)	(0.00)
(321)	Netapp Inc	(516)	(0.00)
(1,084)	Netflix Inc	(29,150)	(0.02)
(36)	Nevro Corporation	(259)	(0.00)
(225)	Nexstar Media Group Inc	(333)	(0.00)
(289)	NextEra Energy Inc	(23)	(0.00)
(29)	Nordson Corporation	(55)	(0.00)
(812)	Nordstrom Inc	(1,588)	(0.00)
(65)	Nortonlifelock Inc	(290)	(0.00)
(4,730)	Norwegian Cruise Line Holdings	(28,084)	(0.02)
(3)	Nov Inc	(3)	(0.00)
(140)	Nucor Corporation	(109)	(0.00)
(365)	Nutanix Inc	(1,913)	(0.00)
(6,481)	Nuvasive Inc	(69,495)	(0.04)
(31)	Nvidia Corporation	(5,989)	(0.00)
(3)	NVR Inc_GS	(464)	(0.00)
(21)	NVR Inc_MS	(7,662)	(0.00)
(1,368)	Occidental Petroleum Corporation	(3,851)	(0.00)
(68)	Okta Inc	(361)	(0.00)
(1,768)	Old Republic International Corporation	(443)	(0.00)
(130)	Olin Corporation	(475)	(0.00)
	Equity swaps (continued)		
	United States (continued)		
(1,101)	Omeros Corporation	(286)	(0.00)
(39)	Omnicell Inc	(393)	(0.00)
(3)	ONEOK Inc	(42)	(0.00)
(3,484)	Opko Health Inc	(41)	(0.00)
(1,003)	Oracle Corporation	(12,253)	(0.01)
40,430	Orasure Technologies Inc	(30,847)	(0.02)
145	Organon & Co Com	(773)	(0.00)
(8,685)	Orthofix Medical Inc	(60,795)	(0.03)
(2,497)	Overstock.Com Inc	(22,204)	(0.01)
(5,155)	Ovid Therapeutics Inc	(6,144)	(0.00)
(991)	Ovintiv Inc	(4,143)	(0.00)
(35)	Pacific Biosciences Of Calif	(228)	(0.00)
(27)	Palo Alto Networks Inc	(269)	(0.00)
(10)	Parker-Hannifin Corporation	(345)	(0.00)
(12,653)	Party City Holdco Inc	(3,480)	(0.00)
(12,638)	Patterson Companies Inc	(23,970)	(0.01)
(116)	Paycom Software Inc	(1,968)	(0.00)
(865)	Paypal Holdings Inc	(55,835)	(0.04)
(153)	Pegasystems Inc	(1,374)	(0.00)
(1,615)	Peloton Interactive Inc_GS	(28,743)	(0.02)
(613)	Peloton Interactive Inc_MS	(14,294)	(0.01)
(240)	PerkinElmer Inc_GS	(2,335)	(0.00)
(11)	PerkinElmer Inc_MS	(137)	(0.00)
(47)	Phillips 66	(27)	(0.00)
(325)	Phreesia Inc	(2,347)	(0.00)
(136)	Pioneer Natural Resources Company	(38)	(0.00)
(1,067)	Pitney Bowes Inc	(482)	(0.00)
(220)	PNC Financial Services Group Inc	(56)	(0.00)
(255)	Polaris Industries Inc	(1,175)	(0.00)
(193)	Pool Corporation	(611)	(0.00)
(120)	PPG Industries Inc	(117)	(0.00)
(1)	Principal Financial Group Inc	(7)	(0.00)
909	Procter and Gamble Company	(3,010)	(0.00)
(220)	Progyny Inc	(376)	(0.00)
(161)	Proto Labs Inc	(644)	(0.00)
(401)	PTC Inc_GS	(2,205)	(0.00)
(407)	PTC Inc_MS	(4,027)	(0.00)
(2,483)	PulteGroup Inc	(15,793)	(0.01)
(1,254)	Pvh Corporation	(12,728)	(0.01)
(985)	Q2 Holdings Inc	(2,729)	(0.00)
(115)	Qorvo Inc	(788)	(0.00)
(410)	Qualtrics International	(142)	(0.00)
(803)	Quest DiAGnostics Inc	(1,117)	(0.00)
(46)	Qurate Retail Inc 8.0 Pfd	(155)	(0.00)
(959)	Rapt Therapeutics Inc	(7,935)	(0.00)
(2,221)	Red Rock Resorts Inc-Class A	(1,344)	(0.00)
(43)	Regeneron Pharmaceuticals	(1,083)	(0.00)
(521)	REGENXBIO Inc	(1,786)	(0.00)
(174)	Rent-Center Inc	(9)	(0.00)
(81)	Repligen Corporation	(19)	(0.00)
(633)	Replimune Group Inc	(443)	(0.00)
(1)	Republic Services Inc	(15)	(0.00)
(797)	Revance Therapeutics Inc	(2,127)	(0.00)
(798)	Rexnord Corporation	(452)	(0.00)
(185)	RH Inc	(3,811)	(0.00)
(16)	Rockwell Automation Inc	(6)	(0.00)
(130)	Roku Inc	(3,460)	(0.00)
(2,350)	Rollins Inc	(1,598)	(0.00)
(109)	Royal Caribbean Cruises Limited_GS	(245)	(0.00)
(1,461)	Royal Caribbean Cruises Limited_MS	(21,161)	(0.01)
(306)	Royal Gold Inc	(830)	(0.00)
(187)	Ryder System Inc	(137)	(0.00)
(31,802)	S&P Global Inc	(2,067,382)	(1.12)
(13,574)	salesforce.com Inc	(209,813)	(0.11)
(1,858)	Sangamo Therapeutics Inc	(375)	(0.00)
(3,205)	Satsuma Pharmaceuticals Inc	(6,133)	(0.00)
(426)	Schlumberger Limited	(681)	(0.00)
(1,260)	Scientific Games Corporation	(19,565)	(0.01)
(177)	Seagen Inc_GS	(601)	(0.00)
(119)	Seagen Inc_MS	(593)	(0.00)
(656)	Sealed Air Corporation	(347)	(0.00)
(312)	Semtech Corporation	(285)	(0.00)
(51)	Service Corporation International	(5)	(0.00)
(48)	ServiceNow Inc_GS	(2,658)	(0.00)
(430)	ServiceNow Inc_MS	(21,087)	(0.01)
(742)	Shake Shack Inc	(7,005)	(0.00)
(74)	Shift4 Payments Inc-Class A	(139)	(0.00)
(117)	Shockwave Medical Inc	(4,540)	(0.00)
(3)	Silicon Laboratories Inc	(32)	(0.00)
(180)	Siteone Landscape Supply Inc	(884)	(0.00)
(156)	Skyworks Solutions Inc	(1,957)	(0.00)
(474)	Sleep Number Corporation	(3,016)	(0.00)
(62)	Snowflake Inc-Class A	(73)	(0.00)
(319)	South Jersey Industries	(97)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
(5,533)	Spectrum Pharmaceuticals Inc	(1,502)	(0.00)
(44)	Splunk Inc_GS	(449)	(0.00)
(115)	Splunk Inc_MS	(2,739)	(0.00)
(371)	Springworks Therapeutics Inc_GS	(2,257)	(0.00)
(288)	Springworks Therapeutics Inc_MS	(2,769)	(0.00)
(239)	Square Inc	(4,546)	(0.00)
(94)	Staar Surgical Company	(4,931)	(0.00)
(271)	State Street Corporation	(341)	(0.00)
(1,385)	Steris plc	(8,682)	(0.00)
(171)	Stride Inc	(462)	(0.00)
(1,687)	Stryker Corporation	(15,319)	(0.01)
(844)	Sturm Ruger & CompanyInc	(11,560)	(0.01)
(123)	Summit Materials Inc	(223)	(0.00)
(92)	Sunrun Inc	(26)	(0.00)
(811)	Supernus Pharmaceuticals Inc	(3,710)	(0.00)
(157)	Surgery Partners Inc	(4,750)	(0.00)
(49)	SVB Financial Group _GS	(371)	(0.00)
(228)	SVB Financial Group _MS	(64,586)	(0.04)
(875)	Switch Inc - A	(918)	(0.00)
(245)	Synaptics Inc	(4,755)	(0.00)
(9)	Synchrony Financial	(76)	(0.00)
(150)	Synnex Corporation	(321)	(0.00)
(123)	Synopsys Inc_GS	(2,333)	(0.00)
(351)	Synopsys Inc_MS	(6,965)	(0.00)
(57)	Synovus Financial Corporation	-	(0.00)
(1)	Sysco Corporation	(6)	(0.00)
(115)	T Rowe Price Group Inc	(1,353)	(0.00)
(8,108)	Tactile Systems Technology	(67,881)	(0.04)
(10,506)	Tapestry Inc_GS	(5,667)	(0.00)
(2,939)	Tapestry Inc_MS	(23,915)	(0.01)
(645)	Targa Resources Corporation	(621)	(0.00)
(445)	Target Corporation	(22,634)	(0.01)
(73)	Teladoc Inc	(290)	(0.00)
(387)	Tenable Holdings Inc	(198)	(0.00)
(537)	Tenet Healthcare Corporation	(1,879)	(0.00)
(181)	Teradata Corporation	(335)	(0.00)
(77)	Teradyne Inc	(1,048)	(0.00)
(355)	Tesla Inc	(12,886)	(0.01)
(108)	Texas Instruments Inc	(449)	(0.00)
(6)	Texas Pacific Land Corporation	(504)	(0.00)
(234)	TG Therapeutics Inc	(106)	(0.00)
(317)	The Cooper Companies Inc	(1,026)	(0.00)
(51)	Thermo Fisher Scientific Inc	(1,353)	(0.00)
(393)	TJX Companies Inc	(84)	(0.00)
(103)	TPI Composites Inc	(108)	(0.00)
(1,234)	Tractor Supply Company_GS	(2,773)	(0.00)
(710)	Tractor Supply Company_MS	(25,632)	(0.01)
(40)	Trade Desk Inc	(219)	(0.00)
(99)	Tradeweb Markets Inc	(4)	(0.00)
(49)	Trane Technology Plc	(95)	(0.00)
(90)	Transdigm Group Inc_GS	(1,302)	(0.00)
(73)	Transdigm Group Inc_MS	(9,591)	(0.01)
(119)	Trupanion Inc	(1,804)	(0.00)
(1,960)	Twitter Inc	(34,657)	(0.02)
(41)	Tyler Technologies Inc_GS	(473)	(0.00)
(66)	Tyler Technologies Inc_MS	(3,099)	(0.00)
(2,293)	Uber Technologies Inc	(449)	(0.00)
(1,451)	Ulta Beauty	(6,884)	(0.00)
(1,189)	Umpqua Holdings Corporation	(367)	(0.00)
(13,111)	Under Armour Inc	(7,440)	(0.00)
(2,211)	United Airlines Holdings Inc	(18,135)	(0.01)
(147)	United Rentals Inc	(11,408)	(0.01)
(137)	United Therapeutics Corporation	(4,147)	(0.00)
(1,544)	Univar Inc	(696)	(0.00)
(165)	Universal Display Corporation	(603)	(0.00)
(1)	Unum Group	(2)	(0.00)
(246)	Upwork Inc	(3,064)	(0.00)
(127)	Valero Energy Corporation	(526)	(0.00)
(7)	Ventas Inc	(66)	(0.00)
(50)	Verisign Inc	(374)	(0.00)
2,106	Verizon Communications Inc	(5,972)	(0.00)
(54)	Vertex Pharmaceuticals Inc	(15)	(0.00)
(1,100)	Vertiv Holdings Company	(1,223)	(0.00)
(845)	Viasat Inc	(171)	(0.00)
151	Viatris Inc	(140)	(0.00)
(1,285)	Viavi Solutions Inc	(610)	(0.00)
(2,513)	Vonage Holdings Corporation	(787)	(0.00)
(137)	Wabtec Corporation	(177)	(0.00)
(1,025)	Wal-Mart Stores Inc	(2,817)	(0.00)
(1,442)	Waters Corporation	(105,478)	(0.06)
(135)	WatsCompanyInc	(72)	(0.00)
(45)	Watts Water Technologies Inc	(420)	(0.00)
(1,548)	Wayfair Inc	(11,494)	(0.01)
(1,446)	WD-40 Company	(7,031)	(0.00)
	Equity swaps (continued)		
	United States (continued)		
(102)	Wesco International Inc	(443)	(0.00)
(60)	West Pharmaceutical Services	(3,274)	(0.00)
(1,699)	Western Digital Corporation	(2,614)	(0.00)
(11)	Whirlpool Corporation	(303)	(0.00)
(935)	Wingstop Inc	(10,548)	(0.01)
(243)	Winnebago Industries	(192)	(0.00)
(259)	Workday Inc	(2,245)	(0.00)
(882)	World Wrestling Entertain-A	(204)	(0.00)
(250)	WR Berkley Corporation	(44)	(0.00)
(4,501)	WW International Inc	(2,254)	(0.00)
(953)	Wynn Resorts Limited	(10,041)	(0.01)
(170)	Xpel Inc	(4,423)	(0.00)
(372)	Xylem Inc	(1,906)	(0.00)
(114)	Yeti Holdings Inc	(418)	(0.00)
(781)	Yum! Brands Inc	(5,815)	(0.00)
(1)	Zendesk Inc	(5)	(0.00)
(458)	Zentalis Pharmaceuticals Inc	(1,930)	(0.00)
(300)	Zillow Group Inc - C	(456)	(0.00)
(320)	Zoetis Inc	(1,824)	(0.00)
(70)	Zoom Video Communications_GS	(3,043)	(0.00)
(470)	Zoom Video Communications_MS	(32,634)	(0.02)
(173)	Zoominfo Technologies Inc-A	(476)	(0.00)
		(8,232,960)	(4.48)
	Total equity swaps	(30,180,199)	(16.37)
	Futures contracts		
	India		
31	Bharti Airtel July 2021	(12,491)	(0.01)
	Singapore		
(162)	FTSE China A50 Futures July 2021_GS	(5,702)	(0.00)
(39)	FTSE China A50 Futures July 2021_MS	(1,376)	(0.00)
(10)	FTSE Taiwan Index July 2021	(6,156)	(0.00)
(20)	MSCI SING IX ETS July 2021	(815)	(0.00)
(82)	SGX Nifty 50 July 2021	(17,193)	(0.01)
		(31,242)	(0.01)
	South Korea		
(16)	KOSPI2 Index Futures September 2021	(21,078)	(0.01)
	United States		
(40)	S&P500 EMINI Futures September 2021	(85,817)	(0.05)
		(85,817)	(0.05)
	Total futures contracts	(150,628)	(0.08)
	Option contract		
	United States		
(101)	Put on 22.5 SOFI US 16 July 2021	(36,622)	(0.02)
		(36,622)	(0.02)
	Total option contract	(36,622)	(0.02)

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
CHF2,943,718	€2,691,731	2 July 2021	2	(6,283)	(0.00)
CHF2,908,871	€2,654,260	9 July 2021	2	(489)	(0.00)
€31,775	CHF34,846	2 July 2021	1	(14)	(0.00)
€662,133	£568,462	2 July 2021	3	(42)	(0.00)
€5,783,950	£4,977,933	15 July 2021	3	(13,239)	(0.01)
€1,421,919	£1,223,852	15 July 2021	1	(3,352)	(0.00)
€4,197,462	JPY561,177,526	15 July 2021	2	(65,222)	(0.04)
€112,339	SEK1,141,395	2 July 2021	2	(200)	(0.00)
€26,994,986	US$32,193,661	2 July 2021	7	(150,898)	(0.08)
€348,889	US$417,024	9 July 2021	1	(2,696)	(0.00)
€81,766,746	US$99,105,415	15 July 2021	16	(1,776,504)	(0.97)
€909,858	US$1,105,643	15 July 2021	1	(22,169)	(0.01)
€618,988	AUD978,410	15 July 2021	2	(259)	(0.00)
€62,479	SGD100,000	15 July 2021	1	(230)	(0.00)
€10,504,335	HKD99,059,542	15 July 2021	5	(248,810)	(0.13)
€610,764	NOK6,251,520	2 July 2021	1	(1,817)	(0.00)
£568,462	€663,286	2 July 2021	3	(1,111)	(0.00)
NOK20,310	€1,996	9 July 2021	1	(6)	(0.00)
Total unrealised loss on forward currency contracts				(2,293,341)	(1.24)
Total financial liabilities at fair value through profit or loss-trading				(32,660,790)	(17.71)
Total financial assets at fair value through profit or loss-trading				188,765,962	102.36
Total financial liabilities at fair value through profit or loss-trading				(32,660,790)	(17.71)
Other net assets				28,312,868	15.35
Net Assets Attributable to Holders of Redeemable Participating Shares				184,418,040	100.00

** The forward currency contracts are held with Morgan Stanley & Co. International Plc and 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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	67.61
Exchage traded financial derivative instruments described in classification (a) above	0.27
OTC financial derivative instruments described in classification (b) above	11.98
Other current assets	20.14
	100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b)		
	Argentina		
17	Globant SA	451	0.00
87	Mercadolibre Inc	17,153	0.02
		17,604	0.02
	Austria		
102	Andritz AG	894	0.00
(84)	Raiffeisen Bank International AG	40	0.00
48	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	397	0.00
57	Voestalpine AG	227	0.00
		1,558	0.00
	Belgium		
(217)	Colruyt SA	952	0.00
(835)	Galapagos NV	3,896	0.01
127	Groupe Bruxelles Lambert SA	1,744	0.00
34	Kbc Groep NV	44	0.00
(1,249)	Proximus	3,449	0.01
(347)	Solvay SA	2,333	0.00
(242)	Telenet Group Holding NV	668	0.00
45	UCB SA	262	0.00
138	Umicore	1,966	0.00
		15,314	0.02
	Bermuda		
107	Arch Capital Group Limited	201	0.00
28	Assured Guaranty Limited	281	0.00
28	Essent Group Limited	100	0.00
1,004	Genpact Limited_CSAGI	649	0.00
38	Genpact Limited_JPM	139	0.00
15	Helen Of Troy Limited	434	0.00
38	Signet Jewelers Limited_CSAGI	206	0.00
44	Signet Jewelers Limited_JPM	908	0.00
		2,918	0.00
	Brazil		
1	Cosan SA	3	0.00
32	Pagseguro Digital Limited	203	0.00
		206	0.00
	Canada		
(224)	Algonquin Power & Utilities	215	0.00
(1,310)	B2Gold Corporation_CSAGI	131	0.00
(174)	B2Gold Corporation_JPM	29	0.00
49	Bank Of Montreal	123	0.00
159	BCE Inc	304	0.00
(2)	Brookfield Asset Management	9	0.00
228	Brookfield Asset Management Inc	1,160	0.00
(242)	Canadian National Railway Company	982	0.00
(234)	Canadian Pacific Railway Limited	124	0.00
55	Canadian Solar Inc	130	0.00
1,485	Cenovus Energy Inc	377	0.00
17	CGI Inc	338	0.00
(161)	Cronos Group Inc	231	0.00
160	GFL Environmental Inc	1,757	0.00
36	Gildan Activewear Inc	371	0.00
(1,003)	Kinross Gold Corporation	464	0.00
7	Lululemon Athletica Inc	312	0.00
10	Magna International Inc	22	0.00
(1,102)	Manulife Financial Corporation	2,167	0.00
(584)	Methanex Corporation_CSAGI	2,178	0.00
65	Methanex Corporation_JPM	174	0.00
99	Nutrien Limited	134	0.00
273	Osisko Gold Royalties Limited	633	0.00
(4,042)	Pretium Resources Inc	3,274	0.01
544	Primo Water Corporation	1,023	0.00
1,534	Rogers Communications Inc_CSAGI	5,638	0.01
8	Rogers Communications Inc_JPM	10	0.00
68	Shopify Inc	22,503	0.03
(51)	Silver Wheaton Corporation	133	0.00
3,599	Telus Corporation_CSAGI	5,677	0.01
215	Telus Corporation_JPM	376	0.00
(37)	Tfi International Inc	102	0.00
81	Thomson Reuters Corporation	919	0.00
1,780	Toronto-Dominion Bank	2,504	0.00
(74)	Yamana Gold Inc	20	0.00
		54,544	0.06
	Denmark		
(1,287)	Ambu AS	2,798	0.00
2	AP Moller - Maersk A/S	3,245	0.01
66	Bavarian Nordic A/S	1,182	0.00
114	Carlsberg A/S	2,017	0.00
86	Coloplast	747	0.00
(1,476)	Danske Bank A/S	707	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	Denmark (continued)		
263	DSV Panalpina A/S	6,185	0.01
243	FLSmidth & Company A/S	1,899	0.00
6	Genmab	19	0.00
502	GN Store Nord A/S	3,539	0.01
1,603	ISS A/S	7,521	0.01
(482)	Jyske Bank A/S	13	0.00
379	Novo Nordisk A/S	1,555	0.00
247	Novozymes A/S	2,205	0.00
73	Pandora A/S	1,858	0.00
31	Rockwool International A/S	3,862	0.01
113	Royal Unibrew A/S	2,130	0.00
336	Tryg A/S	326	0.00
625	Vestas Wind Systems A/S	1,320	0.00
215	William Demant Holding	4,609	0.01
		47,737	0.06
	Faroe Islands		
123	Bakkafrost P/F	2,020	0.00
	Finland		
76	Elisa OYJ	23	0.00
332	Fortum OYJ	113	0.00
164	Huhtamaki OYJ	8	0.00
710	Kesko OYJ	3,627	0.01
322	Kojamo OYJ	486	0.00
184	Kone OYJ	83	0.00
979	Metso Outotec OYJ	3,046	0.01
48	Nokian Renkaat OYJ	133	0.00
4,087	Nordea Bank ABP	4,254	0.01
899	Outokumpu OYJ	1,880	0.00
(39)	Sampo OYJ	3	0.00
26	Stora Enso OYJ	489	0.00
322	Upm-Kymmene OYJ	604	0.00
239	Valmet Corporation	2,757	0.00
784	Wartsila OYJ	3,789	0.00
		21,295	0.03
	France		
(84)	Accor SA	131	0.00
(1)	ADP Promesses	1	0.00
407	Air Liquide SA	3,304	0.01
22	Alstom	13	0.00
115	Amundi SA	879	0.00
74	Arkema SA	694	0.00
(121)	AXA SA	157	0.00
12	Capgemini SA	59	0.00
(7,129)	Carrefour SA	3,954	0.01
13	Cie Generale Des Etablissements Michelin	28	0.00
32	Cie Generale D'Optique Essilor International SA	284	0.00
(919)	Cnp Assurances	2,027	0.00
(2,095)	Credit Agricole SA	1,330	0.00
2,328	Danone SA	2,989	0.01
439	Dassault Systemes SA	9,752	0.01
(62)	Edenred	170	0.00
(288)	EDF	23	0.00
(555)	Eutelsat Communications	340	0.00
(33)	Faurecia	101	0.00
(140)	Getlink	7	0.00
109	Hermes International	21,822	0.04
(13)	Iliad SA	163	0.00
36	Ipsen SA	508	0.00
182	Kering	14,099	0.02
51	LA Francaise Des Jeux SAem	968	0.00
285	Legrand SA	607	0.00
214	Lvmh Moet Hennessy Louis Vuitton SE	10,853	0.01
(50)	Neoen SA	243	0.00
7	Pernod Ricard SA	67	0.00
(819)	Publicis Groupe	1,605	0.00
540	Remy Cointreau	10,173	0.01
(335)	Renault SA	228	0.00
536	Rexel SA	3,398	0.00
(13)	Rubis SCA	63	0.00
118	Saint Gobain	1,632	0.00
229	Sanofi	298	0.00
15	Sartorius Stedim Biotech	1,204	0.00
128	Schneider Electric SA	352	0.00
(33)	Scor Regroupe	82	0.00
(389)	SEB SA	659	0.00
83	Societe Generale	5	0.00
35	Soitec	1,718	0.00
34	Teleperformance	1,602	0.00
(355)	Total SA	395	0.00
79	Ubisoft Entertainment	22	0.00
(54)	Valeo SA	54	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	France (continued)		
39	Veolia Environnement SA	11	0.00
(241)	Vinci SA	750	0.00
(138)	Vivendi Universal SA	13	0.00
96	Worldline SA	14	0.00
		99,851	0.12
	Germany		
(4,370)	Aareal Bank AG	17,839	0.02
53	Adidas AG	1,002	0.00
447	Aixtron AG	4,073	0.01
670	Aroundtown SA	1,418	0.00
(44)	BASF SE	23	0.00
(131)	Bayer AG	334	0.00
(4)	Bechtle AG	10	0.00
910	Beiersdorf AG	2,946	0.01
413	Brenntag AG	2,626	0.01
50	Carl Zeiss Meditec AG	3,301	0.01
(107)	Commerzbank AG	19	0.00
44	Continental AG	563	0.00
(406)	Cts Eventim AG & Company Kgaa	939	0.00
506	Delivery Hero AG	1,021	0.00
69	Deutsche Boerse AG	433	0.00
365	Deutsche Post AG	2,133	0.00
1,765	Deutsche Telekom AG	704	0.00
641	Encavis AG	575	0.00
786	Evonik Industries AG	401	0.00
238	Evotec SE	2,129	0.00
(10)	Fraport AG Frankfurt Airport Services Worldwide	11	0.00
(2,289)	Freenet AG	3,443	0.01
636	Fresenius Medical Care AG & Company Kgaa	4,734	0.01
1,473	Fresenius Se & Company KGaA	3,717	0.00
69	Gea Group AG	1,356	0.00
471	Gerresheimer AG	4,377	0.01
(54)	Hannover Rueckversicheru	556	0.00
(28)	Heidelbergcement AG	106	0.00
718	Hellofresh AG	11,808	0.01
1,019	K+S AG	5,011	0.01
147	Kion Group AG	2,067	0.00
115	Lanxess AG	219	0.00
43	LEG Immobilien AG	48	0.00
217	Merck Kgaa	5,263	0.01
(40)	Morphosys AG	43	0.00
210	Nemetschek AG	2,387	0.00
119	Norddeutsche Affinerie AG	1,176	0.00
(453)	Nordex SE	2,033	0.00
83	Puma AG	918	0.00
9	Rational AG	1,721	0.00
44	Rheinmetall AG	159	0.00
772	SAP SE	1,232	0.00
100	Scout24 AG	414	0.00
(71)	Siemens Energy AG	135	0.00
106	Siemens Healthineers AG	538	0.00
64	Symrise AG	448	0.00
163	Tag Immobilien AG	147	0.00
(778)	Teamviewer AG	4	0.00
1,158	ThyssenKrupp AG	715	0.00
120	Uniper SE	97	0.00
(110)	Volkswagen AG	368	0.00
154	Vonovia	355	0.00
48	Wacker Chemie AG	1,695	0.00
3	Zalando SE	54	0.00
		99,844	0.12
	Hungary		
(490)	Wizz Air Holdings plc	714	0.00
	Ireland		
9	Accenture plc	85	0.00
366	Alkermes plc	1,807	0.00
702	Allegion plc_CSAGI	645	0.00
33	Allegion plc_JPM	884	0.00
112	Cimpress plc_CSAGI	927	0.00
26	Cimpress plc_JPM	324	0.00
129	CRH plc	540	0.00
1,873	Experian plc	3,531	0.01
419	Grafton Group plc	1,595	0.00
12	Icon plc	213	0.00
126	Keywords Studios plc	-	0.00
(61)	Paddy Power Betfair plc	348	0.00
(83)	Perrigo Company	11	0.00
(1,016)	Seagate Technology Holdings	4,278	0.01
		15,188	0.02

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	Israel		
(123)	Check Point Software Technologies Limited	90	0.00
442	Fiverr International Limited	26,009	0.03
31	Inmode Limited	538	0.00
45	Kornit Digital Limited	1,734	0.00
(36)	Playtika Holding Corporation	70	0.00
3	Wix.Com Limited	44	0.00
46	Zim Integrated Shipping Services	50	0.00
		28,535	0.03
	Italy		
35,062	A2A Spa	7,152	0.01
75	Amplifon Spa	1,270	0.00
90	Azimut Holding Spa	438	0.00
138	Banca Generali Spa	1,674	0.00
563	Banca Mediolanum	1,118	0.00
(5,495)	Bper Banca	227	0.00
1,529	Davide Campari Milano NV	3,205	0.01
96	Diasorin Spa	2,026	0.00
(2,235)	ENI Spa	594	0.00
2,379	Finecobank Spa	1,973	0.00
13,476	Hera Spa	3,452	0.01
578	Infrastrutture Wireless Ital	187	0.00
33	Interpump Group Spa	385	0.00
47	Recordati Spa	182	0.00
(805)	Saipem Spa	8	0.00
(3,047)	Terna Spa	556	0.00
		24,447	0.03
	Japan		
100	Advantest Corporation	450	0.00
(300)	Aeon Company Limited	608	0.00
100	Aiful Corporation	18	0.00
400	Ajinomoto Company Inc	814	0.00
(100)	Alfresa Holdings Corporation	21	0.00
(400)	Alps Electric Company Limited	1,034	0.00
200	Amada Company Limited	25	0.00
(100)	Anges MG Inc	157	0.00
(100)	Aozora Bank Limited	44	0.00
(200)	Asahi Glass Company Limited	81	0.00
(300)	Asahi Intecc Company Limited	1,065	0.00
(200)	Asahi Kasei Corporation	97	0.00
(200)	Ashikaga Holdings Company Limited	49	0.00
500	Asics Corporation	4,717	0.02
(200)	Azbil Corporation	288	0.00
(100)	Bank Of Kyoto Limited	1,595	0.00
400	Benefit One Inc	2,004	0.00
(300)	Bic Camera Inc	45	0.00
(100)	Brother Industries Limited	70	0.00
100	Capcom Company Limited	13	0.00
(200)	Casio Computer Company Limited	411	0.00
100	Chugai Pharmaceutical Company Limited	243	0.00
(100)	Coca-Cola Bottlers Japan Inc	80	0.00
100	Credit Saison Company Limited	23	0.00
100	Cyberagent Inc	202	0.00
300	Daicel Corporation	164	0.00
300	Dai-Ichi Life Holdings Inc	68	0.00
(200)	Daiichikosho Company Limited	45	0.00
100	Daiwa House Industry Company Limited	95	0.00
(700)	Demae-Can Company Limited	5,607	0.02
100	Dena Company Limited	179	0.00
(100)	Denki Kagaku Kogyo K K	653	0.00
100	Digital Garage Inc	442	0.00
(100)	East Japan Railway Company	266	0.00
(300)	Eneos Holdings Inc	7	0.00
(300)	Ezaki Glico Company Limited	824	0.00
(200)	Food & Life Companies Limited	171	0.00
100	Fujifilm Holdings Corporation	1,503	0.00
(100)	Gmo Payment Gateway Inc	189	0.00
(100)	Goldwin Inc	496	0.00
(100)	GS Yuasa Corporation	149	0.00
(100)	Hankyu Hanshin Holdings Inc	108	0.00
(400)	Hazama Ando Corporation	131	0.00
600	Hino Motors Limited	23	0.00
(100)	Hisamitsu Pharmaceutical Company	954	0.00
(100)	Hoshizaki Corporation	396	0.00
100	Idemitsu Kosan Company Limited	49	0.00
(100)	Infomart Corporation	38	0.00
200	Internet Initiative Japan	1,535	0.00
200	Ito En Limited	810	0.00
(200)	Itochu Corporation	158	0.00
(100)	Japan Airlines Company Limited	124	0.00
700	JCR Pharmaceuticals Co Ltd	1,882	0.01
(400)	Kajima Corporation	155	0.00

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (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
	Equity swaps (b) (continued)		
	Japan (continued)		
(200)	Kakaku.Com Inc	35	0.00
100	Kansai Paint Company Limited	2	0.00
(300)	Kao Coporation	1,292	0.00
(100)	Keio Corporation	820	0.00
(100)	Keisei Electric Railway Company	68	0.00
(200)	Kewpie Corporation	183	0.00
1,100	Kirin Holdings Company Limited	626	0.00
400	Kura Corporation	3,334	0.01
(300)	Kyoritsu Maintenance Company Limited	122	0.00
200	Kyushu Railway Company	122	0.00
(700)	Lion Corporation	405	0.00
100	Makita Corporation	-	0.00
(400)	Mani Inc	843	0.00
(900)	Matsui Securities Company Limited	738	0.00
(100)	Mcdonalds Holdings Company Japan	58	0.00
100	Medley Inc	356	0.00
(400)	Meiji Holdings Company Limited	1,558	0.01
200	Misumi Group Inc	752	0.00
(100)	Mitsubishi Corporation	18	0.00
(400)	Mitsubishi Electric Corporation	31	0.00
(200)	Mitsubishi Gas Chemical Company	645	0.00
(100)	Mitsubishi Heavy Industries Limited	162	0.00
100	Mitsui & Company Limited	70	0.00
(100)	Miura Company Limited	1,050	0.00
200	Monotaro Company Limited	375	0.00
(100)	Nagoya Railroad Company Limited	511	0.00
100	Nec Corporation	495	0.00
(100)	Nexon Company Limited	6	0.00
400	Nichirei Corporation	280	0.00
200	Nihon M&A Center Inc	400	0.00
100	Nikon Corporation	11	0.00
(100)	Nippon Kayaku Company Limited	17	0.00
300	Nippon Sanso Holdings Corporation	468	0.00
(100)	Nippon Shokubai Company Limited	901	0.00
200	Nishimatsu Construction Company	76	0.00
(100)	Nissan Chemical Industries Limited	423	0.00
200	Nisshinbo Holdings Inc	243	0.00
(400)	NSK Limited	522	0.00
(600)	Obayashi Corporation	732	0.00
(100)	Odakyu Electric Railway Company Limited	197	0.00
300	Open House Company Limited	1,351	0.00
(200)	Optorun Company Limited	492	0.00
(100)	Oriental Land Company Limited	716	0.00
(200)	Park24 Company Limited	92	0.00
(100)	Penta-Ocean Construction Company Limited	5	0.00
200	Raksul Inc	487	0.00
(200)	Resona Holdings Inc	19	0.00
100	Ryohin Keikaku Company Limited	44	0.00
300	Santen Pharmaceutical Company Limited	193	0.00
100	Sapporo Holdings Limited	18	0.00
(100)	Sekisui House Limited	21	0.00
100	SG Holdings Company Limited	429	0.00
100	Shimadzu Corporation	261	0.00
(100)	Shimizu Corporation	49	0.00
100	Shinko Electric Industries	833	0.00
100	Shionogi & Company Limited	47	0.00
200	Shiseido Company Limited	777	0.00
200	Showa Denko K K	54	0.00
(300)	Skylark Holdings Company Limited	227	0.00
200	Softbank Corporation	47	0.00
100	So-Net M3 Inc	389	0.00
(300)	Sumitomo Corporation	67	0.00
100	Sumitomo Dainippon Pharma Company Limited	361	0.00
(400)	Sumitomo Electric Industries Limited	69	0.00
100	Sumitomo Realty & Development	293	0.00
400	Sumitomo Rubber Industries Limited	822	0.00
400	Suntory Beverage & Food Limited	1,080	0.00
200	Suzuki Motor Corporation	324	0.00
(100)	Taiheiyo Cement Corporation	427	0.00
(100)	Takeda Pharmaceutical Company Limited	157	0.00
(300)	The Furukawa Electric Company Limited	549	0.00
(100)	Toho Gas Company Limited	1,252	0.00
(200)	Tokai Carbon Company Limited	460	0.00
(100)	Tokyo Century Corporation	1,324	0.00
(400)	Tokyo Gas Company Limited	1,261	0.00
400	Tokyu Fudosan Holdings Corporation	90	0.00
200	Topcon Corporation	305	0.00
(100)	Toyo Suisan Kaisha Limited	315	0.00
(100)	Toyobo Company Limited	82	0.00
100	Unicharm Corporation	243	0.00
(200)	Wealthnavi Inc	810	0.00
100	Yamaha Motor Company Limited	278	0.00
100	Yamato Holdings Company Limited	117	0.00
(100)	Yoshinoya Holdings Company Limited	69	0.00
500	Zozo Inc	2,275	0.01
		69,903	0.08

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	Jersey		
37	Novocure Limited	2,376	0.00
	Kazakhstan		
91	Freedom Holding Corporation	1,281	0.00
	Luxembourg		
99	Aperam SA	708	0.00
480	Eurofins Scientific Eur0.10	5,242	0.01
		5,950	0.01
	Malta		
(78)	GVC Holdings plc	6	0.00
131	Kindred Group plc	247	0.00
		253	0.00
	Netherlands		
172	Aalberts Industries NV	2,105	0.00
(2,469)	ABN Amro Group NV	562	0.00
(752)	Aegon NV	15	0.00
(310)	Aercap Holdings NV	2,095	0.00
(23)	Akzo Nobel NV	789	0.00
6	Asm International N.V.	349	0.00
24	Asml Holding NV	285	0.00
89	Basic-Fit NV	1,338	0.00
52	BE Semiconductor Industries	1,094	0.00
45	DSM NV	492	0.00
67	Exor NV	1,437	0.00
188	Flow Traders	298	0.00
(14)	Heineken NV	9	0.00
85	Imcd Group NV	4,072	0.01
45	Ing Groep NV	5	0.00
2,009	Koninklijke Ahold Delhaize NV	2,971	0.01
(31)	Koninklijke Vopak NV	140	0.00
(1,003)	NN Group NV	2,187	0.00
29	NXP Semiconductors NV	96	0.00
(566)	Philips Electronics NV	3,025	0.01
2,565	Postnl	3,258	0.01
153	Randstad Holding NV	1,104	0.00
2,307	Royal Dutch Shell plc	1,771	0.00
(279)	SBM Offshore NV	670	0.00
79	Signify NV	1,206	0.00
145	Takeaway.com Holding BV -WI	78	0.00
190	Wolters Kluwer NV	924	0.00
		32,375	0.04
	Norway		
661	Adevinta ASA	2,800	0.00
184	DNB ASA	47	0.00
50	Entra ASA	6	0.00
(731)	Kahoot! ASA	79	0.00
268	Mowi ASA	821	0.00
16,740	NEL ASA	5,100	0.01
(113)	Nordic Semiconductor ASA	555	0.00
4,852	Norsk Hydro ASA	178	0.00
969	Orkla ASA	429	0.00
(922)	Salmar ASA	4,898	0.01
18	Scatec Solar ASA	13	0.00
259	Schibsted ASA	1,693	0.00
573	Storebrand ASA	889	0.00
(299)	Telenor ASA	115	0.00
84	Tomra Systems ASA	669	0.00
(372)	Yara International ASA	447	0.00
		18,739	0.02
	Panama		
(680)	Copa Holdings SA_CSAGI	1,853	0.00
(55)	Copa Holdings SA_JPM	179	0.00
		2,032	0.00
	Portugal		
(575)	Galp Energia Sgps SA	503	0.00
257	Jeronimo Martins	82	0.00
		585	0.00
	Puerto Rico		
1,872	Popular Inc	8,855	0.01
	Russia		
255	Polymetal International plc	210	0.00
5,372	Yandex NV	33,473	0.04
		33,683	0.04
	South Korea		
3,651	Coupang Inc	18,071	0.02

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	Spain		
18	Acciona SA	657	0.00
(450)	Acerinox SA	707	0.00
(47)	Aena SA	66	0.00
(140)	Amadeus It Group SA	83	0.00
(24,726)	CaixaBank SA	3,270	0.00
66	Cellnex Telecom SAu	93	0.00
976	Grifols SA	385	0.00
(2,678)	Iberdrola SA	2,272	0.00
(3,571)	Industria de Diseno Textil SA	3,855	0.01
(17)	Pharma Mar SA Eur0.05	334	0.00
2,440	Telefonica SA	106	0.00
		11,828	0.01
	Sweden		
(2,260)	AAK AB	3,013	0.01
418	Alfa Laval AB	2,541	0.00
676	Assa Abloy AB	1,068	0.00
306	Atlas Copco AB	89	0.00
14	Autoliv Inc	95	0.00
(208)	Avanza Bank Holding AB	224	0.00
467	Axfood AB	656	0.00
410	Billerudkorsnas AB	1,043	0.00
377	Boliden AB	435	0.00
1,351	Castellum AB	3,681	0.01
106	Dometic Group AB	394	0.00
2,277	Elekta AB	3,388	0.01
1,830	Epiroc AB	3,521	0.01
534	EQT AB	6,337	0.02
412	Essity Aktiebolag	86	0.00
7	Evolution Gaming Group	651	0.00
3,961	Fabege AB	9,250	0.01
174	Fastighets AB Balder	2,427	0.00
1,034	Getinge AB	8,271	0.01
(31)	Hennes and Mauritz AB	320	0.00
698	Hexagon AB	1,063	0.00
(4,262)	Husqvarna AB	3,766	0.00
430	Industrivarden AB	1,850	0.00
1,319	Investor AB	2,822	0.00
454	Kinnevik AB	3,273	0.00
488	Latour Investment Ser'B'Npv	2,968	0.00
132	Loomis	165	0.00
106	Lundin Petroleum AB	253	0.00
1,639	Nibe Industrier AB	3,912	0.00
(368)	Saab AB	561	0.00
12,010	Samhallsbyggnadsbolaget	8,852	0.01
(481)	Sinch AB	244	0.00
3,948	Skandinaviska Enskilda Ban	1,670	0.00
141	Skanska AB	37	0.00
1,808	Spotify Technology SA	58,510	0.07
360	Ssab AB	46	0.00
651	Svenska Cellulosa AB	212	0.00
2,944	Svenska Handelsbanken AB	380	0.00
6,585	Swedbank AB	5,439	0.01
(1,591)	Telefonaktiebolaget Lm Ericsson	1,030	0.00
13,006	Telia Company AB	578	0.00
300	Trelleborg AB	258	0.00
		145,379	0.17
	Switzerland		
455	Abb Limited	399	0.00
149	Adecco Group AG	597	0.00
43	Alcon Inc	55	0.00
(89)	Baloise Holding AG	653	0.00
14	Barry Callebaut AG	1,924	0.00
1,321	Cie Financiere Richemon	21,597	0.04
230	Coca-Cola HBC AG (CDI)	703	0.00
(2,151)	Dufry Group	11,048	0.02
7	Ems-Chemie Holding AG	675	0.00
15	Garmin Limited	613	0.00
18	Geberit AG	591	0.00
6	Georg Fischer Limited	2,819	0.01
2	Givaudan	730	0.00
45	Helvetia Holding AG	480	0.00
663	Idorsia Limited	72	0.00
1,310	International Workplace Group	593	0.00
99	Julius Baer Group Limited	65	0.00
47	Kuehne + NAGel International AG	823	0.00
257	LafargeHolcim Limited	52	0.00
4	Lindt & Spruengli AG	4,245	0.01
116	Lonza Group AG	11,009	0.02
307	Nestle SA	1,619	0.00
176	Novartis AG	482	0.00
11	Partners Group Holding AG	1,228	0.00
46	PSP Swiss Property AG	412	0.00
84	Roche Holding AG	2,713	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	Switzerland (continued)		
26	Schindler Holding	194	0.00
3	SGS SA	561	0.00
365	SIG Combibloc Group	2,742	0.00
41	Sika AG	1,012	0.00
30	Sonova Holding AG	3,210	0.00
134	Stadler Rail AG	121	0.00
(570)	Stmicroelectronics NV	1,294	0.00
8	Straumann Holding AG	3,902	0.00
23	Swatch Group AG	826	0.00
(38)	Swiss Life Holding	548	0.00
49	Swiss Prime Site	211	0.00
(63)	Swiss Re AG	129	0.00
2	Swisscom AG	-	0.00
30	TE Connectivity Limited	189	0.00
59	Tecan Group AG-REG	2,274	0.00
12	Temenos Group AG	74	0.00
34	Vat Group AG	4,096	0.00
(348)	Vifor Pharma AG	3,336	0.00
25	Zur Rose AG	4,980	0.01
(51)	Zurich Insurance Group AG	1,292	0.00
		97,188	0.11
	Thailand		
18	Fabrinet	417	0.00
	United Arab Emirates		
1,021	Network International Hol	908	0.00
	United Kingdom		
89	Admiral Group plc	95	0.00
498	Amcor plc	86	0.00
(155)	Antofagasta plc	1,358	0.00
(4,230)	Ashmore Group plc	377	0.00
338	Ashtead Group plc	5,032	0.02
1,176	ASOS plc	682	0.00
(1,139)	Associated British Foods plc	2,813	0.01
168	AstraZeneca plc	1,279	0.00
797	Auto Trader Group plc	632	0.00
45	AVEVA Group plc	90	0.00
1,763	Aviva plc	41	0.00
942	B&M European Value Retail SA	217	0.00
492	Balfour Beatty plc	190	0.00
(493)	Barclays plc	54	0.00
(2,488)	Barratt Developments plc	1,898	0.00
(205)	Bellway plc	1,421	0.00
1,377	Boohoo.com plc	644	0.00
807	Bovis Homes Group plc	3,911	0.01
14,369	BP plc	663	0.00
497	Britvic plc	673	0.00
23,586	BT Group plc	6,296	0.02
343	Bunzl plc	183	0.00
289	Burberry Group plc	586	0.00
66	Capri Holdings Limited	1,164	0.00
(31,528)	Cineworld Group plc	5,861	0.02
(1,706)	Close Brothers Group plc	906	0.00
4,369	CNH Industrial NV	5,021	0.02
66	Coca-Cola European Partners plc_CSAGI	174	0.00
192	Coca-Cola European Partners plc_JPM	2,756	0.00
(3,774)	Compass Group plc	1,794	0.00
133	Computacenter plc	561	0.00
727	ConvaTec Group plc	165	0.00
468	Countryside Properties	837	0.00
120	Cranswick plc	683	0.00
94	Croda International plc	1,403	0.00
(550)	Dart Group plc	653	0.00
178	Dechra Pharmaceuticals plc	2,398	0.00
2,642	Diageo plc	11,259	0.02
199	Diploma plc	1,376	0.00
(1,926)	EasyJet plc	2,245	0.00
813	Electrocomponents plc	3,316	0.01
(280)	Evraz plc	42	0.00
3,124	Farfetch Limited	4,494	0.01
254	Ferguson plc	2,820	0.00
2,231	Fevertree Drinks plc	12,222	0.02
674	Future plc	11,727	0.02
40	Games Workshop Group plc	582	0.00
5	Genus plc	16	0.00
1,243	GlaxoSmithKline plc	537	0.00
1,495	Grainger plc	36	0.00
18	Greggs plc	359	0.00
188	Halma plc	728	0.00
(11,912)	Hays plc	854	0.00
149	Hikma Pharmaceuticals plc	260	0.00
1,104	Howden Joinery Group plc	3,084	0.01
899	IG Group Holdings plc	155	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United Kingdom (continued)		
428	IMI plc	3,358	0.01
243	Inchcape plc	247	0.00
(804)	Intercontinental Hotels Group plc	2,088	0.00
396	Intermediate Capital Group plc	3,179	0.00
(6,966)	International Consolidated Airlines Group SA	1,785	0.00
1,082	Investec plc	889	0.00
811	ITV plc	40	0.00
149	Janus Henderson Group plc	942	0.00
1,167	JD Sports Fashion plc	130	0.00
172	Johnson Matthey plc	980	0.00
1,181	Jupiter Fund Management	748	0.00
429	Kingfisher plc	62	0.00
319	Liberty Global plc	396	0.00
(105)	Linde plc	650	0.00
96	London Stock Exchange plc	783	0.00
2,740	M&G plc	706	0.00
2,042	Marks & Spencer Group plc	88	0.00
386	Mimecast Limited_CSAGI	644	0.00
42	Mimecast Limited_JPM	249	0.00
840	Mondi plc	1,239	0.00
(6,412)	Moneysupermarket.Com Group plc	809	0.00
(758)	National Express Group plc	2,795	0.00
222	Nomad Foods Limited	440	0.00
87	Nvent Electric plc	251	0.00
2,753	Ocado Group plc	1,166	0.00
3,239	Pearson plc	1,095	0.00
244	Pennon Group plc	212	0.00
(64)	Pentair plc_CSAGI	107	0.00
30	Pentair plc_JPM	636	0.00
(673)	Persimmon plc	1,095	0.00
157	Prudential plc	37	0.00
(1,105)	Reckitt Benckiser Group plc	957	0.00
646	Redrow plc	971	0.00
2,630	RELX plc	144	0.00
848	Rentokil Initial plc	12	0.00
803	Rightmove plc	185	0.00
(1,118)	Rio Tinto plc	5,680	0.01
(22,198)	Rolls-Royce Holdings plc	2,006	0.00
1,655	Rotork plc	711	0.00
898	Royal Bank of Scotland Group plc	43	0.00
1,573	Royal Mail plc	3,406	0.00
132	Sage Group plc	11	0.00
40,194	Sainsbury (J) plc	8,925	0.01
126	Schroders plc	63	0.00
46	Severn Trent plc	3	0.00
328	Smith & Nephew plc	79	0.00
426	Smiths Group plc	506	0.00
(1,097)	Softcat plc	1,396	0.00
115	Spectris plc	557	0.00
46	Spirax-Sarco Engineering plc	1,755	0.00
(2,798)	SSP Group plc	2,034	0.00
623	St James's Place plc	3,619	0.00
(309)	Standard Chartered plc	193	0.00
(7,826)	Taylor Wimpey plc	1,670	0.00
(20,917)	Tesco plc	1,318	0.00
(92)	Thg Holdings Limited-Wi	2	0.00
1,959	Trainline plc	179	0.00
370	Travis Perkins	2,185	0.00
(204)	Tronox Holdings plc	195	0.00
180	Victrex plc	916	0.00
18,086	Virgin Money Uk plc	2,374	0.00
209	WH Smith plc	1,450	0.00
4,596	WPP plc	2,120	0.00
		183,220	0.22
	United States		
12	10X Genomics Inc	168	0.00
(537)	1Life Healthcare Inc_CSAGI	633	0.00
136	1Life Healthcare Inc_JPM	309	0.00
36	3M Company	42	0.00
66	8X8 Inc	763	0.00
82	Aaon Inc	399	0.00
18	Abiomed Inc	150	0.00
(138)	Abm Industries Inc	201	0.00
33	Acadia Healthcare Company Inc	158	0.00
(20)	Acceleron Pharma Inc	53	0.00
78	Accolade Inc	283	0.00
(902)	ACI Worldwide Inc_CSAGI	821	0.00
62	ACI Worldwide Inc_JPM	470	0.00
17	Acuity Brands Inc	1,207	0.01
8	Acushnet Holdings Corporation	31	0.00
51	Adient plc	636	0.00
4	Adobe Systems Inc	85	0.00
65	Advanced Drainage Systems In	4,219	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
33	Advanced Energy Industries	472	0.00
687	Advanced Micro Devices_CSAGI	4,821	0.02
153	Advanced Micro Devices_JPM	1,013	0.00
30	Aerovironment Inc	683	0.00
35	Affiliated Managers Group Inc	1,134	0.00
(1,067)	Aflac Inc	3,311	0.01
(132)	AGCO Corporation_CSAGI	657	0.00
16	AGCO Corporation_JPM	247	0.00
15	Agilent Technologies Inc	382	0.00
177	Agios Pharmaceuticals Inc	614	0.00
28	Air Lease Corporation	64	0.00
13	Airbnb Inc	69	0.00
10	Akamai Technologies Inc	106	0.00
19	Alarm.Com Holdings Inc	329	0.00
35	Albany International Corporation	666	0.00
20	Albemarle Corporation	1,327	0.00
138	Alcoa Upstream Corporation	1,266	0.00
97	Align Technology Inc_CSAGI	2,287	0.00
12	Align Technology Inc_JPM	245	0.00
3	Alleghany Corporation	21	0.00
(253)	Allegiant Travel Company	12,665	0.02
151	Allegro Microsystems Inc	349	0.00
(20)	Alliance Data Systems Corporation_CSAGI	218	0.00
4	Alliance Data Systems Corporation_JPM	122	0.00
40	Allscripts Healthcare Solution	73	0.00
51	Allstate Corporation	179	0.00
51	Alphabet Inc_CSAGI	1,409	0.00
2	Alphabet Inc_JPM	16	0.00
(3,327)	Altice Usa Inc_CSAGI	4,361	0.02
81	Altice Usa Inc_JPM	14	0.00
38	Altra Industrial Motion Corporation	241	0.00
38	Ambarella Inc	1,042	0.00
(95)	Amdocs Limited_CSAGI	59	0.00
19	Amdocs Limited_JPM	209	0.00
91	Amerco_CSAGI	1,053	0.00
6	Amerco_JPM	1,433	0.01
(290)	American Airlines Group Inc	200	0.00
4,501	American Eagle Outfitters_CSAGI	14,224	0.03
72	American Eagle Outfitters_JPM	1,185	0.00
(315)	American Electric Power Company Inc	1,049	0.00
40	American Express Company	117	0.00
21	American Financial Group Inc	33	0.00
(5,124)	American International Group Inc	6,867	0.02
58	Ameriprise Financial Inc	993	0.00
(5,395)	Ameris Bancorp_CSAGI	12,197	0.02
17	Ameris Bancorp_JPM	261	0.00
17	Ametek Inc_CSAGI	2	0.00
20	Ametek Inc_JPM	620	0.00
1,190	Amgen Inc	3,585	0.01
(160)	Amicus Therapeutics Inc	9	0.00
172	Amkor Technology Inc	1,470	0.00
451	AMN Healthcare Services Inc	5,817	0.02
444	Amphenol Corporation_CSAGI	273	0.00
40	Amphenol Corporation_JPM	371	0.00
15	Analog Devices Inc	178	0.00
21	Anthem Inc	120	0.00
68	AO Smith Corporation	1,351	0.00
34	Apellis Pharmaceuticals Inc	785	0.00
2,481	Api Group Corporation_CSAGI	521	0.00
70	Api Group Corporation_JPM	170	0.00
(54)	Appfolio Inc	240	0.00
56	Apple Inc	234	0.00
35	Applied Materials Inc	163	0.00
(994)	Applovin Corporation	7,017	0.02
36	Aptargroup Inc	859	0.00
233	Archer-Daniels-Midland Company	1,154	0.00
48	Arconic Corporation	573	0.00
248	Ares Management Corporation_CSAGI	2,533	0.00
119	Ares Management Corporation_JPM	1,330	0.00
4	Arista Networks Inc	333	0.00
39	Armstrong World Industries Inc	925	0.00
(507)	Array Technologies Inc	7,210	0.01
(105)	Arrow Electronics Inc_CSAGI	207	0.00
17	Arrow Electronics Inc_JPM	14	0.00
31	Arthur J Gallagher & Company_CSAGI	10	0.00
35	Arthur J Gallagher & Company_JPM	191	0.00
(2,133)	Artisan Partners Asset Management	2,880	0.00
37	Asana Inc	952	0.00
(444)	Asbury Automotive Group Inc	11,158	0.02
48	ASGN Inc	797	0.00
32	Ashland Global Holdings Inc	103	0.00
(228)	Aspen Technology Inc_CSAGI	223	0.00
3	Aspen Technology Inc_JPM	27	0.00
19	Assurant Inc	14	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
(24,524)	AT&T Inc	24,759	0.04
124	Atricure Inc	4,698	0.01
220	Autodesk Inc	2,798	0.01
25	Autonation Inc	292	0.00
(870)	Avanos Medical Inc_CSAGI	6,412	0.02
94	Avanos Medical Inc_JPM	354	0.00
121	Avantor Inc	381	0.00
52	Avery Dennison Corporation_CSAGI	1,383	0.00
26	Avery Dennison Corporation_JPM	1,855	0.00
66	Avient Corp	1,176	0.00
90	Avis Budget Group Inc	2,829	0.00
23	Avista Corporation	184	0.00
23	Axon Enterprise Inc	1,243	0.00
(3,773)	Axos Financial Inc_CSAGI	2,284	0.00
8	Axos Financial Inc_JPM	88	0.00
485	Axsome Therapeutics Inc	5,257	0.02
(207)	Azek Company Inc_CSAGI	6	0.00
138	Azek Company Inc_JPM	739	0.00
33	Badger Meter Inc	191	0.00
21	Balchem Corporation	748	0.00
960	Bandwidth Inc	19,632	0.03
4	Bank Of Hawaii Corporation	30	0.00
255	Bank Of New York Mellon Corporation	581	0.00
20	Bank Ozk	74	0.00
(977)	Bankunited Inc	1,231	0.00
38	Barnes Group Inc	414	0.00
(1,365)	Bausch Health Companies Inc	2,718	0.00
(557)	Baxter International Inc	736	0.00
(1,784)	Beacon Roofing Supply Inc	296	0.00
50	Belden Inc	297	0.00
85	Berry Global Group Inc	286	0.00
(1,601)	Best Buy Co Inc	4,493	0.02
20	Beyond Meat Inc_CSAGI	50	0.00
99	Beyond Meat Inc_JPM	1,953	0.00
76	Bigcommerce Holdings-Ser 1	527	0.00
26	Biohaven Pharmaceutical Holdings	175	0.00
1	Bio-Rad Laboratories Inc	59	0.00
9	Bio-Techne Corporation	1,461	0.00
112	BJ's Wholesale Club Holdings Inc	775	0.00
19	Black Hills Corporation	125	0.00
9	Blackbaud Inc	43	0.00
13	Blackrock Inc	900	0.00
671	Blackstone Group Inc_CSAGI	13,586	0.03
82	Blackstone Group Inc_JPM	1,781	0.00
190	Bluebird Bio Inc	349	0.00
854	Blueprint Medicines Corporation	2,976	0.00
78	Booz Allen Hamilton Holding Corporation	129	0.00
30	Borgwarner Inc	359	0.00
20	Boston Beer Company Inc_CSAGI	17	0.00
12	Boston Beer Company Inc_JPM	761	0.00
2,674	Boston Scientific Corporation_CSAGI	814	0.00
425	Boston Scientific Corporation_JPM	771	0.00
610	Box Inc_CSAGI	1,447	0.00
130	Box Inc_JPM	983	0.00
17	Boyd Gaming Corporation	10	0.00
37	Brady Corporation	324	0.00
(101)	Bright Horizons Family Solutions Inc_CSAGI	2,428	0.00
38	Bright Horizons Family Solutions Inc_JPM	321	0.00
(119)	Brighthouse Financial Inc	80	0.00
31	Brinks Company	1	0.00
17	Bristol-Myers Squibb Company	17	0.00
12	Broadcom Inc	238	0.00
10	Broadridge Financial Solutions Inc	232	0.00
27	Brooks Automation Inc	593	0.00
47	Brown & Brown Inc	250	0.00
4,884	Brown-Forman Corporation_CSAGI	27,335	0.04
124	Brown-Forman Corporation_JPM	186	0.00
929	Bruker Corporation_CSAGI	7,741	0.01
61	Bruker Corporation_JPM	1,750	0.00
14	Brunswick Corporation	290	0.00
103	Builders Firstsource Inc	414	0.00
144	Bunge Limited	1,950	0.00
7	Burlington Stores Inc	407	0.00
(562)	C.H. Robinson Worldwide Inc	2,422	0.00
116	C3.Ai Inc	129	0.00
2	Cable One Inc	186	0.00
25	Caesars Entertainment Inc	212	0.00
71	Callaway Golf Company	312	0.00
(5,370)	Campbell Soup Company	9,650	0.01
1,928	Capital One Financial Corporation	36,154	0.05
221	Cardinal Health Inc	75	0.00
(97)	Caredx Inc	251	0.00
129	Carlisle Companies Inc_CSAGI	647	0.00
11	Carlisle Companies Inc_JPM	172	0.00
	Equity swaps (b) (continued)		
	United States (continued)		
135	Carlyle Group Inc	1,065	0.00
1,450	Carmax Inc_CSAGI	15,641	0.03
19	Carmax Inc_JPM	123	0.00
33	Carnival plc	70	0.00
607	Carrier Global Corporation_CSAGI	2,656	0.00
127	Carrier Global Corporation_JPM	1,671	0.00
(615)	Carters Inc	64	0.00
4	Carvana Company	53	0.00
35	Casella Waste Systems Inc	227	0.00
(442)	Caseys General Stores Inc_CSAGI	9,525	0.02
20	Caseys General Stores Inc_JPM	635	0.00
(4,811)	Cathay General Bancorp	6,784	0.02
39	CBOE Global Marktes Inc	1,063	0.00
(1,175)	CDK Global Inc	4,590	0.01
14	CDW Corporation	7	0.00
(23)	Celanese Corporation_CSAGI	176	0.00
15	Celanese Corporation_JPM	111	0.00
171	Celsius Holdings Inc	3,765	0.01
107	Centene Corporation	1,031	0.00
179	Centerpoint Energy Inc	139	0.00
42	Cerner Corporation	37	0.00
71	CF Industries Holdings Inc	578	0.00
62	Charles River Laboratories_CSAGI	2,472	0.00
9	Charles River Laboratories_JPM	1,215	0.00
2,283	Charles Schwab Corporation_CSAGI	9,928	0.02
155	Charles Schwab Corporation_JPM	1,173	0.00
27	Chart Industries Inc	1,815	0.00
8	Charter Communications Inc	271	0.00
(11)	Chesapeake Energy Corporation	23	0.00
(37)	Chewy Inc	58	0.00
6	Chipotle Mexican Grill Inc_CSAGI	131	0.00
1	Chipotle Mexican Grill Inc_JPM	186	0.00
8	Choice Hotels International Inc	189	0.00
104	Church & Dwight Company Inc	46	0.00
9	Ciena Corporation	51	0.00
19	Cincinnati Financial Corporation	664	0.00
17	Cintas Corporation	667	0.00
75	Cisco Systems Inc	43	0.00
41	Clean Harbors Inc	1,251	0.00
174	Cleveland-Cliffs Inc	318	0.00
2,631	Cloudflare Inc	78,549	0.10
38	CME Group Inc	605	0.00
154	CMS Energy Corporation_CSAGI	-	0.00
238	Coca-Cola Company	134	0.00
144	Cogent Communications Holdings Inc	1,001	0.00
54	Cognex Corporation	659	0.00
(811)	Cognizant Technology Solutions Corporation	2,097	0.00
331	Cohen & Steers Inc_CSAGI	5,548	0.02
47	Cohen & Steers Inc_JPM	764	0.00
132	Colfax Corporation	464	0.00
(186)	Colgate-Palmolive Company_CSAGI	58	0.00
115	Colgate-Palmolive Company_JPM	175	0.00
13	Columbia Banking System Inc	58	0.00
10	Columbia Sportswear Company	172	0.00
111	Comcast Corporation	185	0.00
(1,681)	Comerica Inc_CSAGI	2,425	0.00
49	Comerica Inc_JPM	2	0.00
10	Commerce Bancshares Inc	76	0.00
22	Community Bank System Inc	381	0.00
(122)	Commvault Systems Inc_CSAGI	278	0.00
19	Commvault Systems Inc_JPM	428	0.00
(5,005)	ConAGra Foods Inc	6,812	0.02
15	Concentrix Corporation	911	0.00
44	Conmed Corporation	769	0.00
39	Conocophillips	193	0.00
60	Constellation Brands Inc	1,743	0.00
(11,324)	Contextlogic Inc_CSAGI	8,228	0.02
(406)	Contextlogic Inc_JPM	135	0.00
11	Cooper Companys Inc	732	0.00
47	Copart Inc	892	0.00
(1,465)	Corcept Therapeutics Inc	2,622	0.00
1,320	Cornerstone Ondemand Inc_CSAGI	10,560	0.02
47	Cornerstone Ondemand Inc_JPM	411	0.00
91	Corning Inc	301	0.00
1,546	Costco Wholesale Corporation_CSAGI	32,975	0.05
14	Costco Wholesale Corporation_JPM	285	0.00
320	Coupa Software Inc	7,572	0.02
(3,264)	Covetrus Inc	9,694	0.02
396	Crane Company_CSAGI	200	0.00
12	Crane Company_JPM	140	0.00
(387)	Cree Inc	271	0.00
9	Crocs Inc	477	0.00
75	Crown Holdings Inc	80	0.00
(3,592)	CSX Corporation	4,579	0.02

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
672	Cullen/Frost Bankers Inc_CSAGI	2,177	0.00
10	Cullen/Frost Bankers Inc_JPM	173	0.00
5	Curtiss-Wright Corporation	17	0.00
111	CVS Caremark Corporation	741	0.00
46	Danaher Corporation	1,054	0.00
566	Darden Restaurants Inc_CSAGI	3,448	0.01
30	Darden Restaurants Inc_JPM	144	0.00
(1,295)	Darling Ingredients Inc_CSAGI	7,874	0.01
157	Darling Ingredients Inc_JPM	4,250	0.01
46	Datto Holding Corporation	113	0.00
590	Deckers Outdoor Corporation_CSAGI	27,866	0.04
5	Deckers Outdoor Corporation_JPM	500	0.00
(168)	Deere & Co	1,306	0.00
854	Dell Technologies	2,353	0.00
143	Dentsply Sirona Inc	331	0.00
(1,093)	Desktop Metal Inc	1,624	0.00
215	Dexcom Inc_CSAGI	7,696	0.02
19	Dexcom Inc_JPM	939	0.00
16	Dicks Sporting Goods Inc	282	0.00
53	Diodes Inc	636	0.00
1,453	Discover Financial Services	33,699	0.05
80	Dish Network Corporation	362	0.00
7	Docusign Inc	113	0.00
27	Dolby Laboratories Inc	230	0.00
(979)	Dollar Tree Inc_CSAGI	6,126	0.02
(14)	Dollar Tree Inc_JPM	133	0.00
5	Domino's Pizza Inc	157	0.00
104	Donaldson Company Inc_CSAGI	558	0.00
22	Donaldson Company Inc_JPM	235	0.00
10	Dorman Products Inc	95	0.00
44	Dover Corporation_CSAGI	125	0.00
19	Dover Corporation_JPM	633	0.00
1,099	Draftkings Inc	7,471	0.02
83	Driven Brands Holdings Inc	354	0.00
30	Dropbox Inc	210	0.00
(764)	Dupont De Nemours Inc	3,510	0.01
(369)	DXC Technology Company_CSAGI	134	0.00
86	DXC Technology Company_JPM	805	0.00
11	Dynatrace Inc	182	0.00
8	Eagle Materials Inc	46	0.00
(1,228)	East West Bancorp Inc_CSAGI	2,591	0.00
17	East West Bancorp Inc_JPM	73	0.00
3,888	Eastern Bankshares Inc_CSAGI	4,977	0.02
89	Eastern Bankshares Inc_JPM	215	0.00
14	Eaton Corporation plc	641	0.00
71	Edison International	15	0.00
80	Edwards Lifesciences Corporation	1,062	0.00
4,377	Elanco Animal Health Inc	5,950	0.02
101	Element Solutions Inc	889	0.00
(254)	Emergent Biosolutions Inc_CSAGI	7,012	0.02
(44)	Emergent Biosolutions Inc_JPM	1,299	0.00
825	Emerson Electric Company_CSAGI	2,336	0.00
14	Emerson Electric Company_JPM	320	0.00
15	Enersys	258	0.00
(618)	Ensign Group Inc_CSAGI	573	0.00
26	Ensign Group Inc_JPM	288	0.00
16	Entegris Inc	450	0.00
(45)	Entergy Corporation	288	0.00
181	Envista Holdings Corporation	927	0.00
156	Epam Systems Inc_CSAGI	3,969	0.00
2	Epam Systems Inc_JPM	375	0.00
50	Equifax Inc	2,658	0.00
(8,977)	Equitable Holdings Inc	20,775	0.03
20	ESCO Technologies Inc	136	0.00
1,120	Estee Lauder Companies Inc	13,011	0.03
1,415	ETSY Inc	54,148	0.07
7	Everbridge Inc	46	0.00
(108)	Evercore Partners Inc_CSAGI	463	0.00
23	Evercore Partners Inc_JPM	1,828	0.00
121	Evoqua Water Technologies Co	1,211	0.00
340	Exact Sciences Corporation	6,250	0.02
(367)	Exelixis Inc_CSAGI	1,304	0.00
(133)	Exelixis Inc_JPM	460	0.00
42	Exlservice Holdings Inc	1,832	0.00
50	Expeditors International of Washington Inc	774	0.00
60	Exponent Inc	435	0.00
40	Exxon Mobil Corporation	61	0.00
16	Facebook Inc	22	0.00
128	Federated Investors Inc	933	0.00
(391)	Fedex Corporation_CSAGI	3,289	0.01
41	Fedex Corporation_JPM	253	0.00
(140)	First American Financial Corporation	319	0.00
(121)	First Citizens Bcshs	367	0.00
	Equity swaps (b) (continued)		
	United States (continued)		
4,622	First Financial Bankshares Inc_CSAGI	10,969	0.02
36	First Financial Bankshares Inc_JPM	706	0.00
8,255	First Hawaiian Inc	8,007	0.01
145	First Horizon Corporation	709	0.00
15	First Republic Bank	122	0.00
21	First Solar Inc	36	0.00
(530)	Fiserv Inc	3,446	0.01
1,024	Fisker Inc	1,570	0.00
17	Five Below Inc_CSAGI	119	0.00
5	Five Below Inc_JPM	142	0.00
7	Five9 Inc	163	0.00
214	Flex Limited	420	0.00
831	Floor & Decor Holdings Inc_CSAGI	4,830	0.01
12	Floor & Decor Holdings Inc_JPM	104	0.00
218	Flowers Foods Inc	195	0.00
55	Flowserve Corporation	552	0.00
113	FNB Corporation	59	0.00
49	Foot Locker Inc	381	0.00
18,061	Ford Motor Company_CSAGI	30,751	0.05
211	Ford Motor Company_JPM	120	0.00
44	Fortune Brands Home and Security Inc	562	0.00
16	Forward Air Corporation	111	0.00
3,988	Fox Corporation	1,543	0.00
9	Fox Factory Holding Corporation	409	0.00
244	Franklin Resources Inc	910	0.00
228	Freshpet Inc_CSAGI	946	0.00
89	Freshpet Inc_JPM	4,340	0.01
81	Frontdoor Inc	468	0.00
(1,187)	Frontier Group Holdings Inc	1,090	0.00
40	FTI Consulting Inc	503	0.00
7,953	Gap Inc_CSAGI	9,589	0.02
45	Gap Inc_JPM	588	0.00
289	Gartner Inc_CSAGI	2,475	0.00
8	Gartner Inc_JPM	886	0.00
13	Gatx Corporation	65	0.00
2	Generac Holdings Inc	294	0.00
803	General Electric Company	517	0.00
(2,564)	General Mills Inc_CSAGI	119	0.00
185	General Mills Inc_JPM	115	0.00
(137)	Gentex Corporation	353	0.00
688	Genuine Parts Company_CSAGI	2,119	0.00
79	Genuine Parts Company_JPM	171	0.00
16	Glacier Bancorp Inc	277	0.00
103	Glaukos Corporation	4,296	0.01
(44)	Global Blood Therapeutics Inc	197	0.00
24	Globe Life Inc	98	0.00
69	Globus Medical Inc	1,316	0.00
973	Godaddy Inc_CSAGI	8,715	0.02
25	Godaddy Inc_JPM	126	0.00
38	Goldman Sachs Group Inc	1,251	0.00
132	Goodyear Tire and Rubber Company	600	0.00
35	Graco Inc	652	0.00
316	Graftech International Limited	1,516	0.00
404	Graphic Packaging Holding Company	172	0.00
33	Guardant Health Inc	232	0.00
20	H.B. Fuller Company	188	0.00
(8,432)	Hain Celestial Group Inc_CSAGI	22,691	0.04
232	Hain Celestial Group Inc_JPM	408	0.00
326	Hamilton Lane Inc_CSAGI	835	0.00
57	Hamilton Lane Inc_JPM	1,104	0.00
3,646	Hancock Whitney Corporation	8,860	0.02
(4,910)	Hasbro Inc_CSAGI	8,414	0.02
22	Hasbro Inc_JPM	316	0.00
832	Hca Holdings Inc_CSAGI	1,435	0.00
43	Hca Holdings Inc_JPM	201	0.00
90	Healthcare Services Group	608	0.00
80	Healthequity Inc	315	0.00
340	Hecla Mining Corporation	301	0.00
20	Heico Corporation	551	0.00
50	Henry Schein Inc	122	0.00
10,030	Herbalife Nutrition Limited	82,490	0.11
917	Hershey Company_CSAGI	945	0.00
57	Hershey Company_JPM	964	0.00
(195)	Hillenbrand Inc	708	0.00
37	Hill-Rom Holdings Inc	276	0.00
16	Home Bancshares Inc	53	0.00
(4,123)	Hormel Foods Corporation	79	0.00
60	Houlihan Lokey Inc	1,432	0.00
68	Howmet Aerospace Inc	1,142	0.00
70	HP Inc	16	0.00
29	Hub Group Inc	71	0.00
10	Hubbell Inc	394	0.00
14	Humana Inc_CSAGI	121	0.00
15	Humana Inc_JPM	6	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
134	Huntsman Corporation	64	0.00
11	Hyatt Hotels Corporation	118	0.00
17	ICU Medical Inc	298	0.00
15	Idex Corporation	678	0.00
23	Idexx Laboratories Inc_CSAGI	2,044	0.00
10	Idexx Laboratories Inc_JPM	863	0.00
4	Illumina Inc	531	0.00
64	Inari Medical Inc	1,554	0.00
(36)	Incyte Corporation	53	0.00
13	Independent Bank Group Inc	275	0.00
172	Ingersoll Rand Inc	650	0.00
214	Ingevity Corporation_CSAGI	1,248	0.00
10	Ingevity Corporation_JPM	67	0.00
79	Ingredion Inc	355	0.00
12	Innospec Inc	92	0.00
1,324	Insperity Inc_CSAGI	8,778	0.01
62	Insperity Inc_JPM	1,224	0.00
12	Inspire Medical Systems Inc	178	0.00
23	Installed Building Products	745	0.00
41	Insulet Corporation	497	0.00
44	Integer Holdings Corp	894	0.00
44	Integra Lifesciences Holding	75	0.00
2,737	Intel Corporation	10	0.00
(13)	Interactive Corporation	4	0.00
114	Intercontinental Exchange Inc	574	0.00
10	Interdigital Inc	66	0.00
46	International Business Machines Corporation	143	0.00
158	International Paper Company	839	0.00
1,522	Interpublic Group of Companies Inc_CSAGI	3,244	0.00
102	Interpublic Group of Companies Inc_JPM	594	0.00
380	Intl Flavors & Fragrances_CSAGI	2,161	0.00
44	Intl Flavors & Fragrances_JPM	518	0.00
278	Intuit Inc	15,652	0.02
89	Intuitive Surgical Inc_CSAGI	7,010	0.01
11	Intuitive Surgical Inc_JPM	928	0.00
(9,445)	Invesco Limited_CSAGI	158	0.00
350	Invesco Limited_JPM	1,264	0.00
(83)	Ionis Pharmaceuticals Inc	114	0.00
18	IPG Photonics Corporation	443	0.00
131	Iqvia Holdings Inc_CSAGI	659	0.00
22	Iqvia Holdings Inc_JPM	380	0.00
225	Iridium Communications Inc	1,805	0.00
68	Itron Inc_CSAGI	703	0.00
28	Itron Inc_JPM	190	0.00
48	ITT Inc	721	0.00
1,171	J&J Snack Foods Corporation_CSAGI	18,729	0.02
52	J&J Snack Foods Corporation_JPM	2,053	0.00
947	J2 Global Inc	10,678	0.01
34	Jabil Inc	401	0.00
566	Jack Henry & Associates Inc	2,264	0.00
212	Jefferies Financial Group Inc	1,028	0.00
(328)	Jetblue Airways Corporation	354	0.00
76	JM Smucker Company	503	0.00
21	John Bean Technologies Corporation	616	0.00
2,943	John Wiley & Sons Inc_CSAGI	16,883	0.02
16	John Wiley & Sons Inc_JPM	114	0.00
120	Johnson and Johnson	53	0.00
138	Johnson Controls International	976	0.00
96	Jpmorgan Chase & Company	101	0.00
409	KAR Auction Services Inc	586	0.00
(710)	KBR Inc_CSAGI	170	0.00
186	KBR Inc_JPM	112	0.00
170	Kellogg Company	420	0.00
11	Kemper Corporation	20	0.00
109	Kennametal Inc	3	0.00
(6,592)	Keurig Dr Pepper Inc_CSAGI	3,289	0.00
417	Keurig Dr Pepper Inc_JPM	1,229	0.00
23	Keysight Technologies Inc	671	0.00
(4,689)	Kimberly-Clark Corporation	5,208	0.01
673	Kirby Corporation_CSAGI	242	0.00
17	Kirby Corporation_JPM	136	0.00
149	KKR & Company Inc	1,454	0.00
3	KLA Corporation	191	0.00
(25)	Kodiak Sciences Inc	345	0.00
663	Korn Ferry International_CSAGI	5,621	0.01
66	Korn Ferry International_JPM	1,676	0.00
(3,660)	Kraft Heinz Company_CSAGI	6,251	0.01
576	Kraft Heinz Company_JPM	416	0.00
103	Kroger Company	125	0.00
339	Laboratory Corporation of America Holdings_CSAGI	4,786	0.01
21	Laboratory Corporation of America Holdings_JPM	267	0.00
3	Lam Research Corporation	22	0.00
1,968	Lamb Weston Holdings_CSAGI	4,570	0.01
131	Lamb Weston Holdings_JPM	320	0.00
	Equity swaps (b) (continued)		
	United States (continued)		
939	Lancaster Colony Corporation_CSAGI	15,869	0.02
43	Lancaster Colony Corporation_JPM	1,240	0.00
(104)	Landstar System Inc	1,582	0.00
57	Lattice Semiconductor Corporation	805	0.00
(591)	Lear Corporation_CSAGI	4,496	0.01
11	Lear Corporation_JPM	82	0.00
98	Leggett & Platt Inc_CSAGI	128	0.00
60	Leggett & Platt Inc_JPM	547	0.00
(249)	Lendingtree Inc	107	0.00
46	Lennar Corporation	49	0.00
216	Lennox International Inc_CSAGI	8,469	0.01
23	Lennox International Inc_JPM	1,645	0.00
93	Leslies Inc	520	0.00
28	LGI Homes Inc	1,494	0.00
615	Liberty Broadband Corporation_CSAGI	7,248	0.01
23	Liberty Broadband Corporation_JPM	452	0.00
207	Liberty Media Corporation-Liberty Formula One	784	0.00
7	Lincoln Electric Holdings	159	0.00
(1,137)	Lincoln National Corporation	5,909	0.01
185	Lithia Motors Inc	3,320	0.00
11	Littelfuse Inc	294	0.00
(2,113)	Live Oak Bancshares Inc	7,232	0.01
248	Livent Corporation	128	0.00
32	Liveperson Inc	40	0.00
137	LKQ Corporation	1,226	0.00
62	Loews Corporation	691	0.00
26	Louisiana-Pacific Corporation	352	0.00
520	Lowe's Companies Inc	1,634	0.00
45	LPL Financial Holdings Inc	1,688	0.00
8,931	Lumen Technologies Inc	809	0.00
(542)	Lyft Inc_CSAGI	580	0.00
135	Lyft Inc_JPM	4,027	0.00
(1,539)	M & T Bank Corporation	8,758	0.01
52	Macom Technology Solutions Holdings	634	0.00
(83)	Madison Square Garden Sports Corporation	449	0.00
(39)	Magnite Inc	243	0.00
5	Manhattan Associates Inc	222	0.00
53	ManpowerGroup Inc	345	0.00
(56)	Mantech International Corporation-A_CSAGI	36	0.00
39	Mantech International Corporation-A_JPM	181	0.00
65	Maravai Lifesciences Holdings	960	0.00
1	Markel Corporation	106	0.00
(162)	Marriott Vacations Worldwide Corporation	2,411	0.00
1,489	Marsh & Mclennan Companys_CSAGI	6,383	0.01
53	Marsh & Mclennan Companys_JPM	428	0.00
9	Martin Marietta Materials Inc	1,165	0.00
89	Marvell Technology Group Limited	1,008	0.00
21	Masimo Corporation	203	0.00
22	Masonite International Corporation	274	0.00
7	Mastercard Inc	504	0.00
7	Match Group Inc	50	0.00
3,348	Mattel Inc	1,063	0.00
26	Maximus Inc	313	0.00
119	Maxlinear Inc	827	0.00
107	Mcafee Corporation	1,320	0.00
0	Mdc Holdings Inc_CSAGI	1	0.00
48	Mdc Holdings Inc_JPM	369	0.00
28	Medpace Holdings Inc	1,503	0.00
80	Merit Medical Systems Inc	545	0.00
3	Mettler-Toledo International_CSAGI	407	0.00
1	Mettler-Toledo International_JPM	262	0.00
(3,353)	Mgic Investment Corporation	2,115	0.00
42	MGM Resorts International	42	0.00
(98)	Microchip Technology Inc_CSAGI	88	0.00
30	Microchip Technology Inc_JPM	16	0.00
19	Microsoft Corporation	127	0.00
22	Middleby Corporation	1,624	0.00
(57)	MKS Instruments Inc_CSAGI	426	0.00
18	MKS Instruments Inc_JPM	576	0.00
4	Moderna Inc	125	0.00
441	Moelis & Company_CSAGI	886	0.00
95	Moelis & Company_JPM	2,227	0.00
20	Mohawk Industries Inc	1,752	0.00
14	Molina Healthcare Inc	29	0.00
(9,966)	Molson Coors Brewing Company_CSAGI	2,352	0.00
248	Molson Coors Brewing Company_JPM	1,822	0.00
(724)	Mondelez International Inc_CSAGI	684	0.00
268	Mondelez International Inc_JPM	472	0.00
7	Monolithic Power Systems Inc	390	0.00
125	Monster Beverage Corporation	526	0.00
542	Moodys Corporation_CSAGI	20,476	0.02
32	Moodys Corporation_JPM	1,187	0.00
145	Morgan Stanley	1,365	0.00
285	Morningstar Inc_CSAGI	9,140	0.01

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
22	Morningstar Inc_JPM	2,117	0.00
(1,497)	Mosaic Company_CSAGI	5,949	0.01
124	Mosaic Company_JPM	1,680	0.00
9	Motorola Solutions Inc	423	0.00
90	Mp Materials Corporation	197	0.00
28	MSA Safety Inc	1,287	0.00
(480)	MSC Industrial Direct Company Inc	221	0.00
153	Mueller Water Products Inc	491	0.00
206	Multiplan Corporation	339	0.00
1,130	Nasdaq Inc_CSAGI	14,390	0.02
47	Nasdaq Inc_JPM	1,252	0.00
83	National Instruments Corporation	423	0.00
65	National Vision Holdings Inc	377	0.00
(334)	Ncino Inc	2,271	0.00
120	Neogen Corporation	976	0.00
(44)	Neurocrine Biosciences Inc	61	0.00
61	Nevro Corporation_CSAGI	1,604	0.00
49	Nevro Corporation_JPM	1,342	0.00
(141)	New Fortress Energy Inc	1,132	0.00
(52)	New Jersey Resources Corporation	6	0.00
17	New Relic Inc	89	0.00
(2,915)	New York Community Bancorp Inc	4,664	0.01
100	Newell Brands Inc	68	0.00
(154)	Newmont Corporation	1,361	0.00
269	News Corporation	997	0.00
426	Nielsen Holdings	3	0.00
24	Nike Inc	462	0.00
13	Nordson Corporation	379	0.00
4,364	Nordstrom Inc_CSAGI	1,594	0.00
(31)	Nordstrom Inc_JPM	17	0.00
(1,275)	Norfolk Southern Corporation	18,184	0.02
30	Northern Trust Corporation	1,038	0.00
108	Norwegian Cruise Line Holdings	199	0.00
202	Novanta Inc_CSAGI	580	0.00
31	Novanta Inc_JPM	634	0.00
90	Nuvasive Inc	589	0.00
18	Nvidia Corporation	813	0.00
12	NVR Inc_CSAGI	1,372	0.00
1	NVR Inc_JPM	786	0.00
91	Oak Street Health Inc	663	0.00
(58)	OGE Energy Corporation	75	0.00
27	Old Dominion Freight Line Inc	244	0.00
107	Olin Corporation	2,996	0.00
(15)	Ollie's Bargain Outlet Holdings Inc	42	0.00
35	Omnicom Group Inc	142	0.00
56	On Semiconductor Corporation	405	0.00
383	Onemain Holdings Inc	2,323	0.00
27	Onto Innovation Inc	392	0.00
160	Open Lending Corp - Cl A	2,657	0.00
452	Opendoor Technologies Inc_CSAGI	271	0.00
(181)	Opendoor Technologies Inc_JPM	215	0.00
224	Oreilly Automotive Inc_CSAGI	11,208	0.01
1	Oreilly Automotive Inc_JPM	33	0.00
53	Ortho Clinical Diagnostics	144	0.00
19	Oshkosh Corporation	444	0.00
1,401	Otis Worldwide Corporation_CSAGI	1,451	0.00
50	Otis Worldwide Corporation_JPM	1,020	0.00
69	Owens & Minor Inc	154	0.00
65	Owens Corning	1,028	0.00
66	Pacific Premier Bancorp Inc	1,156	0.00
44	Packaging Corporation Of America	594	0.00
1,060	Pacwest Bancorp_CSAGI	3,191	0.00
39	Pacwest Bancorp_JPM	138	0.00
16	Pagerduty Inc	103	0.00
2	Palo Alto Networks Inc	6	0.00
13	Parker-Hannifin Corporation	552	0.00
46	Parsons Corporation	74	0.00
104	Patterson Companies Inc	45	0.00
108	Paycom Software Inc	4,223	0.00
339	PayPal Holdings Inc_CSAGI	10,500	0.01
8	PayPal Holdings Inc_JPM	247	0.00
18	Pegasystems Inc	449	0.00
10	Peloton Interactive Inc	242	0.00
(2,576)	Penn National Gaming Inc	12,736	0.01
(432)	Pennymac Financial Services	1,990	0.00
58	Penske Automotive Group Inc	47	0.00
33	Penumbra Inc	1,992	0.00
1,023	Pepsico Inc_CSAGI	3,378	0.00
94	Pepsico Inc_JPM	250	0.00
(1,520)	Performance Food Group Company_CSAGI	1,466	0.00
127	Performance Food Group Company_JPM	2,667	0.00
333	Perkinelmer Inc_CSAGI	3,638	0.00
14	Perkinelmer Inc_JPM	369	0.00
(101)	Pfizer Inc	36	0.00
	Equity swaps (b) (continued)		
	United States (continued)		
327	Pilgrim's Pride Corporation	850	0.00
(237)	Pinnacle Financial Partners_CSAGI	88	0.00
12	Pinnacle Financial Partners_JPM	202	0.00
312	Pinterest Inc_CSAGI	6,263	0.01
45	Pinterest Inc_JPM	52	0.00
14	Plexus Corporation	135	0.00
362	PNC Financial Services Group Inc_CSAGI	3,706	0.00
26	PNC Financial Services Group Inc_JPM	118	0.00
19	Polaris Industries Inc	119	0.00
13	Pool Corporation	1,255	0.00
88	Portland General Electric Company	14	0.00
78	Post Holdings Inc	422	0.00
48	Power Integrations Inc	581	0.00
27	PPG Industries Inc	366	0.00
(538)	PPL Corporation	115	0.00
1,399	Prestige Brands Holdings Inc	11,220	0.01
36	Pricesmart Inc_CSAGI	214	0.00
51	Pricesmart Inc_JPM	1,388	0.00
3	Primerica Inc	85	0.00
(238)	Principal Financial Group Inc	18	0.00
(5,483)	Procter and Gamble Company_CSAGI	3,793	0.00
56	Procter and Gamble Company_JPM	30	0.00
451	Progress Software Corporation	988	0.00
85	Progyny Inc	1,714	0.00
30	Prosperity Bancshares Inc	477	0.00
90	Prudential Financial Inc	550	0.00
719	PTC Inc	4,604	0.01
62	Pultegroup Inc	103	0.00
147	Pure Storage Inc	51	0.00
(644)	PVH Corporation_CSAGI	2,970	0.00
33	PVH Corporation_JPM	388	0.00
13	Q2 Holdings Inc	42	0.00
11	Qorvo Inc	353	0.00
(69)	Quaker Chemical Corporation_CSAGI	408	0.00
6	Quaker Chemical Corporation_JPM	236	0.00
359	Qualcomm Inc_CSAGI	4,941	0.01
28	Qualcomm Inc_JPM	229	0.00
39	Quanta Services Inc	22	0.00
746	Quantumscape Corporation	1,109	0.00
915	Quest Diagnostics Inc_CSAGI	3,068	0.00
37	Quest Diagnostics Inc_JPM	27	0.00
(6,542)	Qurate Retail Inc	549	0.00
178	Rackspace Technology Inc	357	0.00
14	Rapid7 Inc	207	0.00
56	Raymond James Financial Inc	2,301	0.00
30	RBC Bearings Inc	2,207	0.00
326	Reata Pharmaceuticals Inc-A	13,637	0.02
(485)	Red Rock Resorts Inc-Class A	790	0.00
(62)	Redfin Corporation	197	0.00
17	Regal Beloit Corporation	356	0.00
(156)	Reinsurance Group of America Inc	1,880	0.00
(160)	Renewable Energy Group Inc	592	0.00
(1,882)	Rent-Center Inc	8,638	0.01
16	Repligen Corporation	407	0.00
56	Republic Services Inc	384	0.00
156	Resideo Tech Inc	1,072	0.00
192	Resmed Inc_CSAGI	8,987	0.01
28	Resmed Inc_JPM	1,514	0.00
32	Rexnord Corporation	158	0.00
5,929	Reynolds Consumer Products	3,361	0.00
233	Ringcentral Inc_CSAGI	2,733	0.00
13	Ringcentral Inc_JPM	461	0.00
115	Riot Blockchain Inc_CSAGI	559	0.00
13	Riot Blockchain Inc_JPM	50	0.00
21	RLI Corporation	246	0.00
106	Robert Half International Inc	1,919	0.00
4	Rockwell Automation Inc	208	0.00
177	Rogers Corporation_CSAGI	2,228	0.00
10	Rogers Corporation_JPM	282	0.00
1,558	Roku Inc	199,872	0.24
13	Roper Technologies Inc	460	0.00
(397)	Ross Stores Inc	940	0.00
(7,429)	Royal Caribbean Cruises Limited	8,922	0.01
31	S&P Global Inc	981	0.00
(575)	Sabre Corporation_CSAGI	224	0.00
106	Sabre Corporation_JPM	31	0.00
(21)	Sage Therapeutics Inc	305	0.00
(343)	Saia Inc_CSAGI	7,234	0.01
16	Saia Inc_JPM	1,521	0.00
(160)	Sailpoint Technologies Holding	4	0.00
87	Salesforce.com Inc_CSAGI	706	0.00
8	Salesforce.com Inc_JPM	52	0.00
278	Sarepta Therapeutics Inc	581	0.00
(10)	Schrodinger Inc	9	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
39	Scientific Games Corporation	1,571	0.00
(60)	Scotts Miracle	3,183	0.00
529	Seagen Inc	2,897	0.00
105	Sealed Air Corporation	1,450	0.00
76	SEI Investments Company	566	0.00
14	Selective Insurance Group Inc	319	0.00
(831)	Selectquote Inc	1,136	0.00
44	Sensata Technologies	352	0.00
964	Service Corporation International	680	0.00
11	Servicenow Inc	644	0.00
810	Shake Shack Inc_CSAGI	9,518	0.01
14	Shake Shack Inc_JPM	372	0.00
18	Sherwin-Williams Company	56	0.00
39	Shift4 Payments Inc-Class A	908	0.00
49	Shockwave Medical Inc	5,380	0.01
4	Signature Bank	120	0.00
67	Silgan Holdings Inc	73	0.00
24	Silicon Laboratories Inc	587	0.00
291	Simply Good Foods Company	4,013	0.00
43	Simpson Manufacturing Company Inc	1,010	0.00
1,127	Sirius Xm Holdings Inc	549	0.00
12	Siteone Landscape Supply Inc	360	0.00
53	Six Flags Entertainment Corporation	678	0.00
8,625	Skechers Usa Inc_CSAGI	52,816	0.06
81	Skechers Usa Inc_JPM	1,124	0.00
10	Skyworks Solutions Inc	399	0.00
6	Smartsheet Inc	77	0.00
6,495	Snap Inc	73,661	0.09
8	Snap-On Inc	493	0.00
1,422	Sonoco Products Company_CSAGI	3,896	0.00
57	Sonoco Products Company_JPM	430	0.00
110	Sonos Inc	1,342	0.00
31	South State Corporation	775	0.00
(95)	Southwest Airlines Company	668	0.00
42	Spectrum Brands Holdings Inc	315	0.00
55	Spirit Aerosystems Holding	993	0.00
(166)	Spirit Airlines Inc	613	0.00
17	Sprout Social Inc - Class A	388	0.00
56	Sprouts Farmers Market Inc	95	0.00
25	Sps Commerce Inc	494	0.00
33	Spx Corporation	363	0.00
59	Spx Flow Inc	1,211	0.00
518	Square Inc	9,452	0.01
62	Staar Surgical Company	5,453	0.01
53	Stanley Black & Decker Inc_CSAGI	64	0.00
19	Stanley Black & Decker Inc_JPM	473	0.00
125	State Street Corporation	790	0.00
8	Steel Dynamics Inc	222	0.00
60	Stericycle Inc	440	0.00
37	Steris plc	930	0.00
918	Steven Madden Limited_CSAGI	1,793	0.00
39	Steven Madden Limited_JPM	322	0.00
845	Stifel Financial Corporation_CSAGI	676	0.00
100	Stifel Financial Corporation_JPM	2,700	0.00
8	Strategic Education Inc	14	0.00
45	Stryker Corporation	650	0.00
26	Sunpower Corporation	134	0.00
651	Svb Financial Group_CSAGI	39,539	0.05
3	Svb Financial Group_JPM	836	0.00
27	Synaptics Inc	2,025	0.00
3,774	Synchrony Financial	8,615	0.01
44	Syneos Health Inc	1,037	0.00
3	Synnex Corporation_JPM	-	0.00
52	T Rowe Price Group Inc	4,011	0.00
1,696	Take-Two Interactive Softwre_CSAGI	5,652	0.01
(19)	Take-Two Interactive Softwre_JPM	59	0.00
376	Tandem Diabetes Care Inc	6,480	0.01
54	Tapestry Inc	641	0.00
841	Target Corporation_CSAGI	8,000	0.01
2	Target Corporation_JPM	28	0.00
83	Taylor Morrison Home Corporation	48	0.00
26	Teladoc Inc	21	0.00
309	Teledyne Technologies Inc_CSAGI	447	0.00
5	Teledyne Technologies Inc_JPM	515	0.00
16	Teleflex Inc	239	0.00
1,532	Tempur Sealy International Inc	3,493	0.00
46	Tenable Holdings Inc	18	0.00
63	Tenet Healthcare Corporation	593	0.00
27	Teradata Corporation	690	0.00
10	Teradyne Inc	169	0.00
37	Terex Corporation	67	0.00
9	Terminix Global Holdings Inc	73	0.00
15	Tesla Inc	318	0.00
33	Tetra Tech Inc	1,057	0.00
	Equity swaps (b) (continued)		
	United States (continued)		
32	Texas Capital Bancshares Inc	443	0.00
16	Texas Instruments Inc	100	0.00
1,382	TG Therapeutics Inc	4,232	0.00
(2,577)	The Southern Company	8,087	0.01
(2)	The Walt Disney Company	28	0.00
9	Thermo Fisher Scientific Inc	280	0.00
(1,601)	Thor Industries Inc	29,060	0.03
23	Timken Company	168	0.00
2,790	Tjx Companies Inc	2,173	0.00
103	T-Mobile Us Inc	1,272	0.00
46	Toll Brothers Inc	62	0.00
(151)	Topbuild Corporation_CSAGI	1,759	0.00
20	Topbuild Corporation_JPM	698	0.00
(58)	Toro Company_CSAGI	76	0.00
23	Toro Company_JPM	837	0.00
117	Tractor Supply Company_CSAGI	894	0.00
7	Tractor Supply Company_JPM	38	0.00
91	Tradeweb Markets Inc	2,132	0.00
34	Trane Technology plc	1,676	0.00
107	Transunion	1,544	0.00
(1,355)	Travel + Leisure Company	2,514	0.00
55	Trex Company Inc	1,544	0.00
55	Tri Pointe Homes Inc	10	0.00
49	Trimble Inc	1,091	0.00
53	Trinet Group Inc	402	0.00
76	Trinity Industries Inc	158	0.00
(1,690)	Tripadvisor Inc	5,301	0.01
138	Truist Financial Corporation	2,474	0.00
497	Trupanion Inc_CSAGI	19,010	0.02
47	Trupanion Inc_JPM	675	0.00
349	Twilio Inc	28,587	0.03
4,492	Twitter Inc_CSAGI	47,185	0.06
21	Twitter Inc_JPM	53	0.00
1	Tyler Technologies Inc	24	0.00
5,869	Uber Technologies Inc	16,072	0.02
313	Ubiquiti Inc_CSAGI	4,318	0.01
6	Ubiquiti Inc_JPM	64	0.00
41	UFP Industries Inc	681	0.00
3	Ulta Beauty	192	0.00
(8)	Ultragenyx Pharmaceutical Inc	41	0.00
2,322	Umb Financial Corporation	1,685	0.00
102	Umpqua Holdings Corporation	173	0.00
(12,070)	Under Armour Inc_CSAGI	11,745	0.01
113	Under Armour Inc_JPM	504	0.00
10	Unifirst Corporation	381	0.00
(273)	Union Pacific Corporation	1,008	0.00
(5,792)	United Bankshares Inc_CSAGI	11,242	0.01
67	United Bankshares Inc_JPM	669	0.00
30	United Community Banks	253	0.00
(458)	United Parcel Service_CSAGI	515	0.00
63	United Parcel Service_JPM	1,223	0.00
83	United States Steel Corporation	731	0.00
19	Unitedhealth Group Inc	88	0.00
170	Upwork Inc	5,150	0.01
482	Urban Outfitters Inc_CSAGI	1,770	0.00
75	Urban Outfitters Inc_JPM	526	0.00
153	US Foods Holding Corporation	1,095	0.00
3,577	Usana Health Sciences Inc	17,277	0.02
(31)	Vail Resorts Inc	317	0.00
(14,096)	Valley National Bancorp	4,370	0.01
184	Valvoline Inc	2,222	0.00
17	Varonis Systems Inc	282	0.00
179	Velodyne Lidar Inc	152	0.00
(57)	Veracyte Inc	257	0.00
(18)	Vericel Corporation	50	0.00
(1,967)	Verint Systems Inc	964	0.00
6	Verisign Inc	101	0.00
(6,933)	Verizon Communications Inc	10,760	0.01
309	Verra Mobility Corporation	1,535	0.00
(14)	Vertex Pharmaceuticals Inc	139	0.00
207	Vertiv Holdings Company	2,102	0.00
3,206	VF Corporation	439	0.00
184	Viacomcbs Inc_CSAGI	452	0.00
120	Viacomcbs Inc_JPM	371	0.00
375	Viasat Inc_CSAGI	672	0.00
56	Viasat Inc_JPM	1,004	0.00
(120)	Viatris Inc	329	0.00
49	Viavi Solutions Inc	49	0.00
61	Vicor Corporation	1,482	0.00
(739)	Virtu Financial Inc	2,527	0.00
1,100	Visa Inc_CSAGI	708	0.00
11	Visa Inc_JPM	540	0.00
(207)	Vishay Intertechnology Inc_CSAGI	317	0.00
68	Vishay Intertechnology Inc_JPM	55	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
559	Vonage Holdings Corporation	631	0.00
64	Vontier Corporation	86	0.00
291	Vroom Inc	835	0.00
17	Vulcan Materials Company	645	0.00
52	Wabtec Corporation	567	0.00
106	Walker & Dunlop Inc	207	0.00
4,545	Walmart Inc_CSAGI	12,238	0.01
34	Walmart Inc_JPM	16	0.00
61	Waste Management Inc	354	0.00
3	Waters Corporation	296	0.00
11	Watts Water Technologies Inc	379	0.00
(17)	Wayfair Inc	116	0.00
24	Wd-40 Company	1,257	0.00
25	Webster Financial Corporation	85	0.00
146	Wells Fargo and Company	45	0.00
6,899	Wendys Company_CSAGI	13,461	0.02
17	Wendys Company_JPM	3	0.00
55	Werner Enterprises Inc	2	0.00
14	West Pharmaceutical Services	1,174	0.00
17	Western Alliance Bancorp	599	0.00
47	Western Digital Corporation	11	0.00
43	Westlake Chemical Corporation	972	0.00
177	Westrock Company	667	0.00
(419)	Whirlpool Corporation	6,785	0.01
7	Williams-Sonoma Inc	132	0.00
123	Willscot Mobile Mini Holdings Corporation	799	0.00
(1,579)	Winnebago Industries	8,203	0.01
(2,702)	Wintrust Financial Corporation	597	0.00
38	Woodward Inc	1,522	0.00
12	Workday Inc	134	0.00
43	Workiva Inc	1,847	0.00
10	Worthington Industries	118	0.00
33	Wr Berkley Corporation	52	0.00
(1,525)	Wsfs Financial Corporation_CSAGI	4,880	0.01
20	Wsfs Financial Corporation_JPM	118	0.00
(592)	Wynn Resorts Limited	2,067	0.00
474	XPO Logistics Inc_CSAGI	7,864	0.01
58	XPO Logistics Inc_JPM	921	0.00
423	Xylem Inc_CSAGI	1,151	0.00
27	Xylem Inc_JPM	1,138	0.00
24	Yeti Holdings Inc	445	0.00
(283)	Yum! Brands Inc	1,142	0.00
92	Zebra Technologies Corporation_CSAGI	2,560	0.00
7	Zebra Technologies Corporation_JPM	1,012	0.00
661	Zillow Group Inc	552	0.00
47	Zions Bancorporation	73	0.00
736	Zoom Video Communications_CSAGI	34,925	0.05
4	Zoom Video Communications_JPM	7	0.00
106	Zoominfo Technologies Inc-A	681	0.00
11,556	Zynga Inc	4,854	0.01
		2,585,555	3.05
	Total equity swaps	3,650,373	4.29
	Futures contracts (a)		
	Australia		
37	Australian 10 Years Bond Futures September 2021	9,255	0.01
38	SPI 200 Futures September 2021	15,203	0.02
		24,458	0.03
	Canada		
8	Canadian 10 Years Bond Futures September 2021	1,231	0.00
19	S&P/TSX 60 Index Futures September 2021	30,022	0.04
		31,253	0.04
	France		
(29)	CAC40 10 EURO Futures July 2021	43,505	0.05
	Germany		
42	EURO BTP Futures September 2021	3,649	0.00
20	EURO BUND Futures September 2021	1,210	0.00
29	EURO OAT Futures September 2021	16,022	0.02
(8)	EURO STOXX 50 September 2021	4,512	0.01
27	Short Euro BTP Futures September 2021	889	0.00
23	Swiss Market Index Futures September 2021	3,038	0.01
(14)	VSTOXX Index Futures August 2021	1,957	0.00
(8)	VSTOXX Index Futures July 2021	2,567	0.00
(7)	VSTOXX Index Futures September 2021	125	0.00
		33,969	0.04
	Italy		
(4)	FTSE/MIB Index Futures September 2021	9,011	0.01
	Japan		
6	JPN 10 Year (OSE) Bond Futures September 2021	6,757	0.01

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts (a) (continued)		
	Singapore		
12	FTSE Taiwan Index July 2021	7,508	0.01
(13)	MSCI SING Index ETS Futures July 2021	582	0.00
(5)	NIKKEI 225 (SGX) September 2021	2,725	0.00
		10,815	0.01
	Sweden		
(100)	OMXS30 Index Futures July 2021	23,086	0.03
	Taiwan		
9	TAIEX Futures July 2021	27,097	0.03
	United Kingdom		
(4)	FTSE 100 Index Futures September 2021	2,894	0.00
6	Long GILT Futures September 2021	4,061	0.01
		6,955	0.01
	United States		
(4)	Bp Currency Futures September 2021	1,312	0.00
(22)	CBOE VIX Futures August 2021	34,769	0.04
(6)	CBOE VIX Futures September 2021	17,316	0.02
(11)	CBOE VIX Index Futures July 2021	54,664	0.06
(40)	Euro Fx Currency Futures September 2021	51,569	0.06
(9)	JPN Yen Currency Futures September 2021	4,381	0.01
8	NASDAQ 100 E-MINI September 2021	69,649	0.08
28	S&P500 EMINI Future September 2021	86,012	0.10
(2)	United States Long (CBT) Bond Futures September 2021	344	0.00
5	United States ULTRA CBT Bond Futures September 2021	29,594	0.04
		349,610	0.41
	Total futures contracts	566,516	0.67
	Government bonds		
	France		
5,000,000	France Treasury Bill BTF 0% 06/10/2021	5,939,788	6.98
	United States		
5,000,000	Treasury Bill 0.00% 04/11/2021	4,999,228	5.88
7,000,000	Treasury Bill 0.00% 16/12/2021	6,998,519	8.23
		11,997,747	14.11
	Total government bonds	17,937,535	21.09
	Option contracts (b)		
	United States		
414,834	Call on 1.2053 USD Put/CAD Call K=1.2053 14 July 2021	34	0.00
414,731	Call on 1.2056 USD Put/CAD Call K=1.2056 14 July 2021	35	0.00
81,713	Call on 1.2238 USD Put/CAD Call K=1.2238 20 July 2021	143	0.00
798,276	Call on 1.2527 USD Call/CAD Put K=1.2527 16 July 2021	1,399	0.00
89,278	Call on 112.01 USD Call/JPY Put K=112.01 26 July 2021	200	0.00
226,200	Call on 13.2626 USD Put/ZAR Call K=13.2626 01 July 2021	-	0.00
224,701	Call on 13.3511 USD Put/ZAR Call K=13.3511 01 July 2021	-	0.00
215,400	Call on 13.9276 USD Call/ZAR Put K=13.9276 01 July 2021	5,324	0.01
1	Call on 139.75 British Pound Currency Options 09 July 2021	56	0.00
214,200	Call on 14.0056 USD Call/ZAR Put K=14.0056 01 July 2021	4,126	0.01
35,250	Call on 14.1844 USD Call/ZAR Put K=14.1844 12 July 2021	469	0.00
1	Call on 4305 S&P Emini Index 16 July 2021	1,240	0.00
3	Call on 4315 S&P Emini Index 16 July 2021	2,985	0.01
2	Call on 4330 S&P Emini Index 16 July 2021	1,390	0.00
3	Call on 4335 S&P Emini Index 16 July 2021	1,845	0.00
4	Call on 4340 S&P Emini Index 16 July 2021	2,140	0.00
4	Call on 4345 S&P Emini Index 16 July 2021	1,880	0.00
1	Put on 4060 S&P Emini Index 16 July 2021	315	0.00
2	Put on 4110 S&P Emini Index 16 July 2021	860	0.00
1	Put on 4140 S&P Emini Index 16 July 2021	520	0.00
3	Put on 4160 S&P Emini Index 16 July 2021	1,770	0.00
3	Put on 4175 S&P Emini Index 16 July 2021	1,950	0.00
4	Put on 4190 S&P Emini Index 16 July 2021	2,900	0.00
1	Put on 4200 S&P Emini Index 16 July 2021	785	0.00
4	Put on 4210 S&P Emini Index 16 July 2021	3,380	0.01
81,713	USD Call/CAD Put K=1.2238 09 July 2021	997	0.00
325,547	USD Call/CAD Put K=1.2287 12 July 2021	3,018	0.00
487,765	USD Call/CAD Put K=1.2301 12 July 2021	4,118	0.01
162,311	USD Call/CAD Put K=1.2322 13 July 2021	1,213	0.00
243,348	USD Call/CAD Put K=1.2328 13 July 2021	1,743	0.00
405,449	USD Call/CAD Put K=1.2332 14 July 2021	2,899	0.01
405,351	USD Call/CAD Put K=1.2335 14 July 2021	2,839	0.01
561,122	USD Call/CAD Put K=1.2475 15 July 2021	1,403	0.00
640,205	USD Call/CAD Put K=1.2496 15 July 2021	1,347	0.00
796,876	USD Call/CAD Put K=1.2549 16 July 2021	1,161	0.00
79,624	USD Call/CAD Put K=1.2559 20 July 2021	135	0.00
556,041	USD Call/CAD Put K=1.2589 19 July 2021	690	0.00
792,644	USD Call/CAD Put K=1.2616 19 July 2021	790	0.00
89,775	USD Call/JPY Put K=111.39 16 July 2021	269	0.00
89,254	USD Call/JPY Put K=112.04 21 July 2021	164	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (b) (continued)		
	United States (continued)		
120,180	USD Call/USD Put K=1.2018 19 July 2021	126	0.00
120,250	USD Call/USD Put K=1.2025 19 July 2021	115	0.00
70,065	USD Call/USD Put K=1.4013 19 July 2021	82	0.00
210,240	USD Call/USD Put K=1.4016 16 July 2021	199	0.00
210,705	USD Call/USD Put K=1.4047 16 July 2021	145	0.00
468,000	USD Call/ZAR Put K=13.8889 06 July 2021	13,048	0.02
215,400	USD Call/ZAR Put K=13.9276 02 July 2021	5,329	0.01
215,400	USD Call/ZAR Put K=13.9276 06 July 2021	5,447	0.01
215,100	USD Call/ZAR Put K=13.947 07 July 2021	5,232	0.01
214,800	USD Call/ZAR Put K=13.9665 06 July 2021	4,884	0.01
214,800	USD Call/ZAR Put K=13.9665 07 July 2021	4,957	0.01
143,200	USD Call/ZAR Put K=13.9665 09 July 2021	3,433	0.00
35,700	USD Call/ZAR Put K=14.0056 09 July 2021	772	0.00
178,251	USD Call/ZAR Put K=14.0252 08 July 2021	3,578	0.00
142,400	USD Call/ZAR Put K=14.0449 08 July 2021	2,696	0.00
142,200	USD Call/ZAR Put K=14.0647 02 July 2021	2,192	0.00
105,600	USD Call/ZAR Put K=14.2045 12 July 2021	1,317	0.00
33,850	USD Call/ZAR Put K=14.771 19 July 2021	118	0.00
33,700	USD Call/ZAR Put K=14.8368 20 July 2021	108	0.00
83,438	USD Put/CAD Call K=1.1985 09 July 2021	1	0.00
332,862	USD Put/CAD Call K=1.2017 12 July 2021	9	0.00
498,878	USD Put/CAD Call K=1.2027 12 July 2021	16	0.00
166,099	USD Put/CAD Call K=1.2041 13 July 2021	9	0.00
248,963	USD Put/CAD Call K=1.205 13 July 2021	15	0.00
575,185	USD Put/CAD Call K=1.217 15 July 2021	308	0.00
656,707	USD Put/CAD Call K=1.2182 15 July 2021	411	0.00
818,398	USD Put/CAD Call K=1.2219 16 July 2021	909	0.00
817,060	USD Put/CAD Call K=1.2239 16 July 2021	1,140	0.00
571,149	USD Put/CAD Call K=1.2256 19 July 2021	1,115	0.00
814,730	USD Put/CAD Call K=1.2274 19 July 2021	1,892	0.00
91,224	USD Put/JPY Call K=109.62 26 July 2021	158	0.00
91,091	USD Put/JPY Call K=109.78 21 July 2021	152	0.00
117,590	USD Put/USD Call K=1.1759 19 July 2021	229	0.00
117,650	USD Put/USD Call K=1.1765 19 July 2021	244	0.00
68,280	USD Put/USD Call K=1.3656 19 July 2021	129	0.00
205,275	USD Put/USD Call K=1.3685 16 July 2021	426	0.00
205,695	USD Put/USD Call K=1.3713 16 July 2021	529	0.00
227,101	USD Put/ZAR Call K=13.21 06 July 2021	-	0.00
226,800	USD Put/ZAR Call K=13.2275 06 July 2021	-	0.00
225,900	USD Put/ZAR Call K=13.2802 02 July 2021	-	0.00
225,900	USD Put/ZAR Call K=13.2802 06 July 2021	-	0.00
225,900	USD Put/ZAR Call K=13.2802 07 July 2021	-	0.00
225,600	USD Put/ZAR Call K=13.2979 07 July 2021	-	0.00
150,400	USD Put/ZAR Call K=13.2979 09 July 2021	-	0.00
225,300	USD Put/ZAR Call K=13.3156 06 July 2021	-	0.00
37,450	USD Put/ZAR Call K=13.3511 09 July 2021	-	0.00
336,600	USD Put/ZAR Call K=13.369 08 July 2021	-	0.00
149,400	USD Put/ZAR Call K=13.3869 02 July 2021	-	0.00
148,400	USD Put/ZAR Call K=13.4771 12 July 2021	4	0.00
35,850	USD Put/ZAR Call K=13.947 19 July 2021	98	0.00
35,650	USD Put/ZAR Call K=14.0252 20 July 2021	151	0.00
		120,255	0.14
	Total option contracts	120,255	0.14

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL Multi Strategy Alternative (continued)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
AUD158,279	€100,000	7 July 2021	1	226	0.00
AUD1,742,092	€1,100,000	19 July 2021	8	2,985	0.00
AUD92,375	£50,000	2 July 2021	1	278	0.00
AUD92,316	£50,000	7 July 2021	1	235	0.00
AUD200,000	JPY16,601,894	1 July 2021	1	570	0.00
AUD200,000	JPY16,491,137	7 July 2021	2	1,566	0.00
AUD200,000	NZD214,863	1 July 2021	2	15	0.00
AUD1,000,000	US$750,413	2 July 2021	4	346	0.00
AUD300,000	US$225,126	23 July 2021	1	125	0.00
BRL47,300,000	US$8,904,232	2 July 2021	883	520,131	0.62
BRL34,500,000	US$6,780,166	3 August 2021	59	70,114	0.09
CAD294,842	€200,000	7 July 2021	2	885	0.00
CAD4,131,921	€2,800,000	6 August 2021	26	13,633	0.02
CAD2,200,000	US$1,775,146	2 July 2021	4	1,479	0.00
CAD1,800,000	US$1,451,053	7 July 2021	11	2,541	0.00
CAD18,682	US$14,996	15 July 2021	1	90	0.00
CLP4,166,666	US$5,716	10 August 2021	1	1	0.00
CLP350,000,000	US$469,751	17 August 2021	1	10,339	0.02
CNY4,500,000	US$694,868	12 July 2021	2	1,003	0.00
COP200,000,000	US$53,443	8 July 2021	3	97	0.00
COP200,000,000	US$53,347	12 August 2021	2	93	0.00
€1,500,000	AUD2,356,167	19 July 2021	14	10,505	0.02
€100,000	CAD146,822	7 July 2021	1	41	0.00
€700,000	CHF766,911	26 July 2021	5	324	0.00
€300,000	£257,419	2 July 2021	3	171	0.00
€100,000	£85,695	7 July 2021	1	222	0.00
€100,000	£85,772	13 July 2021	1	129	0.00
€400,000	£343,114	14 July 2021	3	486	0.00
€200,000	HUF69,950,870	22 July 2021	2	1,020	0.00
€100,000	JPY13,155,600	1 July 2021	1	62	0.00
€100,000	JPY13,090,327	7 July 2021	1	660	0.00
€100,000	JPY13,135,250	8 July 2021	1	257	0.00
€300,000	JPY39,416,268	29 July 2021	2	768	0.00
€600,000	NOK6,109,390	1 July 2021	4	1,586	0.00
€600,000	NOK6,110,593	2 July 2021	2	1,458	0.00
€700,000	NOK7,091,778	13 July 2021	7	6,175	0.01
€493,333	PLN2,221,487	28 July 2021	6	1,784	0.00
€100,000	RON492,370	2 July 2021	1	29	0.00
€1,600,000	SEK16,141,206	19 July 2021	16	10,470	0.02
£50,000	AUD91,935	13 July 2021	1	50	0.00
£700,000	AUD1,280,318	10 August 2021	7	5,739	0.01
£1,375,128	€1,600,000	1 July 2021	4	2,196	0.00
£85,913	€100,000	2 July 2021	1	90	0.00
£85,883	€100,000	13 July 2021	1	25	0.00
£1,979,741	€2,300,000	14 July 2021	23	6,648	0.01
£50,000	JPY7,661,550	2 July 2021	1	43	0.00
£50,000	JPY7,619,755	6 July 2021	1	418	0.00
£300,000	JPY45,631,973	19 July 2021	3	3,258	0.01
£550,000	JPY84,268,793	11 August 2021	8	362	0.00
£300,000	US$414,386	21 July 2021	3	74	0.00
HUF70,346,500	€200,000	2 July 2021	2	465	0.00
HUF106,324,020	€300,000	22 July 2021	1	3,191	0.01
HUF20,000,000	US$67,547	1 July 2021	1	20	0.00
INR20,000,000	US$268,069	23 July 2021	3	235	0.00
INR61,109,944	US$818,030	6 August 2021	1	383	0.00
JPY8,344,600	AUD100,000	1 July 2021	1	108	0.00
JPY16,769,442	AUD200,000	9 July 2021	3	943	0.00
JPY8,386,780	AUD100,000	14 July 2021	1	491	0.00
JPY25,053,741	AUD300,000	20 July 2021	4	520	0.00
JPY26,414,771	€200,000	12 July 2021	2	775	0.00
JPY519,238,952	€3,900,000	29 July 2021	74	51,547	0.06
JPY23,185,869	£150,000	6 July 2021	3	1,688	0.00
JPY131,062,773	£850,000	19 July 2021	17	6,740	0.01
JPY30,935,970	£200,000	11 August 2021	4	2,507	0.00
JPY20,000,000	US$180,072	2 July 2021	2	127	0.00
JPY10,000,000	US$90,102	11 August 2021	1	28	0.00
KRW100,000,000	US$88,160	14 July 2021	1	335	0.00
KRW1,686,206,897	US$1,485,708	28 July 2021	12	6,392	0.01
MXN500,000	US$25,074	2 July 2021	1	32	0.00
MXN53,000,000	US$2,610,723	7 July 2021	5	48,851	0.07
MXN17,500,000	US$864,699	8 July 2021	11	13,353	0.02
MXN500,000	US$24,862	12 July 2021	1	213	0.00
MXN22,000,000	US$1,092,753	29 July 2021	18	8,195	0.01
MXN10,500,000	US$522,567	30 July 2021	16	2,821	0.00
MXN8,500,000	US$423,036	13 August 2021	4	1,546	0.00
MXN9,500,000	US$472,304	16 August 2021	14	2,054	0.00
NOK2,500,000	SEK2,484,038	22 July 2021	3	36	0.00
NOK500,000	US$57,857	7 July 2021	1	249	0.00
NOK87,737	US$10,126	15 July 2021	1	70	0.00
NZD107,594	AUD100,000	1 July 2021	1	106	0.00
NZD107,671	AUD100,000	8 July 2021	1	158	0.00
NZD1,506,246	AUD1,400,000	29 July 2021	14	1,248	0.00
NZD25	US$17	15 July 2021	1	-	0.00
PEN250,000	US$63,176	3 August 2021	1	2,246	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
PLN451,840	€100,000	1 July 2021	1	95	0.00
PLN2,744,772	€607,066	28 July 2021	6	732	0.00
PLN3,196,694	€706,667	13 September 2021	12	542	0.00
PLN700,000	US$183,291	22 July 2021	5	601	0.00
PLN200,000	US$52,514	25 August 2021	2	31	0.00
RON492,650	€100,000	1 July 2021	1	43	0.00
RON1,644,499	€333,808	2 July 2021	5	127	0.00
RON493,592	€100,000	2 August 2021	2	63	0.00
RUB195,000,000	US$2,604,497	4 August 2021	232	51,881	0.07
SEK7,105,164	€700,000	1 July 2021	3	665	0.00
SEK3,046,388	€300,000	19 July 2021	2	365	0.00
SEK497,180	NOK500,000	1 July 2021	1	31	0.00
SEK994,407	NOK1,000,000	22 July 2021	2	78	0.00
SEK500,000	US$58,431	7 July 2021	2	38	0.00
SEK66,888	US$7,783	15 July 2021	3	39	0.00
SEK1,000,000	US$116,392	4 August 2021	2	577	0.00
SGD400,000	US$297,486	2 July 2021	2	87	0.00
SGD200,000	US$148,763	7 July 2021	1	22	0.00
THB47,500,000	US$1,477,638	16 August 2021	2	4,156	0.00
US$11,540,317	AUD15,300,000	1 July 2021	47	53,776	0.07
US$11,426,369	AUD15,200,000	6 July 2021	17	14,578	0.02
US$758,185	AUD1,000,000	9 July 2021	4	7,398	0.01
US$800,700	AUD1,039,380	15 July 2021	6	20,325	0.02
US$8,151,777	AUD10,800,000	23 July 2021	33	42,752	0.05
US$1,671,812	BRL8,300,000	2 July 2021	10	18,065	0.02
US$701,400	BRL3,500,000	3 August 2021	39	6,444	0.01
US$14,504,697	CAD17,799,325	7 July 2021	298	130,812	0.16
US$162,352	CAD200,000	8 July 2021	2	841	0.00
US$568,394	CAD700,000	12 July 2021	5	3,108	0.00
US$322	CAD396	15 July 2021	4	2	0.00
US$108,567	CHF100,000	1 July 2021	1	380	0.00
US$108,460	CHF100,000	2 July 2021	1	270	0.00
US$108,891	CHF100,000	12 July 2021	2	671	0.00
US$619,109	CHF554,856	15 July 2021	5	18,597	0.02
US$4,961,423	CHF4,500,000	3 August 2021	27	88,658	0.10
US$852,031	CLP600,000,000	10 August 2021	8	28,894	0.03
US$390,686	CNY2,500,000	12 July 2021	5	4,091	0.00
US$54,562	COP200,000,000	8 July 2021	6	1,022	0.00
US$55,477	COP200,000,000	12 August 2021	1	2,037	0.00
US$31,078,963	€26,100,000	1 July 2021	19	126,321	0.15
US$1,648,914	€1,388,519	2 July 2021	14	2,200	0.00
US$27,119,858	€22,800,000	6 July 2021	17	77,918	0.09
US$594,094	€500,000	7 July 2021	2	1,057	0.00
US$2,506,058	€2,100,000	9 July 2021	9	15,195	0.02
US$23,787,767	€19,800,000	12 July 2021	199	300,987	0.35
US$9,513,093	€7,830,988	15 July 2021	3	223,374	0.26
US$715,490	€600,000	10 August 2021	6	3,344	0.00
US$2,147,474	£1,550,000	1 July 2021	6	6,220	0.01
US$2,214,977	£1,600,000	2 July 2021	12	4,643	0.01
US$1,331,287	£959,506	7 July 2021	9	5,748	0.01
US$1,227,274	£870,512	15 July 2021	12	24,652	0.03
US$14,928,871	£10,650,000	21 July 2021	131	215,525	0.25
US$684	£494	30 July 2021	1	1	0.00
US$5,628,857	£4,050,000	16 August 2021	69	33,354	0.04
US$67,845	HUF20,000,000	1 July 2021	2	278	0.00
US$33,820	HUF10,000,000	2 July 2021	1	36	0.00
US$14,563	HUF4,263,569	15 July 2021	1	160	0.00
US$582,536	HUF170,000,000	4 August 2021	15	8,455	0.01
US$1,693,349	ILS5,500,000	10 August 2021	2	4,798	0.01
US$3,440,683	INR253,890,056	7 July 2021	43	27,953	0.03
US$2,150,900	INR160,000,000	23 July 2021	49	4,463	0.01
US$872,028	INR65,000,000	6 August 2021	15	1,517	0.00
US$5,520,117	JPY610,000,000	1 July 2021	14	24,087	0.03
US$3,348,603	JPY370,000,000	2 July 2021	2	14,922	0.02
US$1,085,845	JPY120,000,000	8 July 2021	12	4,603	0.01
US$1,114,636	JPY122,565,631	15 July 2021	24	10,208	0.01
US$10,349,815	JPY1,140,000,000	19 July 2021	45	77,004	0.09
US$6,358,063	JPY700,000,000	11 August 2021	40	48,955	0.06
US$5,796,812	KRW6,504,333,930	14 July 2021	79	40,849	0.05
US$397,512	KRW443,206,000	15 July 2021	1	5,302	0.01
US$1,416,065	KRW1,600,000,000	28 July 2021	7	248	0.00
US$88,695	KRW100,000,000	12 August 2021	1	209	0.00
US$1,263,329	MXN25,000,000	1 July 2021	10	7,867	0.01
US$25,203	MXN500,000	2 July 2021	1	97	0.00
US$2,674,471	MXN53,000,000	7 July 2021	2	14,897	0.02
US$226,324	MXN4,500,000	8 July 2021	8	539	0.00
US$126,028	MXN2,500,000	12 July 2021	4	655	0.00
US$125,503	MXN2,500,000	15 July 2021	1	176	0.00
US$1,107,475	MXN22,000,000	29 July 2021	2	6,526	0.01
US$301,836	MXN6,000,000	30 July 2021	8	1,615	0.00
US$427,179	MXN8,500,000	13 August 2021	1	2,597	0.00
US$175,017	NOK1,500,000	1 July 2021	3	703	0.00
US$176,765	NOK1,500,000	2 July 2021	3	2,450	0.00
US$58,269	NOK500,000	7 July 2021	1	163	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
US$155,995	NOK1,332,921	15 July 2021	12	1,086	0.00
US$5,123,096	NOK43,000,000	26 July 2021	28	125,440	0.15
US$2,157,907	NOK18,500,000	8 September 2021	7	7,390	0.01
US$5,819,775	NZD8,300,000	1 July 2021	18	20,138	0.02
US$6,020,945	NZD8,600,000	2 July 2021	9	11,670	0.01
US$3,248,345	NZD4,500,000	14 July 2021	18	103,980	0.12
US$1,207	NZD1,692	15 July 2021	3	24	0.00
US$3,431,457	NZD4,800,000	30 July 2021	26	77,601	0.09
US$202,007	PEN750,000	3 August 2021	3	5,739	0.01
US$835,388	PHP40,000,000	14 July 2021	4	17,512	0.02
US$570,125	PHP27,500,000	23 July 2021	1	8,206	0.01
US$716,640	PHP35,000,000	16 August 2021	1	2,736	0.00
US$825	PLN3,092	15 July 2021	2	13	0.00
US$1,971,957	PLN7,400,000	22 July 2021	20	27,957	0.03
US$1,220,710	PLN4,500,000	25 August 2021	5	38,459	0.05
US$148	RON607	15 July 2021	3	2	0.00
US$479,780	RUB35,000,000	4 August 2021	14	2,994	0.00
US$117,213	SEK1,000,000	1 July 2021	2	282	0.00
US$117,471	SEK1,000,000	2 July 2021	2	539	0.00
US$235,816	SEK2,000,000	7 July 2021	4	1,940	0.00
US$34,117	SEK287,898	15 July 2021	12	448	0.00
US$2,024,818	SEK17,000,000	4 August 2021	16	36,352	0.04
US$446,678	SGD600,000	1 July 2021	5	317	0.00
US$148,790	SGD200,000	2 July 2021	2	4	0.00
US$2,314,188	SGD3,100,000	7 July 2021	70	8,018	0.01
US$1,877,288	SGD2,500,000	19 July 2021	19	17,531	0.02
US$747,141	SGD1,000,000	28 July 2021	4	3,255	0.00
US$744,468	SGD1,000,000	11 August 2021	5	609	0.00
US$316,412	THB10,000,000	14 July 2021	4	4,416	0.01
US$314,048	THB10,000,000	23 July 2021	4	2,058	0.00
US$179,385	TWD5,000,000	16 July 2021	3	42	0.00
US$1,391,143	ZAR19,858,449	1 July 2021	4	548	0.00
US$141,500	ZAR2,000,000	2 July 2021	2	1,467	0.00
US$596,917	ZAR8,500,000	8 July 2021	8	2,226	0.00
US$1,628,354	ZAR23,256,796	21 July 2021	21	3,948	0.00
US$34,986	ZAR500,000	25 August 2021	1	217	0.00
ZAR33,477,832	US$2,340,000	1 July 2021	6	4,297	0.01
ZAR17,141,552	US$1,199,165	2 July 2021	4	1,027	0.00
ZAR500,000	US$34,912	8 July 2021	1	70	0.00
ZAR20,000,000	US$1,388,610	21 July 2021	15	8,320	0.01
Total unrealised gain on forward currency contracts				3,244,118	3.82
Total financial assets at fair value through profit or loss-trading				25,518,797	30.01

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps		
	Argentina		
(107)	Globant SA	(1,238)	(0.00)
(1)	Mercadolibre Inc	(224)	(0.00)
		(1,462)	(0.00)
	Austria		
(119)	AMS AG	(494)	(0.00)
(74)	Andritz AG	(397)	(0.00)
23	Erste Group Bank AG	(86)	(0.00)
40	OMV AG	(51)	(0.00)
21	Raiffeisen Bank International AG	(32)	(0.00)
(293)	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	(2,820)	(0.00)
233	Voestalpine AG	(274)	(0.00)
		(4,154)	(0.00)
	Belgium		
132	Anheuser-Busch Inbev SA	(434)	(0.00)
97	Colruyt SA	(319)	(0.00)
(788)	Euronav SA	(587)	(0.00)
144	Groupe Bruxelles Lambert SA	(8)	(0.00)
(622)	Kbc Groep NV	(800)	(0.00)
130	Telenet Group Holding NV	(477)	(0.00)
(1,143)	UCB SA	(12,977)	(0.02)
		(15,602)	(0.02)
	Bermuda		
(4,722)	Arch Capital Group Limited	(768)	(0.00)
(465)	Assured Guaranty Limited	(64)	(0.00)
745	Axis Capital Holdings Limited_CSAGI	(4,146)	(0.01)
11	Axis Capital Holdings Limited_JPM	(32)	(0.00)
23	Everest Re Group Limited	(167)	(0.00)
582	Hiscox Limited	(1,044)	(0.00)
(364)	Paysafe Limited	(140)	(0.00)
33	Renaissancere Holdings Limited	(519)	(0.00)
		(6,880)	(0.01)
	Brazil		
(122)	Pagseguro Digital Limited	(27)	(0.00)
(135)	Stoneco Limited_CSAGI	(789)	(0.00)
25	Stoneco Limited_JPM	(245)	(0.00)
130	Xp Inc	(132)	(0.00)
		(1,193)	(0.00)
	Canada		
106	Abcellera Biologics Inc	(2,906)	(0.01)
5	Agnico Eagle Mines Limited	(58)	(0.00)
108	Alamos Gold Inc	(211)	(0.00)
95	Algonquin Power & Utilities	(34)	(0.00)
(118)	Aurinia Pharmaceuticals Inc	(16)	(0.00)
68	Ballard Power Systems Inc	(922)	(0.00)
99	Bank Of Montreal	(182)	(0.00)
76	Bank Of Nova Scotia	(51)	(0.00)
3,383	Barrick Gold Corporation_CSAGI	(10,536)	(0.02)
139	Barrick Gold Corporation_JPM	(523)	(0.00)
2,467	BCE Inc	(268)	(0.00)
(73)	Cameco Corporation	(174)	(0.00)
24	Can Imperial Bk Of Commerce	(11)	(0.00)
(1,352)	Canada Goose Holdings Inc	(3,851)	(0.01)
81	Canadian National Railway Company	(469)	(0.00)
(82)	Canadian Natural Resources Limited	(1,655)	(0.00)
96	Canadian Pacific Railway Limited	(5)	(0.00)
(58)	Canadian Solar Inc	(278)	(0.00)
(48)	Cenovus Energy Inc	(81)	(0.00)
(40)	Enbridge Inc	(469)	(0.00)
321	Equinox Gold Corporation	(1,310)	(0.00)
(58)	Fortis Inc	(251)	(0.00)
3	Franco-Nevada Corporation	(9)	(0.00)
(4,568)	Gildan Activewear Inc	(22,749)	(0.03)
(151)	Imperial Oil Limited	(2,302)	(0.00)
53	Magna International Inc	(18)	(0.00)
260	Manulife Financial Corporation	(370)	(0.00)
456	Novagold Resources Inc	(896)	(0.00)
(82)	Pembina Pipeline Corporation	(782)	(0.00)
(408)	Primo Water Corporation	(192)	(0.00)
1,051	Restaurant Brands International Inc_CSAGI	(589)	(0.00)
34	Restaurant Brands International Inc_JPM	(141)	(0.00)
663	Ritchie Bros Auctioneers Inc_CSAGI	(1,311)	(0.00)
56	Ritchie Bros Auctioneers Inc_JPM	(18)	(0.00)
714	Royal Bank Of Canada_CSAGI	(659)	(0.00)
52	Royal Bank Of Canada_JPM	(30)	(0.00)
2	Shopify Inc	(51)	(0.00)
62	Silver Standard Resources Inc	(222)	(0.00)
47	Sun Life Financial Inc	(82)	(0.00)
67	Suncor Energy Inc	(75)	(0.00)
	Equity swaps		
	Canada (continued)		
(67)	TC Energy Corporation	(499)	(0.00)
9	TFI International Inc	(19)	(0.00)
(65)	Thomson Reuters Corporation	(88)	(0.00)
78	Toronto-Dominion Bank	(107)	(0.00)
		(55,470)	(0.07)
	Denmark		
243	Ambu AS	(670)	(0.00)
(9)	Carlsberg A/S	(15)	(0.00)
118	CHR Hansen Holding A/S	(1,281)	(0.00)
96	Danske Bank A/S	(88)	(0.00)
(165)	Genmab	(836)	(0.00)
884	H Lundbeck A/S	(1,929)	(0.00)
16	Jyske Bank A/S	(34)	(0.00)
(321)	Novo Nordisk A/S	(2,301)	(0.00)
85	Orsted A/S	(1,237)	(0.00)
(1,075)	Pandora A/S	(15,592)	(0.03)
(14)	Royal Unibrew A/S	(14)	(0.00)
40	Simcorp A/S	(149)	(0.00)
(84)	William Demant Holding	(1,129)	(0.00)
		(25,275)	(0.03)
	Faroe Islands		
(447)	Bakkafrost P/F	(1,740)	(0.00)
	Finland		
(1,310)	Elisa OYJ	(2,941)	(0.00)
(77)	Huhtamaki OYJ	(127)	(0.00)
(745)	Neste Oil OYJ	(4,087)	(0.01)
(1,196)	Orion OYJ	(637)	(0.00)
		(7,792)	(0.01)
	France		
40	ADP Promesses	(66)	(0.00)
1,515	Alstom	(3,843)	(0.01)
(833)	Amundi SA	(2,879)	(0.00)
67	Arkema SA	(54)	(0.00)
71	Atos SE	(397)	(0.00)
63	Biomerieux	(1,181)	(0.00)
756	BNP Paribas SA	(2,938)	(0.01)
137	Bouygues SA	(405)	(0.00)
(35)	Cie Generale Des Etablissements Michelin	(500)	(0.00)
(630)	Cie Generale D'Optique Essilor International SA	(10,201)	(0.01)
189	Cnp Assurances	(161)	(0.00)
299	Credit Agricole SA	(160)	(0.00)
(9)	Dassault Systemes SA	(313)	(0.00)
(1,346)	EDF	(105)	(0.00)
45	Eiffage	(195)	(0.00)
32	Iliad SA	(451)	(0.00)
(71)	L'Oreal SA	(1,569)	(0.00)
(38)	Neoen SA	(111)	(0.00)
(248)	Orpea	(2,368)	(0.00)
(100)	Renault SA	(58)	(0.00)
49	Rubis SCA	(69)	(0.00)
(983)	Saint Gobain	(844)	(0.00)
60	Scor Regroupe	(47)	(0.00)
(377)	Societe Generale	(222)	(0.00)
(36)	Technip Energies NV	(196)	(0.00)
36	Technipfmc Plc	(4)	(0.00)
(59)	Teleperformance	(2,067)	(0.00)
(83)	Total SA	(111)	(0.00)
(44)	Ubisoft Entertainment	(84)	(0.00)
1,147	Valeo SA	(3,699)	(0.01)
(222)	Veolia Environnement SA	(310)	(0.00)
2,584	Vivendi Universal SA	(1,014)	(0.00)
(33)	Worldline SA	(116)	(0.00)
		(36,738)	(0.04)
	Germany		
24	Aareal Bank AG	(96)	(0.00)
(50)	Adidas AG	(592)	(0.00)
183	Allianz SE	(1,358)	(0.00)
(261)	Aroundtown SA	(71)	(0.00)
507	BASF SE	(1,163)	(0.00)
496	Bayer AG	(157)	(0.00)
82	Bayerische Motoren Werke AG	(361)	(0.00)
8	Bechtle AG	(172)	(0.00)
(34)	Carl Zeiss Meditec AG	(1,389)	(0.00)
15,565	Commerzbank AG	(1,082)	(0.00)
432	Compugroup Medical SE & Company	(3,486)	(0.01)
(41)	Continental AG	(493)	(0.00)
29	Daimler AG	(89)	(0.00)
(72)	Delivery Hero AG	(249)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	Germany (continued)		
804	Deutsche Bank AG	(629)	(0.00)
(51)	Deutsche Boerse AG	(307)	(0.00)
(496)	Deutsche Post AG	(2,220)	(0.00)
(2,815)	Deutsche Telekom AG	(3,061)	(0.01)
348	Duerr AG	(858)	(0.00)
1,900	E.ON SE	(638)	(0.00)
14	Encavis AG	(30)	(0.00)
(382)	Evotec SE	(3,356)	(0.01)
31	Freenet AG	(1)	(0.00)
177	Fresenius Se & Company KGaA	(93)	(0.00)
20	Hannover Rueckversicheru	(178)	(0.00)
(326)	Hella GMBH & Company KGaA	(1,498)	(0.00)
19	Henkel AG & Company KGaA	(100)	(0.00)
(16)	Infineon Technologies AG	(47)	(0.00)
66	Knorr-Bremse AG	(610)	(0.00)
(36)	MTU Aero Engines AG	(238)	(0.00)
135	Muenchener Rueckversicherungs-Gesellschaft AG	(1,236)	(0.00)
(181)	Nordex SE	(407)	(0.00)
3,082	Prosieben Sat 1 Media	(2,471)	(0.00)
(613)	Puma AG	(3,366)	(0.01)
(8)	Rational AG	(849)	(0.00)
289	Rheinmetall AG	(636)	(0.00)
460	RWE AG	(315)	(0.00)
(65)	Scout24 AG	(295)	(0.00)
59	Siemens AG	(206)	(0.00)
(452)	Siemens Healthineers AG	(486)	(0.00)
(56)	Tag Immobilien AG	(135)	(0.00)
46	Teamviewer AG	(42)	(0.00)
164	Telefonica Deutschland Holding AG	(1)	(0.00)
8,245	TUI Ag	(5,104)	(0.01)
(641)	Uniper SE	(848)	(0.00)
(1,437)	United Internet AG	(363)	(0.00)
21	Varta AG	(100)	(0.00)
5	Volkswagen AG	(117)	(0.00)
56	Vonovia	(29)	(0.00)
(58)	Zalando SE	(36)	(0.00)
		(41,664)	(0.05)
	Ireland		
(412)	Accenture plc	(965)	(0.00)
(83)	Alkermes plc	(655)	(0.00)
159	DCC plc	(478)	(0.00)
33	Icon plc	(662)	(0.00)
(639)	Jazz Pharmaceuticals plc_CSAGI	(552)	(0.00)
(32)	Jazz Pharmaceuticals plc_JPM	(1,065)	(0.01)
1,543	Medtronic plc_CSAGI	(674)	(0.00)
113	Medtronic plc_JPM	(118)	(0.00)
93	Perrigo Company	(122)	(0.00)
		(5,291)	(0.01)
	Israel		
13	Cyberark Software Limited	(345)	(0.00)
(20)	Fiverr International Limited	(689)	(0.00)
(236)	Inmode Limited	(1,886)	(0.00)
(122)	Jfrog Limited_CSAGI	(141)	(0.00)
41	Jfrog Limited_JPM	(828)	(0.00)
(130)	Kornit Digital Limited	(3,277)	(0.01)
274	Plus500 Limited	(302)	(0.00)
(239)	Solaredge Technologies Inc_CSAGI	(6,900)	(0.01)
8	Solaredge Technologies Inc_JPM	(25)	(0.00)
		(14,393)	(0.02)
	Italy		
(1,769)	A2A Spa	(1,280)	(0.00)
(108)	Amplifon Spa	(1,268)	(0.00)
(179)	Assicurazioni Generali Spa	(1,113)	(0.00)
(90)	Atlantia Spa	(212)	(0.00)
(5,582)	Banco BPM SpA	(1,878)	(0.00)
(424)	Enel Spa	(225)	(0.00)
(573)	ENI Spa	(2,648)	(0.01)
(4)	Ferrari NV	(61)	(0.00)
(404)	Hera Spa	(363)	(0.00)
(2,576)	Infrastrutture Wireless Ital	(37)	(0.00)
(16,589)	Intesa Sanpaolo Spa	(860)	(0.00)
10,035	Italgas Spa	(416)	(0.00)
(289)	Mediobanca Spa	(1,286)	(0.00)
(670)	Moncler Spa	(6,507)	(0.01)
(29)	Nexi Spa	(115)	(0.00)
(176)	Pirelli and Company SpA	(266)	(0.00)
(86)	Poste Italiane Spa	(416)	(0.00)
(423)	Prysmian Spa	(1,264)	(0.00)
(1,225)	Recordati Spa	(3,385)	(0.01)
	Equity swaps (continued)		
	Israel (continued)		
(593)	Snam Rete Gas	(399)	(0.00)
362	Terna Spa	(14)	(0.00)
274	Unicredit Spa	(212)	(0.00)
		(24,225)	(0.03)
	Japan		
(100)	Abc-Mart Inc	(117)	(0.00)
2,000	Acom Company Limited	(558)	(0.00)
(500)	Astellas Pharma Inc	(1,047)	(0.00)
600	Base Inc	(65)	(0.00)
300	Calbee Inc	(30)	(0.00)
(200)	Change Inc	(266)	(0.00)
700	Chubu Electric Power Co Inc	(70)	(0.00)
300	Colopl Inc	(19)	(0.00)
(200)	Colowide Company Limited	(146)	(0.00)
(400)	Create Restaurants Holdings	(158)	(0.00)
1,200	Daiwa Securities Group Inc	(88)	(0.00)
600	Dcm Holdings Company Limited	(291)	(0.00)
(100)	Denso Corporation	(189)	(0.00)
(500)	DIP Coporation	(2,415)	(0.01)
(100)	EN Japan Inc	(482)	(0.00)
400	Fuji Oil Company Limited	(1,117)	(0.00)
500	H.I.S. Company Limited	(686)	(0.00)
300	H.U. Group Holdings Inc	(2,300)	(0.01)
(100)	Hitachi Limited	(1,256)	(0.00)
(100)	House Foods Group Inc	(140)	(0.00)
200	Hulic Company Limited	(99)	(0.00)
100	Ihi Corporation	(237)	(0.00)
(100)	Inpex Corporation	(24)	(0.00)
(100)	IR Japan Holdings Limited	(559)	(0.00)
600	Isuzu Motors Limited	(34)	(0.00)
200	Japan Post Bank Company Limited	(134)	(0.00)
800	JGC Corporation	(119)	(0.00)
(100)	JMDC Inc	(288)	(0.00)
(100)	Jsr Corporation	(18)	(0.00)
(300)	Kaken Pharmaceutical Company Limited	(1,149)	(0.00)
(100)	Kamigumi Company Limited	(141)	(0.00)
(100)	Kawasaki Heavy Industries Limited	(28)	(0.00)
(100)	Kawasaki Kisen Kaisha Limited	(527)	(0.00)
400	Kddi Corporation	(758)	(0.00)
100	Keihan Electric Railway Company	(23)	(0.00)
100	Keikyu Corporation	(23)	(0.00)
(100)	Kikkoman Corporation	(667)	(0.00)
100	Kinden Corporation	(62)	(0.00)
200	Kintetsu World Express Inc	(964)	(0.00)
200	Kobayashi Pharmaceutical Company	(1,514)	(0.00)
(500)	Kobe Bussan Company Limited	(2,410)	(0.01)
1,100	Kobe Steel Limited	(349)	(0.00)
200	Komeri Company Limited	(842)	(0.00)
100	Konica Minolta Inc	(15)	(0.00)
100	K'S Holdings Corporation	(220)	(0.00)
600	Kuraray Company Limited	(669)	(0.00)
(200)	Kyowa Kirin Company Limited	(1,135)	(0.00)
(100)	Lasertec Corporation	(795)	(0.00)
(100)	Marui Group Company Limited	(8)	(0.00)
(100)	Matsumotokiyoshi Holdings Company	(415)	(0.00)
500	Mazda Motor Corporation	(49)	(0.00)
100	Medpeer Inc	(1,924)	(0.01)
100	Mitsubishi Estate Company Limited	(89)	(0.00)
(200)	Mitsui Fudosan Company Limited	(107)	(0.00)
(100)	Monex Group Inc	(4)	(0.00)
200	Morinaga & Company Limited	(730)	(0.00)
400	Morinaga Milk Industry Company Limited	(10)	(0.00)
400	NGK Insulators Limited	(407)	(0.00)
100	NGK Spark Plug Company Limited	(184)	(0.00)
400	Nippon Meat Packers Inc	(1,532)	(0.00)
(200)	Nippon Suisan Kaisha Limited	(16)	(0.00)
100	Nippon Telegraph & Telephone Corporation	(3)	(0.00)
200	Nippon Television Network Corporation	(301)	(0.00)
200	Nipro Corporation	(5)	(0.00)
(500)	Nissan Motor Company Limited	(68)	(0.00)
(100)	Nissin Foods Holdings Company Limited	(37)	(0.00)
(100)	NOF Corporation	-	(0.00)
100	Nomura Holdings Inc	(8)	(0.00)
(200)	Ns Solutions Corporation	(126)	(0.00)
100	Optim Corporation	(632)	(0.00)
(100)	Orix Corporation	(6)	(0.00)
500	Osaka Gas Company Limited	(311)	(0.00)
100	Otsuka Holdings Company Limited	(78)	(0.00)
(100)	Outsourcing Inc	(299)	(0.00)
100	Pan Pacific International Holdings Corporation	(98)	(0.00)
(200)	Panasonic Corporation	(100)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	Japan (continued)		
(600)	Renesas Electronics Corporation	(5)	(0.00)
(900)	Ricoh Company Limited	(191)	(0.00)
(800)	Saizeriya Company Limited	(2,811)	(0.01)
(100)	Sankyo Company Limited	(79)	(0.00)
(300)	Sega Sammy Holdings Inc	(63)	(0.00)
(100)	Seibu Holdings Inc	(74)	(0.00)
(400)	Seven and I Holdings Company Limited	(1,647)	(0.00)
(300)	Seven Bank Limited	(11)	(0.00)
400	Sharp Corporation	(393)	(0.00)
100	Shimamura Company Limited	(1,901)	(0.00)
300	Shinsei Bank Limited	(272)	(0.00)
100	Sho-Bond Holdings Company Limited	(131)	(0.00)
100	Softbank Group Corporation	(230)	(0.00)
100	Sohgo Security Services Company	(153)	(0.00)
100	Sony Group Corporation	(33)	(0.00)
200	Sosei Group Corporation	(258)	(0.00)
(100)	Subaru Corporation	(112)	(0.00)
500	Sumitomo Chemical Company Limited	(89)	(0.00)
100	Sumitomo Heavy Industries Limited	(153)	(0.00)
100	Sumitomo Metal Mining Company Limited	(134)	(0.00)
(100)	Sysmex Corporation	(1,149)	(0.00)
200	Takara Bio Inc	(5)	(0.00)
(200)	The Japan Steel Works Limited	(409)	(0.00)
100	THK Company Limited	(5)	(0.00)
100	Tokio Marine Holdings Inc	(436)	(0.00)
300	Tokyo Seimitsu Company Limited	(27)	(0.00)
(300)	Tokyo Steel Manufacturing Company Limited	(278)	(0.00)
600	Toray Industries Inc	(82)	(0.00)
(200)	Toridoll Holdings Corporation	(404)	(0.00)
(100)	Trend Micro Inc	(252)	(0.00)
100	Tsuruha Holdings Inc	(1,234)	(0.00)
(100)	West Holdings Corporation	(432)	(0.00)
200	Workman CompanyLimited	(64)	(0.00)
(400)	Yakult Honsha Company Limited	(2,650)	(0.01)
1,800	Yamada Holdings Company Limited	(1,094)	(0.00)
100	Yamazaki Baking Company Limited	(23)	(0.00)
(300)	Z Holdings Corporation	(271)	(0.00)
(100)	Zensho Holdings Company Limited	(19)	(0.00)
200	Zeon Corporation	(418)	(0.00)
		(50,782)	(0.06)
	Jersey		
7,801	Centamin plc	(416)	(0.00)
(3,335)	Clarivate Analytics plc_CSAGI	(2,563)	(0.00)
470	Clarivate Analytics plc_JPM	(45)	(0.00)
(235)	Novocure Limited	(21,065)	(0.03)
		(24,089)	(0.03)
	Luxembourg		
(385)	Aperam SA	(2,187)	(0.00)
524	Arcelormittal	(358)	(0.00)
(10)	Millicom International Cellular SA	(3)	(0.00)
1,012	SES SA	(416)	(0.00)
388	Tenaris SA	(4,164)	(0.01)
		(7,128)	(0.01)
	Malta		
1,132	Kindred Group plc	(982)	(0.00)
	Mexico		
488	Fresnillo plc	(1,725)	(0.00)
	Netherlands		
(1)	Adyen NV	(2)	(0.00)
1,695	Aegon NV	(190)	(0.00)
83	Aercap Holdings NV	(621)	(0.00)
(255)	Alfen NV	(3,130)	(0.01)
(46)	Argenx SE	(1,679)	(0.00)
(13)	Asml Holding NV	(286)	(0.00)
106	ASR Nederland NV	(499)	(0.00)
(613)	Basic-Fit NV	(2,303)	(0.01)
(553)	BE Semiconductor Industries	(689)	(0.00)
102	Euronext NV	(301)	(0.00)
(35)	Heineken NV	(161)	(0.00)
(5)	Imcd Group NV	(61)	(0.00)
(1,624)	Ing Groep NV	(206)	(0.00)
161	NN Group NV	(342)	(0.00)
(18)	NXP Semiconductors NV	(192)	(0.00)
67	Philips Electronics NV	(295)	(0.00)
(1,557)	Postnl	(182)	(0.00)
(768)	Randstad Holding NV	(2,150)	(0.00)
23	Shop Apotheke Europe NV	(330)	(0.00)
(51)	Signify NV	(226)	(0.00)
(21)	Takeaway.com Holding BV -WI	(21)	(0.00)
(4)	Wolters Kluwer NV	-	(0.00)
		(13,866)	(0.02)
	Equity swaps (continued)		
	Norway		
(24)	Aker BP ASA	(77)	(0.00)
(1,859)	Equinor ASA	(841)	(0.00)
196	Gjensidige Forsikring Asa	(55)	(0.00)
384	Kahoot! ASA	(119)	(0.00)
46	Mowi ASA	(58)	(0.00)
2,343	NEL ASA	(2,601)	(0.00)
(223)	Norsk Hydro ASA	(64)	(0.00)
113	Scatec Solar ASA	(1,025)	(0.00)
(237)	Tomra Systems ASA	(2,873)	(0.01)
		(7,713)	(0.01)
	Peru		
21	Credicorp Limited	(188)	(0.00)
1,741	Hochschild Mining plc	(1,527)	(0.00)
		(1,715)	(0.00)
	Portugal		
737	EDP - Energias de Portugal SA	(432)	(0.00)
(2,416)	Jeronimo Martins	(2,951)	(0.00)
		(3,383)	(0.00)
	Russia		
380	Polymetal International plc	(269)	(0.00)
	South Korea		
(183)	Coupang Inc	(441)	(0.00)
	Spain		
13	ACS Actividades Construction Y Servicios SA	(1)	(0.00)
20	Amadeus It Group SA	(117)	(0.00)
71	Atlantica Sustainable Infrastructure plc	(7)	(0.00)
(3,247)	Banco Bilbao Vizcaya Argentaria SA	(2,539)	(0.01)
(2,113)	Banco Santander SA	(660)	(0.00)
3,448	Bankinter SA	(520)	(0.00)
1,045	CaixaBank SA	(277)	(0.00)
(52)	Cellnex Telecom SAu	(134)	(0.00)
(312)	Edp Renovaveis SA	(279)	(0.00)
(686)	Enagas SA	(76)	(0.00)
203	Endesa SA	(449)	(0.00)
(441)	Ferrovial SA	(381)	(0.00)
(1,685)	Gamesa Corporation Tecnologica SA	(3,944)	(0.01)
(313)	Grifols SA	(172)	(0.00)
662	Iberdrola SA	(454)	(0.00)
(133)	Industria de Diseno Textil SA	(441)	(0.00)
388	Mapfre SA	(29)	(0.00)
(438)	Red Electrica Corporation SA	(494)	(0.00)
(298)	Repsol SA	(353)	(0.00)
548	Solaria Energia Y Medio Ambi	(1,076)	(0.00)
9,751	Telefonica SA	(477)	(0.00)
		(12,880)	(0.02)
	Sweden		
114	Assa Abloy AB	(27)	(0.00)
(24)	Atlas Copco AB	(3)	(0.00)
172	Avanza Bank Holding AB	(230)	(0.00)
65	Boliden AB	(15)	(0.00)
(28)	Electrolux AB	(152)	(0.00)
(261)	EQT AB	(738)	(0.00)
(292)	Fastighets AB Balder	(449)	(0.00)
579	Husqvarna AB	(138)	(0.00)
129	ICA Gruppen AB	(142)	(0.00)
755	Intrum Justitia AB	(226)	(0.00)
(61)	Kinnevik AB	(661)	(0.00)
(135)	Lundin Petroleum AB	(391)	(0.00)
19	Saab AB	(37)	(0.00)
3,598	Sandvik AB	(2,634)	(0.00)
2,118	Securitas AB	(2,710)	(0.00)
281	Skanska AB	(107)	(0.00)
502	SKF AB	(384)	(0.00)
(13)	Spotify Technology SA	(67)	(0.00)
1,158	Ssab AB	(322)	(0.00)
4,530	Svenska Cellulosa AB	(2,898)	(0.01)
(260)	Swedish Orphan Biovitrum AB	(498)	(0.00)
979	Tele2 AB	(79)	(0.00)
1,117	Telefonaktiebolaget Lm Ericsson	(794)	(0.00)
615	Trelleborg AB	(1,549)	(0.00)
2,577	Volvo AB	(2,905)	(0.01)
		(18,156)	(0.02)
	Switzerland		
(1,523)	Abb Limited	(3,178)	(0.01)
21	Baloise Holding AG	(254)	(0.00)
738	Chubb Limited_CSAGI	(4,006)	(0.01)
47	Chubb Limited_JPM	(281)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	Switzerland (continued)		
(49)	Crispr Therapeutics AG	(2,162)	(0.00)
(21)	Ems-Chemie Holding AG	(1,527)	(0.00)
350	Ferrexpo plc	(141)	(0.00)
4	Flughafen Zuerich	(11)	(0.00)
(2,073)	Garmin Limited	(8,129)	(0.01)
(37)	Geberit AG	(3,364)	(0.01)
(5)	Georg Fischer Limited	(595)	(0.00)
(5)	Givaudan	(2,197)	(0.00)
(1,343)	Glencore International plc	(121)	(0.00)
198	Idorsia Limited	(41)	(0.00)
(80)	Julius Baer Group Limited	(280)	(0.00)
(55)	Kuehne + NAGel International AG	(1,506)	(0.00)
(1,150)	Nestle SA	(7,150)	(0.01)
(563)	Novartis AG	(3,254)	(0.01)
(13)	Partners Group Holding AG	(1,854)	(0.00)
(300)	Psp Swiss Property AG	(746)	(0.00)
(29)	Schindler Holding	(743)	(0.00)
(1,158)	SIG Combibloc Group	(4,109)	(0.01)
(7)	Sonova Holding AG	(643)	(0.00)
22	Stmicroelectronics NV	(48)	(0.00)
4	Straumann Holding AG	(38)	(0.00)
24	Swatch Group AG	(33)	(0.00)
13	Swiss Life Holding	(188)	(0.00)
(93)	Swiss Prime Site	(354)	(0.00)
638	Swiss Re AG	(1,960)	(0.00)
(67)	Swisscom AG	(1,385)	(0.00)
(29)	Temenos Group AG	(584)	(0.00)
492	UBS Group AG	(877)	(0.00)
(85)	Vat Group AG	(3,666)	(0.00)
32	Vifor Pharma AG	(346)	(0.00)
34	Zurich Insurance Group AG	(433)	(0.00)
		(56,204)	(0.07)
	United Kingdom		
1,073	Abcam plc	(769)	(0.00)
(141)	Admiral Group plc	(84)	(0.00)
(200)	Anglo American plc	(451)	(0.00)
680	Aon plc_CSAGI	(8,540)	(0.02)
17	Aon plc_JPM	(238)	(0.00)
1,324	Ashmore Group plc	(764)	(0.00)
(1,934)	Auto Trader Group plc	(2,095)	(0.00)
(1,441)	Avast plc	(654)	(0.00)
(154)	AVEVA Group plc	(1,007)	(0.00)
4,909	Aviva plc	(119)	(0.00)
(18,444)	B&M European Value Retail SA	(5,475)	(0.01)
3,829	Barclays plc	(562)	(0.00)
650	Barratt Developments plc	(151)	(0.00)
4,976	Beazley plc	(1,362)	(0.00)
(240)	Berkeley Group Holdings plc	(673)	(0.00)
233	Blue Prism Group plc	(2,238)	(0.00)
3,417	Boohoo.com plc	(1,398)	(0.00)
(881)	BP plc	(193)	(0.00)
(5,376)	Britvic plc	(7,390)	(0.01)
1,201	BT Group plc	(129)	(0.00)
(480)	Bunzl plc	(609)	(0.00)
1,980	Burberry Group plc	(4,865)	(0.01)
(527)	Capri Holdings Limited	(927)	(0.00)
295	Ceres Power Holdings plc	(1,095)	(0.00)
(729)	Cranswick plc	(3,355)	(0.01)
(177)	Croda International plc	(2,164)	(0.00)
(102)	Dechra Pharmaceuticals plc	(1,325)	(0.00)
1,413	Direct Line Insurance Group plc	(397)	(0.00)
277	Dr. Martens plc	(149)	(0.00)
(538)	Electrocomponents plc	(265)	(0.00)
754	Evraz plc	(233)	(0.00)
(161)	Farfetch Limited	(515)	(0.00)
(201)	Games Workshop Group plc	(2,357)	(0.00)
(1,433)	GlaxoSmithKline plc	(1,530)	(0.00)
(300)	Greggs plc	(530)	(0.00)
(49)	Halma plc	(152)	(0.00)
549	Hargreaves Lansdown plc	(26)	(0.00)
1,939	Homeserve plc	(6,285)	(0.01)
16,103	HSBC Holdings plc	(3,354)	(0.01)
1,492	IG Group Holdings plc	(1,108)	(0.00)
(1,362)	IMI plc	(6,230)	(0.01)
(1,093)	Inchcape plc	(145)	(0.00)
443	Informa plc	(334)	(0.00)
(14)	Intercontinental Hotels Group plc	(1)	(0.00)
647	Intermediate Capital Group plc	(854)	(0.00)
9,627	International Consolidated Airlines Group SA	(2,690)	(0.00)
(2,789)	International Game Technology_CSAGI	(3,121)	(0.01)
(28)	International Game Technology_JPM	(430)	(0.00)
164	Intertek Group plc	(435)	(0.00)
(241)	Investec plc	(230)	(0.00)
	Equity swaps (continued)		
	United Kingdom (continued)		
1,134	ITM Power plc	(449)	(0.00)
(5,830)	ITV plc	(256)	(0.00)
(2,036)	Janus Henderson Group plc	(15,596)	(0.03)
(443)	John Wood Group plc	(430)	(0.00)
8,077	Kingfisher plc	(179)	(0.00)
1,726	Legal & General Group plc	(507)	(0.00)
24	Linde plc	(162)	(0.00)
62	London Stock Exchange plc	(971)	(0.00)
14,443	Marks & Spencer Group plc	(2,139)	(0.00)
1,726	Melrose Industries	(445)	(0.00)
1,106	Moneysupermarket.Com Group plc	(9)	(0.00)
(3,404)	National Grid	(2,157)	(0.00)
286	Next plc	(907)	(0.00)
250	Nvent Electric plc	(169)	(0.00)
(406)	Pennon Group plc	(76)	(0.00)
159	Persimmon plc	(225)	(0.00)
581	Phoenix Group Holdings plc	(376)	(0.00)
22	Reckitt Benckiser Group plc	(26)	(0.00)
185	Rentokil Initial plc	(4)	(0.00)
275	Rio Tinto plc	(414)	(0.00)
(51)	Sage Group plc	(4)	(0.00)
(409)	Severn Trent plc	(43)	(0.00)
(1,148)	Smith & Nephew plc	(783)	(0.00)
280	Spectris plc	(338)	(0.00)
(32)	Spirax-Sarco Engineering plc	(637)	(0.00)
1,598	SSE plc	(575)	(0.00)
(1,431)	St James's Place plc	(3,779)	(0.01)
660	Standard Chartered plc	(320)	(0.00)
4,094	Standard Life Aberdeen plc	(989)	(0.00)
(428)	Stellantis NV	(1,961)	(0.00)
498	Tate and Lyle plc	(238)	(0.00)
1,817	Taylor Wimpey plc	(313)	(0.00)
(213)	Technipfmc plc	(834)	(0.00)
4,713	Tesco plc	(146)	(0.00)
896	Trainline plc	(1,648)	(0.00)
658	Unilever plc	(336)	(0.00)
90	United Utilities Group plc	(45)	(0.00)
6,767	Vodafone Group plc	(562)	(0.00)
245	Weir Group plc	(143)	(0.00)
282	WH Smith plc	(484)	(0.00)
97	Whitbread plc	(83)	(0.00)
		(119,761)	(0.14)
	United States		
(1,975)	3D Systems Corporation_CSAGI	(24,075)	(0.04)
32	3D Systems Corporation_JPM	(141)	(0.00)
4,035	8X8 Inc	(18,556)	(0.03)
475	Abbott Laboratories_CSAGI	(1,905)	(0.00)
125	Abbott Laboratories_JPM	(394)	(0.00)
1,591	Abbvie Inc_CSAGI	(2,474)	(0.00)
24	Abbvie Inc_JPM	(33)	(0.00)
73	Abm Industries Inc	(354)	(0.00)
(394)	Academy Sports & Outdoors In	(1,652)	(0.00)
(122)	Acadia Pharmaceuticals Inc	(277)	(0.00)
(4,754)	Activision Blizzard Inc_CSAGI	(4,914)	(0.01)
(29)	Activision Blizzard Inc_JPM	(111)	(0.00)
90	Adaptive Biotechnologies	(470)	(0.00)
(1,148)	Adient plc	(1,031)	(0.00)
(672)	Advance Auto Parts Inc	(3,703)	(0.01)
(113)	Advanced Drainage Systems In	(926)	(0.00)
(730)	Affiliated Managers Group Inc	(1,658)	(0.00)
(519)	Affirm Holdings Inc	(2,177)	(0.00)
117	Aflac Inc	(132)	(0.00)
7	Air Products and Chemicals Inc_CSAGI	(99)	(0.00)
20	Air Products and Chemicals Inc_JPM	(130)	(0.00)
(800)	Airbnb Inc	(1,285)	(0.00)
125	Alarm.Com Holdings Inc	(210)	(0.00)
2,881	Alaska Air Group Inc_CSAGI	(14,179)	(0.03)
(81)	Alaska Air Group Inc_JPM	(208)	(0.00)
(15)	Albemarle Corporation	(12)	(0.00)
(2,125)	Albertsons Cos Inc - Class A	(374)	(0.00)
(21)	Allegiant Travel Company	(1,647)	(0.00)
(696)	Allete Inc	(1,913)	(0.00)
(1,439)	Alliant Energy Corporation_CSAGI	(294)	(0.00)
(20)	Alliant Energy Corporation_JPM	(168)	(0.00)
51	Allison Transmission Holding	(135)	(0.00)
(54)	Allogene Therapeutics Inc	(69)	(0.00)
(17)	Alnylam Pharmaceuticals Inc	(542)	(0.00)
8	Alteryx Inc	(185)	(0.00)
(84)	Amazon.Com Inc_CSAGI	(14,127)	(0.03)
(1)	Amazon.Com Inc_JPM	(72)	(0.00)
405	Amedisys Inc_CSAGI	(8,043)	(0.02)
7	Amedisys Inc_JPM	(199)	(0.00)
13,121	American Airlines Group Inc	(13,728)	(0.03)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
21	American Electric Power Company Inc	(65)	(0.00)
191	American International Group Inc	(318)	(0.00)
(18)	American Water Works Company Inc	(230)	(0.00)
87	American Well Corporation	(1,424)	(0.00)
56	Amerisourcebergen Corporation	(128)	(0.00)
(1)	Amgen Inc	-	(0.00)
607	Amyris Inc_CSAGI	(1,113)	(0.00)
106	Amyris Inc_JPM	(124)	(0.00)
(92)	Ansys Inc	(700)	(0.00)
(347)	Antero Midstream Corporation	(1,687)	(0.00)
(61)	Antero Resources Corporation	(329)	(0.00)
(56)	Apa Corporation	(119)	(0.00)
12	Appfolio Inc	(198)	(0.00)
(5)	Applied Industrial Technologies Inc	(142)	(0.00)
32	Aramark	(6)	(0.00)
380	Archer-Daniels-Midland Company	(1,541)	(0.00)
(2,102)	Arconic Corporation	(21,503)	(0.04)
14	Arcosa Inc	(6)	(0.00)
49	Array Technologies Inc	(962)	(0.00)
(38)	Arrowhead Pharmaceuticals In	(582)	(0.00)
70	Artisan Partners Asset Management	(22)	(0.00)
(11)	Arvinas Inc	(48)	(0.00)
61	Associated Banc-Corporation	(30)	(0.00)
37	Assurant Inc	(76)	(0.00)
680	AT&T Inc	(857)	(0.00)
(3)	Autodesk Inc	(87)	(0.00)
(526)	Automatic Data Processing Inc	(1,243)	(0.00)
(1,117)	Autonation Inc	(1,776)	(0.00)
(7)	Autozone Inc_CSAGI	(743)	(0.00)
(1)	Autozone Inc_JPM	(115)	(0.00)
(652)	Avalara Inc	(18,497)	(0.03)
48	Avnet Inc	(81)	(0.00)
(31)	Baker Hughes Company	(152)	(0.00)
(162)	Ball Corporation_CSAGI	(58)	(0.00)
104	Ball Corporation_JPM	(487)	(0.00)
4,835	Bancorpsouth Bank_CSAGI	(20,065)	(0.03)
28	Bancorpsouth Bank_JPM	(3)	(0.00)
69	Bandwidth Inc	(1,736)	(0.00)
146	Bank Of America Corporation	(80)	(0.00)
2,375	Bank Of Hawaii Corporation	(12,539)	(0.02)
(2,523)	Bank Of New York Mellon Corporation	(6,901)	(0.01)
118	Bank Ozk	(62)	(0.00)
(177)	Bankunited Inc	(4,788)	(0.01)
(135)	Bausch Health Companies Inc	(1,762)	(0.00)
114	Baxter International Inc	(328)	(0.00)
(8)	Beacon Roofing Supply Inc	(157)	(0.00)
(64)	Beam Therapeutics Inc_CSAGI	(3,125)	(0.01)
(54)	Beam Therapeutics Inc_JPM	(2,905)	(0.01)
53	Becton Dickinson And Company	(282)	(0.00)
76	Berkeley Lights Inc	(1,490)	(0.00)
26	Best Buy Co Inc	(91)	(0.00)
28	Bigcommerce Holdings-Ser 1	(160)	(0.00)
(523)	Bill.Com Holdings Inc_CSAGI	(17,538)	(0.03)
(7)	Bill.Com Holdings Inc_JPM	(250)	(0.00)
212	Biogen Inc_CSAGI	(8,186)	(0.01)
(12)	Biogen Inc_JPM	(1,159)	(0.00)
(32)	Biohaven Pharmaceutical Holdings	(580)	(0.00)
(62)	Biomarin Pharmaceutical Inc	(401)	(0.00)
1,753	Bionano Genomics Inc	(202)	(0.00)
(182)	Bio-Rad Laboratories Inc	(12,386)	(0.02)
(1,066)	BJ's Wholesale Club Holdings Inc	(870)	(0.00)
(474)	Black Knight Inc_CSAGI	(1,891)	(0.00)
27	Black Knight Inc_JPM	(145)	(0.00)
11	Blackline Inc	(147)	(0.00)
(253)	Blackrock Inc	(14,394)	(0.03)
130	Bloom Energy Corp- A	(494)	(0.00)
(56)	Bluebird Bio Inc	(162)	(0.00)
(25)	Blueprint Medicines Corporation	(15)	(0.00)
621	Bok Financial Corporation	(1,689)	(0.00)
142	Booking Holdings Inc_CSAGI	(13,334)	(0.03)
3	Booking Holdings Inc_JPM	(609)	(0.00)
156	Booz Allen Hamilton Holding Corporation	(187)	(0.00)
354	Bottomline Technologies de Inc_CSAGI	(2,892)	(0.01)
41	Bottomline Technologies de Inc_JPM	(619)	(0.00)
(41)	Bridgebio Pharma Inc	(19)	(0.00)
51	Brighthouse Financial Inc	(105)	(0.00)
(92)	Brinker International Inc_CSAGI	(118)	(0.00)
45	Brinker International Inc_JPM	(98)	(0.00)
75	Bristol-Myers Squibb Company	(10)	(0.00)
(89)	Broadcom Inc	(1,704)	(0.00)
71	Brookfield Renewable Corporation	(591)	(0.00)
928	Brunswick Corporation	(783)	(0.00)
(10)	Bumble Inc	(78)	(0.00)
(36)	Burlington Stores Inc	(835)	(0.00)
	Equity swaps (continued)		
	United States (continued)		
74	C.H. Robinson Worldwide Inc	(315)	(0.00)
38	Cabot Corporation	(132)	(0.00)
(127)	Cabot Oil & Gas Corporation	(55)	(0.00)
68	Cadence Design Systems Inc_CSAGI	(51)	(0.00)
(4)	Cadence Design Systems Inc_JPM	(39)	(0.00)
9	California Water Service Grp	(7)	(0.00)
843	Callaway Golf Company	(1,736)	(0.00)
206	Campbell Soup Company	(540)	(0.00)
85	Cannae Holdings Inc	(325)	(0.00)
78	Canoo Inc	(428)	(0.00)
13	Capital One Financial Corporation	(99)	(0.00)
166	Cardinal Health Inc	(297)	(0.00)
(626)	Cardlytics Inc_CSAGI	(10,786)	(0.02)
36	Cardlytics Inc_JPM	(296)	(0.00)
(869)	Cargurus Inc_CSAGI	(2,054)	(0.00)
75	Cargurus Inc_JPM	(404)	(0.00)
(330)	Carlyle Group Inc	(629)	(0.00)
(25)	Carnival plc	(2)	(0.00)
(195)	Carvana Company	(8,298)	(0.01)
(31)	Catalent Inc	(329)	(0.00)
55	Caterpillar Inc	(514)	(0.00)
(24)	CBRE Group Inc	(388)	(0.00)
25	CDK Global Inc	(48)	(0.00)
(467)	Celsius Holdings Inc	(4,147)	(0.01)
(279)	Centene Corporation	(1,721)	(0.00)
(684)	Cerence Inc_CSAGI	(11,717)	(0.02)
35	Cerence Inc_JPM	(524)	(0.00)
24	Ceridian HCM Holding Inc	(64)	(0.00)
27	Certara Inc	(200)	(0.00)
(1,827)	CF Industries Holdings Inc	(10,954)	(0.01)
(161)	Charter Communications Inc	(5,056)	(0.01)
2,513	Cheesecake Factory Inc/The	(7,638)	(0.01)
(3,127)	Chegg Inc_CSAGI	(16,696)	(0.03)
64	Chegg Inc_JPM	(666)	(0.00)
1	Chemed Corporation	(37)	(0.00)
81	Chemours Company	(26)	(0.00)
28	Chevron Corporation	(75)	(0.00)
310	Chewy Inc	(848)	(0.00)
205	Choice Hotels International Inc	(316)	(0.00)
84	Church & Dwight Company Inc	(589)	(0.00)
8	Churchill Downs Inc	(19)	(0.00)
(1,259)	Ciena Corporation	(2,732)	(0.01)
151	Cigna Corporation_CSAGI	(957)	(0.00)
31	Cigna Corporation_JPM	(449)	(0.00)
(106)	Cincinnati Financial Corporation	(1,434)	(0.00)
(111)	Cinemark Holdings Inc	(50)	(0.00)
(25)	Cintas Corporation	(1,017)	(0.00)
(37)	Cisco Systems Inc	(5)	(0.00)
3,686	Citigroup Inc_CSAGI	(8,066)	(0.01)
98	Citigroup Inc_JPM	(469)	(0.00)
(1,142)	Citizens Financial Group_CSAGI	(560)	(0.00)
(71)	Citizens Financial Group_JPM	(1,713)	(0.00)
(140)	Clorox Company_CSAGI	(818)	(0.00)
50	Clorox Company_JPM	(569)	(0.00)
(9)	Cloudflare Inc	(236)	(0.00)
22	Cmc Materials Inc	(16)	(0.00)
44	CMS Energy Corporation_JPM	(221)	(0.00)
(22)	CNA Financial Corporation	(342)	(0.00)
2,812	Coca-Cola Company	(1,329)	(0.00)
228	Coeur Mining Inc	(381)	(0.00)
29	Cognizant Technology Solutions Corporation	(108)	(0.00)
4,237	Columbia Banking System Inc	(18,822)	(0.03)
2,513	Columbia Sportswear Company	(18,861)	(0.03)
(9,413)	Comcast Corporation	(1,177)	(0.00)
2,432	Commerce Bancshares Inc	(4,947)	(0.01)
(57)	Commercial Metals Company	(532)	(0.00)
2,453	Community Bank System Inc	(2,625)	(0.00)
(21)	Compass Minerals International Inc	(226)	(0.00)
281	ConAGra Foods Inc	(171)	(0.00)
(149)	Concentrix Corporation	(1,651)	(0.00)
52	Consolidated Edison Inc	(268)	(0.00)
(373)	Constellation Brands Inc	(673)	(0.00)
(46)	Continental Resources Inc	(1,059)	(0.00)
(92)	Copart Inc	(538)	(0.00)
(115)	Corcept Therapeutics Inc	(925)	(0.00)
1,086	Corning Inc	(1,561)	(0.00)
127	Corteva Inc	(283)	(0.00)
130	Costar Group Inc	(531)	(0.00)
(56,471)	Coty Inc_CSAGI	(15,396)	(0.03)
(168)	Coty Inc_JPM	(290)	(0.00)
(1,596)	Coursera Inc	(3,768)	(0.01)
181	Covetrus Inc	(142)	(0.00)
407	Cracker Barrel Old Country Store Inc	(9,939)	(0.01)
(3)	Credit Acceptance Corporation	(356)	(0.00)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (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
	Equity swaps (continued)		
	United States (continued)		
12	Cree Inc	(31)	(0.00)
(5,646)	Crocs Inc	(125,121)	(0.16)
(54)	Cryoport Inc_CSAGI	(599)	(0.00)
138	Cryoport Inc_JPM	(403)	(0.00)
327	CSX Corporation	(382)	(0.00)
24	Cummins Inc	(280)	(0.00)
201	Cushman & Wakefield plc_CSAGI	(176)	(0.00)
(167)	Cushman & Wakefield plc_JPM	(1,035)	(0.00)
6,078	CVB Financial Corporation	(9,117)	(0.01)
39	Dana Inc	(35)	(0.00)
(375)	Danaher Corporation	(3,408)	(0.00)
(162)	Danimer Scientific Inc_CSAGI	(1,365)	(0.00)
47	Danimer Scientific Inc_JPM	(353)	(0.00)
(195)	Datto Holding Corporation	(961)	(0.00)
(1,007)	Davita Inc_CSAGI	(12,749)	(0.02)
21	Davita Inc_JPM	(39)	(0.00)
27	Deciphera Pharmaceuticals In	(557)	(0.00)
25	Deere & Co	(399)	(0.00)
24	Dell Technologies	(6)	(0.00)
12,232	Delta Air Lines Inc_CSAGI	(29,117)	(0.04)
(76)	Delta Air Lines Inc_JPM	(167)	(0.00)
(25)	Denali Therapeutics Inc	(234)	(0.00)
216	Desktop Metal Inc	(3,094)	(0.01)
(62)	Devon Energy Corporation	(1,002)	(0.00)
(19)	Diamondback Energy Inc	(882)	(0.00)
(554)	Digital Turbine Inc	(4,652)	(0.01)
11	Discover Financial Services	(29)	(0.00)
7,803	Discovery Inc_CSAGI	(31,900)	(0.05)
96	Discovery Inc_JPM	(63)	(0.00)
(3,501)	Dish Network Corporation	(843)	(0.00)
284	Dolby Laboratories Inc	(122)	(0.00)
(1,322)	Dollar General Corporation	(5,033)	(0.01)
154	Dominion Energy Inc	(688)	(0.00)
(424)	Domino's Pizza Inc	(16,347)	(0.03)
107	Dow Inc	(346)	(0.00)
39	Dr Horton Inc	(15)	(0.00)
61	Draftkings Inc	(161)	(0.00)
(2,180)	Dropbox Inc	(6,909)	(0.01)
17	Dte Energy Company	(160)	(0.00)
61	Duck Creek Technologies Inc	(45)	(0.00)
947	Duke Energy Corporation_CSAGI	(2,470)	(0.00)
48	Duke Energy Corporation_JPM	(75)	(0.00)
370	Dun & Bradstreet Holdings In	(953)	(0.00)
66	Dupont De Nemours Inc	(35)	(0.00)
26	Dycom Industries Inc	(218)	(0.00)
38	Eastman Chemical Company	(117)	(0.00)
(84)	Ebay Inc	(947)	(0.00)
456	Ecolab Inc_CSAGI	(3,339)	(0.00)
27	Ecolab Inc_JPM	(195)	(0.00)
(6,752)	Edgewell Personal Care Company_CSAGI	(27,591)	(0.04)
(126)	Edgewell Personal Care Company_JPM	(1,897)	(0.00)
51	Edison International	(44)	(0.00)
(109)	Editas Medicine Inc	(2,187)	(0.00)
31	Edwards Lifesciences Corporation	(6)	(0.00)
(90)	Elanco Animal Health Inc	(344)	(0.00)
(4,512)	Electronic Arts Inc_CSAGI	(17,090)	(0.03)
(25)	Electronic Arts Inc_JPM	(261)	(0.00)
119	Eli Lilly & Company_CSAGI	(17)	(0.00)
(5)	Eli Lilly & Company_JPM	(130)	(0.00)
16	Emcor Group Inc	(19)	(0.00)
3,863	Energizer Holdings Inc_CSAGI	(17,310)	(0.03)
182	Energizer Holdings Inc_JPM	(294)	(0.00)
12	Enphase Energy Inc	(35)	(0.00)
45	Entergy Corporation	(125)	(0.00)
(943)	Envista Holdings Corporation	(2,273)	(0.00)
(652)	EQT Corporation	(2,399)	(0.00)
296	Equitable Holdings Inc	(518)	(0.00)
(5,775)	Equitrans Midstrea Com NPV WI_CSAGI	(2,021)	(0.00)
(337)	Equitrans Midstrea Com NPV WI_JPM	(74)	(0.00)
9	Erie Indemnity Company	(195)	(0.00)
(871)	Essential Utilities Inc	(827)	(0.00)
(10)	Estee Lauder Companies Inc	(299)	(0.00)
(35)	ETSY Inc	(898)	(0.00)
220	Euronet Worldwide Inc_CSAGI	(743)	(0.00)
16	Euronet Worldwide Inc_JPM	(151)	(0.00)
(39)	Exact Sciences Corporation	(103)	(0.00)
123	Exelon Corporation	(100)	(0.00)
(25)	Exp World Holdings Inc	(146)	(0.00)
2,025	Expedia Group Inc_CSAGI	(11,619)	(0.01)
28	Expedia Group Inc_JPM	(245)	(0.00)
5	F5 Networks Inc	(57)	(0.00)
(1,146)	Facebook Inc	(22,052)	(0.04)
(150)	Factset Research Systems Inc_CSAGI	(4,053)	(0.01)
12	Factset Research Systems Inc_JPM	(75)	(0.00)
	Equity swaps (continued)		
	United States (continued)		
1,362	Fastenal Company_CSAGI	(564)	(0.00)
38	Fastenal Company_JPM	(28)	(0.00)
12	Fastly Inc	(171)	(0.00)
(55)	Fate Therapeutics Inc	(487)	(0.00)
(72)	Fibrogen Inc	(482)	(0.00)
1,388	Fidelity National Informatio_CSAGI	(8,445)	(0.01)
62	Fidelity National Informatio_JPM	(409)	(0.00)
121	Fifth Third Bancorp	(209)	(0.00)
46	First American Financial Corporation	(134)	(0.00)
(24)	First Cash Finl Svcs Inc	(506)	(0.00)
(20)	First Hawaiian Inc	(245)	(0.00)
517	First Horizon Corporation	(479)	(0.00)
58	Fiserv Inc	(506)	(0.00)
(210)	Fisker Inc	(1,409)	(0.00)
5	Fleetcor Technologies Inc	(83)	(0.00)
(857)	Flowers Foods Inc	(17)	(0.00)
32	FMC Corporation	(162)	(0.00)
5,698	FNB Corporation	(2,108)	(0.00)
(3,394)	Fnf Group_CSAGI	(6,047)	(0.01)
96	Fnf Group_JPM	(221)	(0.00)
(865)	Foot Locker Inc	(585)	(0.00)
106	Formfactor Inc	(404)	(0.00)
(50)	Fortinet Inc	(1,517)	(0.00)
81	Fox Corporation	(218)	(0.00)
(67)	Fox Factory Holding Corporation	(502)	(0.00)
(4,134)	Franklin Resources Inc	(9,880)	(0.01)
35	Freeport-McMoRan Inc	(165)	(0.00)
(57)	Fubotv Inc	(167)	(0.00)
(260)	Fuelcell Energy Inc	(4)	(0.00)
(154)	Fulgent Genetics Inc_CSAGI	(1,762)	(0.00)
45	Fulgent Genetics Inc_JPM	(1,361)	(0.00)
33	General Motors Company	(111)	(0.00)
39	Gentex Corporation	(54)	(0.00)
30	Gibraltar Industries Inc	(485)	(0.00)
1,966	Glacier Bancorp Inc	(3,932)	(0.00)
59	Global Payments Inc_CSAGI	(496)	(0.00)
22	Global Payments Inc_JPM	(117)	(0.00)
(183)	Goldman Sachs Group Inc	(1,771)	(0.00)
8,082	Goodyear Tire and Rubber Company	(4,625)	(0.01)
(55)	Graco Inc	(132)	(0.00)
(3)	Graham Holdings Company	(637)	(0.00)
47	Green Dot Corporation	(390)	(0.00)
139	Grocery Outlet Holding Corporation	(1,102)	(0.00)
(667)	Guardant Health Inc	(2,024)	(0.00)
14	Guidewire Software Inc	(38)	(0.00)
5,422	H&R Block Inc_CSAGI	(5,738)	(0.01)
115	H&R Block Inc_JPM	(158)	(0.00)
(256)	Haemonetics Corporation_CSAGI	(2,442)	(0.00)
89	Haemonetics Corporation_JPM	(741)	(0.00)
499	Halliburton Company_CSAGI	(278)	(0.00)
(139)	Halliburton Company_JPM	(1,234)	(0.00)
(62)	Halozyme Therapeutics Inc	(734)	(0.00)
5,260	Hanesbrands Inc_CSAGI	(5,447)	(0.01)
300	Hanesbrands Inc_JPM	(345)	(0.00)
(29)	Hawaiian Electric Industries Inc	(212)	(0.00)
(1,419)	Healthcare Services Group	(5,023)	(0.01)
673	Healthsouth Corporation_CSAGI	(3,834)	(0.00)
28	Healthsouth Corporation_JPM	(215)	(0.00)
(133)	Helmerich & Payne	(2,226)	(0.00)
(56)	Herbalife Nutrition Limited	(309)	(0.00)
30	Herman Miller Inc	(29)	(0.00)
(25)	Hess Corporation	(405)	(0.00)
297	Hewlett Packard Enterprise Company	(400)	(0.00)
51	Hillenbrand Inc	(95)	(0.00)
(5,824)	Hilltop Holdings Inc	(13,138)	(0.02)
2,972	Hilton Worldwide Holdings Inc_CSAGI	(7,659)	(0.01)
15	Hilton Worldwide Holdings Inc_JPM	(73)	(0.00)
(15)	Hollyfrontier Corporation	(195)	(0.00)
497	Hologic Inc_CSAGI	(174)	(0.00)
120	Hologic Inc_JPM	(211)	(0.00)
(426)	Home Depot Inc_CSAGI	(4,497)	(0.01)
7	Home Depot Inc_JPM	(48)	(0.00)
(41)	Horizon Pharma plc	(876)	(0.00)
179	Hormel Foods Corporation	(353)	(0.00)
3,127	HP Inc	(3,633)	(0.00)
1	Hubspot Inc	(13)	(0.00)
7,767	Huntington Bancshares Inc_CSAGI	(10,679)	(0.01)
323	Huntington Bancshares Inc_JPM	(446)	(0.00)
816	Hyatt Hotels Corporation	(1,249)	(0.00)
54	Hydrofarm Holdings Group Inc	(714)	(0.00)
337	Hyliion Holdings Corporation	(1,608)	(0.00)
(51)	IAA Inc_CSAGI	(70)	(0.00)
103	IAA Inc_JPM	(427)	(0.00)
(18)	Idacorporation Inc	(177)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
(334)	II-VI Inc_CSAGI	(330)	(0.00)
49	II-VI Inc_JPM	(470)	(0.00)
565	Illinois Tool Works_CSAGI	(1,645)	(0.00)
23	Illinois Tool Works_JPM	(92)	(0.00)
(599)	Incyte Corporation	(967)	(0.00)
(42)	Independent Bank Group Inc	(73)	(0.00)
(505)	Ingredion Inc	(293)	(0.00)
(46)	Insmed Inc	(75)	(0.00)
(291)	Installed Building Products	(3,341)	(0.00)
(83)	Insulet Corporation	(545)	(0.00)
462	Integra Lifesciences Holding	(393)	(0.00)
99	Intel Corporation	(141)	(0.00)
(267)	Intellia Therapeutics Inc_CSAGI	(22,858)	(0.03)
(72)	Intellia Therapeutics Inc_JPM	(6,446)	(0.01)
2,020	Interactive Brokers Group Inc_CSAGI	(14,405)	(0.02)
123	Interactive Brokers Group Inc_JPM	(467)	(0.00)
(2,983)	Interactive Corporation	(14,429)	(0.02)
(175)	Intercontinental Exchange Inc	(754)	(0.00)
(2,378)	International Business Machines Corporation	(3,500)	(0.00)
2	Intuit Inc	(1)	(0.00)
87	Investors Bancorp Inc	(17)	(0.00)
(164)	Invitae Corporation	(139)	(0.00)
(2,666)	Ionis Pharmaceuticals Inc	(8,837)	(0.01)
57	Irhythm Technologies Inc	(6,430)	(0.01)
612	Iridium Communications Inc	(199)	(0.00)
11	Jack Henry & Associates Inc	(6)	(0.00)
81	Jamf Holding Corp	(182)	(0.00)
39	JB Hunt Transprt Services Inc	(18)	(0.00)
96	Jeld-Wen Holding Inc	(138)	(0.00)
781	Jetblue Airways Corporation	(2,190)	(0.00)
(1,458)	JM Smucker Company	(4,324)	(0.01)
(17)	Johnson and Johnson	(39)	(0.00)
(5)	Jones Lang Lasalle Inc	(330)	(0.00)
36	Juniper Networks Inc	(35)	(0.00)
1,317	KAR Auction Services Inc	(1,295)	(0.00)
49	KB Home	(140)	(0.00)
(1,563)	Kellogg Company	(1,660)	(0.00)
(1,229)	Keycorp_CSAGI	(514)	(0.00)
229	Keycorp_JPM	(209)	(0.00)
74	Kimberly-Clark Corporation	(236)	(0.00)
(25)	Kinder Morgan Inc	(151)	(0.00)
16	Kinsale Capital Group Inc	(270)	(0.00)
(764)	KKR & Company Inc	(2,561)	(0.00)
(33)	KLA Corporation	(305)	(0.00)
139	Knight Swift Transportation	(257)	(0.00)
(245)	Kohl'S Corporation	(103)	(0.00)
(10,672)	Kroger Company	(2,615)	(0.00)
(2,107)	L Brands Inc	(13,822)	(0.02)
67	Laclede Group Inc_CSAGI	(201)	(0.00)
(16)	Laclede Group Inc_JPM	(289)	(0.00)
24	Landstar System Inc	(218)	(0.00)
95	Las Vegas Sands Corporation	(420)	(0.00)
128	Lcii Industries_CSAGI	(1,009)	(0.00)
2	Lcii Industries_JPM	(34)	(0.00)
41	Lemonade Inc	(487)	(0.00)
5	Lendingtree Inc	(300)	(0.00)
(170)	Leslies Inc	(510)	(0.00)
9	LHC Group Inc	(56)	(0.00)
125	Lincoln National Corporation	(251)	(0.00)
4	Lithia Motors Inc	(148)	(0.00)
(1,019)	Live Nation Entertainment Inc_CSAGI	(2,354)	(0.00)
(75)	Live Nation Entertainment Inc_JPM	(219)	(0.00)
(53)	Liveperson Inc	(556)	(0.00)
64	Liveramp Holdings Inc	(378)	(0.00)
(764)	LKQ Corporation	(587)	(0.00)
401	Loews Corporation	(448)	(0.00)
36	Lordstown Motors Corp-Cl A	(483)	(0.00)
17	Lowe's Companies Inc	(81)	(0.00)
1,199	Lumen Technologies Inc	(40)	(0.00)
14	Lumentum Holdings	(95)	(0.00)
66	Lyondellbasell Industries	(345)	(0.00)
27	M & T Bank Corporation	(343)	(0.00)
(1,088)	Marathon Digital Holdings Inc_CSAGI	(7,775)	(0.01)
82	Marathon Digital Holdings Inc_JPM	(145)	(0.00)
(183)	Marathon Oil Corporation	(1,441)	(0.00)
1,932	Marathon Petroleum Corporation_CSAGI	(321)	(0.00)
(24)	Marathon Petroleum Corporation_JPM	(778)	(0.00)
12	Markel Corporation	(432)	(0.00)
(91)	Marketaxess Holdings Inc_CSAGI	(742)	(0.00)
15	Marketaxess Holdings Inc_JPM	(549)	(0.00)
3,169	Marriott International_CSAGI	(17,420)	(0.02)
56	Marriott International_JPM	(508)	(0.00)
8	Marriott Vacations Worldwide Corporation	(90)	(0.00)
121	Masco Corporation	(205)	(0.00)
	Equity swaps (continued)		
	United States (continued)		
22	Mastec Inc	(180)	(0.00)
(1,465)	Match Group Inc	(30,487)	(0.04)
(308)	Maxar Technologies Inc_CSAGI	(647)	(0.00)
30	Maxar Technologies Inc_JPM	(314)	(0.00)
224	Maximus Inc	(265)	(0.00)
2,926	McCormick & Company Inc_CSAGI	(2,635)	(0.00)
132	McCormick & Company Inc_JPM	(694)	(0.00)
1,599	McDonald's Corporation_CSAGI	(2,958)	(0.00)
20	McDonald's Corporation_JPM	(57)	(0.00)
832	Mckesson Corporation_CSAGI	(3,445)	(0.00)
52	Mckesson Corporation_JPM	(68)	(0.00)
(33)	Merck and Company Inc	(198)	(0.00)
(506)	Mercury General Corporation_CSAGI	(2,095)	(0.00)
(10)	Mercury General Corporation_JPM	(240)	(0.00)
32	Mercury Systems Inc	(372)	(0.00)
(1,263)	Merit Medical Systems Inc	(6,037)	(0.01)
586	Metlife Inc_CSAGI	(2,326)	(0.00)
202	Metlife Inc_JPM	(1,036)	(0.00)
492	MGM Resorts International	(466)	(0.00)
(680)	Micron Technology Inc_CSAGI	(3,058)	(0.00)
73	Micron Technology Inc_JPM	(18)	(0.00)
(499)	Microstrategy Inc-Cl A	(54,907)	(0.06)
(6)	Minerals Technologies Inc	(195)	(0.00)
(17)	Mirati Therapeutics Inc	(99)	(0.00)
(662)	Moderna Inc	(42,210)	(0.05)
574	Molina Healthcare Inc	(2,593)	(0.00)
(123)	Momentive Global Inc_CSAGI	(338)	(0.00)
157	Momentive Global Inc_JPM	(308)	(0.00)
(4,230)	Monster Beverage Corporation	(878)	(0.00)
(1,665)	Morgan Stanley	(4,278)	(0.01)
(19)	Motorola Solutions Inc	(5)	(0.00)
(198)	MSA Safety Inc	(3,081)	(0.00)
10	Murphy Usa Inc	(29)	(0.00)
65	Nanostring Technologies Inc	(386)	(0.00)
(45)	Natera Inc	(742)	(0.00)
(4,885)	Navient Corporation_CSAGI	(24,122)	(0.03)
(267)	Navient Corporation_JPM	(2,823)	(0.00)
10	Ncino Inc	(192)	(0.00)
800	NCR Corporation	(2,264)	(0.00)
86	Neogenomics Inc	(403)	(0.00)
(1)	Netflix Inc	(26)	(0.00)
(1,016)	Netscout Systems Inc	(386)	(0.00)
226	New Jersey Resources Corporation	(679)	(0.00)
250	New York Community Bancorp Inc	(194)	(0.00)
683	New York Times Company_CSAGI	(4,829)	(0.01)
93	New York Times Company_JPM	(135)	(0.00)
42	Newmont Corporation	(409)	(0.00)
(716)	Nexstar Media Group Inc	(5,334)	(0.01)
61	Nextera Energy Inc	(163)	(0.00)
243	Nisource Inc	(124)	(0.00)
35	Norfolk Southern Corporation	(383)	(0.00)
(532)	Northern Trust Corporation	(5,591)	(0.01)
(21,456)	Norwegian Cruise Line Holdings	(12,967)	(0.02)
461	Nov Inc_CSAGI	(787)	(0.00)
(101)	Nov Inc_JPM	(541)	(0.00)
(113)	Novavax Inc_CSAGI	(3,979)	(0.00)
(16)	Novavax Inc_JPM	(577)	(0.00)
(6,279)	Nu Skin Enterprises Inc_CSAGI	(16,316)	(0.02)
(131)	Nu Skin Enterprises Inc_JPM	(1,825)	(0.00)
(867)	Nucor Corporation	(4,711)	(0.01)
(10)	Nvidia Corporation	(386)	(0.00)
697	Oak Street Health Inc	(1,339)	(0.00)
329	Occidental Petroleum Corporation_CSAGI	(441)	(0.00)
16	Occidental Petroleum Corporation_JPM	(10)	(0.00)
5	Okta Inc	(166)	(0.00)
10,159	Old National Bancorp	(17,575)	(0.02)
134	Old Republic International Corporation	(71)	(0.00)
733	Omnicom Group Inc	(643)	(0.00)
(13)	Onemain Holdings Inc	(472)	(0.00)
(41)	Oneok Inc	(1,111)	(0.00)
18	Oracle Corporation	(14)	(0.00)
1	Organon & Company	(4)	(0.00)
26	Ormat Technologies Inc	(26)	(0.00)
61	Outset Medical Inc	(47)	(0.00)
(2,699)	Overstock.Com Inc_CSAGI	(38,411)	(0.05)
(72)	Overstock.Com Inc_JPM	(944)	(0.00)
(93)	Ovintiv Inc	(2,050)	(0.00)
(522)	Owens Corning	(3,033)	(0.00)
61	Paccar Inc	(223)	(0.00)
4,637	Pacific Premier Bancorp Inc	(5,333)	(0.01)
(32)	Pacira Pharmaceuticals Inc	(213)	(0.00)
(537)	Pagerduty Inc	(1,262)	(0.00)
(599)	Palomar Holdings Inc_CSAGI	(5,044)	(0.01)
51	Palomar Holdings Inc_JPM	(581)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
(453)	Papa Johns International Inc_CSAGI	(3,633)	(0.00)
(6)	Papa Johns International Inc_JPM	(175)	(0.00)
138	Patterson Companies Inc	(215)	(0.00)
(541)	Paychex Inc	(635)	(0.00)
15	Paylocity Holding Corporation_CSAGI	(103)	(0.00)
8	Paylocity Holding Corporation_JPM	(56)	(0.00)
87	Penn National Gaming Inc	(1,005)	(0.00)
127	Petco Health And Wellness Company	(62)	(0.00)
(75)	Pfizer Inc	(245)	(0.00)
55	Phreesia Inc	(392)	(0.00)
148	Pilgrim's Pride Corporation	(238)	(0.00)
81	Ping Identity Holding Corporation	(418)	(0.00)
(6)	Pinnacle West Capital Corporation	(57)	(0.00)
915	Planet Fitness Inc_CSAGI	(2,071)	(0.00)
46	Planet Fitness Inc_JPM	(248)	(0.00)
(2,909)	Polaris Industries Inc	(12,980)	(0.02)
122	PPG Industries Inc	(1,074)	(0.00)
160	PPL Corporation	(204)	(0.00)
(31)	PRA Group Inc	(342)	(0.00)
(128)	Prestige Brands Holdings Inc	(1,937)	(0.00)
88	Principal Financial Group Inc	(30)	(0.00)
(153)	Prog Holdings Inc	(741)	(0.00)
2,688	Progressive Corporation_CSAGI	(6,644)	(0.01)
50	Progressive Corporation_JPM	(104)	(0.00)
1,812	Prosperity Bancshares Inc	(5,599)	(0.01)
29	Proto Labs Inc	(1,386)	(0.00)
(760)	Prudential Financial Inc	(4,006)	(0.00)
2,133	Public Service Enterprise Group Inc_CSAGI	(4,324)	(0.01)
41	Public Service Enterprise Group Inc_JPM	(141)	(0.00)
86	Pure Storage Inc	(184)	(0.00)
(667)	Q2 Holdings Inc	(1,164)	(0.00)
10	Qualys Inc	(157)	(0.00)
(268)	Quanta Services Inc	(134)	(0.00)
51	Quidel Corporation	(462)	(0.00)
(204)	Qurate Retail Inc	(1,000)	(0.00)
328	Radian Group Inc	(349)	(0.00)
3,879	Ralph Lauren Corporation_CSAGI	(27,107)	(0.03)
34	Ralph Lauren Corporation_JPM	(15)	(0.00)
(19)	Reata Pharmaceuticals Inc-A	(647)	(0.00)
(47)	Redfin Corporation	(186)	(0.00)
(165)	Regeneron Pharmaceuticals_CSAGI	(4,408)	(0.01)
(6)	Regeneron Pharmaceuticals_JPM	(617)	(0.00)
1,340	Regions Financial Corporation_CSAGI	(262)	(0.00)
210	Regions Financial Corporation_JPM	(269)	(0.00)
33	Reinsurance Group of America Inc	(226)	(0.00)
189	Reliance Steel & Aluminum_CSAGI	(3,409)	(0.00)
(6)	Reliance Steel & Aluminum_JPM	(352)	(0.00)
(23)	Renewable Energy Group Inc	(186)	(0.00)
8	Rent-Center Inc	(29)	(0.00)
(113)	Repligen Corporation	(589)	(0.00)
853	Republic Services Inc	(349)	(0.00)
227	Reynolds Consumer Products	(21)	(0.00)
(325)	RH Inc	(16,493)	(0.02)
(415)	Roblox Corporation_CSAGI	(3,561)	(0.00)
(31)	Roblox Corporation_JPM	(496)	(0.00)
(9)	Roku Inc	(1,126)	(0.00)
14	Ross Stores Inc	(31)	(0.00)
33	Royal Caribbean Cruises Limited	(133)	(0.00)
10	Royal Gold Inc	(192)	(0.00)
(110)	Royalty Pharma plc	(81)	(0.00)
26	RPM International Inc	(58)	(0.00)
51	Ryder System Inc	(250)	(0.00)
14	Sailpoint Technologies Holdings	(99)	(0.00)
(96)	Santander Consumer USA Holdings Inc	(1,712)	(0.00)
(43)	Sarepta Therapeutics Inc	(145)	(0.00)
(66)	Schlumberger Limited	(500)	(0.00)
5,139	Schneider National Inc	(16,445)	(0.02)
256	Schrodinger Inc	(277)	(0.00)
(2,898)	Scientific Games Corporation	(81,746)	(0.10)
15	Scotts Miracle	(183)	(0.00)
(36)	Seagen Inc	(222)	(0.00)
(2,332)	Sealed Air Corporation	(31,319)	(0.04)
645	Seaworld Entertainment Inc	(2,894)	(0.00)
(30)	Select Medical Holdings Corporation	(660)	(0.00)
125	Selectquote Inc	(1,170)	(0.00)
27	Sempra Energy	(133)	(0.00)
52	Semtech Corporation	(76)	(0.00)
(747)	Sensata Technologies	(43)	(0.00)
24	Service Corporation International	(1)	(0.00)
25	Sherwin-Williams Company	(190)	(0.00)
(455)	Shift4 Payments Inc-Class A	(688)	(0.00)
(986)	Shoals Technologies Group	(5,904)	(0.01)
(91)	Shockwave Medical Inc	(3,675)	(0.00)
(983)	Shutterstock Inc_CSAGI	(8,975)	(0.01)
(3)	Shutterstock Inc_JPM	(12)	(0.00)
	Equity swaps (continued)		
	United States (continued)		
138	Signature Bank	(698)	(0.00)
(157)	Silvergate Capital Corporation_CSAGI	(371)	(0.00)
15	Silvergate Capital Corporation_JPM	(229)	(0.00)
(5,057)	Simply Good Foods Company	(30,797)	(0.04)
(19,294)	Sirius Xm Holdings Inc	(4,171)	(0.00)
1,951	Six Flags Entertainment Corporation	(417)	(0.00)
(307)	Skillz Inc	(899)	(0.00)
(85)	Skywest Inc	(1,222)	(0.00)
867	Sleep Number Corporation_CSAGI	(457)	(0.00)
20	Sleep Number Corporation_JPM	(106)	(0.00)
(3,128)	SLM Corporation_CSAGI	(3,113)	(0.00)
(82)	SLM Corporation_JPM	(1,080)	(0.00)
2	Snowflake Inc	(16)	(0.00)
(477)	Sonos Inc	(630)	(0.00)
(298)	Sorrento Therapeutics Inc	(398)	(0.00)
288	Sotera Health Company	(754)	(0.00)
(1,719)	South State Corporation	(3,753)	(0.00)
8,811	Southwest Airlines Company	(58,571)	(0.07)
676	Southwest Gas Corporation_CSAGI	(1,704)	(0.00)
(8)	Southwest Gas Corporation_JPM	(18)	(0.00)
461	Spectrum Brands Holdings Inc	(1,221)	(0.00)
289	Spirit Aerosystems Holding	(200)	(0.00)
2,317	Spirit Airlines Inc	(8,990)	(0.01)
(37)	Springworks Therapeutics Inc_CSAGI	(327)	(0.00)
(7)	Springworks Therapeutics Inc_JPM	(59)	(0.00)
(878)	Sprout Social Inc - Class A	(27,380)	(0.03)
2,385	Sprouts Farmers Market Inc	(4,221)	(0.00)
23	Square Inc	(18)	(0.00)
(486)	Stamps.Com Inc	(6,254)	(0.01)
5,024	Starbucks Corporation_CSAGI	(3,343)	(0.00)
65	Starbucks Corporation_JPM	(100)	(0.00)
(105)	Stitch Fix Inc-Class A_CSAGI	(1,130)	(0.00)
(106)	Stitch Fix Inc-Class A_JPM	(989)	(0.00)
(29)	Strategic Education Inc	(9)	(0.00)
(90)	Stryker Corporation	(816)	(0.00)
130	Sumo Logic Inc	(694)	(0.00)
25	Sunnova Energy International	(204)	(0.00)
23	Sunrun Inc	(141)	(0.00)
39	Synchrony Financial	(45)	(0.00)
(208)	Syneos Health Inc	(1,224)	(0.00)
(592)	Synnex Corporation_CSAGI	(4,054)	(0.00)
209	Synovus Financial Corporation	(340)	(0.00)
1,791	Sysco Corporation_CSAGI	(3,100)	(0.00)
105	Sysco Corporation_JPM	(317)	(0.00)
(72)	T Rowe Price Group Inc	(599)	(0.00)
77	Tandem Diabetes Care Inc	(454)	(0.00)
1,499	Tapestry Inc	(2,489)	(0.00)
(71)	Targa Resources Corporation	(2,121)	(0.00)
65	Teleflex Inc	(729)	(0.00)
3,295	Telephone and Data Systems Inc_CSAGI	(988)	(0.00)
138	Telephone and Data Systems Inc_JPM	(227)	(0.00)
(3,927)	Terminix Global Holdings Inc	(60)	(0.00)
156	Texas Capital Bancshares Inc	(70)	(0.00)
(657)	Texas Instruments Inc	(3,236)	(0.00)
(3)	Texas Pacific Land Corporation	(3,436)	(0.00)
2,469	Texas Roadhouse Inc_CSAGI	(3,150)	(0.00)
14	Texas Roadhouse Inc_JPM	(31)	(0.00)
(47)	TG Therapeutics Inc	(177)	(0.00)
31	The Southern Company	(162)	(0.00)
3,946	The Walt Disney Company	(14,944)	(0.02)
49	Timken Company	(28)	(0.00)
39	Tjx Companies Inc	(76)	(0.00)
(2,608)	T-Mobile Us Inc	(15,118)	(0.02)
(534)	Toll Brothers Inc	(424)	(0.00)
(434)	Tradeweb Markets Inc	(3,999)	(0.00)
(246)	Trane Technology plc	(2,139)	(0.00)
493	Travelers Companys Inc_CSAGI	(2,302)	(0.00)
43	Travelers Companys Inc_JPM	(255)	(0.00)
197	Treehouse Foods Inc	(541)	(0.00)
(342)	Trex Company Inc	(1,427)	(0.00)
3,887	Truist Financial Corporation	(8,018)	(0.01)
(25)	Turning Point Therapeutics	(267)	(0.00)
6	Twilio Inc	(17)	(0.00)
(39)	Twist Bioscience Corporation	(646)	(0.00)
(85)	Tyler Technologies Inc	(2,803)	(0.00)
1,356	Tyson Foods Inc_CSAGI	(8,612)	(0.01)
193	Tyson Foods Inc_JPM	(314)	(0.00)
204	Uber Technologies Inc	(276)	(0.00)
1,109	UGI Corporation_CSAGI	(732)	(0.00)
(24)	UGI Corporation_JPM	(168)	(0.00)
(777)	Ulta Beauty	(15,403)	(0.02)
(3,746)	Umpqua Holdings Corporation	(3,371)	(0.00)
55	Union Pacific Corporation	(212)	(0.00)
700	United Airlines Holdings Inc_CSAGI	(1,319)	(0.00)
(83)	United Airlines Holdings Inc_JPM	(158)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
5,286	United Community Banks	(11,153)	(0.01)
17	United Rentals Inc	(42)	(0.00)
(193)	United Therapeutics Corporation_CSAGI	(2,343)	(0.00)
(19)	United Therapeutics Corporation_JPM	(1,410)	(0.00)
(28)	Unity Software Inc	(218)	(0.00)
(235)	Univar Inc_CSAGI	(667)	(0.00)
35	Univar Inc_JPM	(95)	(0.00)
12	Universal Display Corporation	(84)	(0.00)
(1,648)	Universal Health Services Inc_CSAGI	(8,135)	(0.01)
34	Universal Health Services Inc_JPM	(196)	(0.00)
249	Unum Group_CSAGI	(296)	(0.00)
182	Unum Group_JPM	(142)	(0.00)
100	US Bancorp	(230)	(0.00)
(46)	Usana Health Sciences Inc	(1,241)	(0.00)
16	Vail Resorts Inc	(74)	(0.00)
33	Valero Energy Corporation	(124)	(0.00)
35	Valley National Bancorp	(18)	(0.00)
(98)	Varonis Systems Inc	(615)	(0.00)
407	Velodyne Lidar Inc	(2,987)	(0.00)
(130)	Verisign Inc	(467)	(0.00)
1,142	Verisk Analytics Inc_CSAGI	(1,111)	(0.00)
70	Verisk Analytics Inc_JPM	(396)	(0.00)
222	Verizon Communications Inc	(363)	(0.00)
344	Vertex Pharmaceuticals Inc	(3,757)	(0.00)
41	VF Corporation	(163)	(0.00)
(561)	Viatris Inc	(180)	(0.00)
(40)	Vir Biotechnology Inc	(59)	(0.00)
183	Virtu Financial Inc	(178)	(0.00)
26	Visteon Corporation	(209)	(0.00)
(478)	Vmware Inc	(358)	(0.00)
(19,570)	Vonage Holdings Corporation	(47,357)	(0.06)
31	Vroom Inc	(150)	(0.00)
(9)	Walker & Dunlop Inc	(630)	(0.00)
273	Washington Federal Inc_CSAGI	(41)	(0.00)
(12)	Washington Federal Inc_JPM	(98)	(0.00)
(27)	Watsco Inc	(699)	(0.00)
(1,800)	Wayfair Inc	(5,413)	(0.01)
1,126	Wd-40 Company	(26,019)	(0.03)
3,026	Webster Financial Corporation	(5,356)	(0.01)
22	Wec Energy Group Inc	(180)	(0.00)
(41)	Wesco International Inc	(668)	(0.00)
(1,344)	Western Digital Corporation	(1,312)	(0.00)
53	Western Union Company	(84)	(0.00)
8	WEX Inc	(140)	(0.00)
13	Whirlpool Corporation	(103)	(0.00)
(54)	Williams Companys Inc	(406)	(0.00)
1,152	Williams-Sonoma Inc	(747)	(0.00)
(1,116)	Wingstop Inc	(23,082)	(0.03)
(31)	Wintrust Financial Corporation	(1,053)	(0.00)
6,926	Wolverine World Wide Inc	(32,248)	(0.04)
(3,209)	World Wrestling Entertainment Inc_CSAGI	(5,649)	(0.01)
(65)	World Wrestling Entertainment Inc_JPM	(1,248)	(0.00)
(846)	Wyndham Hotels & Resorts Inc_CSAGI	(2,123)	(0.00)
8	Wyndham Hotels & Resorts Inc_JPM	(12)	(0.00)
9	Wynn Resorts Limited	(81)	(0.00)
12	Xencor Inc	(104)	(0.00)
2,137	Xerox Holdings Corporation	(1,014)	(0.00)
280	Yext Inc	(615)	(0.00)
(1,621)	Yum China Holdings Inc_CSAGI	(7,147)	(0.01)
10	Yum China Holdings Inc_JPM	(23)	(0.00)
22	Yum! Brands Inc	(74)	(0.00)
16	Zillow Group Inc	(908)	(0.00)
38	Zimmer Biomet Holdings Inc_CSAGI	(21)	(0.00)
66	Zimmer Biomet Holdings Inc_JPM	(313)	(0.00)
734	Zions Bancorporation	(1,541)	(0.00)
(21)	Zoetis Inc	(553)	(0.00)
238	Zoominfo Technologies Inc-A	(245)	(0.00)
29	Zscaler Inc	(44)	(0.00)
(244)	Zynga Inc	(81)	(0.00)
		(2,273,919)	(2.66)
	Total equity swaps	(2,834,892)	(3.33)
	Futures contracts		
	Australia		
273	90 Day Bank Bill Futures December 2021	(5,052)	(0.01)
	Canada		
128	Bank Acceptance Future March 2022	(25,721)	(0.03)
95	Bank Acceptance Future September 2022	(38,404)	(0.05)
		(64,125)	(0.08)
	European Union		
60	3MO EURO EURIBOR Dec21	(119)	(0.00)
44	3MO EURO EURIBOR Sep*2 (PERPETUAL)	(2,579)	(0.00)
		(2,698)	(0.00)

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts (continued)		
	Germany		
(3)	DAX Index Futures September 2021	(949)	(0.00)
(2)	EURO BUXL 30 Years Bond Futures September 2021	(2,609)	(0.00)
(2)	EURO SCHATZ Futures September 2021	(41)	(0.00)
		(3,599)	(0.00)
	Hong Kong		
5	HANG SENG Index Futures July 2021	(17,068)	(0.02)
11	HSCEI Futures July 2021	(12,388)	(0.01)
		(29,456)	(0.03)
	Japan		
(9)	NIKKEI 225 (OSE) September 2021	(65,592)	(0.08)
4	TOPIX Index Futures September 2021	(4,806)	(0.01)
		(70,398)	(0.09)
	Malaysia		
2	FTSE KLCI FUTURE July 2021	(229)	(0.00)
	Mexico		
3	MEX BOLSA IDX Futures September 2021	(1,297)	(0.00)
	Netherlands		
(11)	Amsterdam Index Futures July 2021	(4,371)	(0.01)
	Singapore		
23	FTSE China A50 Futures July 2021	(226)	(0.00)
5	SGX Nifty 50 July 2021	(837)	(0.00)
		(1,063)	(0.00)
	South Africa		
28	FTSE/JSE TOP 40 September 2021	(26,993)	(0.03)
	South Korea		
9	KOREA 10 Year Bond Futures September 2021	(3,525)	(0.00)
180	KOREA 3 Year Bond Futures September 2021	(72,371)	(0.09)
26	KOSPI2 Index Futures Sptember 2021	(1,476)	(0.00)
		(77,372)	(0.09)
	Thailand		
213	SET50 Futures September 2021	(1,690)	(0.00)
	United Kingdom		
45	3MO EURO EURIBOR June 2023	(3,335)	(0.00)
61	3MO EURO EURIBOR March 2024	(2,713)	(0.00)
115	90DAY STERLING Future June 2022	(8,910)	(0.01)
94	90DAY STERLING Future March 2023	(12,873)	(0.02)
54	90DAY STERLING Future September 2021	(1,330)	(0.00)
		(29,161)	(0.03)
	United States		
70	90DAY EURO Future September 2021	(12,788)	(0.02)
92	90DAY EURO$ Future Dec*1 (PERPETUAL)	(5,637)	(0.01)
21	90DAY EURO$ Future December 2024	(4,988)	(0.01)
34	90DAY EURO$ Future Jun*3 (PERPETUAL)	(18,700)	(0.02)
19	90DAY EURO$ Future March 2024	(8,787)	(0.01)
(7)	Dollar Index September 2021	(16,026)	(0.01)
5	E-MINI RUSS 2000 September 2021	(4,142)	(0.00)
3	MSCI EAFE September 2021	(4,745)	(0.01)
8	MSCI EMGMKT September 2021	(2,470)	(0.00)
(21)	United States 10 Year Note (CBT) Bond Futures September 2021	(6,067)	(0.01)
(1)	United States 2 Year Note (CBT) Bond Futures September 2021	(55)	(0.00)
(33)	United States 5 Year Note (CBT) Bond Futures September 2021	(8,833)	(0.01)
		(93,238)	(0.11)
	Total futures contracts	(410,742)	(0.48)
	Option contracts		
	Australia		
(1)	Call on 7300 AS51 Index 15 July 2021	(617)	(0.00)
(3)	Call on 7350 AS51 Index 15 July 2021	(1,243)	(0.00)
(2)	Call on 7375 AS51 Index 15 July 2021	(664)	(0.00)
(1)	Call on 7500 AS51 Index 15 July 2021	(90)	(0.00)
(1)	Call on 7525 AS51 Index 15 July 2021	(68)	(0.00)
(1)	Call on 7550 AS51 Index 15 July 2021	(50)	(0.00)
(2)	Call on 7575 AS51 Index 15 July 2021	(77)	(0.00)
(3)	Put on 6900 AS51 Index 15 July 2021	(189)	(0.00)
(2)	Put on 6925 AS51 Index 15 July 2021	(137)	(0.00)
(1)	Put on 7000 AS51 Index 15 July 2021	(90)	(0.00)
(1)	Put on 7075 AS51 Index 15 July 2021	(128)	(0.00)
(2)	Put on 7125 AS51 Index 15 July 2021	(335)	(0.00)
(1)	Put on 7175 AS51 Index 15 July 2021	(225)	(0.00)
(1)	Put on 7225 AS51 Index 15 July 2021	(308)	(0.00)
		(4,221)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	European Union		
(800,000)	Call on 0.8501 EUR Put/GBP Call K=0.8501 16 July 2021	(812)	(0.00)
(200,000)	Call on 0.8514 EUR Put/GBP Call K=0.8514 14 July 2021	(223)	(0.00)
(800,000)	Call on 0.8516 EUR Put/GBP Call K=0.8516 28 July 2021	(1,942)	(0.01)
(400,000)	Call on 0.8523 EUR Put/GBP Call K=0.8523 12 July 2021	(443)	(0.00)
(300,000)	Call on 0.8523 EUR Put/GBP Call K=0.8523 14 July 2021	(405)	(0.00)
(1,000,000)	Call on 0.8524 EUR Put/GBP Call K=0.8524 01 July 2021	(33)	(0.00)
(600,000)	Call on 0.8527 EUR Put/GBP Call K=0.8527 07 July 2021	(408)	(0.00)
(500,000)	Call on 0.8528 EUR Put/GBP Call K=0.8528 12 July 2021	(621)	(0.00)
(700,000)	Call on 0.8541 EUR Put/GBP Call K=0.8541 08 July 2021	(832)	(0.00)
(400,000)	Call on 0.8559 EUR Put/GBP Call K=0.8559 07 July 2021	(671)	(0.00)
(600,000)	Call on 0.8657 EUR Call/GBP Put K=0.8657 26 July 2021	(1,557)	(0.01)
(800,000)	Call on 0.8658 EUR Call/GBP Put K=0.8658 16 July 2021	(1,227)	(0.01)
(200,000)	Call on 0.8668 EUR Call/GBP Put K=0.8668 14 July 2021	(205)	(0.00)
(400,000)	Call on 0.8674 EUR Call/GBP Put K=0.8674 22 July 2021	(697)	(0.00)
(400,000)	Call on 0.8675 EUR Call/GBP Put K=0.8675 12 July 2021	(272)	(0.00)
(300,000)	Call on 0.8677 EUR Call/GBP Put K=0.8677 14 July 2021	(256)	(0.00)
(500,000)	Call on 0.8681 EUR Call/GBP Put K=0.8681 12 July 2021	(297)	(0.00)
(600,000)	Call on 0.8683 EUR Call/GBP Put K=0.8683 07 July 2021	(134)	(0.00)
(600,000)	Call on 0.8686 EUR Call/GBP Put K=0.8686 01 July 2021	(1)	(0.00)
(400,000)	Call on 0.8687 EUR Call/GBP Put K=0.8687 01 July 2021	(1)	(0.00)
(400,000)	Call on 0.8714 EUR Call/GBP Put K=0.8714 07 July 2021	(35)	(0.00)
(100,000)	Call on 10.0158 EUR Put/SEK Call K=10.0158 12 July 2021	(32)	(0.00)
(100,000)	Call on 10.0336 EUR Put/SEK Call K=10.0336 14 July 2021	(63)	(0.00)
(300,000)	Call on 10.0364 EUR Put/NOK Call K=10.0364 15 July 2021	(271)	(0.00)
(200,000)	Call on 10.0385 EUR Put/NOK Call K=10.0385 26 July 2021	(394)	(0.00)
(200,000)	Call on 10.0392 EUR Put/SEK Call K=10.0392 26 July 2021	(327)	(0.00)
(200,000)	Call on 10.0694 EUR Put/NOK Call K=10.0694 27 July 2021	(567)	(0.00)
(100,000)	Call on 10.1201 EUR Put/SEK Call K=10.1201 16 July 2021	(343)	(0.00)
(100,000)	Call on 10.1606 EUR Call/SEK Put K=10.1606 07 July 2021	(203)	(0.00)
(100,000)	Call on 10.183 EUR Call/SEK Put K=10.183 12 July 2021	(206)	(0.00)
(200,000)	Call on 10.1836 EUR Call/SEK Put K=10.1836 07 July 2021	(255)	(0.00)
(300,000)	Call on 10.2109 EUR Call/SEK Put K=10.2109 23 July 2021	(830)	(0.00)
(100,000)	Call on 10.2135 EUR Call/SEK Put K=10.2135 14 July 2021	(157)	(0.00)
(300,000)	Call on 10.2186 EUR Call/SEK Put K=10.2186 22 July 2021	(728)	(0.00)
(100,000)	Call on 10.2257 EUR Call/SEK Put K=10.2257 28 July 2021	(284)	(0.00)
(200,000)	Call on 10.262 EUR Call/NOK Put K=10.262 08 July 2021	(458)	(0.00)
(200,000)	Call on 10.2979 EUR Call/NOK Put K=10.2979 08 July 2021	(285)	(0.00)
(100,000)	Call on 10.3076 EUR Call/NOK Put K=10.3076 14 July 2021	(243)	(0.00)
(100,000)	Call on 10.3128 EUR Call/SEK Put K=10.3128 16 July 2021	(50)	(0.00)
(200,000)	Call on 10.3272 EUR Call/NOK Put K=10.3272 26 July 2021	(819)	(0.00)
(100,000)	Call on 10.3281 EUR Call/NOK Put K=10.3281 22 July 2021	(350)	(0.00)
(300,000)	Call on 10.3387 EUR Call/NOK Put K=10.3387 15 July 2021	(604)	(0.00)
(200,000)	Call on 10.352 EUR Call/NOK Put K=10.352 02 July 2021	(12)	(0.00)
(200,000)	Call on 9.9673 EUR Put/NOK Call K=9.9673 08 July 2021	(14)	(0.00)
(200,000)	Call on 9.9675 EUR Put/NOK Call K=9.9675 12 July 2021	(37)	(0.00)
(300,000)	Call on 9.9774 EUR Put/NOK Call K=9.9774 13 July 2021	(82)	(0.00)
(100,000)	Call on 9.9774 EUR Put/SEK Call K=9.9774 07 July 2021	(4)	(0.00)
(200,000)	Call on 9.9919 EUR Put/NOK Call K=9.9919 02 July 2021	-	(0.00)
(200,000)	Call on 9.9947 EUR Put/NOK Call K=9.9947 14 July 2021	(86)	(0.00)
(200,000)	Call on 9.9993 EUR Put/NOK Call K=9.9993 08 July 2021	(27)	(0.00)
(200,000)	EUR Call/GBP Put K=0.8635 15 July 2021	(420)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8641 21 July 2021	(789)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8648 21 July 2021	(714)	(0.00)
(200,000)	EUR Call/GBP Put K=0.8649 22 July 2021	(498)	(0.00)
(700,000)	EUR Call/GBP Put K=0.8653 15 July 2021	(1,070)	(0.00)
(100,000)	EUR Call/GBP Put K=0.8658 20 July 2021	(193)	(0.00)
(800,000)	EUR Call/GBP Put K=0.8661 20 July 2021	(1,475)	(0.01)
(100,000)	EUR Call/GBP Put K=0.8663 02 July 2021	(5)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8664 26 July 2021	(711)	(0.00)
(100,000)	EUR Call/GBP Put K=0.8665 02 July 2021	(5)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8666 23 July 2021	(623)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8671 06 July 2021	(68)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8673 09 July 2021	(201)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8673 19 July 2021	(704)	(0.00)
(800,000)	EUR Call/GBP Put K=0.8673 28 July 2021	(1,863)	(0.01)
(800,000)	EUR Call/GBP Put K=0.8679 27 July 2021	(1,640)	(0.01)
(400,000)	EUR Call/GBP Put K=0.868 27 July 2021	(809)	(0.00)
(600,000)	EUR Call/GBP Put K=0.8681 28 July 2021	(1,262)	(0.01)
(500,000)	EUR Call/GBP Put K=0.8691 06 July 2021	(58)	(0.00)
(700,000)	EUR Call/GBP Put K=0.8693 08 July 2021	(160)	(0.00)
(900,000)	EUR Call/GBP Put K=0.8696 06 July 2021	(90)	(0.00)
(600,000)	EUR Call/GBP Put K=0.8696 13 July 2021	(299)	(0.00)
(600,000)	EUR Call/GBP Put K=0.87 13 July 2021	(273)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8719 08 July 2021	(33)	(0.00)
(100,000)	EUR Call/NOK Put K=10.214 06 July 2021	(335)	(0.00)
(100,000)	EUR Call/NOK Put K=10.2302 06 July 2021	(265)	(0.00)
(200,000)	EUR Call/NOK Put K=10.2303 12 July 2021	(874)	(0.00)
(100,000)	EUR Call/NOK Put K=10.2311 07 July 2021	(298)	(0.00)
(200,000)	EUR Call/NOK Put K=10.2329 07 July 2021	(581)	(0.00)
(200,000)	EUR Call/NOK Put K=10.2395 09 July 2021	(675)	(0.00)
(300,000)	EUR Call/NOK Put K=10.2429 13 July 2021	(1,243)	(0.01)
(200,000)	EUR Call/NOK Put K=10.2466 12 July 2021	(743)	(0.00)
(200,000)	EUR Call/NOK Put K=10.247 13 July 2021	(797)	(0.00)
(100,000)	EUR Call/NOK Put K=10.2476 06 July 2021	(204)	(0.00)
	Option contracts (continued)		
	European Union (continued)		
(200,000)	EUR Call/NOK Put K=10.2477 09 July 2021	(614)	(0.00)
(100,000)	EUR Call/NOK Put K=10.2488 06 July 2021	(200)	(0.00)
(200,000)	EUR Call/NOK Put K=10.2674 14 July 2021	(707)	(0.00)
(200,000)	EUR Call/NOK Put K=10.3004 02 July 2021	(47)	(0.00)
(100,000)	EUR Call/NOK Put K=10.3013 23 July 2021	(442)	(0.00)
(200,000)	EUR Call/NOK Put K=10.306 01 July 2021	(11)	(0.00)
(300,000)	EUR Call/NOK Put K=10.3278 15 July 2021	(669)	(0.00)
(300,000)	EUR Call/NOK Put K=10.3389 01 July 2021	(5)	(0.00)
(300,000)	EUR Call/NOK Put K=10.3548 28 July 2021	(1,136)	(0.00)
(100,000)	EUR Call/NOK Put K=10.3599 27 July 2021	(350)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1591 09 July 2021	(256)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1618 06 July 2021	(176)	(0.00)
(100,000)	EUR Call/SEK Put K=10.164 08 July 2021	(214)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1762 08 July 2021	(171)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1787 06 July 2021	(121)	(0.00)
(200,000)	EUR Call/SEK Put K=10.1797 13 July 2021	(469)	(0.00)
(200,000)	EUR Call/SEK Put K=10.1859 13 July 2021	(429)	(0.00)
(200,000)	EUR Call/SEK Put K=10.1904 06 July 2021	(186)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1964 12 July 2021	(168)	(0.00)
(200,000)	EUR Call/SEK Put K=10.209 26 July 2021	(615)	(0.00)
(300,000)	EUR Call/SEK Put K=10.2105 23 July 2021	(834)	(0.00)
(200,000)	EUR Call/SEK Put K=10.2146 22 July 2021	(507)	(0.00)
(200,000)	EUR Call/SEK Put K=10.2194 26 July 2021	(555)	(0.00)
(200,000)	EUR Call/SEK Put K=10.2216 21 July 2021	(443)	(0.00)
(200,000)	EUR Call/SEK Put K=10.2292 21 July 2021	(407)	(0.00)
(400,000)	EUR Call/SEK Put K=10.2551 27 July 2021	(818)	(0.00)
(300,000)	EUR Call/SEK Put K=10.265 27 July 2021	(556)	(0.00)
(300,000)	EUR Call/SEK Put K=10.2714 20 July 2021	(347)	(0.00)
(100,000)	EUR Call/SEK Put K=10.2764 15 July 2021	(72)	(0.00)
(300,000)	EUR Call/SEK Put K=10.2778 20 July 2021	(321)	(0.00)
(100,000)	EUR Call/SEK Put K=10.3305 19 July 2021	(51)	(0.00)
(100,000)	EUR Call/SEK Put K=10.3414 19 July 2021	(45)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8466 21 July 2021	(217)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8472 22 July 2021	(175)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8474 21 July 2021	(254)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8478 15 July 2021	(110)	(0.00)
(800,000)	EUR Put/GBP Call K=0.8493 20 July 2021	(898)	(0.00)
(100,000)	EUR Put/GBP Call K=0.8494 20 July 2021	(114)	(0.00)
(700,000)	EUR Put/GBP Call K=0.8497 15 July 2021	(591)	(0.00)
(100,000)	EUR Put/GBP Call K=0.8502 02 July 2021	(3)	(0.00)
(600,000)	EUR Put/GBP Call K=0.8503 26 July 2021	(1,092)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8505 19 July 2021	(653)	(0.00)
(100,000)	EUR Put/GBP Call K=0.8507 02 July 2021	(5)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8508 26 July 2021	(591)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8509 06 July 2021	(85)	(0.00)
(400,000)	EUR Put/GBP Call K=0.8509 22 July 2021	(681)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8512 23 July 2021	(568)	(0.00)
(800,000)	EUR Put/GBP Call K=0.8521 27 July 2021	(2,007)	(0.01)
(400,000)	EUR Put/GBP Call K=0.8522 27 July 2021	(1,018)	(0.00)
(600,000)	EUR Put/GBP Call K=0.8524 28 July 2021	(1,633)	(0.01)
(400,000)	EUR Put/GBP Call K=0.8525 09 July 2021	(359)	(0.00)
(500,000)	EUR Put/GBP Call K=0.853 06 July 2021	(295)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8537 06 July 2021	(371)	(0.00)
(400,000)	EUR Put/GBP Call K=0.854 06 July 2021	(327)	(0.00)
(600,000)	EUR Put/GBP Call K=0.8541 13 July 2021	(1,084)	(0.00)
(600,000)	EUR Put/GBP Call K=0.8546 13 July 2021	(1,202)	(0.01)
(300,000)	EUR Put/GBP Call K=0.8562 08 July 2021	(603)	(0.00)
(100,000)	EUR Put/NOK Call K=10.0147 23 July 2021	(132)	(0.00)
(300,000)	EUR Put/NOK Call K=10.0301 01 July 2021	-	(0.00)
(100,000)	EUR Put/NOK Call K=10.0324 22 July 2021	(150)	(0.00)
(100,000)	EUR Put/NOK Call K=10.0356 14 July 2021	(79)	(0.00)
(200,000)	EUR Put/NOK Call K=10.039 02 July 2021	(2)	(0.00)
(300,000)	EUR Put/NOK Call K=10.0462 15 July 2021	(310)	(0.00)
(300,000)	EUR Put/NOK Call K=10.0715 28 July 2021	(910)	(0.00)
(100,000)	EUR Put/NOK Call K=9.912 06 July 2021	(1)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9241 06 July 2021	(1)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9312 06 July 2021	(1)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9324 07 July 2021	(2)	(0.00)
(200,000)	EUR Put/NOK Call K=9.9377 07 July 2021	(5)	(0.00)
(100,000)	EUR Put/NOK Call K=9.938 06 July 2021	(1)	(0.00)
(200,000)	EUR Put/NOK Call K=9.9469 12 July 2021	(26)	(0.00)
(200,000)	EUR Put/NOK Call K=9.9532 09 July 2021	(15)	(0.00)
(200,000)	EUR Put/NOK Call K=9.9612 09 July 2021	(18)	(0.00)
(200,000)	EUR Put/NOK Call K=9.9708 13 July 2021	(49)	(0.00)
(200,000)	EUR Put/NOK Call K=9.9931 01 July 2021	-	(0.00)
(100,000)	EUR Put/SEK Call K=10.0025 12 July 2021	(24)	(0.00)
(200,000)	EUR Put/SEK Call K=10.0073 13 July 2021	(63)	(0.00)
(200,000)	EUR Put/SEK Call K=10.0234 22 July 2021	(212)	(0.00)
(200,000)	EUR Put/SEK Call K=10.0243 26 July 2021	(266)	(0.00)
(300,000)	EUR Put/SEK Call K=10.0273 23 July 2021	(364)	(0.00)
(200,000)	EUR Put/SEK Call K=10.0282 21 July 2021	(213)	(0.00)
(300,000)	EUR Put/SEK Call K=10.0299 22 July 2021	(352)	(0.00)
(300,000)	EUR Put/SEK Call K=10.0302 23 July 2021	(380)	(0.00)
(100,000)	EUR Put/SEK Call K=10.0389 28 July 2021	(181)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	European Union (continued)		
(200,000)	EUR Put/SEK Call K=10.0392 21 July 2021	(253)	(0.00)
(300,000)	EUR Put/SEK Call K=10.0705 20 July 2021	(576)	(0.00)
(400,000)	EUR Put/SEK Call K=10.0716 27 July 2021	(1,056)	(0.00)
(300,000)	EUR Put/SEK Call K=10.078 20 July 2021	(645)	(0.00)
(300,000)	EUR Put/SEK Call K=10.0822 27 July 2021	(905)	(0.00)
(100,000)	EUR Put/SEK Call K=10.0899 15 July 2021	(199)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1288 19 July 2021	(422)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1364 19 July 2021	(467)	(0.00)
(100,000)	EUR Put/SEK Call K=9.9643 06 July 2021	(2)	(0.00)
(100,000)	EUR Put/SEK Call K=9.9864 09 July 2021	(10)	(0.00)
(100,000)	EUR Put/SEK Call K=9.9871 06 July 2021	(3)	(0.00)
(100,000)	EUR Put/SEK Call K=9.9898 08 July 2021	(8)	(0.00)
(200,000)	EUR Put/SEK Call K=9.991 07 July 2021	(12)	(0.00)
(100,000)	EUR Put/SEK Call K=9.9928 08 July 2021	(8)	(0.00)
(200,000)	EUR Put/SEK Call K=9.9955 06 July 2021	(9)	(0.00)
(200,000)	EUR Put/SEK Call K=9.9978 13 July 2021	(51)	(0.00)
		(74,042)	(0.11)
	Germany		
(6)	Call on 134 EURO-BOBL 23 July 2021	(1,886)	(0.00)
(8)	Call on 134.25 EURO-BOBL 23 July 2021	(1,233)	(0.00)
(14)	Call on 134.5 EURO-BOBL 23 July 2021	(830)	(0.00)
(2)	Call on 15900 DAX Index 17 September 2021	(2,879)	(0.01)
(2)	Call on 15950 DAX Index 17 September 2021	(2,620)	(0.01)
(2)	Call on 16000 DAX Index 17 September 2021	(2,374)	(0.00)
(2)	Call on 16100 DAX Index 17 September 2021	(1,929)	(0.00)
(1)	Call on 16150 DAX Index 17 September 2021	(866)	(0.00)
(1)	Call on 16250 DAX Index 17 September 2021	(693)	(0.00)
(2)	Call on 16350 DAX Index 17 September 2021	(1,096)	(0.00)
(1)	Call on 16400 DAX Index 17 September 2021	(485)	(0.00)
(1)	Call on 16450 DAX Index 17 September 2021	(429)	(0.00)
(4)	Call on 16550 DAX Index 17 September 2021	(1,331)	(0.00)
(1)	Call on 16600 DAX Index 17 September 2021	(293)	(0.00)
(1)	Call on 16700 DAX Index 17 September 2021	(226)	(0.00)
(2)	Call on 16900 DAX Index 17 September 2021	(272)	(0.00)
(18)	Call on 172.5 EURO-BUND 23 July 2021	(14,729)	(0.02)
(21)	Call on 173 EURO-BUND 23 July 2021	(11,207)	(0.01)
(16)	Call on 173.5 EURO-BUND 23 July 2021	(5,123)	(0.01)
(18)	Call on 174 EURO-BUND 23 July 2021	(3,202)	(0.00)
(9)	Call on 175 EURO-BUND 23 July 2021	(534)	(0.00)
(2)	Call on 4175 SX5E Index 16 July 2021	(159)	(0.00)
(2)	Call on 4225 SX5E Index 16 July 2021	(47)	(0.00)
(9)	Put on 133.25 EURO-BOBL 23 July 2021	(107)	(0.00)
(14)	Put on 133.5 EURO-BOBL 23 July 2021	(415)	(0.00)
(8)	Put on 133.75 EURO-BOBL 23 July 2021	(522)	(0.00)
(2)	Put on 14200 DAX Index 17 September 2021	(1,838)	(0.00)
(4)	Put on 14250 DAX Index 17 September 2021	(3,811)	(0.01)
(1)	Put on 14300 DAX Index 17 September 2021	(988)	(0.00)
(2)	Put on 14350 DAX Index 17 September 2021	(2,050)	(0.00)
(1)	Put on 14400 DAX Index 17 September 2021	(1,064)	(0.00)
(1)	Put on 14450 DAX Index 17 September 2021	(1,104)	(0.00)
(1)	Put on 14500 DAX Index 17 September 2021	(1,146)	(0.00)
(1)	Put on 14550 DAX Index 17 September 2021	(1,190)	(0.00)
(1)	Put on 14650 DAX Index 17 September 2021	(1,284)	(0.00)
(2)	Put on 14850 DAX Index 17 September 2021	(2,999)	(0.00)
(2)	Put on 14950 DAX Index 17 September 2021	(3,246)	(0.01)
(2)	Put on 15000 DAX Index 17 September 2021	(3,379)	(0.01)
(2)	Put on 15100 DAX Index 17 September 2021	(3,663)	(0.01)
(5)	Put on 169 EURO-BUND 23 July 2021	(178)	(0.00)
(24)	Put on 169.5 EURO-BUND 23 July 2021	(1,138)	(0.00)
(26)	Put on 170 EURO-BUND 23 July 2021	(2,158)	(0.00)
(18)	Put on 170.5 EURO-BUND 23 July 2021	(2,348)	(0.00)
(16)	Put on 171 EURO-BUND 23 July 2021	(3,226)	(0.00)
(14)	Put on 171.5 EURO-BUND 23 July 2021	(4,317)	(0.01)
(17)	Put on 172 EURO-BUND 23 July 2021	(7,862)	(0.01)
(2)	Put on 3875 SX5E Index 16 July 2021	(296)	(0.00)
(2)	Put on 3925 SX5E Index 16 July 2021	(413)	(0.00)
(1)	Put on 4025 SX5E Index 16 July 2021	(425)	(0.00)
(1)	Put on 4050 SX5E Index 16 July 2021	(515)	(0.00)
		(106,125)	(0.12)
	Japan		
(3)	Call on 29125 NKY Index 09 July 2021	(2,838)	(0.01)
(3)	Call on 29250 NKY Index 09 July 2021	(1,919)	(0.00)
(6)	Call on 29375 NKY Index 09 July 2021	(2,649)	(0.00)
(6)	Call on 29500 NKY Index 09 July 2021	(1,838)	(0.00)
(8)	Call on 29625 NKY Index 09 July 2021	(1,730)	(0.00)
(9)	Call on 29750 NKY Index 09 July 2021	(1,379)	(0.00)
(5)	Call on 29750 NKY Index 13 August 2021	(8,785)	(0.01)
(3)	Call on 29875 NKY Index 09 July 2021	(324)	(0.00)
(3)	Call on 29875 NKY Index 13 August 2021	(4,460)	(0.01)
(8)	Call on 30000 NKY Index 09 July 2021	(721)	(0.00)
(6)	Call on 30000 NKY Index 13 August 2021	(7,568)	(0.01)
(3)	Call on 30125 NKY Index 09 July 2021	(216)	(0.00)
	Option contracts (continued)		
	Japan (continued)		
(7)	Call on 30250 NKY Index 09 July 2021	(378)	(0.00)
(4)	Call on 30375 NKY Index 09 July 2021	(144)	(0.00)
(4)	Call on 30500 NKY Index 09 July 2021	(144)	(0.00)
(4)	Call on 30625 NKY Index 09 July 2021	(108)	(0.00)
(6)	Call on 30750 NKY Index 09 July 2021	(162)	(0.00)
(3)	Put on 26875 NKY Index 09 July 2021	(405)	(0.00)
(2)	Put on 27000 NKY Index 09 July 2021	(306)	(0.00)
(4)	Put on 27125 NKY Index 09 July 2021	(721)	(0.00)
(4)	Put on 27250 NKY Index 09 July 2021	(793)	(0.00)
(4)	Put on 27375 NKY Index 09 July 2021	(973)	(0.00)
(3)	Put on 27500 NKY Index 09 July 2021	(865)	(0.00)
(6)	Put on 27625 NKY Index 09 July 2021	(2,000)	(0.00)
(5)	Put on 27625 NKY Index 13 August 2021	(11,488)	(0.01)
(3)	Put on 27750 NKY Index 09 July 2021	(1,189)	(0.00)
(3)	Put on 27750 NKY Index 13 August 2021	(7,433)	(0.01)
(6)	Put on 27875 NKY Index 09 July 2021	(2,919)	(0.00)
(6)	Put on 27875 NKY Index 13 August 2021	(16,218)	(0.02)
(4)	Put on 28000 NKY Index 09 July 2021	(2,307)	(0.00)
(3)	Put on 28125 NKY Index 09 July 2021	(2,081)	(0.00)
(4)	Put on 28250 NKY Index 09 July 2021	(3,460)	(0.01)
(3)	Put on 28375 NKY Index 09 July 2021	(3,108)	(0.01)
(3)	Put on 28500 NKY Index 09 July 2021	(3,919)	(0.01)
(3)	Put on 28625 NKY Index 09 July 2021	(4,865)	(0.01)
(3)	Put on 28750 NKY Index 09 July 2021	(6,082)	(0.01)
(3)	Put on 28875 NKY Index 09 July 2021	(7,839)	(0.01)
(3)	Put on 29000 NKY Index 09 July 2021	(9,731)	(0.01)
		(124,065)	(0.15)
	South Korea		
(1)	Call on 437.5 KOSPI2 Index 08 July 2021	(866)	(0.00)
(1)	Put on 410 KOSPI2 Index 08 July 2021	(13)	(0.00)
		(879)	(0.00)
	Taiwan		
(1)	Call on 17700 TWSE Index 21 July 2021	(495)	(0.00)
(1)	Call on 17800 TWSE Index 21 July 2021	(395)	(0.00)
(1)	Put on 16000 TWSE Index 21 July 2021	(44)	(0.00)
(1)	Put on 16200 TWSE Index 21 July 2021	(53)	(0.00)
		(987)	(0.00)
	United Kingdom		
(4)	Call on 7200 UKX Index 17 September 2021	(4,227)	(0.01)
(3)	Call on 7225 UKX Index 17 September 2021	(2,797)	(0.00)
(3)	Call on 7250 UKX Index 17 September 2021	(2,466)	(0.00)
(3)	Call on 7300 UKX Index 17 September 2021	(1,927)	(0.00)
(2)	Call on 7350 UKX Index 17 September 2021	(981)	(0.00)
(4)	Call on 7400 UKX Index 17 September 2021	(1,492)	(0.00)
(4)	Call on 7450 UKX Index 17 September 2021	(1,133)	(0.00)
(2)	Put on 6550 UKX Index 17 September 2021	(2,031)	(0.00)
(4)	Put on 6575 UKX Index 17 September 2021	(4,255)	(0.01)
(3)	Put on 6600 UKX Index 17 September 2021	(3,357)	(0.00)
(4)	Put on 6625 UKX Index 17 September 2021	(4,697)	(0.01)
(2)	Put on 6650 UKX Index 17 September 2021	(2,459)	(0.00)
(3)	Put on 6675 UKX Index 17 September 2021	(3,875)	(0.00)
(3)	Put on 6700 UKX Index 17 September 2021	(4,082)	(0.01)
(4)	Put on 6725 UKX Index 17 September 2021	(5,747)	(0.01)
		(45,526)	(0.05)
	United States		
(430,260)	Call on 1 USD Call/USD Put K=0.7171 26 July 2021	(620)	(0.00)
(71,740)	Call on 1 USD Call/USD Put K=0.7174 22 July 2021	(80)	(0.00)
(143,660)	Call on 1 USD Call/USD Put K=0.7183 22 July 2021	(143)	(0.00)
(218,160)	Call on 1 USD Call/USD Put K=0.7272 02 July 2021	-	(0.00)
(146,000)	Call on 1 USD Call/USD Put K=0.73 08 July 2021	(1)	(0.00)
(613,920)	Call on 1 USD Call/USD Put K=0.7674 26 July 2021	(1,157)	(0.00)
(76,900)	Call on 1 USD Call/USD Put K=0.769 15 July 2021	(55)	(0.00)
(307,880)	Call on 1 USD Call/USD Put K=0.7697 22 July 2021	(359)	(0.00)
(462,120)	Call on 1 USD Call/USD Put K=0.7702 22 July 2021	(506)	(0.00)
(779,200)	Call on 1 USD Call/USD Put K=0.7792 02 July 2021	-	(0.00)
(120,350)	Call on 1 USD Call/USD Put K=1.2035 26 July 2021	(159)	(0.00)
(241,140)	Call on 1 USD Call/USD Put K=1.2057 26 July 2021	(253)	(0.00)
(1,469,640)	Call on 1 USD Call/USD Put K=1.2247 14 July 2021	(28)	(0.00)
(1,592,890)	Call on 1 USD Call/USD Put K=1.2253 14 July 2021	(28)	(0.00)
(1,600,430)	Call on 1 USD Call/USD Put K=1.2311 01 July 2021	-	(0.00)
(1,603,160)	Call on 1 USD Call/USD Put K=1.2332 01 July 2021	-	(0.00)
(140,130)	Call on 1 USD Call/USD Put K=1.4013 28 July 2021	(267)	(0.00)
(140,520)	Call on 1 USD Call/USD Put K=1.4052 26 July 2021	(179)	(0.00)
(213,990)	Call on 1 USD Call/USD Put K=1.4266 14 July 2021	(9)	(0.00)
(214,200)	Call on 1 USD Call/USD Put K=1.428 14 July 2021	(7)	(0.00)
(142,990)	Call on 1 USD Call/USD Put K=1.4299 02 July 2021	-	(0.00)
(71,500)	Call on 1 USD Call/USD Put K=1.43 08 July 2021	-	(0.00)
(71,705)	Call on 1 USD Call/USD Put K=1.4341 01 July 2021	-	(0.00)
(68,800)	Call on 1 USD Put/USD Call K=0.688 27 July 2021	(280)	(0.00)
(69,400)	Call on 1 USD Put/USD Call K=0.694 22 July 2021	(404)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(416,700)	Call on 1 USD Put/USD Call K=0.6945 26 July 2021	(2,764)	(0.01)
(139,040)	Call on 1 USD Put/USD Call K=0.6952 22 July 2021	(894)	(0.00)
(278,440)	Call on 1 USD Put/USD Call K=0.6961 23 July 2021	(1,983)	(0.00)
(70,200)	Call on 1 USD Put/USD Call K=0.702 12 July 2021	(618)	(0.00)
(141,560)	Call on 1 USD Put/USD Call K=0.7078 08 July 2021	(1,941)	(0.00)
(74,470)	Call on 1 USD Put/USD Call K=0.7447 15 July 2021	(303)	(0.00)
(298,160)	Call on 1 USD Put/USD Call K=0.7454 22 July 2021	(1,651)	(0.00)
(596,800)	Call on 1 USD Put/USD Call K=0.746 26 July 2021	(3,789)	(0.01)
(447,660)	Call on 1 USD Put/USD Call K=0.7461 22 July 2021	(2,620)	(0.01)
(1,218,560)	Call on 1 USD Put/USD Call K=0.7616 08 July 2021	(18,348)	(0.03)
(117,670)	Call on 1 USD Put/USD Call K=1.1767 27 July 2021	(335)	(0.00)
(719,160)	Call on 1 USD Put/USD Call K=1.1986 02 July 2021	(7,588)	(0.02)
(839,930)	Call on 1 USD Put/USD Call K=1.1999 12 July 2021	(10,143)	(0.02)
(1,080,360)	Call on 1 USD Put/USD Call K=1.2004 12 July 2021	(13,434)	(0.03)
(1,441,080)	Call on 1 USD Put/USD Call K=1.2009 14 July 2021	(18,666)	(0.03)
(1,561,950)	Call on 1 USD Put/USD Call K=1.2015 14 July 2021	(20,902)	(0.03)
(1,683,080)	Call on 1 USD Put/USD Call K=1.2022 13 July 2021	(23,250)	(0.04)
(1,568,320)	Call on 1 USD Put/USD Call K=1.2064 01 July 2021	(26,447)	(0.04)
(137,390)	Call on 1 USD Put/USD Call K=1.3739 26 July 2021	(586)	(0.00)
(69,875)	Call on 1 USD Put/USD Call K=1.3975 08 July 2021	(834)	(0.00)
(1)	Call on 1.19 Euro Currency Options 06 August 2021	(862)	(0.00)
(1)	Call on 1.195 Euro Currency Options 06 August 2021	(613)	(0.00)
(1)	Call on 1.205 Euro Currency Options 06 August 2021	(288)	(0.00)
(4)	Call on 1.21 Euro Currency Options 06 August 2021	(800)	(0.00)
(3)	Call on 1.215 Euro Currency Options 06 August 2021	(413)	(0.00)
(82,156)	Call on 1.2172 USD Put/CAD Call K=1.2172 23 July 2021	(93)	(0.00)
(4)	Call on 1.22 Euro Currency Options 06 August 2021	(350)	(0.00)
(4)	Call on 1.22 Euro Currency Options 09 July 2021	(25)	(0.00)
(3)	Call on 1.2225 Euro Currency Options 09 July 2021	(19)	(0.00)
(4)	Call on 1.225 Euro Currency Options 09 July 2021	(25)	(0.00)
(4)	Call on 1.2275 Euro Currency Options 09 July 2021	(25)	(0.00)
(5)	Call on 1.23 Euro Currency Options 09 July 2021	(31)	(0.00)
(4)	Call on 1.2325 Euro Currency Options 09 July 2021	(25)	(0.00)
(1)	Call on 1.235 Euro Currency Options 09 July 2021	(6)	(0.00)
(4)	Call on 1.2375 Euro Currency Options 09 July 2021	(25)	(0.00)
(4)	Call on 1.245 Euro Currency Options 09 July 2021	(25)	(0.00)
(460,702)	Call on 108.53 USD Put/JPY Call K=108.53 12 July 2021	(54)	(0.00)
(92,064)	Call on 108.62 USD Put/JPY Call K=108.62 01 July 2021	-	(0.00)
(275,989)	Call on 108.7 USD Put/JPY Call K=108.7 12 July 2021	(42)	(0.00)
(91,954)	Call on 108.75 USD Put/JPY Call K=108.75 14 July 2021	(22)	(0.00)
(550,156)	Call on 109.06 USD Put/JPY Call K=109.06 16 July 2021	(269)	(0.00)
(549,501)	Call on 109.19 USD Put/JPY Call K=109.19 16 July 2021	(320)	(0.00)
(91,466)	Call on 109.33 USD Put/JPY Call K=109.33 20 July 2021	(86)	(0.00)
(273,923)	Call on 109.52 USD Put/JPY Call K=109.52 28 July 2021	(477)	(0.00)
(542,692)	Call on 110.56 USD Call/JPY Put K=110.56 07 July 2021	(2,924)	(0.01)
(90,155)	Call on 110.92 USD Call/JPY Put K=110.92 01 July 2021	(141)	(0.00)
(90,131)	Call on 110.95 USD Call/JPY Put K=110.95 14 July 2021	(395)	(0.00)
(538,890)	Call on 111.34 USD Call/JPY Put K=111.34 16 July 2021	(1,701)	(0.00)
(538,648)	Call on 111.39 USD Call/JPY Put K=111.39 16 July 2021	(1,612)	(0.00)
(179,195)	Call on 111.61 USD Call/JPY Put K=111.61 28 July 2021	(618)	(0.00)
(8)	Call on 123.75 United States 5 Years Futures 23 July 2021	(1,063)	(0.00)
(17)	Call on 124 United States 5 Years Futures 23 July 2021	(1,195)	(0.00)
(28)	Call on 124.25 United States 5 Years Futures 23 July 2021	(875)	(0.00)
(10)	Call on 124.5 United States 5 Years Futures 23 July 2021	(156)	(0.00)
(30)	Call on 124.75 United States 5 Years Futures 23 July 2021	(469)	(0.00)
(40)	Call on 125 United States 5 Years Futures 23 July 2021	(313)	(0.00)
(25)	Call on 132.5 United States 10 Years Futures 23 July 2021	(13,281)	(0.03)
(33)	Call on 132.75 United States 10 Years Futures 23 July 2021	(13,406)	(0.03)
(27)	Call on 133 United States 10 Years Futures 23 July 2021	(8,437)	(0.02)
(41)	Call on 133.25 United States 10 Years Futures 23 July 2021	(9,609)	(0.02)
(33)	Call on 133.5 United States 10 Years Futures 23 July 2021	(5,672)	(0.01)
(57)	Call on 134 United States 10 Years Futures 23 July 2021	(5,344)	(0.01)
(13)	Call on 134.5 United States 10 Years Futures 23 July 2021	(609)	(0.00)
(1)	Call on 140.25 British Pound Currency Options 09 July 2021	(31)	(0.00)
(1)	Call on 140.5 British Pound Currency Options 06 August 2021	(188)	(0.00)
(2)	Call on 141 British Pound Currency Options 06 August 2021	(275)	(0.00)
(2)	Call on 141.5 British Pound Currency Options 06 August 2021	(188)	(0.00)
(2)	Call on 142 British Pound Currency Options 06 August 2021	(138)	(0.00)
(1)	Call on 142.25 British Pound Currency Options 09 July 2021	(6)	(0.00)
(2)	Call on 142.5 British Pound Currency Options 06 August 2021	(100)	(0.00)
(1)	Call on 143.25 British Pound Currency Options 09 July 2021	(6)	(0.00)
(6)	Call on 160 United States Bond Futures 23 July 2021	(10,406)	(0.01)
(14)	Call on 161 United States Bond Futures 23 July 2021	(16,844)	(0.02)
(3)	Call on 161.5 United States Bond Futures 23 July 2021	(3,000)	(0.01)
(11)	Call on 162 United States Bond Futures 23 July 2021	(8,938)	(0.01)
(4)	Call on 162.5 United States Bond Futures 23 July 2021	(2,625)	(0.00)
(15)	Call on 163 United States Bond Futures 23 July 2021	(7,969)	(0.01)
(8)	Call on 164 United States Bond Futures 23 July 2021	(2,750)	(0.00)
(14)	Call on 165 United States Bond Futures 23 July 2021	(3,281)	(0.01)
(51,220)	Call on 19.5236 USD Put/MXN Call K=19.5236 26 July 2021	(135)	(0.00)
(153,570)	Call on 19.5351 USD Put/MXN Call K=19.5351 27 July 2021	(443)	(0.00)
(178,815)	Call on 19.5733 USD Put/MXN Call K=19.5733 27 July 2021	(596)	(0.00)
(51,020)	Call on 19.6002 USD Put/MXN Call K=19.6002 12 July 2021	(87)	(0.00)
(127,250)	Call on 19.6464 USD Put/MXN Call K=19.6464 02 July 2021	(67)	(0.00)
	Option contracts (continued)		
	United States (continued)		
(101,500)	Call on 19.7044 USD Put/MXN Call K=19.7044 22 July 2021	(467)	(0.00)
(126,725)	Call on 19.7278 USD Put/MXN Call K=19.7278 22 July 2021	(636)	(0.00)
(100,480)	Call on 19.9045 USD Put/MXN Call K=19.9045 21 July 2021	(894)	(0.00)
(49,700)	Call on 20.1207 USD Put/MXN Call K=20.1207 16 July 2021	(733)	(0.00)
(49,640)	Call on 20.145 USD Put/MXN Call K=20.145 16 July 2021	(776)	(0.00)
(99,020)	Call on 20.1979 USD Put/MXN Call K=20.1979 20 July 2021	(1,801)	(0.00)
(49,420)	Call on 20.2347 USD Put/MXN Call K=20.2347 20 July 2021	(968)	(0.00)
(73,830)	Call on 20.3169 USD Call/MXN Put K=20.3169 06 July 2021	(75)	(0.00)
(73,590)	Call on 20.3832 USD Call/MXN Put K=20.3832 26 July 2021	(370)	(0.00)
(171,570)	Call on 20.3998 USD Call/MXN Put K=20.3998 27 July 2021	(874)	(0.00)
(121,475)	Call on 20.5804 USD Call/MXN Put K=20.5804 22 July 2021	(350)	(0.00)
(47,410)	Call on 21.0926 USD Call/MXN Put K=21.0926 16 July 2021	(27)	(0.00)
(47,360)	Call on 21.1149 USD Call/MXN Put K=21.1149 16 July 2021	(26)	(0.00)
(94,320)	Call on 21.2044 USD Call/MXN Put K=21.2044 20 July 2021	(64)	(0.00)
(47,070)	Call on 21.245 USD Call/MXN Put K=21.245 20 July 2021	(30)	(0.00)
(1)	Call on 2370 RUY Index 16 July 2021	(970)	(0.00)
(1)	Call on 2380 RUY Index 16 July 2021	(700)	(0.00)
(1)	Call on 2400 RUY Index 16 July 2021	(404)	(0.00)
(1)	Call on 2420 RUY Index 16 July 2021	(237)	(0.00)
(1)	Call on 2460 RUY Index 16 July 2021	(100)	(0.00)
(1)	Call on 91.5 Japanese Yen Currency Options 06 August 2021	(225)	(0.00)
(4)	Call on 91.5 Japanese Yen Currency Options 09 July 2021	(125)	(0.00)
(3)	Call on 91.75 Japanese Yen Currency Options 09 July 2021	(56)	(0.00)
(1)	Call on 92 Japanese Yen Currency Options 06 August 2021	(138)	(0.00)
(5)	Call on 92 Japanese Yen Currency Options 09 July 2021	(63)	(0.00)
(3)	Call on 92.25 Japanese Yen Currency Options 09 July 2021	(19)	(0.00)
(6)	Call on 92.5 Japanese Yen Currency Options 09 July 2021	(38)	(0.00)
(4)	Call on 92.75 Japanese Yen Currency Options 09 July 2021	(25)	(0.00)
(3)	Call on 93 Japanese Yen Currency Options 09 July 2021	(19)	(0.00)
(2)	Call on 93.25 Japanese Yen Currency Options 09 July 2021	(13)	(0.00)
(3)	Call on 93.5 Japanese Yen Currency Options 09 July 2021	(19)	(0.00)
(3)	Call on 94 Japanese Yen Currency Options 09 July 2021	(19)	(0.00)
(4)	Put on 1.175 Euro Currency Options 06 August 2021	(2,100)	(0.00)
(3)	Put on 1.18 Euro Currency Options 06 August 2021	(2,175)	(0.00)
(4)	Put on 1.185 Euro Currency Options 06 August 2021	(3,900)	(0.00)
(4)	Put on 1.1925 Euro Currency Options 09 July 2021	(4,050)	(0.00)
(5)	Put on 1.195 Euro Currency Options 09 July 2021	(6,187)	(0.01)
(4)	Put on 1.1975 Euro Currency Options 09 July 2021	(6,000)	(0.01)
(4)	Put on 1.2 Euro Currency Options 09 July 2021	(7,050)	(0.01)
(4)	Put on 1.2025 Euro Currency Options 09 July 2021	(8,200)	(0.01)
(5)	Put on 1.205 Euro Currency Options 09 July 2021	(11,750)	(0.01)
(4)	Put on 1.2075 Euro Currency Options 09 July 2021	(10,600)	(0.01)
(4)	Put on 1.21 Euro Currency Options 09 July 2021	(11,800)	(0.01)
(4)	Put on 1.2125 Euro Currency Options 09 July 2021	(13,050)	(0.02)
(4)	Put on 1.215 Euro Currency Options 09 July 2021	(14,300)	(0.02)
(3)	Put on 1.2175 Euro Currency Options 09 July 2021	(11,625)	(0.01)
(20)	Put on 122.25 United States 5 Years Futures 23 July 2021	(469)	(0.00)
(18)	Put on 122.5 United States 5 Years Futures 23 July 2021	(703)	(0.00)
(20)	Put on 122.75 United States 5 Years Futures 23 July 2021	(1,562)	(0.00)
(14)	Put on 123 United States 5 Years Futures 23 July 2021	(1,750)	(0.00)
(40)	Put on 123.25 United States 5 Years Futures 23 July 2021	(8,438)	(0.01)
(30)	Put on 123.5 United States 5 Years Futures 23 July 2021	(9,375)	(0.01)
(10)	Put on 123.75 United States 5 Years Futures 23 July 2021	(4,531)	(0.01)
(19)	Put on 129.5 United States 10 Years Futures 23 July 2021	(297)	(0.00)
(16)	Put on 130 United States 10 Years Futures 23 July 2021	(500)	(0.00)
(13)	Put on 130.5 United States 10 Years Futures 23 July 2021	(813)	(0.00)
(41)	Put on 130.75 United States 10 Years Futures 23 July 2021	(3,203)	(0.01)
(52)	Put on 131 United States 10 Years Futures 23 July 2021	(5,688)	(0.01)
(33)	Put on 131.25 United States 10 Years Futures 23 July 2021	(4,641)	(0.01)
(46)	Put on 131.5 United States 10 Years Futures 23 July 2021	(8,625)	(0.01)
(29)	Put on 131.75 United States 10 Years Futures 23 July 2021	(7,250)	(0.01)
(6)	Put on 132 United States 10 Years Futures 23 July 2021	(1,969)	(0.00)
(24)	Put on 132.25 United States 10 Years Futures 23 July 2021	(10,125)	(0.01)
(6)	Put on 132.5 United States 10 Years Futures 23 July 2021	(3,188)	(0.01)
(1)	Put on 135.5 British Pound Currency Options 06 August 2021	(213)	(0.00)
(2)	Put on 136 British Pound Currency Options 06 August 2021	(550)	(0.00)
(2)	Put on 136.5 British Pound Currency Options 06 August 2021	(700)	(0.00)
(2)	Put on 137 British Pound Currency Options 06 August 2021	(887)	(0.00)
(2)	Put on 137.5 British Pound Currency Options 06 August 2021	(1,125)	(0.00)
(1)	Put on 137.5 British Pound Currency Options 09 July 2021	(225)	(0.00)
(1)	Put on 139.75 British Pound Currency Options 09 July 2021	(1,119)	(0.00)
(1)	Put on 140 British Pound Currency Options 09 July 2021	(1,262)	(0.00)
(15)	Put on 155 United States Bond Futures 23 July 2021	(1,172)	(0.00)
(11)	Put on 156 United States Bond Futures 23 July 2021	(1,375)	(0.00)
(14)	Put on 157 United States Bond Futures 23 July 2021	(3,062)	(0.01)
(4)	Put on 157.5 United States Bond Futures 23 July 2021	(1,187)	(0.00)
(14)	Put on 158 United States Bond Futures 23 July 2021	(5,250)	(0.01)
(3)	Put on 158.5 United States Bond Futures 23 July 2021	(1,453)	(0.00)
(6)	Put on 159 United States Bond Futures 23 July 2021	(3,750)	(0.01)
(3)	Put on 159.5 United States Bond Futures 23 July 2021	(2,391)	(0.00)
(1)	Put on 2150 RUY Index 16 July 2021	(415)	(0.00)
(1)	Put on 2160 RUY Index 16 July 2021	(502)	(0.00)
(1)	Put on 2190 RUY Index 16 July 2021	(661)	(0.00)
(1)	Put on 2220 RUY Index 16 July 2021	(960)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(1)	Put on 2230 RUY Index 16 July 2021	(1,071)	(0.00)
(1)	Put on 89 Japanese Yen Currency Options 06 August 2021	(313)	(0.00)
(1)	Put on 89 Japanese Yen Currency Options 09 July 2021	(75)	(0.00)
(4)	Put on 89.25 Japanese Yen Currency Options 09 July 2021	(450)	(0.00)
(1)	Put on 89.5 Japanese Yen Currency Options 06 August 2021	(500)	(0.00)
(3)	Put on 89.5 Japanese Yen Currency Options 09 July 2021	(525)	(0.00)
(2)	Put on 89.75 Japanese Yen Currency Options 09 July 2021	(525)	(0.00)
(3)	Put on 90 Japanese Yen Currency Options 09 July 2021	(1,162)	(0.00)
(3)	Put on 90.25 Japanese Yen Currency Options 09 July 2021	(1,650)	(0.00)
(3)	Put on 90.5 Japanese Yen Currency Options 09 July 2021	(2,250)	(0.00)
(2)	Put on 90.75 Japanese Yen Currency Options 09 July 2021	(1,975)	(0.00)
(3)	Put on 91 Japanese Yen Currency Options 09 July 2021	(3,750)	(0.01)
(1)	Put on 91.25 Japanese Yen Currency Options 09 July 2021	(1,525)	(0.00)
(80,418)	USD Call/CAD Put K=1.2435 23 July 2021	(372)	(0.00)
(80,289)	USD Call/CAD Put K=1.2455 23 July 2021	(328)	(0.00)
(362,417)	USD Call/JPY Put K=110.37 06 July 2021	(2,339)	(0.00)
(634,001)	USD Call/JPY Put K=110.41 07 July 2021	(4,027)	(0.01)
(543,232)	USD Call/JPY Put K=110.45 06 July 2021	(3,210)	(0.01)
(542,790)	USD Call/JPY Put K=110.54 09 July 2021	(3,184)	(0.00)
(542,594)	USD Call/JPY Put K=110.58 08 July 2021	(2,956)	(0.00)
(90,408)	USD Call/JPY Put K=110.61 06 July 2021	(442)	(0.00)
(542,397)	USD Call/JPY Put K=110.62 09 July 2021	(2,926)	(0.00)
(361,533)	USD Call/JPY Put K=110.64 06 July 2021	(1,702)	(0.00)
(451,794)	USD Call/JPY Put K=110.67 12 July 2021	(2,465)	(0.00)
(361,174)	USD Call/JPY Put K=110.75 08 July 2021	(1,621)	(0.00)
(180,473)	USD Call/JPY Put K=110.82 12 July 2021	(843)	(0.00)
(360,913)	USD Call/JPY Put K=110.83 02 July 2021	(1,068)	(0.00)
(719,036)	USD Call/JPY Put K=111.26 19 July 2021	(2,663)	(0.00)
(718,778)	USD Call/JPY Put K=111.3 19 July 2021	(2,560)	(0.00)
(89,654)	USD Call/JPY Put K=111.54 20 July 2021	(261)	(0.00)
(89,622)	USD Call/JPY Put K=111.58 15 July 2021	(207)	(0.00)
(178,939)	USD Call/JPY Put K=111.77 27 July 2021	(519)	(0.00)
(268,264)	USD Call/JPY Put K=111.83 28 July 2021	(764)	(0.00)
(73,980)	USD Call/MXN Put K=20.2758 06 July 2021	(91)	(0.00)
(49,290)	USD Call/MXN Put K=20.2881 06 July 2021	(57)	(0.00)
(98,480)	USD Call/MXN Put K=20.3087 06 July 2021	(104)	(0.00)
(49,120)	USD Call/MXN Put K=20.3583 26 July 2021	(259)	(0.00)
(147,360)	USD Call/MXN Put K=20.3583 27 July 2021	(811)	(0.00)
(171,850)	USD Call/MXN Put K=20.3666 28 July 2021	(970)	(0.00)
(220,680)	USD Call/MXN Put K=20.3915 28 July 2021	(1,190)	(0.00)
(73,485)	USD Call/MXN Put K=20.4123 12 July 2021	(137)	(0.00)
(48,920)	USD Call/MXN Put K=20.4415 12 July 2021	(83)	(0.00)
(97,480)	USD Call/MXN Put K=20.517 13 July 2021	(153)	(0.00)
(97,420)	USD Call/MXN Put K=20.5297 13 July 2021	(148)	(0.00)
(72,990)	USD Call/MXN Put K=20.5508 14 July 2021	(119)	(0.00)
(267,575)	USD Call/MXN Put K=20.555 01 July 2021	(4)	(0.00)
(97,280)	USD Call/MXN Put K=20.5592 22 July 2021	(293)	(0.00)
(72,855)	USD Call/MXN Put K=20.5888 01 July 2021	(1)	(0.00)
(121,425)	USD Call/MXN Put K=20.5888 02 July 2021	(11)	(0.00)
(48,570)	USD Call/MXN Put K=20.5888 14 July 2021	(72)	(0.00)
(193,560)	USD Call/MXN Put K=20.6654 02 July 2021	(12)	(0.00)
(96,040)	USD Call/MXN Put K=20.8247 21 July 2021	(154)	(0.00)
(95,980)	USD Call/MXN Put K=20.8377 21 July 2021	(149)	(0.00)
(47,140)	USD Call/MXN Put K=21.2134 19 July 2021	(28)	(0.00)
(47,110)	USD Call/MXN Put K=21.2269 19 July 2021	(27)	(0.00)
(71,110)	USD Call/USD Put K=0.7111 27 July 2021	(212)	(0.00)
(428,520)	USD Call/USD Put K=0.7142 26 July 2021	(865)	(0.00)
(71,580)	USD Call/USD Put K=0.7158 21 July 2021	(91)	(0.00)
(287,440)	USD Call/USD Put K=0.7186 23 July 2021	(298)	(0.00)
(359,800)	USD Call/USD Put K=0.7196 23 July 2021	(328)	(0.00)
(217,080)	USD Call/USD Put K=0.7236 13 July 2021	(32)	(0.00)
(72,460)	USD Call/USD Put K=0.7246 12 July 2021	(7)	(0.00)
(290,040)	USD Call/USD Put K=0.7251 14 July 2021	(43)	(0.00)
(290,080)	USD Call/USD Put K=0.7252 13 July 2021	(32)	(0.00)
(290,120)	USD Call/USD Put K=0.7253 12 July 2021	(23)	(0.00)
(435,420)	USD Call/USD Put K=0.7257 14 July 2021	(59)	(0.00)
(510,580)	USD Call/USD Put K=0.7294 08 July 2021	(4)	(0.00)
(438,180)	USD Call/USD Put K=0.7303 02 July 2021	-	(0.00)
(657,450)	USD Call/USD Put K=0.7305 09 July 2021	(8)	(0.00)
(365,550)	USD Call/USD Put K=0.7311 01 July 2021	-	(0.00)
(365,600)	USD Call/USD Put K=0.7312 07 July 2021	(1)	(0.00)
(732,800)	USD Call/USD Put K=0.7328 06 July 2021	(1)	(0.00)
(587,040)	USD Call/USD Put K=0.7338 01 July 2021	-	(0.00)
(440,880)	USD Call/USD Put K=0.7348 06 July 2021	-	(0.00)
(76,300)	USD Call/USD Put K=0.763 27 July 2021	(241)	(0.00)
(229,470)	USD Call/USD Put K=0.7649 27 July 2021	(596)	(0.00)
(307,640)	USD Call/USD Put K=0.7691 21 July 2021	(357)	(0.00)
(615,680)	USD Call/USD Put K=0.7696 26 July 2021	(905)	(0.00)
(308,160)	USD Call/USD Put K=0.7704 21 July 2021	(302)	(0.00)
(462,720)	USD Call/USD Put K=0.7712 23 July 2021	(484)	(0.00)
(386,000)	USD Call/USD Put K=0.772 15 July 2021	(170)	(0.00)
(617,600)	USD Call/USD Put K=0.772 23 July 2021	(585)	(0.00)
(1,095,080)	USD Call/USD Put K=0.7822 14 July 2021	(71)	(0.00)
(1,330,420)	USD Call/USD Put K=0.7826 12 July 2021	(45)	(0.00)
	Option contracts (continued)		
	United States (continued)		
(1,252,320)	USD Call/USD Put K=0.7827 14 July 2021	(75)	(0.00)
(1,252,960)	USD Call/USD Put K=0.7831 02 July 2021	-	(0.00)
(861,630)	USD Call/USD Put K=0.7833 01 July 2021	-	(0.00)
(548,450)	USD Call/USD Put K=0.7835 12 July 2021	(16)	(0.00)
(1,335,520)	USD Call/USD Put K=0.7856 01 July 2021	-	(0.00)
(1,257,600)	USD Call/USD Put K=0.786 08 July 2021	(5)	(0.00)
(629,360)	USD Call/USD Put K=0.7867 07 July 2021	(1)	(0.00)
(1,181,250)	USD Call/USD Put K=0.7875 06 July 2021	(1)	(0.00)
(945,240)	USD Call/USD Put K=0.7877 09 July 2021	(5)	(0.00)
(240,180)	USD Call/USD Put K=1.2009 28 July 2021	(456)	(0.00)
(120,150)	USD Call/USD Put K=1.2015 27 July 2021	(205)	(0.00)
(360,690)	USD Call/USD Put K=1.2023 28 July 2021	(600)	(0.00)
(240,640)	USD Call/USD Put K=1.2032 27 July 2021	(347)	(0.00)
(603,300)	USD Call/USD Put K=1.2066 23 July 2021	(498)	(0.00)
(120,670)	USD Call/USD Put K=1.2067 21 July 2021	(83)	(0.00)
(603,700)	USD Call/USD Put K=1.2074 22 July 2021	(418)	(0.00)
(845,250)	USD Call/USD Put K=1.2075 23 July 2021	(628)	(0.00)
(362,310)	USD Call/USD Put K=1.2077 21 July 2021	(219)	(0.00)
(1,345,300)	USD Call/USD Put K=1.223 13 July 2021	(25)	(0.00)
(856,590)	USD Call/USD Put K=1.2237 12 July 2021	(10)	(0.00)
(1,101,420)	USD Call/USD Put K=1.2238 12 July 2021	(13)	(0.00)
(1,347,940)	USD Call/USD Put K=1.2254 09 July 2021	(4)	(0.00)
(1,715,700)	USD Call/USD Put K=1.2255 13 July 2021	(21)	(0.00)
(735,600)	USD Call/USD Put K=1.226 02 July 2021	-	(0.00)
(2,088,960)	USD Call/USD Put K=1.2288 09 July 2021	(3)	(0.00)
(1,352,120)	USD Call/USD Put K=1.2292 02 July 2021	-	(0.00)
(1,844,400)	USD Call/USD Put K=1.2296 08 July 2021	(1)	(0.00)
(1,598,610)	USD Call/USD Put K=1.2297 06 July 2021	-	(0.00)
(2,091,170)	USD Call/USD Put K=1.2301 06 July 2021	-	(0.00)
(2,092,360)	USD Call/USD Put K=1.2308 06 July 2021	-	(0.00)
(2,093,040)	USD Call/USD Put K=1.2312 08 July 2021	(1)	(0.00)
(2,093,380)	USD Call/USD Put K=1.2314 06 July 2021	-	(0.00)
(2,094,060)	USD Call/USD Put K=1.2318 07 July 2021	-	(0.00)
(2,095,080)	USD Call/USD Put K=1.2324 07 July 2021	-	(0.00)
(70,270)	USD Call/USD Put K=1.4054 20 July 2021	(61)	(0.00)
(211,155)	USD Call/USD Put K=1.4077 22 July 2021	(176)	(0.00)
(424,380)	USD Call/USD Put K=1.4146 22 July 2021	(188)	(0.00)
(212,205)	USD Call/USD Put K=1.4147 21 July 2021	(84)	(0.00)
(283,200)	USD Call/USD Put K=1.416 21 July 2021	(98)	(0.00)
(142,560)	USD Call/USD Put K=1.4256 13 July 2021	(5)	(0.00)
(71,505)	USD Call/USD Put K=1.4301 07 July 2021	-	(0.00)
(286,060)	USD Call/USD Put K=1.4303 09 July 2021	(2)	(0.00)
(286,180)	USD Call/USD Put K=1.4309 06 July 2021	-	(0.00)
(71,555)	USD Call/USD Put K=1.4311 06 July 2021	-	(0.00)
(71,705)	USD Call/USD Put K=1.4341 02 July 2021	-	(0.00)
(71,730)	USD Call/USD Put K=1.4346 06 July 2021	-	(0.00)
(35,200)	USD Call/ZAR Put K=14.2045 12 July 2021	(439)	(0.00)
(33,950)	USD Call/ZAR Put K=14.7275 28 July 2021	(221)	(0.00)
(82,244)	USD Put/CAD Call K=1.2159 23 July 2021	(81)	(0.00)
(370,233)	USD Put/JPY Call K=108.04 06 July 2021	(4)	(0.00)
(739,167)	USD Put/JPY Call K=108.23 06 July 2021	(10)	(0.00)
(646,771)	USD Put/JPY Call K=108.23 07 July 2021	(14)	(0.00)
(553,659)	USD Put/JPY Call K=108.37 07 July 2021	(15)	(0.00)
(553,659)	USD Put/JPY Call K=108.37 08 July 2021	(22)	(0.00)
(369,038)	USD Put/JPY Call K=108.39 06 July 2021	(7)	(0.00)
(553,097)	USD Put/JPY Call K=108.48 09 July 2021	(36)	(0.00)
(368,460)	USD Put/JPY Call K=108.56 02 July 2021	(1)	(0.00)
(552,588)	USD Put/JPY Call K=108.58 09 July 2021	(43)	(0.00)
(368,324)	USD Put/JPY Call K=108.6 08 July 2021	(22)	(0.00)
(734,956)	USD Put/JPY Call K=108.85 19 July 2021	(347)	(0.00)
(734,080)	USD Put/JPY Call K=108.98 19 July 2021	(408)	(0.00)
(183,016)	USD Put/JPY Call K=109.28 28 July 2021	(253)	(0.00)
(91,458)	USD Put/JPY Call K=109.34 15 July 2021	(58)	(0.00)
(182,648)	USD Put/JPY Call K=109.5 27 July 2021	(296)	(0.00)
(102,920)	USD Put/MXN Call K=19.4326 06 July 2021	(26)	(0.00)
(77,160)	USD Put/MXN Call K=19.4401 06 July 2021	(21)	(0.00)
(77,130)	USD Put/MXN Call K=19.4477 06 July 2021	(22)	(0.00)
(51,380)	USD Put/MXN Call K=19.4628 06 July 2021	(16)	(0.00)
(179,130)	USD Put/MXN Call K=19.5389 28 July 2021	(547)	(0.00)
(76,710)	USD Put/MXN Call K=19.5542 26 July 2021	(228)	(0.00)
(230,040)	USD Put/MXN Call K=19.5618 28 July 2021	(764)	(0.00)
(76,635)	USD Put/MXN Call K=19.5733 12 July 2021	(114)	(0.00)
(280,391)	USD Put/MXN Call K=19.6155 01 July 2021	(22)	(0.00)
(76,365)	USD Put/MXN Call K=19.6425 01 July 2021	(9)	(0.00)
(76,275)	USD Put/MXN Call K=19.6657 14 July 2021	(217)	(0.00)
(101,680)	USD Put/MXN Call K=19.6696 13 July 2021	(271)	(0.00)
(101,620)	USD Put/MXN Call K=19.6812 13 July 2021	(287)	(0.00)
(50,760)	USD Put/MXN Call K=19.7006 14 July 2021	(170)	(0.00)
(202,960)	USD Put/MXN Call K=19.7083 02 July 2021	(188)	(0.00)
(100,400)	USD Put/MXN Call K=19.9203 21 July 2021	(936)	(0.00)
(49,570)	USD Put/MXN Call K=20.1735 19 July 2021	(848)	(0.00)
(49,540)	USD Put/MXN Call K=20.1857 19 July 2021	(870)	(0.00)
(69,160)	USD Put/USD Call K=0.6916 21 July 2021	(314)	(0.00)
(415,140)	USD Put/USD Call K=0.6919 26 July 2021	(2,239)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(348,700)	USD Put/USD Call K=0.6974 23 July 2021	(2,752)	(0.00)
(210,360)	USD Put/USD Call K=0.7012 13 July 2021	(1,782)	(0.00)
(280,960)	USD Put/USD Call K=0.7024 14 July 2021	(2,743)	(0.00)
(281,080)	USD Put/USD Call K=0.7027 13 July 2021	(2,730)	(0.00)
(281,160)	USD Put/USD Call K=0.7029 12 July 2021	(2,692)	(0.00)
(210,900)	USD Put/USD Call K=0.703 02 July 2021	(1,495)	(0.00)
(421,920)	USD Put/USD Call K=0.7032 14 July 2021	(4,409)	(0.01)
(423,780)	USD Put/USD Call K=0.7063 02 July 2021	(4,620)	(0.01)
(495,040)	USD Put/USD Call K=0.7072 08 July 2021	(6,447)	(0.01)
(353,700)	USD Put/USD Call K=0.7074 01 July 2021	(4,253)	(0.01)
(708,700)	USD Put/USD Call K=0.7087 06 July 2021	(10,197)	(0.01)
(354,450)	USD Put/USD Call K=0.7089 07 July 2021	(5,242)	(0.01)
(638,190)	USD Put/USD Call K=0.7091 09 July 2021	(9,873)	(0.01)
(567,920)	USD Put/USD Call K=0.7099 01 July 2021	(8,791)	(0.01)
(426,600)	USD Put/USD Call K=0.711 06 July 2021	(7,387)	(0.01)
(73,830)	USD Put/USD Call K=0.7383 27 July 2021	(271)	(0.00)
(222,180)	USD Put/USD Call K=0.7406 27 July 2021	(972)	(0.00)
(297,520)	USD Put/USD Call K=0.7438 21 July 2021	(1,395)	(0.00)
(595,200)	USD Put/USD Call K=0.744 26 July 2021	(3,256)	(0.00)
(298,160)	USD Put/USD Call K=0.7454 21 July 2021	(1,595)	(0.00)
(448,620)	USD Put/USD Call K=0.7477 23 July 2021	(3,060)	(0.00)
(373,950)	USD Put/USD Call K=0.7479 15 July 2021	(2,055)	(0.00)
(598,960)	USD Put/USD Call K=0.7487 23 July 2021	(4,402)	(0.01)
(753,200)	USD Put/USD Call K=0.7532 02 July 2021	(4,037)	(0.00)
(1,211,840)	USD Put/USD Call K=0.7574 02 July 2021	(11,379)	(0.01)
(1,061,200)	USD Put/USD Call K=0.758 14 July 2021	(13,195)	(0.02)
(833,910)	USD Put/USD Call K=0.7581 01 July 2021	(8,001)	(0.01)
(1,289,960)	USD Put/USD Call K=0.7588 12 July 2021	(16,456)	(0.02)
(1,214,240)	USD Put/USD Call K=0.7589 14 July 2021	(16,115)	(0.02)
(531,860)	USD Put/USD Call K=0.7598 12 July 2021	(7,308)	(0.01)
(1,292,680)	USD Put/USD Call K=0.7604 01 July 2021	(16,202)	(0.02)
(1,142,100)	USD Put/USD Call K=0.7614 06 July 2021	(16,555)	(0.02)
(610,000)	USD Put/USD Call K=0.7625 07 July 2021	(9,709)	(0.01)
(917,280)	USD Put/USD Call K=0.7644 09 July 2021	(16,847)	(0.02)
(235,160)	USD Put/USD Call K=1.1758 28 July 2021	(644)	(0.00)
(353,070)	USD Put/USD Call K=1.1769 28 July 2021	(1,056)	(0.00)
(235,760)	USD Put/USD Call K=1.1788 27 July 2021	(794)	(0.00)
(118,030)	USD Put/USD Call K=1.1803 26 July 2021	(434)	(0.00)
(118,160)	USD Put/USD Call K=1.1816 21 July 2021	(426)	(0.00)
(236,480)	USD Put/USD Call K=1.1824 26 July 2021	(1,022)	(0.00)
(591,550)	USD Put/USD Call K=1.1831 23 July 2021	(2,555)	(0.00)
(354,960)	USD Put/USD Call K=1.1832 21 July 2021	(1,463)	(0.00)
(591,800)	USD Put/USD Call K=1.1836 22 July 2021	(2,586)	(0.00)
(829,290)	USD Put/USD Call K=1.1847 23 July 2021	(4,053)	(0.00)
(1,319,340)	USD Put/USD Call K=1.1994 13 July 2021	(15,573)	(0.02)
(1,322,640)	USD Put/USD Call K=1.2024 02 July 2021	(18,006)	(0.02)
(1,323,080)	USD Put/USD Call K=1.2028 09 July 2021	(18,620)	(0.02)
(1,564,420)	USD Put/USD Call K=1.2034 06 July 2021	(22,626)	(0.03)
(2,047,480)	USD Put/USD Call K=1.2044 06 July 2021	(31,245)	(0.04)
(1,565,850)	USD Put/USD Call K=1.2045 01 July 2021	(23,976)	(0.03)
(1,807,500)	USD Put/USD Call K=1.205 08 July 2021	(28,441)	(0.03)
(2,049,010)	USD Put/USD Call K=1.2053 06 July 2021	(32,741)	(0.04)
(2,050,370)	USD Put/USD Call K=1.2061 06 July 2021	(34,079)	(0.04)
(2,050,880)	USD Put/USD Call K=1.2064 09 July 2021	(34,592)	(0.04)
(2,051,900)	USD Put/USD Call K=1.207 07 July 2021	(35,609)	(0.04)
(2,052,580)	USD Put/USD Call K=1.2074 08 July 2021	(36,193)	(0.04)
(2,053,430)	USD Put/USD Call K=1.2079 07 July 2021	(37,116)	(0.04)
(136,800)	USD Put/USD Call K=1.368 28 July 2021	(444)	(0.00)
(68,560)	USD Put/USD Call K=1.3712 20 July 2021	(204)	(0.00)
(68,740)	USD Put/USD Call K=1.3748 23 July 2021	(290)	(0.00)
(206,250)	USD Put/USD Call K=1.375 22 July 2021	(852)	(0.00)
(207,000)	USD Put/USD Call K=1.38 21 July 2021	(1,123)	(0.00)
(414,000)	USD Put/USD Call K=1.38 22 July 2021	(2,305)	(0.00)
(276,280)	USD Put/USD Call K=1.3814 21 July 2021	(1,627)	(0.00)
(139,350)	USD Put/USD Call K=1.3935 13 July 2021	(1,412)	(0.00)
(209,070)	USD Put/USD Call K=1.3938 14 July 2021	(2,184)	(0.00)
(139,440)	USD Put/USD Call K=1.3944 02 July 2021	(1,312)	(0.00)
(209,310)	USD Put/USD Call K=1.3954 14 July 2021	(2,371)	(0.00)
(279,460)	USD Put/USD Call K=1.3973 06 July 2021	(3,244)	(0.00)
(69,900)	USD Put/USD Call K=1.398 07 July 2021	(850)	(0.00)
(69,905)	USD Put/USD Call K=1.3981 06 July 2021	(848)	(0.00)
(69,955)	USD Put/USD Call K=1.3991 01 July 2021	(874)	(0.00)
(279,860)	USD Put/USD Call K=1.3993 09 July 2021	(3,689)	(0.00)
(69,970)	USD Put/USD Call K=1.3994 02 July 2021	(894)	(0.00)
(70,010)	USD Put/USD Call K=1.4002 06 July 2021	(946)	(0.00)
(35,750)	USD Put/ZAR Call K=13.986 28 July 2021	(184)	(0.00)
		(1,231,075)	(1.44)
	Total option contracts	(1,586,920)	(1.87)

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
AUD3,463,734	€2,200,000	19 July 2021	23	(9,383)	(0.01)
AUD91,719	£50,000	13 July 2021	1	(212)	(0.00)
AUD91,728	£50,000	10 August 2021	1	(203)	(0.00)
AUD100,000	JPY8,350,300	1 July 2021	1	(160)	(0.00)
AUD200,000	JPY16,802,829	9 July 2021	2	(1,243)	(0.00)
AUD100,000	JPY8,392,076	14 July 2021	2	(539)	(0.00)
AUD1,200,000	JPY101,593,107	20 July 2021	8	(14,497)	(0.02)
AUD100,000	NZD107,699	8 July 2021	1	(177)	(0.00)
AUD2,400,000	NZD2,584,364	29 July 2021	13	(3,696)	(0.00)
AUD15,300,000	US$11,501,698	1 July 2021	18	(15,158)	(0.02)
AUD1,900,000	US$1,442,390	2 July 2021	2	(15,949)	(0.02)
AUD200,000	US$150,393	6 July 2021	2	(238)	(0.00)
AUD800,000	US$604,095	9 July 2021	8	(3,466)	(0.00)
AUD1,313	US$996	15 July 2021	3	(10)	(0.00)
AUD3,900,000	US$2,952,635	23 July 2021	31	(24,376)	(0.04)
BRL9,800,000	US$1,967,183	3 August 2021	16	(21,307)	(0.04)
CAD146,870	€100,000	6 August 2021	1	(78)	(0.00)
CAD19,000,000	US$15,677,019	7 July 2021	75	(333,526)	(0.40)
CAD200,000	US$162,432	8 July 2021	2	(922)	(0.00)
CAD100,000	US$80,796	12 July 2021	1	(41)	(0.00)
CAD2,626	US$2,129	15 July 2021	4	(8)	(0.00)
CAD2,600,000	US$2,122,474	30 July 2021	13	(22,847)	(0.04)
CAD3,800,000	US$3,071,151	31 August 2021	8	(2,490)	(0.00)
CHF100,000	US$108,562	1 July 2021	1	(375)	(0.00)
CHF100,000	US$108,300	2 July 2021	1	(110)	(0.00)
CHF100,000	US$108,466	12 July 2021	1	(247)	(0.00)
CHF181	US$199	15 July 2021	3	(3)	(0.00)
CHF7,600,000	US$8,451,388	3 August 2021	69	(221,828)	(0.27)
CLP2,295,833,334	US$3,186,891	10 August 2021	204	(37,249)	(0.05)
COP1,200,000,000	US$329,602	8 July 2021	7	(8,363)	(0.01)
COP1,000,000,000	US$274,490	12 August 2021	15	(7,290)	(0.01)
€300,000	AUD475,274	2 July 2021	3	(1,031)	(0.00)
€100,000	AUD158,580	7 July 2021	1	(451)	(0.00)
€1,100,000	AUD1,741,295	19 July 2021	11	(2,387)	(0.00)
€100,000	CAD147,407	7 July 2021	1	(432)	(0.00)
€100,000	CAD147,195	6 August 2021	1	(186)	(0.00)
€1,600,000	£1,375,860	1 July 2021	10	(3,208)	(0.00)
€200,000	£171,928	2 July 2021	2	(321)	(0.00)
€100,000	£85,956	13 July 2021	1	(126)	(0.00)
€3,300,000	£2,839,147	14 July 2021	16	(7,672)	(0.01)
€400,000	HUF141,297,880	22 July 2021	4	(2,676)	(0.00)
€200,000	JPY26,407,780	12 July 2021	2	(712)	(0.00)
€7,700,000	JPY1,021,521,643	29 July 2021	36	(68,947)	(0.09)
€1,100,000	NOK11,298,690	13 July 2021	11	(8,249)	(0.01)
€200,000	PLN903,371	1 July 2021	2	(108)	(0.00)
€2,306,667	PLN10,466,933	28 July 2021	32	(12,668)	(0.02)
€100,000	RON492,792	1 July 2021	2	(77)	(0.00)
€300,000	RON1,478,353	2 July 2021	6	(212)	(0.00)
€700,000	SEK7,110,039	1 July 2021	7	(1,235)	(0.00)
€600,000	SEK6,090,385	2 July 2021	2	(591)	(0.00)
€2,700,000	SEK27,554,733	19 July 2021	25	(19,340)	(0.02)
€26,100,000	US$31,043,423	1 July 2021	37	(90,781)	(0.12)
€1,800,000	US$2,169,074	2 July 2021	3	(34,364)	(0.04)
€500,000	US$594,906	7 July 2021	5	(1,869)	(0.00)
€800,000	US$954,244	9 July 2021	8	(5,344)	(0.01)
€18,400,000	US$22,365,113	12 July 2021	58	(539,014)	(0.64)
€1,883,466	US$2,284,700	15 July 2021	15	(50,388)	(0.06)
€64,177,840	US$76,664,280	30 July 2021	2	(507,326)	(0.61)
€5,600,000	US$6,829,481	10 August 2021	20	(182,783)	(0.22)
£50,000	AUD92,371	2 July 2021	1	(275)	(0.00)
£50,000	AUD92,099	7 July 2021	1	(72)	(0.00)
£85,479	€100,000	7 July 2021	1	(520)	(0.00)
£85,747	€100,000	13 July 2021	1	(163)	(0.00)
£1,457,110	€1,700,000	14 July 2021	27	(3,619)	(0.00)
£100,000	JPY15,433,966	6 July 2021	2	(916)	(0.00)
£1,300,000	JPY200,364,025	19 July 2021	13	(9,543)	(0.01)
£250,000	JPY38,744,316	11 August 2021	4	(3,804)	(0.00)
£1,550,000	US$2,149,545	1 July 2021	8	(8,291)	(0.01)
£800,000	US$1,108,052	2 July 2021	6	(2,885)	(0.00)
£600,000	US$834,669	7 July 2021	12	(5,781)	(0.01)
£17,799	US$24,756	15 July 2021	3	(166)	(0.00)
£10,850,000	US$15,240,302	21 July 2021	71	(250,650)	(0.29)
£1,589,449	US$2,209,581	30 July 2021	3	(13,645)	(0.02)
£4,900,000	US$6,925,155	16 August 2021	31	(155,287)	(0.18)
HUF244,359,741	€700,000	22 July 2021	8	(5,152)	(0.01)
HUF47,860	US$168	15 July 2021	3	(6)	(0.00)
HUF260,000,000	US$907,369	4 August 2021	19	(29,363)	(0.03)
IDR3,000,000,000	US$209,424	23 July 2021	2	(3,596)	(0.00)
INR317,500,000	US$4,333,509	7 July 2021	17	(65,750)	(0.08)
INR492,500,000	US$6,668,832	23 July 2021	52	(61,830)	(0.07)
INR171,390,056	US$2,298,987	6 August 2021	35	(3,650)	(0.00)
JPY16,637,100	AUD200,000	1 July 2021	2	(252)	(0.00)
JPY16,601,800	AUD200,000	2 July 2021	2	(570)	(0.00)
JPY16,589,260	AUD200,000	7 July 2021	2	(682)	(0.00)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
JPY107,621,336	AUD1,300,000	20 July 2021	9	(6,263)	(0.01)
JPY13,145,900	€100,000	1 July 2021	1	(149)	(0.00)
JPY13,085,045	€100,000	7 July 2021	1	(708)	(0.00)
JPY13,153,800	€100,000	8 July 2021	1	(90)	(0.00)
JPY183,663,638	€1,400,000	29 July 2021	18	(6,097)	(0.01)
JPY76,374,844	£500,000	19 July 2021	10	(2,532)	(0.00)
JPY610,000,000	US$5,521,855	1 July 2021	22	(25,825)	(0.03)
JPY10,000,000	US$90,407	2 July 2021	1	(307)	(0.00)
JPY200,000,000	US$1,810,818	8 July 2021	8	(8,748)	(0.01)
JPY4,773,166	US$43,291	15 July 2021	13	(280)	(0.00)
JPY1,090,000,000	US$9,900,428	19 July 2021	47	(78,179)	(0.09)
JPY340,000,000	US$3,110,776	11 August 2021	13	(46,352)	(0.05)
KRW7,900,000,000	US$7,109,492	14 July 2021	76	(118,444)	(0.14)
KRW1,113,793,103	US$986,464	28 July 2021	12	(885)	(0.00)
MXN25,000,000	US$1,261,925	1 July 2021	20	(6,464)	(0.01)
MXN14,000,000	US$706,897	2 July 2021	8	(3,927)	(0.00)
MXN97,500,000	US$4,917,668	8 July 2021	27	(25,665)	(0.03)
MXN500,000	US$25,195	12 July 2021	1	(120)	(0.00)
MXN2,500,000	US$125,824	15 July 2021	1	(497)	(0.00)
MXN136,000,000	US$6,869,498	30 July 2021	37	(64,479)	(0.08)
MXN10,500,000	US$527,134	16 August 2021	8	(2,844)	(0.00)
NOK6,110,501	€600,000	1 July 2021	2	(1,457)	(0.00)
NOK33,337,895	€3,300,000	13 July 2021	26	(40,124)	(0.05)
NOK500,000	SEK500,150	1 July 2021	1	(378)	(0.00)
NOK2,000,000	SEK1,991,050	22 July 2021	2	(418)	(0.00)
NOK1,500,000	US$175,264	1 July 2021	2	(950)	(0.00)
NOK500,000	US$58,858	2 July 2021	1	(753)	(0.00)
NOK1,000,000	US$116,613	7 July 2021	2	(400)	(0.00)
NOK25,482	US$3,014	15 July 2021	3	(53)	(0.00)
NOK21,500,000	US$2,510,312	26 July 2021	13	(11,484)	(0.01)
NZD107,330	AUD100,000	1 July 2021	1	(78)	(0.00)
NZD107,449	AUD100,000	16 July 2021	1	(2)	(0.00)
NZD966,355	AUD900,000	29 July 2021	8	(558)	(0.00)
NZD8,400,000	US$5,881,054	1 July 2021	7	(11,542)	(0.01)
NZD1,300,000	US$923,950	2 July 2021	2	(15,571)	(0.02)
NZD3,500,000	US$2,470,583	14 July 2021	71	(24,965)	(0.03)
NZD1,471	US$1,049	15 July 2021	6	(21)	(0.00)
PHP40,000,000	US$821,399	14 July 2021	3	(3,522)	(0.00)
PHP2,500,000	US$51,292	23 July 2021	1	(208)	(0.00)
PLN450,072	€100,000	1 July 2021	1	(370)	(0.00)
PLN15,197,793	€3,392,934	28 July 2021	36	(33,456)	(0.04)
PLN421,750	€93,333	13 September 2021	2	(48)	(0.00)
PLN64,465	US$17,289	15 July 2021	5	(355)	(0.00)
PLN7,400,000	US$1,980,359	22 July 2021	83	(36,359)	(0.04)
PLN2,700,000	US$713,871	25 August 2021	27	(4,520)	(0.01)
RON2,787,131	€566,192	2 July 2021	11	(316)	(0.00)
RUB7,500,000	US$103,367	4 August 2021	3	(1,199)	(0.00)
RUB2,500,000	US$34,091	22 September 2021	1	(268)	(0.00)
SEK2,023,344	€200,000	2 July 2021	2	(596)	(0.00)
SEK48,521,029	€4,800,000	19 July 2021	46	(20,018)	(0.02)
SEK1,986,229	NOK2,000,000	22 July 2021	4	(146)	(0.00)
SEK1,000,000	US$117,234	1 July 2021	2	(303)	(0.00)
SEK1,000,000	US$117,532	2 July 2021	2	(600)	(0.00)
SEK1,000,000	US$117,680	7 July 2021	2	(742)	(0.00)
SEK40,791	US$4,929	15 July 2021	5	(159)	(0.00)
SEK40,952,250	US$4,836,975	30 July 2021	1	(47,056)	(0.06)
SEK3,000,000	US$352,254	4 August 2021	5	(1,348)	(0.00)
SGD600,000	US$446,379	1 July 2021	2	(18)	(0.00)
SGD1,400,000	US$1,057,278	7 July 2021	10	(15,782)	(0.02)
SGD1,400,000	US$1,057,330	19 July 2021	4	(15,866)	(0.02)
SGD1,200,000	US$904,281	28 July 2021	3	(11,618)	(0.01)
THB57,500,000	US$1,843,419	14 July 2021	10	(49,438)	(0.06)
THB10,000,000	US$321,835	23 July 2021	2	(9,846)	(0.01)
TWD22,500,000	US$818,605	16 July 2021	14	(11,560)	(0.01)
TWD27,500,000	US$997,967	29 July 2021	7	(10,478)	(0.01)
US$1,500,044	AUD2,000,000	2 July 2021	6	(1,473)	(0.00)
US$1,385	AUD1,846	15 July 2021	2	(2)	(0.00)
US$450,229	AUD600,000	23 July 2021	4	(273)	(0.00)
US$7,665,728	BRL39,000,000	2 July 2021	65	(104,888)	(0.12)
US$177,738	BRL900,000	3 August 2021	8	(965)	(0.00)
US$724,704	CAD900,675	7 July 2021	22	(2,638)	(0.00)
US$80,639	CAD100,000	12 July 2021	1	(116)	(0.00)
US$947,288	CLP700,000,000	10 August 2021	29	(13,038)	(0.02)
US$201,934	CLP150,000,000	17 August 2021	5	(3,819)	(0.00)
US$308,319	CNY2,000,000	12 July 2021	6	(957)	(0.00)
US$1,155,661	CNY7,500,000	29 July 2021	2	(2,681)	(0.00)
US$616,604	CNY4,000,000	12 August 2021	1	(577)	(0.00)
US$317,678	COP1,200,000,000	8 July 2021	10	(3,561)	(0.00)
US$421,924	COP1,600,000,000	12 August 2021	16	(5,595)	(0.01)
US$369,337	€311,481	2 July 2021	3	(64)	(0.00)
US$124,984	£90,494	7 July 2021	1	(32)	(0.00)
US$621,366	£450,000	16 August 2021	6	(356)	(0.00)
US$1,311,074	HUF390,000,000	4 August 2021	15	(5,936)	(0.01)
US$1,073,803	ILS3,500,000	10 August 2021	4	(730)	(0.00)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
US$854,515	INR63,609,944	7 July 2021	2	(514)	(0.00)
US$134,074	INR10,000,000	23 July 2021	5	(78)	(0.00)
US$267,753	INR20,000,000	6 August 2021	8	(96)	(0.00)
US$90,031	JPY10,000,000	2 July 2021	1	(69)	(0.00)
US$1,322,584	KRW1,495,666,070	14 July 2021	40	(995)	(0.00)
US$4,859,664	KRW5,500,000,000	28 July 2021	80	(7,206)	(0.01)
US$88,468	KRW100,000,000	12 August 2021	1	(17)	(0.00)
US$225,662	MXN4,500,000	2 July 2021	7	(293)	(0.00)
US$3,713,496	MXN76,000,000	8 July 2021	53	(99,757)	(0.12)
US$24,775	MXN500,000	12 July 2021	1	(300)	(0.00)
US$5,345,608	MXN110,000,000	30 July 2021	109	(158,451)	(0.19)
US$510,839	MXN10,500,000	16 August 2021	21	(13,452)	(0.02)
US$115,496	NOK1,000,000	7 July 2021	2	(718)	(0.00)
US$173,458	NOK1,500,000	26 July 2021	3	(879)	(0.00)
US$69,864	NZD100,000	1 July 2021	1	(11)	(0.00)
US$279,261	NZD400,000	2 July 2021	4	(240)	(0.00)
US$8,240	NZD11,813	15 July 2021	1	(14)	(0.00)
US$388,906	PEN1,500,000	3 August 2021	5	(3,631)	(0.00)
US$62,757	PEN250,000	5 October 2021	1	(2,683)	(0.00)
US$26,216	PLN100,000	22 July 2021	1	(54)	(0.00)
US$235,958	PLN900,000	25 August 2021	2	(492)	(0.00)
US$266,811	RUB20,000,000	4 August 2021	8	(5,638)	(0.01)
US$58,191	SEK500,000	7 July 2021	1	(278)	(0.00)
US$4,089	SEK35,162	15 July 2021	1	(23)	(0.00)
US$174,617	SEK1,500,000	4 August 2021	3	(836)	(0.00)
US$148,671	SGD200,000	2 July 2021	2	(116)	(0.00)
US$222,889	SGD300,000	19 July 2021	4	(282)	(0.00)
US$1,485,956	SGD2,000,000	28 July 2021	29	(1,815)	(0.00)
US$2,229,011	SGD3,000,000	11 August 2021	16	(2,566)	(0.00)
US$1,479,759	THB47,500,000	14 July 2021	2	(2,226)	(0.00)
US$77,786	THB2,500,000	23 July 2021	1	(212)	(0.00)
US$446,977	TWD12,500,000	16 July 2021	5	(1,381)	(0.00)
US$179,103	TWD5,000,000	29 July 2021	2	(441)	(0.00)
US$1,199,317	ZAR17,141,551	1 July 2021	4	(1,026)	(0.00)
US$573,110	ZAR8,243,204	21 July 2021	37	(2,649)	(0.00)
US$34,577	ZAR500,000	25 August 2021	1	(192)	(0.00)
ZAR3,522,168	US$246,766	1 July 2021	1	(125)	(0.00)
ZAR19,858,448	US$1,390,966	2 July 2021	4	(546)	(0.00)
ZAR500,000	US$35,287	8 July 2021	1	(305)	(0.00)
ZAR26,000,000	US$1,825,836	21 July 2021	16	(9,827)	(0.01)
ZAR17,000,000	US$1,221,046	25 August 2021	21	(38,904)	(0.05)
Total unrealised loss on forward currency contracts				(4,205,800)	(4.95)
Total financial liabilities at fair value through profit or loss-trading				(9,038,354)	(10.63)
Total financial assets at fair value through profit or loss-trading				25,518,797	30.01
Total financial liabilities at fair value through profit or loss-trading				(9,038,354)	(10.63)
Other net assets				68,561,514	80.62
Net Assets Attributable to Holders of Redeemable Participating Shares				85,041,957	100.00

** The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Morgan Stanley & Co. International Plc, Royal Bank of Scotland and 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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	18.70
Exchange traded financial derivative instruments described in classification (a) above	0.59
OTC financial derivative instruments described in classification (b) above	7.31
Other current assets	73.40
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (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		
(1,420,000,000)	ITraxx Europes 35V1 5 Years 100bps 20 June 2026	94,712,889	1.90
	United States		
(1,290,000,000)	NAIGS S36V1 5 Years 100bps 20 June 2026	32,940,724	0.66
(650,000,000)	NAHYS 36V1 5 Years 500bps 20 June 2026	66,668,039	1.34
		99,608,763	2.00
	Total credit default swaps	194,321,652	3.90
	Futures contracts (a)		
	Australia		
4,029	Australian 10 Year Bond Future September 2021	1,197,360	0.02
1,256	SPI 200 Futures September 2021	540,239	0.01
119	Australian 3 Year Bond Future September 2021	10,198	0.00
		1,747,797	0.03
	Canada		
2,234	CAN 10 Year Bond Future September 2021	2,444,779	0.05
1,474	S&P/TSX 60 Index Future September 2021	3,078,986	0.06
		5,523,765	0.11
	Germany		
165	Euro-BOBL Future September 2021	9,345	0.00
2,206	Euro-BTP Future September 2021	2,557,898	0.05
2,719	Euro-BUND Future September 2021	3,073,509	0.06
1,678	Euro-BUXL 30Y BND September 2021	5,066,241	0.11
2,613	Euro-OAT Future September 2021	1,715,471	0.03
1,842	SWISS Market Index Future September 2021	1,460,610	0.03
		13,883,074	0.28
	Japan		
700	JPN 10 Year Bond (OSE) September 2021	779,725	0.02
	Singapore		
972	FTSE Taiwan Index July 2021	774,231	0.02
2,012	MSCI SING Index ETS July 2021	149,414	0.00
		923,645	0.02
	South Korea		
1,228	KOSPI2 Index Future September 2021	1,763,029	0.04
	United Kingdom		
2,693	Long GILT Future September 2021	3,297,811	0.07
	United States		
71	EMINI S&P500 ESG September 2021	169,240	0.00
931	NASDAQ 100 E-MINI September 2021	11,621,442	0.23
2,355	S&P500 EMINI Future September 2021	8,311,887	0.17
4,140	United States 10 Year Note (CBT) Bond Futures September 2021	2,864,063	0.06
2,809	United States Long Bond (CBT) Bond Futures September 2021	12,189,241	0.24
6,788	United States Ultra Bond CBT September 2021	44,282,198	0.89
		79,438,071	1.59
	Total futures contracts	107,356,917	2.16
	Government bonds		
	France		
50,000,000	France Treasury Bill BTF 0% 06/10/2021	59,397,877	1.19
50,000,000	French Discount T-Bill 0% 11/08/2021	59,337,396	1.19
344,838,030	French Republic Government Bond Oat 0.7% 25/07/2030	494,414,639	9.93
		613,149,912	12.31
	Germany		
387,280,800	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	554,557,762	11.14
	United Kingdom		
396,768,190	United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	683,636,953	13.73
	United States		
50,000,000	United States Treasury Bill 0% 07/10/2021#	49,994,319	1.00
270,758,400	United States Treasury Inflation Indexed Bond 0.13%15/01/2031#	298,120,258	5.99
152,706,000	United States Treasury Inflation Linked IX N/B 0.13% 15/04/2026	166,234,797	3.33
457,130,700	United States Treasury Inflation Linked IX N/B 0.13% 15/07/2030	504,585,392	10.13
394,087,850	United States Treasury Inflation Linked IX N/B 0.13% 15/10/2025	429,159,809	8.62
		1,448,094,575	29.07
	Total government bonds	3,299,439,202	66.25
	Total return swap (b)		
	United States		
8,532,000	BBG Commex AG&LV Capital	16,763,438	0.34
	Total total return swap	16,763,438	0.34

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
SGD21,787	US$16,203	3 August 2021	1	4	0.00
US$540,000	BRL2,671,812	3 August 2021	1	9,488	0.00
US$82,754	CHF76,188	15 July 2021	1	297	0.00
US$82,000	CHF75,286	3 August 2021	10	478	0.00
US$1,466,787,171	€1,208,605,885	15 July 2021	12	33,046,200	0.66
US$7,939,726	€6,653,016	3 August 2021	15	44,273	0.00
US$721,449,051	£511,064,111	15 July 2021	2	15,408,205	0.31
US$402,558	£289,792	3 August 2021	7	2,188	0.00
US$37,577,169	JPY4,135,534,597	15 July 2021	2	312,218	0.01
Total unrealised gain on forward currency contracts				48,823,351	0.98
Total financial assets at fair value through profit or loss-trading				3,666,704,560	73.63

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL TargetRisk (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts		
	France		
1,348	CAC40 10 EURO Future July 2021	(2,007,543)	(0.04)
	Germany		
280	DAX Index Future September 2021	(1,351,096)	(0.03)
4,301	EURO STOXX 50 September 2021	(3,028,555)	(0.06)
281	STOXX EURO ESG-X September 2021	(60,398)	(0.00)
		(4,440,049)	(0.09)
	Hong Kong		
414	HANG SENG Index Future July 2021	(793,054)	(0.02)
1,034	HSCEI Futures July 2021	(961,683)	(0.02)
		(1,754,737)	(0.04)
	Italy		
692	FTSE MIB Index Future September 2021	(2,148,539)	(0.04)
	Japan		
1,792	TOPIX Index Futures September 2021	(2,367,775)	(0.05)
	Netherlands		
621	Amsterdam Index Future July 2021	(318,858)	(0.01)
	Singapore		
5,502	FTSE China A50 July 2021	(241,898)	(0.00)
1,589	NIKKEI 225 (SGX) September 2021	(1,489,216)	(0.04)
434	SGX NIFTY 50 July 2021	(50,043)	(0.00)
		(1,781,157)	(0.04)
	South Africa		
634	FTSE/JSE TOP 40 September 2021	(580,029)	(0.01)
	South Korea		
2,565	KOREA 10 Year Bond Future September 2021	(97,776)	(0.00)
101	KOREA 3 Year Bond Future September 2021	(40,980)	(0.00)
		(138,756)	(0.00)
	Sweden		
4,697	OMXS30 Index Future July 2021	(1,159,922)	(0.02)
134	OMXS30 ESG Future July 2021	(3,321)	(0.00)
		(1,163,243)	(0.02)
	United Kingdom		
2,273	FTSE 100 Index Future September 2021	(2,536,482)	(0.05)
	United States		
258	United States 5 Year Note (CBT) Bond Futures September 2021	(65,095)	(0.00)
110	United States 2 Year Note (CBT) Bond Futures September 2021	(40,500)	(0.00)
		(105,595)	(0.00)
	Total futures contracts	(19,342,763)	(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 US$	% of Net Assets
AUD1,204,342,179	US$912,513,015	3 August 2021	2	(8,208,215)	(0.16)
BRL234,741,685	US$47,450,326	3 August 2021	3	(840,288)	(0.02)
CHF110,241,597	US$120,080,685	3 August 2021	17	(707,022)	(0.01)
€65,450,218	US$78,698,804	15 July 2021	2	(1,056,736)	(0.02)
€1,126,270,810	US$1,344,340,717	3 August 2021	21	(7,741,249)	(0.16)
£458,150,663	US$636,728,730	3 August 2021	15	(3,757,677)	(0.07)
JPY26,136,617,875	US$235,903,413	3 August 2021	2	(349,269)	(0.01)
SEK2,106,334	US$248,800	3 August 2021	4	(2,428)	(0.00)
SGD11,356,465	US$8,452,059	3 August 2021	6	(4,279)	(0.00)
US$472,591	AUD630,145	15 July 2021	1	(527)	(0.00)
US$3,057	SGD4,110	3 August 2021	1	(1)	(0.00)
Total unrealised loss on forward currency contracts				(22,667,691)	(0.45)
Total financial liabilities at fair value through profit or loss-trading				(42,010,454)	(0.84)
Total financial assets at fair value through profit or loss-trading				3,666,704,560	73.63
Total financial liabilities at fair value through profit or loss-trading				(42,010,454)	(0.84)
Other net assets				1,355,443,497	27.21
Net Assets Attributable to Holders of Redeemable Participating Shares				4,980,137,603	100.00

** The forward currency contracts are held with HSBC Bank plc and 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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	57.11
Exchage traded financial derivative instruments described in classification (a) above	2.08
OTC financial derivative instruments described in classification (b) above	5.03
Transferable securities as described in # above	6.74
Other current assets	29.04
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG European Mid-Cap Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equities		
	Belgium		
53,693	Fagron	1,011,039	1.19
40,284	Telenet Group Holding NV	1,278,614	1.50
28,684	Warehouses De Pauw SCA	923,625	1.08
		3,213,278	3.77
	Finland		
200,000	Neste Oyj	10,328,000	12.12
	Germany		
48,657	Brenntag SE	3,815,682	4.48
20,809	Dermapharm Holding SE	1,399,405	1.64
32,675	Hella Gmbh & Company KGaA	1,887,308	2.21
266,914	Siemens Healthineers AG	13,794,115	16.18
1,500,000	thyssenKrupp AG	13,185,000	15.47
		34,081,510	39.98
	Italy		
354,210	Autogrill SpA	2,189,018	2.56
203,079	Pirelli & C. SpA	994,275	1.17
		3,183,293	3.73
	United Kingdom		
137,966	Dialog Semiconductor plc	9,045,051	10.61
	Total equities	59,851,132	70.21
	Equity swaps (b)		
	Finland		
(200,000)	Neste Oil OYJ	472,000	0.55
	France		
26,723	Alten SA	676,092	0.79
24,749	Amundi- W/I	161,373	0.19
23,180	Arkema SA	256,802	0.30
131,657	Bureau Veritas	275,543	0.32
(74,011)	Klepierre	51,739	0.06
48,664	Nexity SA	424,225	0.51
(16,668)	Rubis SCA	46,314	0.05
4,625	Teleperformance	195,176	0.23
44,498	Verallia SA SU	19,967	0.02
		2,107,231	2.47
	Germany		
(30,706)	Fielmann AG	12,976	0.02
17,318	LEG Immobilien SE	77,065	0.09
(266,914)	Siemens Healthineers AG	21,353	0.03
(7,321)	Stroeer SE & Company	31,789	0.03
(1,500,000)	thyssenKrupp AG	174,000	0.20
		317,183	0.37
	Ireland		
230,399	Dalata Hotel Group plc	51,800	0.06
215,384	Grafton Group plc	948,752	1.11
77,655	Smurfit Kappa Group plc	383,353	0.45
		1,383,905	1.62
	Jersey Channel Islands		
468,052	Breedon Group plc	117,429	0.14
	Netherlands		
62,435	Aalberts Industries NV	613,540	0.72
	Sweden		
6,351	Autoliv Inc	54,237	0.06
80,366	Bravida Holding AB	146,692	0.18
(71,896)	ICA Gruppen AB	68,761	0.08
		269,690	0.32
	Switzerland		
(11,092)	Stadler Rail AG	14,176	0.02
	United Kingdom		
40,983	Dunelm Group plc	52,858	0.06
311,528	Howden Joinery Group plc	763,450	0.90
299,923	Informa plc	192,668	0.23
173,060	Segro plc	372,453	0.43
194,438	SSP Group plc	172,561	0.20
		1,553,990	1.82
	Total equity swaps	6,849,144	8.03

Nominal	Description	Fair Value €	% of Net Assets
	Government bond		
	France		
9,500,000	France Treasury Bill BTF 0% 25/08/2021	9,509,168	11.16
	Total government bond	9,509,168	11.16
	Option contract (b)		
	Germany		
259	Put on 3600 SX5E 17 December 2021	186,480	0.22
	Total option contract	186,480	0.22

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
€1,358,097	£1,163,622	2 July 2021	1	2,647	0.00
€5,863	£5,015	15 July 2021	1	23	0.00
€415,609	SEK4,204,630	15 July 2021	1	1,104	0.00
£507,824	€591,422	9 July 2021	3	44	0.00
SEK5,267	€517	2 July 2021	1	2	0.00
SEK5,267	€518	9 July 2021	1	1	0.00
SEK8,841,000	€864,004	15 July 2021	1	7,568	0.01
US$3,620,640	€3,038,872	2 July 2021	3	14,074	0.02
US$3,567,713	€2,991,125	9 July 2021	3	16,747	0.02
Total unrealised gain on forward currency contracts				42,210	0.05
Total financial assets at fair value through profit or loss-trading				76,438,134	89.67

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps		
	Austria		
(29,647)	Oesterreichische Post AG	(431,308)	(0.51)
	Belgium		
(40,284)	Telenet Group Holding NV	(35,450)	(0.04)
	European Union		
(2,378)	FTSEDevEuSMIDCapTradPlus	(46,845)	(0.05)
	Germany		
(67,516)	Deutsche Euroshop AG	(337,051)	(0.40)
(60,558)	ElringKlinger AG	(512,661)	(0.60)
(18,828)	Fraport AG Frankfurt Airport Services Worldwide	(297,836)	(0.35)
(88,396)	Freenet AG	(118,339)	(0.14)
(21,204)	Gerresheimer AG	(155,290)	(0.18)
(169,098)	Schaeffler AG	(128,098)	(0.15)
(54,902)	Software AG	(274,919)	(0.32)
(122,476)	TUI AG	(387,226)	(0.45)
		(2,211,420)	(2.59)
	Netherlands		
(41,527)	Randstad Holding NV	(1,141,452)	(1.34)
	Sweden		
(101,738)	Fabege AB	(83,109)	(0.10)
79,445	Trelleborg Ab-B Shs	(145,903)	(0.17)
(74,187)	Wihlborgs Fastigheter AB	(120,489)	(0.14)
		(349,501)	(0.41)
	Switzerland		
(28,644)	DKSH Holding AG	(134,754)	(0.16)
	United Kingdom		
(245,880)	Ascential plc	(253,011)	(0.30)
(137,966)	Dialog Semiconductor plc	(57,946)	(0.07)
(277,673)	Dominos Pizza UK and Ireland plc	(138,758)	(0.16)
104,650	JD Sports Fashion plc	(1,208)	(0.00)
(1,542)	Russell UK MID 150 Index	(298,307)	(0.35)
(62,819)	Schroders plc	(236,675)	(0.28)
77,684	Weir Group plc	(59,706)	(0.07)
		(1,045,611)	(1.23)
	United States		
(4,831)	FTSE France SMID Cap Tradable Plus Index	(791,761)	(0.93)
(1,990)	FTSE Italy SMID Cap Tradable Plus Index	(534,665)	(0.63)
		(1,326,426)	(1.56)
	Total equity swaps	(6,722,767)	(7.89)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
CHF1,757,072	€1,613,747	15 July 2021	1	(10,708)	(0.01)
DKK7,979,278	€1,073,023	15 July 2021	1	(34)	(0.00)
€588,032	£504,844	2 July 2021	2	(37)	(0.00)
€284,733	£244,593	9 July 2021	1	(146)	(0.00)
€4,203,142	£3,617,371	15 July 2021	1	(9,567)	(0.02)
€518	SEK5,267	2 July 2021	1	(1)	(0.00)
€3,035,949	US$3,620,640	2 July 2021	4	(16,996)	(0.02)
£1,668,467	€1,946,789	2 July 2021	3	(3,269)	(0.00)
SEK1,857,337	€184,309	15 July 2021	1	(1,208)	(0.00)
Total unrealised loss on forward currency contracts				(41,966)	(0.05)
Total financial liabilities at fair value through profit or loss - trading				(6,764,733)	(7.94)
Total financial assets at fair value through profit or loss-trading				76,438,134	89.67
Total financial liabilities at fair value through profit or loss - trading				(6,764,733)	(7.94)
Other net assets				15,570,638	18.27
Net Assets Attributable to Holders of Redeemable Participating Shares				85,244,039	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	66.94
OTC financial derivative instruments described in classification (b) above	6.83
Other current assets	26.23
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Global Emerging Markets Debt Total Return

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps (b)		
	United States		
142,000,000	EMS 35V1 5 Year 100bps 20 June 2026	3,725,314	0.32
133,150,000	Fed Republic Of Brazil 100bps 20 June 2026	4,135,806	0.36
66,200,000	Republic Of Colombia 100bps 20 June 2026	1,153,404	0.10
141,200,000	Republic Of South Africa 100bps 20 June 2026	5,706,956	0.49
148,600,000	Republic Of Turkey 100bps 20 June 2026	18,559,928	1.61
		33,281,408	2.88
	Total credit default swaps	33,281,408	2.88
	Government bonds		
	United States		
7,505,000	United States Treasury Bill 0% 01/07/2021#	7,504,996	0.65
140,365,000	United States Treasury Bill 0% 02/12/2021#	140,337,619	12.15
26,960,000	United States Treasury Bill 0% 05/08/2021#	26,959,002	2.33
21,415,000	United States Treasury Bill 0% 09/09/2021#	21,413,201	1.85
10,075,000	United States Treasury Bill 0% 14/10/2021#	10,073,790	0.87
6,840,000	United States Treasury Bill 0% 16/09/2021#	6,839,389	0.59
156,645,000	United States Treasury Bill 0% 21/10/2021#	156,626,298	13.56
7,305,000	United States Treasury Bill 0% 22/07/2021#	7,304,812	0.63
17,300,000	United States Treasury Bill 0% 23/12/2021#	17,296,038	1.50
79,650,000	United States Treasury Bill 0% 28/10/2021#	79,638,756	6.90
21,275,000	United States Treasury Bill 0% 29/07/2021#	21,274,419	1.84
30,985,000	United States Treasury Bill 0% 30/09/2021#	30,981,658	2.68
179,320,000	United States Treasury Bill 0.00% 04/11/2021#	179,292,311	15.53
12,000,000	United States Treasury Bill 0.00% 09/12/2021#	11,997,545	1.04
16,730,000	United States Treasury Bill 0.00% 16/12/2021#	16,726,461	1.45
218,710,000	United States Treasury Bill 0.00% 18/11/2021#	218,673,447	18.94
3,600,000	United States Treasury Bill 0.00% 19/08/2021#	3,599,792	0.31
110,860,000	United States Treasury Bill 0.00% 26/11/2021#	110,840,316	9.60
		1,067,379,850	92.42
	Total government bonds	1,067,379,850	92.42

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
BRL5,079,588	US$894,940	3 August 2021	1	113,656	0.01
CLP3,345,611,808	US$4,415,600	30 August 2021	1	172,238	0.01
COP17,656,822,400	US$4,648,000	26 July 2021	1	74,530	0.01
MXN120,606,844	US$5,810,000	9 August 2021	1	217,375	0.02
US$172,118,703	AUD227,316,814	2 July 2021	1	1,458,657	0.13
US$712,287	CHF654,713	2 July 2021	2	3,953	0.00
US$37,318,531	CLP26,255,414,974	30 August 2021	1	1,314,479	0.11
US$38,792,975	COP139,024,325,000	26 July 2021	1	1,609,247	0.14
US$772,875,877	€648,148,795	2 July 2021	18	4,203,817	0.37
US$31,546	€26,447	9 July 2021	2	177	0.00
US$7,082,308	£5,099,583	2 July 2021	3	37,446	0.00
US$67,314,735	IDR979,833,281,263	20 September 2021	1	589,522	0.05
US$578	NOK4,926	2 July 2021	1	5	0.00
US$585	SEK4,981	2 July 2021	1	2	0.00
ZAR54,266,285	US$3,748,100	30 August 2021	1	23,089	0.00
Total unrealised gain on forward currency contracts				9,818,193	0.85
Total financial assets at fair value through profit or loss-trading				1,110,479,451	96.15

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps		
	United States		
(9,500,000)	EMS 35V1 5 Year 100 157.85bps 20 June 2026	(249,229)	(0.02)
65,200,000	Kingdom Of Saudi Arabia 100bps 20 June 2026	(1,463,950)	(0.12)
129,950,000	Republic Of Indonesia 100bps 20 June 2026	(1,609,523)	(0.14)
64,200,000	State Of Qatar 100bps 20 June 2026	(1,927,731)	(0.17)
66,200,000	United Mexican States 100bps 20 June 2026	(197,165)	(0.02)
		(5,447,598)	(0.47)
	Total credit default swaps	(5,447,598)	(0.47)
	Interest rate swap		
	Brazil		
(164,100,000)	Payable BRL 4.41% Vs CDI 0BP 5 March 2020	(564,565)	(0.05)
	Total interest rate swap	(564,565)	(0.05)

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
AUD227,316,814	US$171,076,791	2 July 2021	1	(416,744)	(0.04)
AUD227,316,814	US$172,125,700	9 July 2021	1	(1,459,202)	(0.13)
CHF654,713	US$713,040	2 July 2021	2	(4,706)	(0.00)
CHF654,713	US$712,427	9 July 2021	2	(3,959)	(0.00)
€648,148,795	US$772,241,286	2 July 2021	18	(3,569,226)	(0.31)
€599,663,198	US$715,263,723	9 July 2021	11	(3,987,965)	(0.35)
£5,099,583	US$7,090,830	2 July 2021	5	(45,968)	(0.00)
£5,099,583	US$7,082,516	9 July 2021	3	(37,505)	(0.00)
IDR103,611,763,500	US$7,088,200	20 September 2021	1	(32,390)	(0.00)
NOK4,926	US$573	2 July 2021	1	(1)	(0.00)
NOK4,926	US$578	9 July 2021	1	(5)	(0.00)
SEK4,981	US$583	2 July 2021	1	-	(0.00)
SEK4,981	US$585	9 July 2021	1	(2)	(0.00)
US$52,650,272	MXN1,076,603,425	9 August 2021	2	(1,153,410)	(0.09)
US$32,616,157	ZAR475,483,945	30 August 2021	1	(427,197)	(0.04)
Total unrealised loss on forward currency contracts				(11,138,280)	(0.96)
Total financial liabilities at fair value through profit or loss-trading				(17,150,443)	(1.48)
Total financial assets at fair value through profit or loss - trading				1,110,479,451	96.15
Total financial liabilities at fair value through profit or loss-trading				(17,150,443)	(1.48)
Other net assets				61,631,496	5.33
Net Assets Attributable to Holders of Redeemable Participating Shares				1,154,960,504	100.00

** The forward currency contracts are held with HSBC Bank Plc and 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 period 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	3.67
Transferable securities described in # above	90.78
Other current assets	5.55
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Innovation Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equities		
	Canada		
435,120	GFL Environmental Inc	13,889,030	1.57
307,403	Magna International Inc	28,477,814	3.20
1,120,603	Suncor Energy Inc	26,860,854	3.03
		69,227,698	7.80
	United States		
20,118	Alphabet Inc	49,123,931	5.54
9,052	Amazon.com Inc	31,140,328	3.51
280,100	Axon Enterprise Inc	49,521,680	5.58
669,858	Ballys Corporation	36,246,016	4.09
1,363,673	Bloomin' Brands Inc	37,010,085	4.17
167,056	EnerSys	16,326,383	1.84
2,249,835	Hostess Brands Inc	36,424,829	4.11
308,595	Kontoor Brands Inc	17,407,844	1.96
184,014	Lennar Corporation	18,281,791	2.06
41,624	Norfolk Southern Corporation	11,047,426	1.25
76,099	Paypal Holdings Inc	22,181,337	2.50
80,706	S&P Global Inc	33,125,778	3.73
134,354	Stanley Black & Decker Inc	27,541,226	3.11
		385,378,654	43.45
	Total equities	454,606,352	51.25
	Equity swaps (b)		
	United States		
(309,706)	AT&T Inc	234,611	0.04
(89,547)	Clorox Company	102,884	0.01
(157,176)	Intel Corporation	34,613	0.00
(97,810)	Marriott International	92,184	0.01
(29,647)	Microchip Technology Inc	17,667	0.00
(117,684)	Penn National Gaming Inc	101,607	0.01
(586,925)	Weyerhaeuser Company	464,390	0.05
		1,047,956	0.12
	Total equity swaps	1,047,956	0.12
	Government bonds		
	United States		
50,000,000	United States Treasury Bill 0% 12/08/2021 #	49,997,369	5.64
50,000,000	United States Treasury Bill 0% 16/09/2021 #	49,995,534	5.64
50,000,000	United States Treasury Bill 0% 23/09/2021 #	49,994,920	5.64
50,000,000	United States Treasury Bill 0% 28/10/2021 #	49,992,942	5.64
20,000,000	United States Treasury Bill 0% 04/11/2021 #	19,996,912	2.25
40,000,000	United States Treasury Bill 0% 05/08/2021 #	39,998,518	4.51
30,000,000	United States Treasury Bill 0% 15/07/2021 #	29,999,537	3.38
40,000,000	United States Treasury Bill 0% 21/10/2021 #	39,995,224	4.50
5,000,000	United States Treasury Bill 0% 22/07/2021 #	4,999,871	0.56
2,000,000	United States Treasury Bill 0% 29/07/2021 #	1,999,945	0.23
		336,970,772	37.99
	Total government bonds	336,970,772	37.99
	Option contracts (b)		
	United States		
1,220	Call on 220 SMG US 20 August 2021	256,200	0.03
1,500	Call on 410 TWLO US 20 August 2021	3,574,500	0.40
500	Call on 570 NOW US 20 August 2021	979,500	0.11
		4,810,200	0.54
	Total option contracts	4,810,200	0.54
	Real estate investment trust		
	United States		
53,937	Ryman Hospitality Properties Inc	4,258,866	0.48
	Total real estate investment trust	4,258,866	0.48

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
US$7,582,502	CHF6,969,580	2 July 2021	3	42,115	0.00
US$539,421,176	€452,309,336	2 July 2021	17	3,004,921	0.34
US$264,297	€221,758	9 July 2021	4	1,264	0.00
US$94,828,897	£68,280,797	2 July 2021	6	501,806	0.07
US$6,657,451	SEK56,697,680	2 July 2021	4	27,679	0.00
Total unrealised gain on forward currency contracts				3,577,785	0.41
Total financial assets at fair value through profit or loss-trading				805,271,931	90.79

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps		
	Canada		
(168,294)	Candadian Tire Corporation	(8,264,261)	(0.93)
(13,116)	Lululemon Athletica Inc	(572,381)	(0.07)
(206,188)	Restaurant Brands International Inc	(91,295)	(0.01)
		(8,927,937)	(1.01)
	United States		
(22,974)	3M Company	(90,235)	(0.01)
(106,741)	Advanced Micro Devices	(1,845,049)	(0.21)
(51,369)	Apple Inc	(509,732)	(0.06)
(21,425)	Avalonbay Communities Inc	(447,595)	(0.05)
(118,872)	Conagra Foods Inc	(217,044)	(0.02)
(112,707)	Dollar Tree Inc	(58,713)	(0.01)
(91,227)	Draftkings Inc	(894,041)	(0.10)
(18,083)	Essex Property Trust Inc	(663,412)	(0.07)
(89,982)	Gastenal Company	(176,565)	(0.02)
(683,603)	HP Inc	(445,804)	(0.05)
(141,995)	Interpublic Group of Companies Inc	(36,567)	(0.00)
(26,706)	JB Hunt Transport Services Inc	(158,252)	(0.02)
(236,429)	Louisiana-Pacific Corporation	(60,021)	(0.01)
(95,923)	Lowes Companies Inc	(351,791)	(0.04)
(108,045)	MGM Resorts International	(125,989)	(0.01)
(100,907)	Procter and Gamble Company	(273,910)	(0.03)
(40,512)	Starbucks Corporation	(80,958)	(0.01)
(7,077)	Tesla Inc	(386,646)	(0.04)
(47,645)	Texas Instruments Inc	(459,952)	(0.06)
(64,779)	Wal-Mart Stores Inc	(10,819)	(0.00)
		(7,293,095)	(0.82)
	Total equity swaps	(16,221,032)	(1.83)

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
CHF6,969,580	US$7,590,588	2 July 2021	4	(50,202)	(0.01)
CHF6,933,841	US$7,545,068	9 July 2021	2	(41,924)	(0.00)
€452,309,336	US$538,924,144	2 July 2021	19	(2,507,890)	(0.28)
€449,918,792	US$536,651,200	9 July 2021	9	(2,991,088)	(0.34)
£68,280,797	US$94,944,626	2 July 2021	4	(617,534)	(0.07)
£68,227,584	US$94,757,351	9 July 2021	4	(501,775)	(0.06)
SEK56,697,680	US$6,635,998	2 July 2021	7	(6,225)	(0.00)
SEK56,692,796	US$6,657,451	9 July 2021	3	(27,794)	(0.00)
Total unrealised loss on forward currency contracts				(6,744,432)	(0.76)
Total financial liabilities at fair value through profit or loss-trading				(22,965,464)	(2.59)
Total financial assets at fair value through profit or loss-trading				805,271,931	90.79
Total financial liabilities at fair value through profit or loss-trading				(22,965,464)	(2.59)
Other net assets				104,681,933	11.80
Net Assets Attributable to Holders of Redeemable Participating Shares				886,988,400	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	49.96
Exchage traded financial derivative instruments described in classification (a) above	0.00
OTC financial derivative instruments described in classification (b) above	1.03
Transferable Securities as described in # above	36.69
Other current assets	12.32
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man Alternative Style Risk Premia

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equities		
	Austria		
58,920	Austria Technologie & Systemtechnik AG	2,550,373	0.44
	Denmark		
839	AP Moeller - Maersk A/S	2,411,746	0.42
50,883	DSV Panalpina A/S	11,867,601	2.05
259,824	GN Store Nord A/S	22,698,422	3.91
		36,977,769	6.38
	Finland		
854,659	Nordea Bank Abp	9,519,807	1.64
761,091	Sanoma OYJ	12,618,038	2.18
		22,137,845	3.82
	Germany		
14,789	Fielmann AG	1,156,649	0.20
288,039	GEA Group AG	11,668,559	2.02
41,219	Hella Gmbh & Company KGaA	2,823,402	0.49
104,082	Henkel AG & Company KGaA	9,584,405	1.65
60,622	Knorr-Bremse AG	6,973,488	1.20
253	MorphoSys AG	19,628	0.00
7,749	Scout24 AG	653,560	0.11
607	Sirius Real Estate Limited	927	0.00
		32,880,618	5.67
	Norway		
212,881	Aker BP ASA	6,788,284	1.17
707,886	Equinor ASA	14,986,598	2.58
423,240	Gjensidige Forsikring ASA	9,335,164	1.61
777,676	Leroy Seafood Group ASA	6,821,339	1.18
172,412	Nordic Semiconductor ASA	4,371,810	0.75
		42,303,195	7.29
	Sweden		
283,340	Alfa Laval AB	10,015,456	1.73
273,414	Boliden AB	10,518,198	1.81
46,499	Evolution Gaming Group AB	7,353,151	1.27
1,054,914	Investor Ab-B Shs	24,330,933	4.20
163,349	Nordic Entertainment Group AB	7,200,829	1.24
568,629	Sagax AB	16,901,655	2.91
1,083,391	Svenska Handelsbanken AB	12,232,273	2.11
373,189	Swedbank AB	6,948,734	1.20
26	Telefonaktiebolaget LM Ericsson	327	0.00
		95,501,556	16.47
	Switzerland		
53,798	Banque Cantonale Vaudoise	4,836,495	0.83
954	Chocoladefabriken Lindt & Sprungli AG	9,500,265	1.64
142,366	Cie Financiere Richemont SA	17,242,250	2.97
18,312	Lonza Group AG	12,991,842	2.24
166,470	Nestle SA	20,750,445	3.58
9,946	Tecan Group AG	4,932,381	0.85
		70,253,678	12.11
	Total equities	302,605,034	52.18
	Equity swaps (b)		
	Finland		
(761,091)	Sanoma OYJ	146,505	0.03
	Germany		
(288,039)	GEA Group AG	626,166	0.11
(104,082)	Henkel AG & Company KGaA	892,249	0.15
(60,622)	Knorr-Bremse AG	591,987	0.10
(253)	Morphosys AG	6,153	0.00
		2,116,555	0.36
	Norway		
(423,240)	Gjensidige Forsikring ASA	583,345	0.10
(777,676)	Leroey Seafood Group ASA	709,024	0.12
(172,412)	Nordic Semiconductor ASA	580,675	0.10
		1,873,044	0.32
	Sweden		
(273,414)	Boliden AB	945,448	0.16
(46,499)	Evolution Gaming Group	689,711	0.12
(163,349)	Nordic Entertainment Group	582,372	0.11
(568,629)	Sagax AB	283,766	0.05
(1,083,391)	Svenska Handelsbanken-A Shs	22,512	0.00
		2,523,809	0.44
	Switzerland		
(53,798)	Banque Cantonale Vaudois	479,242	0.08
	Total equity swaps	7,139,155	1.23

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts (a)		
	Australia		
297	Australian 10 Years Bond Futures September 2021	88,264	0.02
246	Australian 3 Years Bond Futures September 2021	21,081	0.00
50	SPI 200 Futures September 2021	22,428	0.00
		131,773	0.02
	Canada		
251	Canadian 10 Years Bond Futures September 2021	290,931	0.05
23	S&P/TSX 60 Index Futures September 2021	31,897	0.01
		322,828	0.06
	Germany		
142	EURO BTP Futures September 2021	161,745	0.03
75	EURO OAT Futures September 2021	44,922	0.01
		206,667	0.04
	Singapore		
57	FTSE Taiwan Index July 2021	35,897	0.01
	South Africa		
(13)	FTSE/JSE TOP 40 September 2021	1,663	0.00
	South Korea		
84	KOSPI2 Index Futures September 2021	114,885	0.02
	United States		
(113)	CBOE VIX Index Futures August 2021	16,637	0.00
(757)	CBOE VIX Index Futures July 2021	2,276,542	0.38
25	NASDAQ 100 E-MINI September 2021	273,066	0.05
57	S&P500 EMINI Future September 2021	146,452	0.03
290	United States 10 Year Note (CBT) Bond Futures September 2021	167,000	0.03
28	United States Long (CBT) Bond Futures September 2021	72,969	0.01
16	United States ULTRA (CBT) Bond Futures September 2021	62,750	0.01
		3,015,416	0.51
	Total futures contracts	3,829,129	0.66
	Government bonds		
	United States		
20,000,000	United States Treasury Bill 0% 02/09/2021#	19,998,462	3.44
20,000,000	United States Treasury Bill 0% 23/09/2021#	19,997,968	3.45
15,000,000	United States Treasury Bill 0% 26/08/2021#	14,999,054	2.59
20,000,000	United States Treasury Bill 0.00% 26/11/2021#	19,996,449	3.45
		74,991,933	12.93
	Total government bonds	74,991,933	12.93
	Total return swap (b)		
	United States		
3,641,036	AHL MRP0 MS SWAP	2,209,254	0.38
	Total total return swap	2,209,254	0.38

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
AUD950,269	€600,000	19 July 2021	6	1,656	0.00
AUD1,425	US$1,069	15 July 2021	1	1	0.00
CAD441,743	€300,000	02 July 2021	3	948	0.00
CAD3,841,715	€2,600,000	6 August 2021	4	16,642	0.00
CAD12,600,000	US$10,157,538	7 July 2021	6	17,620	0.00
CNY12,000,000	US$1,849,672	29 July 2021	3	3,674	0.00
CNY17,000,000	US$2,620,654	12 August 2021	2	2,366	0.00
€4,600,000	AUD7,118,116	19 July 2021	2	112,900	0.02
€5,500,000	CHF6,026,157	26 July 2021	6	2,085	0.00
€2,900,000	£2,484,287	14 July 2021	6	8,068	0.00
€100,000	NOK1,018,203	1 July 2021	1	268	0.00
€400,000	NOK4,046,498	13 July 2021	1	4,219	0.00
€2,500,000	SEK25,231,918	19 July 2021	24	15,040	0.00
£13,300,000	AUD24,383,006	10 August 2021	12	66,272	0.01
£12,135,755	€14,100,000	14 July 2021	49	39,490	0.01
£2,750,000	JPY417,584,200	19 July 2021	1	36,249	0.01
£7,600,000	JPY1,164,441,499	11 August 2021	4	4,999	0.00
JPY25,055,090	AUD300,000	20 July 2021	2	532	0.00
JPY862,339,676	€6,500,000	29 July 2021	53	58,348	0.01
JPY517,720,205	£3,350,000	19 July 2021	18	37,184	0.01
JPY231,159,046	£1,500,000	11 August 2021	10	11,046	0.00
KRW700,000,000	US$617,903	28 July 2021	7	1,517	0.00
MXN2,000,000	US$100,376	2 July 2021	4	48	0.00
MXN170,500,000	US$8,390,542	7 July 2021	1	165,259	0.03
MXN58,000,000	US$2,886,753	30 July 2021	6	15,387	0.00
MXN54,000,000	US$2,684,643	16 August 2021	5	11,709	0.00
NOK2,500,000	SEK2,482,905	22 July 2021	2	168	0.00
NZD3,334,419	AUD3,100,000	29 July 2021	24	2,176	0.00
NZD6,313	US$4,403	15 July 2021	1	8	0.00
SEK378,757	US$44,052	15 July 2021	1	243	0.00
US$1,584,970	AUD2,100,000	1 July 2021	17	8,386	0.00
US$451,339	AUD600,000	2 July 2021	4	884	0.00
US$1,579,374	AUD2,100,000	6 July 2021	1	2,745	0.00
US$14,531,179	AUD19,200,000	23 July 2021	36	115,134	0.02
US$2,431,359	AUD3,156,009	15 July 2021	4	61,803	0.01
US$28,582,828	CAD35,100,000	7 July 2021	190	237,745	0.04
US$622	CAD766	15 July 2021	2	4	0.00
US$108,578	CHF100,000	1 July 2021	1	391	0.00
US$216,777	CHF200,000	2 July 2021	2	397	0.00
US$13,962,818	CHF12,600,000	3 August 2021	15	319,074	0.06
US$12,110	CHF11,103	15 July 2021	7	93	0.00
US$463,207	DKK2,889,708	30 July 2021	4	2,102	0.00
US$655,718	€550,000	1 July 2021	2	3,459	0.00
US$1,189,559	€1,000,000	2 July 2021	7	3,609	0.00
US$51,701,234	€43,100,000	12 July 2021	195	575,970	0.10
US$2,762,124	€2,276,000	15 July 2021	1	62,158	0.01
US$69,222	£50,000	1 July 2021	1	149	0.00
US$913,371	£660,117	2 July 2021	10	1,447	0.00
US$40,257,084	£28,950,000	21 July 2021	123	261,652	0.05
US$7,093,851	£5,100,000	16 August 2021	57	47,663	0.01
US$10,735	£7,633	15 July 2021	7	190	0.00
US$11,991,649	JPY1,310,000,000	19 July 2021	10	186,929	0.03
US$14,716,519	JPY1,600,000,000	11 August 2021	6	295,701	0.06
US$2,557,106	JPY281,284,003	15 July 2021	11	22,480	0.00
US$4,710,665	KRW5,300,000,000	14 July 2021	30	20,468	0.00
US$265,680	KRW300,000,000	28 July 2021	1	214	0.00
US$2,713,940	KRW3,025,907,000	15 July 2021	1	36,197	0.01
US$1,717,992	MXN34,000,000	1 July 2021	3	10,565	0.00
US$8,603,724	MXN170,500,000	7 July 2021	1	47,923	0.01
US$6,360,938	MXN126,500,000	8 July 2021	6	13,879	0.00
US$1,030,720	MXN20,500,000	30 July 2021	19	4,963	0.00
US$12,192,500	NOK103,000,000	26 July 2021	6	221,369	0.05
US$359	NOK3,052	15 July 2021	2	4	0.00
US$210,325	NZD300,000	1 July 2021	3	700	0.00
US$349,922	NZD500,000	2 July 2021	5	546	0.00
US$21,846,498	NZD30,500,000	14 July 2021	143	534,689	0.09
US$67	NZD95	15 July 2021	1	-	0.00
US$293,248	SEK2,500,000	1 July 2021	5	921	0.00
US$1,469,284	SEK12,500,000	4 August 2021	11	7,176	0.00
US$5,158,049	SGD6,900,000	7 July 2021	32	24,961	0.00
US$1,938,049	SGD2,600,000	19 July 2021	4	3,902	0.00
US$520,788	SGD700,000	28 July 2021	5	69	0.00
US$298,136	SGD400,000	11 August 2021	1	592	0.00
Total unrealised gain on forward currency contracts				3,775,425	0.65
Total financial assets at fair value through profit or loss-trading				394,549,930	68.03

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man Alternative Style Risk Premia (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps		
	Austria		
(58,920)	Austria Technologie & System	(772,548)	(0.13)
	Denmark		
(839)	AP Moeller-Maersk A/S-B	(505,290)	(0.09)
(50,883)	DSV A/S	(884)	(0.00)
(259,824)	GN Store Nord A/S	(1,203,834)	(0.21)
		(1,710,008)	(0.30)
	Finland		
(854,659)	Nordea Bank Abp	(14,310)	(0.00)
	Germany		
(14,789)	Fielmann AG	(63,487)	(0.01)
(41,219)	Hella KGaA Hueck & Company	(464,738)	(0.08)
(7,749)	Scout24 AG	(1,815)	(0.00)
(607)	Sirius Real Estate Limited	(85)	(0.00)
		(530,125)	(0.09)
	Norway		
(212,881)	Aker BP ASA	(328,251)	(0.06)
(707,886)	Equinor ASA	(59,529)	(0.01)
		(387,780)	(0.07)
	Sweden		
(283,340)	Alfa Laval AB	(2,262)	(0.00)
(26)	Ericsson LM-A Shs	(3)	(0.00)
(1,054,914)	Investor Ab-B Shs	(353,308)	(0.06)
(373,189)	Swedbank Ab - A Shares	(12,845)	(0.00)
		(368,418)	(0.06)
	Switzerland		
(954)	Chocoladefabriken Lindt	(528,179)	(0.09)
(142,366)	Cie Financiere Richemon	(56,822)	(0.01)
(18,312)	Lonza Group AG	(1,528,208)	(0.26)
(166,470)	Nestle SA	(855,382)	(0.15)
(9,946)	Tecan Group AG	(220,466)	(0.04)
		(3,189,057)	(0.55)
	Total equity swaps	(6,972,246)	(1.20)
	Futures contracts		
	European Union		
72	3MO EURO EURIBOR September*2 (PERPETUAL)	(3,395)	(0.00)
	France		
25	CAC40 10 EURO Futures July 2021	(36,350)	(0.01)
	Germany		
10	DAX Index Futures September 2021	(44,582)	(0.01)
63	EURO BOBL Futures September 2021	(16,804)	(0.00)
(148)	EURO BUND Futures September 2021	(161,911)	(0.03)
(8)	EURO BUXL 30 Years Bond Futures September 2021	(12,428)	(0.00)
(234)	EURO SCHATZ Futures September 2021	(568)	(0.00)
99	EURO STOXX 50 September 2021	(80,223)	(0.01)
		(316,516)	(0.05)
	Hong Kong		
13	HANG SENG Index Futures July 2021	(41,689)	(0.01)
35	HSCEI Futures July 2021	(34,581)	(0.01)
		(76,270)	(0.02)
	Italy		
23	FTSE/MIB Index Futures September 2021	(80,511)	(0.01)
	Japan		
(56)	JPN 10 Year (OSE) Bond Futures September 2021	(102,532)	(0.02)
27	TOPIX Index Futures September 2021	(39,149)	(0.01)
		(141,681)	(0.03)
	Netherlands		
11	Amsterdam Index Futures July 2021	(10,642)	(0.00)
	Singapore		
6	NIKKEI 225 (SGX) September 2021	(11,352)	(0.00)
	South Korea		
50	KOREA 10 Year Bond Futures September 2021	(1,474)	(0.00)
	Sweden		
94	OMXS30 Index Futures July 2021	(15,815)	(0.00)
	United Kingdom		
(55)	3MO EURO EURIBOR June 2023	(2,461)	(0.00)
(31)	3MO EURO EURIBOR March 2024	(2,209)	(0.00)

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts (continued)		
	United Kingdom (continued)		
(245)	90DAY Sterling Futures June 2022	(4,550)	(0.00)
(333)	90DAY Sterling Futures March 2023	(15,446)	(0.00)
45	FTSE 100 Index Futures September 2021	(67,484)	(0.01)
(88)	Long Gilt Futures September 2021	(94,837)	(0.02)
		(186,987)	(0.03)
	United States		
96	90DAY Euro$ Futures December 2024	(22,563)	(0.00)
765	90DAY Euro$ Futures December*1 (Perpetual)	(43,000)	(0.01)
243	90DAY Euro$ Futures June*3 (Perpetual)	(127,800)	(0.02)
104	90DAY Euro$ Futures March 2024	(48,100)	(0.01)
662	90DAY Euro$ Futures September 2022	(153,950)	(0.04)
35	E-MINI RUSS 2000 September 2021	(13,760)	(0.00)
28	MSCI EAFE September 2021	(81,628)	(0.01)
45	MSCI EMGMKT September 2021	(9,675)	(0.00)
(27)	United States 2 Year Note (CBT) Bond Futures September 2021	(625)	(0.00)
123	United States 5 Year Note (CBT) Bond Futures September 2021	(50,430)	(0.01)
		(551,531)	(0.10)
	Total futures contracts	(1,432,524)	(0.25)

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
AUD3,444,218	€2,200,000	19 July 2021	21	(24,037)	(0.00)
AUD17,100,000	JPY1,446,970,088	20 July 2021	6	(199,996)	(0.03)
AUD22,400,000	NZD24,118,861	29 July 2021	9	(33,187)	(0.01)
AUD2,100,000	US$1,579,342	1 July 2021	1	(2,758)	(0.00)
AUD1,800,000	US$1,353,368	23 July 2021	1	(1,864)	(0.00)
AUD13,787,001	US$10,463,575	30 July 2021	1	(111,468)	(0.02)
AUD91,851	US$69,176	15 July 2021	2	(214)	(0.00)
CAD146,892	€100,000	6 August 2021	1	(59)	(0.00)
CAD76,300,000	US$63,026,224	7 July 2021	69	(1,409,989)	(0.24)
CAD7,600,000	US$6,201,691	30 July 2021	4	(64,319)	(0.01)
CHF100,000	US$108,562	1 July 2021	1	(375)	(0.00)
CHF1,442	US$1,574	30 July 2021	1	(13)	(0.00)
CHF600,000	US$650,729	3 August 2021	1	(1,027)	(0.00)
CHF1,482	US$1,625	15 July 2021	5	(22)	(0.00)
CNY21,500,000	US$3,360,034	12 July 2021	3	(35,319)	(0.01)
CNY3,000,000	US$465,711	29 July 2021	2	(2,374)	(0.00)
DKK189,480	US$30,400	1 July 2021	1	(183)	(0.00)
DKK1,189,960	US$190,544	2 July 2021	1	(767)	(0.00)
DKK549,095	US$87,656	6 July 2021	1	(79)	(0.00)
DKK41,441,504	US$6,659,195	30 July 2021	2	(46,451)	(0.01)
€300,000	CAD442,743	2 July 2021	1	(1,755)	(0.00)
€1,200,000	CHF1,317,194	2 July 2021	8	(1,932)	(0.00)
€500,000	CHF548,229	26 July 2021	2	(239)	(0.00)
€7,500,000	£6,451,292	14 July 2021	22	(15,622)	(0.00)
€6,600,000	£5,680,782	1 September 2021	2	(11,789)	(0.00)
€45,300,000	JPY6,019,469,274	29 July 2021	27	(493,382)	(0.09)
€100,000	NOK1,022,802	13 July 2021	1	(244)	(0.00)
€3,800,000	SEK38,780,731	19 July 2021	26	(27,219)	(0.00)
€500,000	US$595,858	1 July 2021	3	(2,897)	(0.00)
€60,500,000	US$73,567,117	12 July 2021	21	(1,801,954)	(0.31)
€115,545,537	US$138,026,082	30 July 2021	5	(913,392)	(0.16)
€43,200,000	US$52,632,897	10 August 2021	5	(1,358,369)	(0.24)
£550,000	AUD1,013,670	10 August 2021	7	(1,277)	(0.00)
£2,485,852	€2,900,000	14 July 2021	18	(5,906)	(0.00)
£4,400,000	JPY677,392,018	19 July 2021	5	(25,421)	(0.00)
£9,750,000	JPY1,511,049,517	11 August 2021	7	(148,553)	(0.03)
£50,000	US$69,250	1 July 2021	1	(177)	(0.00)
£71,150,000	US$100,503,519	21 July 2021	47	(2,207,319)	(0.38)
£215,336,831	US$299,351,505	30 July 2021	3	(1,848,599)	(0.32)
£17,750,000	US$25,093,134	16 August 2021	14	(569,634)	(0.10)
£705	US$986	15 July 2021	3	(12)	(0.00)
JPY16,659,560	AUD200,000	20 July 2021	1	(40)	(0.00)
JPY1,954,274,895	€14,900,000	29 July 2021	124	(68,776)	(0.01)
JPY411,327,025	£2,700,000	19 July 2021	20	(23,557)	(0.00)
JPY38,291,070	£250,000	11 August 2021	2	(281)	(0.00)
JPY2,230,000,000	US$20,374,037	19 July 2021	14	(278,978)	(0.05)
JPY1,643,194,451	US$14,840,039	30 July 2021	1	(31,369)	(0.01)
JPY4,070,000,000	US$37,270,985	11 August 2021	27	(588,030)	(0.10)
JPY363,451,417	US$3,302,452	15 July 2021	8	(27,422)	(0.00)
KRW11,100,000,000	US$9,992,153	14 July 2021	46	(169,288)	(0.03)
KRW600,000,000	US$534,929	28 July 2021	6	(3,997)	(0.00)
KRW700,000,000	US$619,655	12 August 2021	1	(256)	(0.00)
MXN34,000,000	US$1,715,469	1 July 2021	32	(8,042)	(0.00)
MXN9,000,000	US$453,633	2 July 2021	15	(1,723)	(0.00)
MXN331,000,000	US$16,688,773	8 July 2021	10	(81,052)	(0.01)
MXN130,000,000	US$6,569,411	30 July 2021	13	(64,614)	(0.01)
MXN126,500,000	US$6,330,133	16 August 2021	6	(13,680)	(0.00)
NOK1,019,498	€100,000	1 July 2021	1	(117)	(0.00)
NOK11,130,638	€1,100,000	13 July 2021	8	(11,282)	(0.00)
NOK16,500,000	SEK16,427,427	22 July 2021	14	(3,597)	(0.00)
NOK447,517	US$52,704	30 July 2021	1	(691)	(0.00)
NOK1,295	US$151	15 July 2021	1	(1)	(0.00)
NZD4,188,548	AUD3,900,000	29 July 2021	28	(1,711)	(0.00)
NZD300,000	US$209,831	1 July 2021	2	(206)	(0.00)
NZD14,200,000	US$10,269,935	14 July 2021	40	(347,716)	(0.07)
NZD11,474,912	US$8,107,943	30 July 2021	1	(90,193)	(0.02)
SEK100,155,781	€9,900,000	19 July 2021	6	(31,798)	(0.01)
SEK35,756,974	NOK36,000,000	22 July 2021	2	(2,057)	(0.00)
SEK2,500,000	US$293,068	1 July 2021	1	(741)	(0.00)
SEK915,710	US$108,157	30 July 2021	2	(1,052)	(0.00)
SEK43,000,000	US$5,076,110	4 August 2021	3	(46,460)	(0.01)
SGD6,700,000	US$5,059,675	7 July 2021	7	(75,372)	(0.01)
SGD3,600,000	US$2,717,910	19 July 2021	1	(39,860)	(0.01)
SGD8,500,000	US$6,405,609	28 July 2021	2	(82,583)	(0.01)
US$450,131	AUD600,000	2 July 2021	6	(324)	(0.00)
US$1,200,505	AUD1,600,000	23 July 2021	4	(832)	(0.00)
US$395	AUD526	15 July 2021	1	(1)	(0.00)
US$8,275,379	CAD10,300,000	7 July 2021	50	(42,409)	(0.01)
US$66,381	CAD82,694	15 July 2021	1	(399)	(0.00)
US$3,319,682	CNY21,500,000	12 July 2021	8	(5,033)	(0.00)
US$118,593	€100,000	2 July 2021	1	(2)	(0.00)
US$69,028	£50,000	2 July 2021	1	(45)	(0.00)
US$6,629,515	£4,800,000	21 July 2021	3	(1,852)	(0.00)
US$5,125,590	KRW5,800,000,000	14 July 2021	20	(7,079)	(0.00)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
US$5,109,818	KRW5,800,000,000	28 July 2021	30	(22,519)	(0.00)
US$8,382,807	MXN170,500,000	8 July 2021	25	(171,925)	(0.03)
US$6,857,965	MXN141,000,000	30 July 2021	107	(197,238)	(0.04)
US$279,061	NZD400,000	2 July 2021	4	(440)	(0.00)
US$1,252,789	NZD1,800,000	14 July 2021	14	(4,957)	(0.00)
US$743,140	SGD1,000,000	19 July 2021	3	(762)	(0.00)
US$3,491,351	SGD4,700,000	28 July 2021	22	(4,910)	(0.00)
US$3,047,537	SGD4,100,000	11 August 2021	2	(2,285)	(0.00)
Total unrealised loss on forward currency contracts				(13,929,747)	(2.40)
Total financial liabilities at fair value through profit or loss-trading				(22,334,517)	(3.85)
Total financial assets at fair value through profit or loss-trading				394,549,930	68.03
Total financial liabilities at fair value through profit or loss-trading				(22,334,517)	(3.85)
Other net assets				207,720,572	35.82
Net Assets Attributable to Holders of Redeemable Participating Shares				579,935,985	100.00

** The forward currency contracts are held with Royal Bank of Scotland, HSBC Banl Plc, Citibank N.A and 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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	50.07
Exchage traded financial derivative instruments described in classification (a) above	0.63
OTC financial derivative instruments described in classification (b) above	2.17
Transferable securities described in # above	12.41
Other current assets	34.72
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL Active Balanced

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts (a)		
	Australia		
1,171	Australian 10 Year Bond Futures September 2021	348,004	0.04
33	Australian 3 Year Bond Futures September 2021	2,828	0.00
339	SPI 200 Futures September 2021	152,703	0.01
		503,535	0.05
	Canada		
626	CAN 10 Year Bond Futures September 2021	716,910	0.06
453	S&P/TSX 60 Index Futures September 2021	996,582	0.09
		1,713,492	0.15
	Germany		
54	Euro-BOBL Future September 2021	3,427	0.00
874	Euro-BTP Future September 2021	1,078,873	0.10
891	Euro-BUND Future September 2021	1,043,046	0.09
508	Euro-BUXL 30 Year Bond September 2021	1,542,838	0.14
902	Euro-OAT Future September 2021	612,919	0.05
643	Swiss Market Index Futures September 2021	549,949	0.05
		4,831,052	0.43
	Japan		
171	JPN 10 Year (OSE) Bond Futures September 2021	204,829	0.02
	Singapore		
270	FTSE Taiwan Index July 2021	220,791	0.02
534	MSCI SING IX ETS July 2021	41,070	0.00
		261,861	0.02
	South Korea		
320	KOSPI2 Index Futures September 2021	489,600	0.04
	United Kingdom		
945	Long GILT Future September 2021	1,211,393	0.11
	United States		
264	NASDAQ 100 E-MINI September 2021	3,383,438	0.30
21	S&P500 EMINI ESG September 2021	53,150	0.00
704	S&P500 EMINI Future September 2021	2,582,923	0.23
1,332	United States 10 Year Note (CBT) Bond Futures September 2021	955,992	0.09
928	United States Long (CBT) Bond Futures September 2021	4,170,086	0.37
2,231	United States Ultra (CBT) Bond Futures September 2021	14,855,894	1.34
		26,001,483	2.33
	Total futures contracts	35,217,245	3.15
	Government bonds		
	France		
45,000,000	France Treasury Bill BTF 0% 04/11/2021	53,489,308	4.78
50,000,000	France Treasury Bill BTF 0% 06/10/2021	59,397,877	5.31
45,000,000	France Treasury Bill BTF 0% 14/07/2021	53,376,974	4.77
50,000,000	France Treasury Bill BTF 0% 15/12/2021	59,475,553	5.32
45,000,000	French Discount Treasury Bill 0% 11/08/2021	53,403,656	4.78
50,000,000	French Discount Treasury Bill 0% 26/01/2022	59,527,733	5.33
		338,671,101	30.29
	United States		
50,000,000	United States Treasury Bill 0% 21/10/2021 #	49,994,030	4.47
	Total government bonds	388,665,131	34.76

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
US$431,452,937	€355,154,999	15 July 2021	2	10,140,846	0.88
US$10,621,445	£7,524,002	15 July 2021	1	226,952	0.02
US$7,092,617	JPY780,212,663	15 July 2021	2	62,187	0.01
US$18,533,284	JPY2,050,000,000	30 July 2021	4	58,432	0.01
US$13,043,202	KRW14,540,562,000	15 July 2021	1	175,696	0.03
Total unrealised gain on forward currency contracts				10,664,113	0.95
Total financial assets at fair value through profit or loss-trading				434,546,489	38.86

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (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		
	France		
481	CAC40 10 Euro Futures July 2021	(722,906)	(0.06)
	Germany		
99	DAX Index Future September 2021	(480,660)	(0.04)
1,442	Euro Stoxx 50 September 2021	(1,010,275)	(0.10)
95	Stoxx Euro Esg-X September 2021	(20,054)	(0.00)
		(1,510,989)	(0.14)
	Hong Kong		
119	HANG SENG Index Futures July 2021	(227,020)	(0.02)
296	HSCEI Futures July 2021	(276,029)	(0.02)
		(503,049)	(0.04)
	Italy		
288	FTSE MIB Index Futures September 2021	(894,599)	(0.08)
	Japan		
566	TOPIX Index Futures September 2021	(708,660)	(0.06)
	Netherlands		
246	Amsterdam Index Futures July 2021	(106,416)	(0.01)
	Singapore		
1,443	FTSE China A50 July 2021	(65,911)	(0.01)
500	NIKKEI 225 (SGX) September 2021	(422,286)	(0.04)
90	SGX Nifty 50 July 2021	(11,079)	(0.00)
		(499,276)	(0.05)
	South Africa		
202	FTSE/JSE TOP 40 September 2021	(194,606)	(0.02)
	South Korea		
636	KOREA 10 Year Bond Futures September 2021	(23,256)	(0.00)
24	KOREA 3 Year Bond Futures September 2021	(9,830)	(0.00)
		(33,086)	(0.00)
	Sweden		
56	OMXS30 ESG Future July 2021	(896)	(0.00)
1,998	OMXS30 IND Future July 2021	(492,052)	(0.05)
		(492,948)	(0.05)
	United Kingdom		
913	FTSE 100 Index Futures September 2021	(985,116)	(0.09)
	United States		
37	United States 2 Year Note (CBT) Bond Futures September 2021	(12,992)	(0.00)
83	United States 5 Year Note (CBT) Bond Futures September 2021	(19,898)	(0.00)
		(32,890)	(0.00)
	Total futures contracts	(6,684,541)	(0.60)

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
€39,999,999	US$48,546,199	15 July 2021	1	(1,095,133)	(0.10)
€1,357	US$1,622	30 July 2021	1	(11)	(0.00)
£1,393	US$1,936	30 July 2021	1	(12)	(0.00)
JPY115,058,501,192	US$1,039,117,806	30 July 2021	1	(2,196,480)	(0.19)
Total unrealised loss on forward currency contracts				(3,291,636)	(0.29)
Total financial liabilities at fair value through profit or loss-trading				(9,976,177)	(0.89)
Total financial assets at fair value through profit or loss-trading				434,546,489	38.86
Total financial liabilities at fair value through profit or loss-trading				(9,976,177)	(0.89)
Other net assets				693,677,497	62.03
Net Assets Attributable to Holders of Redeemable Participating Shares				1,118,247,809	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	29.25
Exchage traded financial derivative instruments described in classification (a) above	3.04
OTC financial derivative instruments described in classification (b) above	0.92
Transferable securities other than those listed on an official stock exchange or dealt on another regulated market	4.32
Other current assets	62.47
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG High Yield Opportunities

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Convertible bond		
	Luxembourg		
15,769,000	GOLLBZ 3.75% 15/07/2024 *	12,033,852	3.14
	Total convertible bond	12,033,852	3.14
	Corporate bonds		
	Austria		
1,800,000	LNZAV 5.75 PERP	1,919,680	0.50
4,677,000	Lochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	4,014,100	1.05
		5,933,780	1.55
	Belgium		
2,879,000	Ontex Group NV 3.5% 15/07/2026	2,884,182	0.75
	Cayman Islands		
3,420,000	Southern Water Services Finance Limited 1.625% 30/03/2027	3,987,211	1.04
	Czech Republic		
3,371,000	Sazka Group AS 3.88% 15/02/2027	3,415,834	0.89
	Finland		
716,000	SpA Holdings 3 Oyj 3.625% 04/02/2028	723,160	0.19
	France		
1,631,000	Altice France SA/France 4% 15/07/2029	1,624,448	0.42
2,000,000	EDF 2.625 PERP	2,014,000	0.53
3,000,000	Electricite de France SA 3.375	3,139,185	0.82
2,696,000	Electricite de France SA 4.875% 21/09/2038*	2,802,217	0.73
2,593,000	IM Group SAS 6.63% 01/03/2025	2,677,244	0.70
1,000,000	MACIFS 3.5 PERP	1,007,391	0.26
4,435,000	Mobilux Finance SAS 4.25% 15/07/2028	4,444,181	1.16
2,213,000	PAPREC 3.5% 01/07/2028	2,210,167	0.58
3,322,000	THOEUR 5.375% 01/03/2026	3,404,731	0.89
		23,323,564	6.09
	Germany		
3,917,000	Adler Pelzer Holding GmbH 4.13% 1/04/2024	3,826,404	1.00
1,650,000	CT Investment GmbH 5.5% 15/04/2026	1,693,497	0.44
3,794,000	HTTRDE 9/25% 15/07/2025	4,212,080	1.10
1,300,000	IKB Deutsche Industriebank AG 4% 31/01/2028	1,334,635	0.35
1,788,000	REBECC 5.75% 15/07/2025	1,860,271	0.49
8,486,000	Safari Holding Verwaltungs Gmbh 5.38% 30/11/2022	8,147,069	2.13
		21,073,956	5.51
	Isle of Man		
1,395,000	Playtech Plc 4.25% 07/03/2026	1,437,199	0.38
	Italy		
5,640,000	Almaviva-The Italian Innovation Co SpA 7.25% 15/10/2022	5,750,544	1.50
7,085,000	Banca Monte dei Paschi di Siena SpA 2.625% 28/04/2025	7,208,562	1.88
3,850,000	Centurion Bidco SpA 5.875% 30/09/2026	4,031,589	1.05
1,729,000	Gamma Bidco SpA 5.125% 15/07/2025	1,788,564	0.47
6,507,000	Guala Closures SpA 3.25% 15/06/2028	6,537,420	1.71
241,000	ISPIM 4.198% 01/06/2032*	209,259	0.05
2,363,000	Marcolin SpA 6.125% 15/11/2026	2,414,986	0.63
9,653,000	Officine Maccaferri-SpA 5.75% 01/06/2021#	2,630,443	0.69
1,367,000	UnipolSai Assicurazioni SpA 6.375	1,576,595	0.42
		32,147,962	8.40
	Jersey		
3,102,000	AA Bond Co Limited 6.5% 31/01/2026	3,762,203	0.98
421,079	WHLBDC 7.5% 11/05/2025	1,422,488	0.37
1,712,726	WHLBDC 8% 11/05/2025	3,691,023	0.97
		8,875,714	2.32
	Luxembourg		
1,168,000	ADVZCN 6.25% 01/04/2028	1,391,212	0.36
4,112,000	Atento Luxco 1 SA 8% 10/02/2026*	3,783,532	0.99
1,154,000	Cidron AIDA Finco Sarl	1,172,262	0.31
3,559,000	CONGLO 2.75% 01/01/2026	3,621,656	0.95
1,106,000	HSE Finance Sarl 5.625% 15/10/2026	1,139,512	0.30
1,000	Kleopatra Holdings 2 SCA 6.5% 01/09/2026	976	0.00
5,571,646	LHMC Finco 2 Sarl 7.25% 02/10/2025	5,582,511	1.45
510,000	LHMC Finco Sarl 6.25% 20/12/2023	518,369	0.14
3,988,000	LHMC Finco Sarl 7.875% 20/12/2023*	3,436,157	0.90
760,000	Motion Acquisition 7% 15/05/2025	805,896	0.21
11,104,000	Odyssey Europe Holding Company Sa 8.00% 15/05/2023	9,938,080	2.60
3,662,000	Paper Industries Intermediate Financing 6% 01/03/2025	2,911,281	0.76
638,267	Paper Industries Intermediate Financing Sarl 7% 01/03/2025	584,014	0.15
2,825,701	Summer BC Holdco A Sarl 9.25% 31/10/2027	3,071,161	0.80
4,442,000	Summer BC Holdco B Sarl 5.75% 31/10/2026	4,658,503	1.21
3,700,000	Vivion Investments SA 3.00% 08/08/2024	3,696,411	0.97
		46,311,533	12.10
	Corporate bonds (continued)		
	Mexico		
2,107,000	Credito Real SAB de CV SOFOM ER 5% 1/02/2027	1,747,756	0.46
1,338,000	Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025 *	1,197,538	0.31
		2,945,294	0.77
	Netherlands		
7,175,149	Bluewater Holding Bv 10% 28/11/2023	6,020,131	1.57
1,385,000	CMPCTB 5.75% 01/05/2026	1,380,673	0.36
1,903,000	Diebold Nixdorf Dutch Holding BV 9% 15//07/2025	2,094,803	0.55
1,427,000	easyJet FinCo BV 1.875% 03/03/2028	1,430,439	0.37
1,621,000	ING Groep NV 0.1	1,583,782	0.41
2,422,000	Maxeda DIY Holding BV 5.875% 1/10/2026	2,491,650	0.65
2,852,000	Petrobras Global Finance BV 5.375% 01/10/2029	3,660,790	0.96
1,258,673	Selecta Group BV 10% 01/07/2026	1,208,074	0.32
4,539,906	Selecta Group BV 8% 01/04/2026	4,667,432	1.22
1,443,100	Stichting AK Rabobank Certificaten 6.5% 29/12/2049	1,946,367	0.51
2,338,000	UPC Holding BV 5.5% 15/01/2028 *	2,072,212	0.54
		28,556,353	7.46
	Norway		
4,000,000	Airswift Global AS 8.67% 12/05/2025	3,423,560	0.90
3,400,000	Norwegian Energy Company ASA 9.00% 17/06/2026	2,881,356	0.75
		6,304,916	1.65
	Poland		
892,000	INPSTN 2.25% 15/07/2027	899,246	0.23
	Portugal		
2,500,000	Banco Comercial Portugues SA 3.871% 27/03/2030	2,533,188	0.66
1,500,000	Banco Comercial Portugues SA 4.5% 07/12/2027	1,554,075	0.41
5,400,000	Novo Banco SA 8.5% 06/07/2028	5,462,100	1.43
		9,549,363	2.50
	Spain		
6,800,000	ABANCA 6 PERP	7,259,721	1.90
1,300,000	Banco de Credito Social Cooperativo SA 5.25% 27/11/2031	1,340,541	0.35
2,700,000	Masaria Investments SAU 5% 15/09/2024	2,670,664	0.70
1,136,000	Masaria Investments SAU 5.25% 15/09/2024	1,128,883	0.29
3,224,000	NH Hotel Group SA 4% 02/07/2026	3,226,818	0.84
		15,626,627	4.08
	Turkey		
397,000	Yapi ve Kredi Bankasi AS 6.1% 16/03/2023	348,414	0.09
	United Kingdom		
2,757,000	Bellis Finco Plc 4% 16/02/2027	3,219,647	0.84
3,384,206	Bracken MidCo1 Plc 8.875% 15/10/2023	4,085,899	1.07
6,332,000	COOPBK 9% 27/11/2025	8,293,415	2.17
14,552,942	Enquest plc 7.00% 15/04/2022	11,477,423	2.99
2,480,000	Galaxy Bidco Limited 6.50% 31/07/2026_Barclays	3,052,444	0.80
711,000	Galaxy Bidco Limited 6.50% 31/07/2026_BNYM	875,116	0.23
3,700,000	Galaxy Finco Limited 9.25% 31/07/2027	4,569,575	1.19
3,462,000	Gatwick Airport Finance Plc 4.375% 07/04/2026	4,088,120	1.07
811,000	IAECN 9.375% 15/07/2024	710,759	0.19
3,979,000	Iceland Bondco Plc 4.625% 15/03/2025	4,574,285	1.20
4,527,000	Inspired Entertainment Financing Plc 7.875% 01/06/2026	5,431,688	1.42
8,319,000	Ithaca Energy North Sea plc 9.38% 15/07/2024	7,290,752	1.91
3,449,000	Jerrold Finco Plc 4.875% 15/01/2026	4,142,978	1.08
4,321,000	Jerrold Finco Plc 5.25% 15/01/2027	5,216,659	1.36
5,806,000	Lancashire Holdings Limited 5.625% 18/09/2041	5,266,109	1.38
1,883,000	Matalan Finance Plc 16.5% 25/07/2022 #	2,237,369	0.58
5,416,000	Matalan Finance Plc 6.75% 31/01/2023_Barclays	5,779,051	1.50
1,205,000	Matalan Finance Plc 6.75% 31/01/2023_BNYM	1,285,775	0.34
2,079,000	Nomad Foods Bondco Plc 2.5% 24/06/2028	2,101,087	0.55
767,471	Pizexp New Money	-	0.00
3,906,000	Provident Financial Plc 8.25% 04/06/2023	4,601,272	1.20
2,400,000	SICPOI 9% 04/03/2026	2,069,314	0.54
962,000	TI Automotive Finance plc 3.75% 15/04/2029	982,645	0.26
3,130,000	Very Group Funding Plc/The 7.75% 15/11/2022	3,676,996	0.96
1,062,000	Victoria plc 3.625% 24/08/2026	1,078,465	0.28
		96,106,843	25.11
	United States		
5,511,000	Allied Universal Holdco LLC 4.875% 01/06/2028	6,385,395	1.66
262,000	Bausch Health Companies Inc 4.88% 1/06/2028 *	225,900	0.06
34,000	Bausch Health Companies Inc 6.25% 15/02/2029 *	28,392	0.01
5,011,000	COTY 3.875% 15/04/2026	5,041,041	1.32
2,857,000	Crestwood Midstream Partners LP / Finance Corporation 6% 1/02/2029 *	2,526,586	0.66
3,678,000	Energy Transfer Operating LP *	2,744,776	0.72
7,340,000	Exela Intermediate LLC / Finance Inc 10% 15/07/2023 *	3,992,158	1.04
4,928,000	GC EOS Buyer Inc 9.25% 01/08/2025 *	4,513,905	1.18

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG High Yield Opportunities (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds (continued)		
	United States (continued)		
1,997,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026 *	1,803,935	0.47
1,744,000	Laredo Petroleum Inc 9.5 01/15/2025	1,551,438	0.41
3,493,000	M 5 7/8 04/01/29 *	3,171,387	0.83
3,131,000	MPT Operating Partnership LP 3.375% 24/04/2030	3,777,399	0.99
1,699,000	Occidental Petroleum Corporation 4.3% 15/08/2039	1,371,063	0.36
4,911,000	Paysafe Finance Plc / Holdings US Corporation 3% 15/06/2029	4,851,380	1.27
3,107,000	PM General Purchaser LLC 9.5% 01/10/2028 *	2,765,254	0.72
1,639,000	RAD 8% 15/11/2026 *	1,404,538	0.37
8,834,000	Sizzling Platter Llc / Sizzling Platter Finance Corporation 8.5% 28/11/2025 *	7,716,844	2.01
2,542,000	Southwestern Energy Company 8.375% 15/09/2028	2,425,071	0.63
123,000	Summer BC Bidco B LLC 5.5% 31/10/2026 *	105,617	0.03
2,545,000	The Men's Wearhouse Inc7.00% 01/07/2022	29,508	0.01
791,000	T-Mobile USA Inc 3.38% 15/04/2029	689,965	0.18
2,363,000	T-Mobile USA Inc 3.6% 15/11/2060	2,031,136	0.53
1,231,000	T-Mobile USA Inc 4.5% 15/04/2050	1,237,314	0.32
775,000	United Airlines Inc 4.38% 15/04/2026 *	677,202	0.18
		61,067,204	15.96
	Total corporate bonds	371,518,355	97.07
	Equities		
	European Union		
29,720,660	Lecta Equity	693,383	0.18
	Netherlands		
421,306	Selecta Group BV-Class A1	318,710	0.08
842,612	Selecta Group BV-Class A2	637,419	0.17
		956,129	0.25
	United Kingdom		
32,153	Pizexp Equity	-	0.00
17,862	Pizexp Equity - Stapled (A1)	-	0.00
551,197	Pizexp Equity - Stapled (A2)	-	0.00
306,220	Pizexp Pref Equity - Stapled (A1)	-	0.00
		-	0.00
	Total equities	1,649,512	0.43
	Total return swaps (b)		
	Italy		
(2,322,000)	Banca Monte Dei Paschi	191,357	0.05
	United Kingdom		
(2,006,000)	Boparan Finance Plc	196,403	0.05
	Total total return swaps	387,760	0.10
	Warrant (a)		
	European Union		
638,267	Lecta Wrt	-	0.00
	Total warrant	-	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 €	% of Net Assets
€3,937,544	£3,370,024	15 July 2021	3	12,890	0.00
€1,031,501	£883,729	30 July 2021	10	2,614	0.00
£490,230	€570,055	30 July 2021	10	699	0.00
US$52,341,880	€43,780,700	30 July 2021	8	328,060	0.10
Total unrealised gain on forward currency contracts				344,263	0.10
Total financial assets at fair value through profit or loss-trading				385,933,742	100.84

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (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	Auchan Holding 100 bps 20 June 2024_CS	(38,097)	(0.01)
1,840,000	Auchan Holding 100 bps 20 June 2024_JPM	(35,049)	(0.01)
931,000	Auchan Holding SA 100 20 June 2025	(17,098)	(0.00)
1,730,000	Auchan Holding SA 100 bps 20 December 2024	(32,358)	(0.01)
2,000,000	Cnh Industrial N.V. 500 bps 20 June 2024	(269,916)	(0.07)
1,000,000	Grifols Sa 500 bps 20 December 2023	(102,571)	(0.03)
1,571,000	HSBC Holdings plc 100 bps 20 December 2025	(16,179)	(0.00)
1,897,667	HSBC Holdings plc 100 bps 20 June 2025	(24,542)	(0.01)
3,795,333	HSBC Holdings plc 100 bps 20 June 2025	(49,085)	(0.01)
3,604,000	Koninklijke KPN NV 100bps 20 December 2025	(51,067)	(0.01)
1,770,750	Stonegate Pub Co Fin plc 500 20 December 2025_CS	(5,691)	(0.00)
2,291,000	Stonegate Pub Co Fin plc 500 20 December 2025_MS	(7,362)	(0.00)
1,000,000	Volvo Treasury AB 100 bps 20 December 2023	(19,573)	(0.01)
3,040,000	Volvo Treasury AB 100 bps 20 June 2025	(81,238)	(0.02)
1,000,000	Volvo Treasury AB 73bps 20 June 2024	(22,727)	(0.01)
		(772,553)	(0.20)
	United States		
500,000	BHP Group Limited 100 20 December 2023	(8,276)	(0.00)
71,200,000	NAHYS 35V1 5 Years 500bps 20 December 2025	(6,108,827)	(1.60)
		(6,117,103)	(1.60)
	Total credit default swaps	(6,889,656)	(1.80)
	Equity swap		
	Luxembourg		
(206,192)	ArcelorMittal	(915,399)	(0.24)
	Total equity swap	(915,399)	(0.24)
	Total return swaps		
	France		
(3,518,000)	BNP Paribas	(116,807)	(0.03)
	Greece		
(5,117,000)	Alpha Bank AE	(127,928)	(0.03)
	Italy		
(1,778,000)	Salini Impregilo SpA_CS	(169,628)	(0.04)
(1,700,000)	Salini Impregilo SpA_JPM	(129,887)	(0.04)
		(299,515)	(0.08)
	Luxembourg		
(6,273,000)	Kleopatra Holdings 2	(88,071)	(0.02)
	Netherlands		
(3,600,000)	ABN Amro Bank NV	(121,865)	(0.03)
	Turkey		
(2,897,000)	Yapi Ve Kredi Bankasi AS_CS	(90,790)	(0.02)
(1,083,000)	Yapi Ve Kredi Bankasi AS_JPM	(55,707)	(0.02)
		(146,497)	(0.04)
	United States		
(3,508,000)	Continental Resources	(259,276)	(0.07)
(3,203,000)	Occidental Petroleum Corporation	(229,577)	(0.06)
		(488,853)	(0.13)
	Total total return swaps	(1,389,536)	(0.36)

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
CHF2,301,148	€2,101,112	30 July 2021	3	(1,503)	(0.00)
€80,177,803	£68,998,510	15 July 2021	3	(176,316)	(0.05)
€750,640	£645,383	30 July 2021	10	(751)	(0.00)
€107,581,308	US$130,590,720	15 July 2021	9	(2,503,225)	(0.65)
£219,846,261	€256,887,891	30 July 2021	14	(930,601)	(0.25)
Total unrealised loss on forward currency contracts				(3,612,396)	(0.95)
Total financial liabilities at fair value through profit or loss-trading				(12,806,987)	(3.35)
Total financial assets at fair value through profit or loss-trading				385,933,742	100.84
Total financial liabilities at fair value through profit or loss-trading				(12,806,987)	(3.35)
Other net assets				9,589,120	2.51
Net Assets Attributable to Holders of Redeemable Participating Shares				382,715,875	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	67.50
OTC financial derivative instruments described in classification (b) above	0.15
Transferable Securities as described in # above	1.02
Transferable securities dealt on another regulated market as described in * above	11.95
Other current assets	19.38
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Credit Multi-Strategy Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Convertible bonds		
	Australia		
200,000	Afterpay Touch Group 0% 12/03/2026	138,726	0.38
	British Virgin Islands		
200,000	ADM AG Holding Limited 0% 26/08/2023	213,799	0.59
	Canada		
45,000	Wildbrain Limited 5.88% 30/09/2024	35,795	0.10
	China		
6,000,000	China Conch Venture Holdings International Limited 0% 09/05/2023	849,589	2.33
2,000,000	Country Garden Services Holding 0% 1/06/2022	262,454	0.72
227,000	Hansoh Pharmaceutical 0% 22/01/2026	213,944	0.59
400,000	Lenovo Group Limited 3.375% 24/01/2024	570,302	1.56
200,000	Poseidon Finance 1 Limited 0% 01/02/2023	212,355	0.58
100,000	Zhejiang Expressway 0% 20/01/2026	124,999	0.34
		2,233,643	6.12
	Hong Kong		
100,000	Anllian Capital Limited 0% 05/02/2025	200,520	0.55
400,000	Bosideng International Holdings Limited 1% 17/12/2024	515,554	1.41
200,000	Freshk 2.5% 07/08/2025	238,934	0.65
		955,008	2.61
	Italy		
300,000	Nexiim 1.75% 24/04/2027	439,353	1.20
200,000	Prysmian 0% 2/02/2026	239,750	0.66
		679,103	1.86
	Japan		
20,000,000	ANA Holdings Inc 0% 19/09/2024	174,266	0.48
10,000,000	GMO Payment Gateway 0% 22/06/2026#	100,405	0.27
10,000,000	Kyoritsu Maintenance Company Limited 0% 29/01/2026	93,804	0.26
60,000,000	Kyushu Electric Power Company 0% 31/03/2022	539,735	1.48
10,000,000	Menicon 0% 29/01/2025#	106,504	0.29
100,000,000	Mitsubishi Chemical Holdings Corporation 0% 29/03/2024	951,063	2.60
40,000,000	Nagoya Railroad Co Limited 0% 12/11/2024	367,379	1.01
10,000,000	Rohm Company Limited 0% 12/05/2024	97,881	0.26
500,000	Shizuoka Bank Limited 0.49138% 25/01/2023	492,830	1.35
		2,923,867	8.00
	Luxembourg		
3,000,000	Citigroup Global Markets Funding Luxembourg 0% 25/07/2025	422,440	1.16
	Netherlands		
500,000	America Movil 0% 02/03/2024	610,614	1.67
	Singapore		
250,000	SIASP 1 5/8 12/03/2025	206,475	0.57
100,000	Singapore Exchange 0% 01/03/2024	122,762	0.33
		329,237	0.90
	South Korea		
200,000	Kakao Corporation 0% 28/04/2023	343,381	0.94
	Taiwan		
300,000	Zhedin 0% 06/30/2025	303,590	0.83
	United States		
300,000	JPM 0% 28/12/2023	305,046	0.84
144,000	Progress Software 1% 15/04/2026*	145,804	0.39
		450,850	1.23
	Total convertible bonds	9,640,053	26.39
	Corporate bonds		
	Argentina		
52,000	Pan American Energy LLC/Argentina 9.13% 30/04/2027	57,347	0.16
200,000	YPF SA 6.95% 21/07/2027	142,255	0.39
13,000	YPF SA 8.5% 28/07/2025	10,321	0.03
		209,923	0.58
	Brazil		
200,000	Unigel Luxembourg SA 8.75% 1/10/2026	217,132	0.59
	British Virgin Islands		
400,000	Tianqi Finco Company Limited 3.75% 28/11/2022	362,226	0.99
200,000	Tsinghua Unic Limited 4.75% 31/01/2031 TD	85,078	0.23
200,000	Tsinghua Unic Limited 5.38% 31/01/2023	85,850	0.24
		533,154	1.46
	Canada		
200,000	Gran Tierra Energy Inc 7.75% 23/05/2027	178,445	0.49
	Corporate bonds (continued)		
	Cayman Islands		
200,000	Gran Tierra Energy International Holdings Limited 6.25% 02/15/2025	178,265	0.49
	Chile		
200,000	Inversiones Latin America Power Limited 5.13% 15/06/2033*	198,297	0.54
	China		
200,000	21Vianet Group Inc 7.88% 15 October 2021	200,963	0.55
200,000	Agile Group Holdings Limited 6.05% 13/10/2025	203,268	0.56
200,000	eHi Car Services Limited 5.88% 14/08/2022	201,911	0.55
200,000	Rongxingda Development Bvi Limited 8.95% 18/01/2022	173,630	0.48
200,000	Ronshine China Holdings Limited 8.1% 9/06/2023	194,447	0.53
200,000	Zhenro Properties Group Limited 10.25% 31/12/2049	203,891	0.56
		1,178,110	3.23
	Cyprus		
200,000	Interpipe Holdings Plc 8.38% 13/05/2026	200,571	0.55
	Czech Republic		
123,000	Sazka Group AS 3.88% 15/02/2027	147,636	0.40
	France		
100,000	Credit Agricole SA 7.5% Perp	164,636	0.45
129,000	IM Group SAS 6.63% 01/03/2025	156,969	0.43
		321,605	0.88
	Germany		
203,000	Safari Holding Verwaltungs Gmbh 5.38% 30/11/2022	231,823	0.63
	Greece		
81,000	Navios Maritime Holdings Inc / Finance II US Inc 7.38% 15/01/2022*	70,203	0.19
	India		
200,000	Muthoot Finance Limited 6.13% 31/10/2022	207,766	0.57
	Indonesia		
200,000	Alam Sutera Realty Tbk Pt 6% 2/05/2024	174,536	0.48
200,000	Gajah Tunggal Tbk Pt 8.38% 10/08/2022	204,395	0.56
212,000	Gajah Tunggal Tbk Pt 8.95% 23/06/2026	209,946	0.57
		588,877	1.61
	Italy		
481,000	Officine Maccaferri-SpA 5.75% 01/06/2021#	155,439	0.43
	Jersey Channel Islands		
100,000	AA Bond Company Limited 6.27% 31/07/2025	156,415	0.43
11,178	WHLBDC 7.5% 11/05/2025	44,781	0.12
45,462	WHLBDC 8% 11/05/2025	116,187	0.32
		317,383	0.87
	Luxembourg		
900	Andrade Gutierrez International Sa 1.00% 20/08/2021*	680	0.00
174,000	Atento Luxco 1 SA 8% 10/02/2026*	190,005	0.52
100,000	Odyssey Europe Holding Company Sa 8.00% 15/05/2023	105,916	0.29
148,111	Paper Industries Intermediate Financing 6% 01/03/2025	140,195	0.38
21,197	Paper Industries Intermediate Financing Sarl 7% 01/03/2025	23,001	0.06
141,465	Summer BC Holdco A Sarl 9.25% 31/10/2027	182,396	0.51
200,000	Vivion Investments SA 3.00% 08/08/2024	236,875	0.65
		879,068	2.41
	Mexico		
105,000	Petroleos Mexicanos 5.95% 28/01/2031	102,128	0.28
	Netherlands		
143,306	Bluewater Holding Bv 10% 28/11/2023	142,535	0.39
18,800	ING Groep NV 0.1	21,827	0.06
16,320	Selecta Group BV 10% 01/07/2026	18,688	0.05
47,182	Selecta Group BV 8% 01/04/2026	57,755	0.16
14,400	Stichting AK Rabobank Certificaten 6.5% 29/12/2049	23,018	0.06
		263,823	0.72
	Norway		
150,000	Norwegian Energy Company ASA 9.00% 17/06/2026	150,103	0.41
	Singapore		
200,000	Marble II Pte Limited 5.3% 20/06/2022	200,280	0.55
200,000	SSME Plantation Holdings Pte Limited 7.75% 23/01/2023	159,021	0.43
		359,301	0.98

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (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
	Corporate bonds (continued)		
	Togo		
200,000	Ecobank Transnational Inc 8.75% 17/06/2031	204,399	0.56
	Turkey		
200,000	Limak Iskenderun Uluslararasi Liman Isletmeciligi AS 9.5% 10/07/2036	210,725	0.58
	United Kingdom		
100,000	Bpln 4.25% Perp	146,715	0.40
121,000	COOPBK 9% 27/11/2025	187,779	0.51
40,000	Co-Operative Group Limited 11% 20/12/2025	70,411	0.19
140,949	Enquest plc 7.00% 15/04/2022	132,470	0.36
100,000	Galaxy Bidco Limited 6.50% 31/07/2026	146,043	0.40
200,000	Ithaca Energy North Sea plc 9.38% 15/07/2024	207,450	0.57
19,000	Tesco Plc 5.5% 13/01/2033	34,603	0.09
30,000	Tesco Plc 6% 14/12/2029	54,019	0.16
20,374	Pizexp New Money	-	0.00
		979,490	2.68
	United States		
3,000	Bausch Health Companies Inc 4.88% 1/06/2028*	3,071	0.01
28,000	Crestwood Midstream Partners LP / Finance Corporation 6% 1/02/2029*	29,367	0.08
37,000	Embarq Corporation 7.995% 01/06/2036	41,997	0.11
127,000	Energy Transfer LP*	124,449	0.34
58,000	Ford Motor Company 9% 22/04/2025	71,523	0.20
98,000	GC EOS Buyer Inc 9.25% 01/08/2025*	106,423	0.29
20,000	Guitar Center Escrow Issuer Ii Inc 8.5% 15/01/2026*	21,435	0.06
34,000	Laredo Petroleum Inc 9.5 01/15/2025	35,873	0.10
33,000	M 5 7/8 04/01/29*	35,512	0.10
139,000	Mileage Plus Holdings LLC /Intellectual Property Assets Ltd 6.5% 20/06/2027*	153,121	0.42
62,000	Sizzling Platter Llc / Sizzling Platter Finance Corporation 8.5% 28/11/2025*	64,146	0.18
120,000	The Men's Wearhouse Inc 7.00% 01/07/2022	603	0.00
7,000	T-Mobile USA Inc 3.38% 15/04/2029	7,239	0.02
23,000	T-Mobile USA Inc 3.6% 15/11/2060	23,520	0.06
12,000	T-Mobile USA Inc 4.5% 15/04/2050	14,293	0.04
15,000	United Airlines Inc 4.38% 15/04/2026*	15,538	0.04
		748,110	2.05
	Vietnam		
257,000	BIM Land JSC 7.38% 7/05/2026	244,467	0.67
	Total corporate bonds	9,076,243	24.85
	Credit default swaps (b)		
	European Union		
100,000	Valeo SA 100 130bps 20 June 2026	1,724	0.00
	United States		
1,775,000	EMS 35V1-5 Years 100 20 June 2026	46,567	0.13
200,000	FED Republic of Brazil 100 20 June 2026_Barclays	6,212	0.02
725,000	FED Republic of Brazil 100 20 June 2026_JPM	22,519	0.06
358,423	Hess Corporation 100 102bps 20 June 2026	1,421	0.00
180,000	Host Hotesl & Resorts LP 100 20 June 2026	649	0.00
358,423	Kohl's Corporation 100 0bps 20 June 2026	4,009	0.01
(480,000)	NAHYS 35V1 5 Years 500bps 20 December 2025	48,839	0.13
350,000	Republic of Colombia 100 20 June 2026	6,098	0.02
805,000	Republic of South Africa 100 20 June 2026	32,536	0.09
1,000,000	Republic Of South Africa 100 bps 20 December 2025	30,321	0.09
830,000	Republic of Turkey 100 20 June 2026	103,666	0.28
		302,837	0.83
	Total credit default swaps	304,561	0.83
	Equities		
	European Union		
795,918	Lecta Equity	22,021	0.06
	Germany		
10,200	Fresenius SE & Company KGaA	532,171	1.46
4,025	Innogy Claim	-	0.00
		532,171	1.46
	Netherlands		
5,463	Selecta Group BV-Class A1	4,901	0.01
10,925	Selecta Group BV-Class A2	9,801	0.03
		14,702	0.04
	United Kingdom		
853	Pizexp Equity	-	0.00
474	Pizexp Equity - Stapled (A1)	-	0.00
14,632	Pizexp Equity - Stapled (A2)	-	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Equities (continued)		
	United Kingdom (continued)		
8,129	Pizexp Pref Equity - Stapled (A1)	-	0.00
		-	0.00
	Total equities	568,894	1.56
	Equity swaps (b)		
	China		
(51,500)	China Conch Venture Holdings	28,215	0.07
(82,000)	Postal Savings Bank Of China	6,595	0.02
		34,810	0.09
	Japan		
(2,100)	Nagoya Railroad Company Limited	18,243	0.05
	Netherlands		
(57,722)	Koninklijke KPN NV	6,779	0.02
	United States		
120,000	MS Alpha Swap Credit Multi-Strategy Alternative	3,600	0.01
	Total equity swaps	63,432	0.17
	Futures contract (a)		
	United Kingdom		
2	Long Gilt Futures September 2021	359	0.00
	Total futures contract	359	0.00
	Government bonds		
	Argentina		
13,077	Argent 1% 09/07/2029	4,965	0.01
194,000	Argentine Republic Government International Bond 0.125% 9 July 2035	61,793	0.18
		66,758	0.19
	Lebanon		
124,000	Lebanese Republic 6.25% 06/12/2025	16,135	0.04
	Ukraine		
72,000	Ukraine Government International Bond 0% 31/05/2040	85,676	0.23
	United States		
2,000,000	United States Treasury Bill 0% 12/08/2021#	1,999,895	5.48
100,000	United States Treasury Bill 0% 16/09/2021#	99,991	0.27
1,500,000	United States Treasury Bill 0% 23/09/2021#	1,499,848	4.11
500,000	United States Treasury Bill 0% 26/08/2021#	499,968	1.37
2,000,000	United States Treasury Bill 0% 28/10/2021#	1,999,718	5.48
500,000	United States Treasury Bill 0% 5/08/2021#	499,981	1.37
3,000,000	United States Treasury Bill 0% 7/10/2021#	2,999,659	8.21
		9,599,060	26.29
	Zambia		
200,000	Zambia Government International Bond 8.5% 14/04/2024	128,770	0.35
	Total government bonds	9,896,399	27.10
	Rights		
	United States		
4,121	A Menarini - Industrie Farmaceutiche Riunite Srl	3,091	0.01
	Total rights	3,091	0.01
	Total return swaps (b)		
	Cayman Islands		
(200,000)	Granda Century Limited	66,732	0.18
	China		
(600,000)	Agile Group Holdings Limited	7,929	0.02
(200,000)	Red Sun Properties Group	10,362	0.04
(200,000)	Rongxingda Development	8,570	0.02
(200,000)	Ronshine China	2,693	0.01
		29,554	0.09
	Mexico		
(250,000)	America Movil Sab De CV	572	0.00
(200,000)	Credito Real SAB DE CV	4,216	0.01
		4,788	0.01
	Total total return swaps	101,074	0.28
	Warrants (a)		
	European Union		
21,197	Lecta Wrt	-	0.00
	Total warrants	-	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
US$193,263	CLP135,969,822	30 August 2021	1	6,807	0.02
US$197,445	COP711,669,952	26 July 2021	2	7,100	0.02
US$30,632,703	€25,685,923	2 July 2021	2	170,483	0.48
US$4,156,527	€3,432,122	15 July 2021	4	85,081	0.24
US$1,494	£1,076	2 July 2021	1	8	0.00
US$1,195,187	£846,645	15 July 2021	1	25,538	0.08
US$1,616,999	HKD12,551,762	15 July 2021	2	669	0.00
US$516,714	IDR7,521,290,984	20 September 2021	1	4,525	0.01
US$2,396,063	JPY263,607,077	15 July 2021	2	20,722	0.07
US$649	SEK5,525	2 July 2021	1	3	0.00
US$217,829	ZAR3,000,000	15 July 2021	1	8,127	0.02
Total unrealised gain on forward currency contracts				329,063	0.90
Total financial assets at fair value through profit or loss-trading				29,983,169	82.09

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps		
	European Union		
722,500	Allianz SE 100 29bps 20 June 2026	(32,619)	(0.09)
349,082	Assicurazioni Generali S.P.A. 100 bps 20 June 2024	(4,144)	(0.01)
521,721	Assicurazioni Generali S.P.A. 100 bps 20 June 2024	(6,194)	(0.02)
206,573	Assicurazioni Generali S.P.A. 100 bps 20 June 2024	(2,452)	(0.01)
240,000	Auchan Holding 100 bps 20 June 2024	(5,421)	(0.01)
10,000	Auchan Holding SA 100 bps 20 December 2024	(222)	(0.00)
40,000	Auchan Holding SA 100 bps 20 December 2024	(887)	(0.00)
477,725	BASF SE 100 31bps 20 June 2026	(20,306)	(0.06)
110,000	CNH Industrial N.V. 500 20 June 2026	(26,892)	(0.07)
87,246	Cnh Industrial N.V. 500 bps 20 June 2024	(13,963)	(0.04)
1,634,831	Daimler AG 100 bps 20 June 2024	(44,366)	(0.12)
586,361	Daimler AG 100 bps 20 June 2024	(15,913)	(0.04)
955,816	Deutsche Telekom AG 100 bps 20 June 2024	(26,925)	(0.07)
716,000	Glencore International AG 500 20 December 2025	(148,483)	(0.41)
700,000	Grifols Sa 500 bps 20 June 2024	(99,015)	(0.27)
420,000	HSBC Holdings plc 100 20 December 2025	(5,130)	(0.01)
38,667	HSBC Holdings plc 100 bps 20 June 2025	(593)	(0.00)
77,333	HSBC Holdings plc 100 bps 20 June 2025	(1,186)	(0.00)
290,000	ITRAXX-Europe S34V1-10 Years 100 20 December 2030	(6,544)	(0.02)
460,000	ITRAXX-FINSUBS 34V1-5 Years 100 20 December 2025	(2,162)	(0.01)
2,200,000	ITRAXX-XOVERS 35V1-5 Years 500 20 June 2026	(324,496)	(0.89)
240,000	ITRAXX-XOVERS 35V1-5 Years 500 20 June 2026	(35,399)	(0.10)
100,000	ITV plc 500 96bps 20 June 2026	(23,660)	(0.06)
185,000	Kering 100 0bps 20 June 2025 LLC	(7,158)	(0.02)
408,000	Kering 100 30bps 20 December 2025	(17,145)	(0.05)
40,000	Koninklijke KPN NV 100bps 20 December 2025	(672)	(0.00)
580,907	Solvay SA 100 53bps 20 June 2026	(19,714)	(0.05)
347,500	ST Microelectronics NV 100 20 June 2026	(14,287)	(0.04)
14,000	Stonegate Pub Co Fin plc 500 20 December 2025	(53)	(0.00)
18,000	Stonegate Public Company plc 500 bps 20 Decemeber 2025	(69)	(0.00)
160,000	Stora ENSO OYJ 500 67bps 20 June 2026	(41,394)	(0.12)
170,000	TELEFONAKTIEBOLAGET LM Ericsson 100 20 June 2026	(3,958)	(0.01)
869,535	Unitymedia Kabel Bw Gmbh 500 bps 20 June 2024	(146,671)	(0.41)
100,000	Vivendi SE 100 72.5bps 20 June 2026	(1,722)	(0.00)
156,000	Volvo Treasury AB 100 bps 20 June 2025	(4,944)	(0.01)
		(1,104,759)	(3.02)
	United States		
682,500	AT&T Corporation 100 63bps 20 June 2026	(12,509)	(0.03)
389,000	Avnet Inc. 100 bps 20 June 2025	(6,451)	(0.02)
230,000	Avnet Inc. 100bps 20 December 2025	(2,949)	(0.01)
200,000	Carrefour SA 100 26bps 20 June 2024	(4,424)	(0.01)
400,000	Carrefour SA 100bps 20 June 2024	(8,848)	(0.02)
358,423	COX Communications Inc 100 20 June 2026	(10,513)	(0.03)
358,423	Devon Energy Corporation 100 20 June 2026	(283)	(0.00)
735,227	Energy Transfer LP 100 20 June 2026	(7,021)	(0.02)
144,000	Ford Motor Company 500 273bps 20 June 2026	(20,892)	(0.06)
358,423	International Lease Finance Corporation 500 68bps 20 June 2026	(76,893)	(0.21)
358,423	International Paper Company 100 20 December 2025	(10,264)	(0.03)
350,000	Kingdom of Saudi Arabia 100 20 June 2026	(7,859)	(0.02)
194,688	Kingdom Of Saudi Arabia 100 bps 20 June 2025	(4,855)	(0.01)
1,000,000	Loews Corporation 100 47bps 20 June 2026	(34,832)	(0.10)
2,114,000	NAHYS 34V9 5 Years 500bps 20 June 2025	(193,204)	(0.53)
290,000	NAHYS 36V1-5 Years 500 20 June 2026 LLC	(29,744)	(0.08)
1,110,000	NAIGS 35V1-10 Years 100 20 December 2030	(14,798)	(0.04)
1,000,000	Peoples Rep Of China 100 bps 20 June 2024	(24,314)	(0.07)
955,000	Republic of Indonesia 100 20 June 2026	(11,828)	(0.03)
682,500	Simon Property Group LP 100 20 June 2026	(10,650)	(0.03)
350,000	State of Qatar 100 20 June 2026 LLC	(10,509)	(0.02)
200,000	Total Capital SA 100 15bps 20 December 2022	(2,601)	(0.01)
20,328	Total Capital SA 100 18bps 20 December 2022	(264)	(0.00)
200,000	Total Capital SA 100 20 December 2022	(2,601)	(0.01)
200,000	Total Capital SA 100bps 20 December 2022	(2,601)	(0.01)
350,000	United Mexican States 100 20 June 2026	(1,042)	(0.00)
194,388	United Mexican States 100 bps 20 June 2025	(2,289)	(0.01)
		(515,038)	(1.41)
	Total credit default swaps	(1,619,797)	(4.43)
	Equity swaps		
	China		
(29,000)	Anta Sports Products Limited	(322,941)	(0.88)
(5,000)	Country Garden Services Holding	(4,046)	(0.01)
(366,000)	Lenovo Group Limited	(96,463)	(0.27)
(33,500)	Longfor Properties	(14,188)	(0.04)
		(437,638)	(1.20)
	Hong Kong		
(454,000)	Bosideng International Holdings Limited	(81,682)	(0.22)
(174,000)	Far East Horizon Limited	(21,775)	(0.06)
		(103,457)	(0.28)
	Equity swaps (continued)		
	Italy		
(2,749)	Prysmian SpA	(10,232)	(0.03)
(11,718)	Nexi SpA	(35,760)	(0.10)
		(45,992)	(0.13)
	Total equity swaps	(587,087)	(1.61)
	Futures contracts		
	Germany		
3	EURO-BUND Futures September 2021	(36)	(0.00)
	United States		
(1)	US 10 Year Note (CBT) September 2021	(797)	(0.00)
(4)	US Long Bond (CBT) September 2021	(16,054)	(0.05)
(1)	US Ultra Bond (CBT) September 2021	(406)	(0.00)
		(17,257)	(0.05)
	Total futures contracts	(17,293)	(0.05)
	Total return swaps		
	Italy		
(200,000)	Nexi SpA	(14,246)	(0.04)
(100,000)	Salini Impregilo SpA	(8,788)	(0.02)
		(23,034)	(0.06)
	United Arab Emirates		
(200,000)	Gems Menasa KY Limited/Gems	(7,762)	(0.02)
	United States		
(35,000)	Continental Resources	(3,061)	(0.01)
(32,000)	Occidental Petroleum Corporation	(2,778)	(0.01)
		(5,839)	(0.02)
	Total total return swaps	(36,635)	(0.10)

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
€25,685,923	US$30,603,533	2 July 2021	2	(141,313)	(0.39)
€25,685,923	US$30,637,542	9 July 2021	2	(170,815)	(0.46)
£1,076	US$1,496	2 July 2021	1	(10)	(0.00)
£1,076	US$1,494	9 July 2021	1	(8)	(0.00)
SEK5,525	US$646	2 July 2021	1	-	(0.00)
SEK5,525	US$649	9 July 2021	1	(3)	(0.00)
US$269,857	MXN5,500,827	9 August 2021	3	(5,049)	(0.01)
US$163,816	ZAR2,388,132	30 August 2021	1	(2,146)	(0.01)
Total unrealised loss on forward currency contracts				(319,344)	(0.87)
Total financial liabilities at fair value through profit or loss-trading				(2,580,156)	(7.06)
Total financial assets at fair value through profit or loss-trading				29,983,169	82.09
Total financial liabilities at fair value through profit or loss-trading				(2,580,156)	(7.06)
Other net assets				9,120,356	24.97
Net Assets Attributable to Holders of Redeemable Participating Shares				36,523,369	100.00

** The forward currency contracts are held with HSBC Bank Plc and 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	45.39
Exchage traded financial derivative instruments described in classification (a) above	0.00
OTC financial derivative instruments described in classification (b) above	2.01
Transferable Securities as described in # above	25.03
Transferable securities dealt on another regulated market described in * above	2.91
Other current assets	24.66
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Event Driven Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Convertible bonds		
	Canada		
20,286,000	Wildbrain Limited 5.88% 30/09/2024	16,136,405	1.81
	Total convertible bonds	16,136,405	1.81
	Corporate bonds		
	United Kingdom		
4,000,000	Talktalk Telecom Group plc 3.875% 20/02/2025	5,461,701	0.61
	Total corporate bonds	5,461,701	0.61
	Equities		
	Bermuda		
98,355	Watford Holdings Limited	3,441,441	0.39
	Cayman Islands		
330,630	New Frontier Healt Corporation	3,693,137	0.42
	China		
170,133	51job Inc	13,231,243	1.49
10,788,225	Beijing Jingneng Clean Energy Company Limited	2,597,782	0.29
7,205,960	China Machinery Engineering Corporation	3,340,453	0.38
1,864,437	Secoo Holding Limited	4,586,515	0.52
		23,755,993	2.68
	Germany		
252,435	Innogy Claim 06/05/2020#	-	0.00
	Hong Kong		
1,057,792	Global Cord Blood Corporation	5,648,609	0.64
	Ireland		
263,719	FLY Leasing Limited	4,467,400	0.50
	Italy		
2,105,699	Cerved Group SpA	24,472,055	2.75
43,813	Societa Cattolica di Assicurazioni SCRL	363,964	0.04
		24,836,019	2.79
	South Korea		
102,172	MagnaChip Semiconductor Corporation	2,437,824	0.27
	United Kingdom		
117,709	Atotech Limited	3,005,111	0.34
	United States		
3,577,478	Alaska Communications Systems Group Inc	11,913,002	1.34
147,245	Alder Biopharmaceuticals Inc#	169,332	0.02
490,094	Athene Holding Limited	33,081,345	3.72
1,179,514	Broadstone Acquisition Corporation	11,653,598	1.31
1,918,035	Chiasma Inc	9,072,306	1.02
333,942	Cincinnati Bell Inc	5,149,386	0.58
563,440	Cloudera Inc	8,936,158	1.01
79,333	Coherent Inc	20,970,885	2.36
673,928	Constellation Pharmaceuticals Inc	22,778,766	2.56
357,242	DFP Healthcare ACQ	3,550,986	0.40
109,451	Kansas City Southern	31,015,130	3.49
637,302	Knoll Inc	16,563,479	1.86
389,510	Luminex Corporation	14,333,968	1.61
86,697	Lydall Inc	5,246,902	0.59
49,256	Magellan Health Inc	4,639,915	0.52
192,245	Marlin Business Services Corporation	4,375,496	0.49
43,986	Navistar International Corporation	1,957,377	0.22
684,521	Nuance Communications Inc	37,265,323	4.19
295,997	Orbcomm Inc	3,327,006	0.37
12,195	Pfenex Inc CVR Line#	13,719	0.00
91,536	PNM Resources Inc	4,464,211	0.50
690,603	PPD Inc	31,829,892	3.58
85,931	Prevail Therapeutics Inc#	42,966	0.00
214,517	Proofpoint Inc	37,274,474	4.19
725,434	Slack Technologies Inc	32,136,726	3.61
262,062	Sportsman's Warehouse Holdings Inc	4,656,842	0.52
962,584	Strongbridge Biopharma plc	2,858,875	0.32
107,268	Sykes Enterprises Inc	5,760,292	0.65
22,384	The ODP Corporation	1,074,656	0.12
243,526	Welbilt Inc	5,637,627	0.64
391,684	WR Grace & Company	27,073,198	3.06
48,066	Xilinx Inc	6,952,266	0.79
836,059	Zagg Inc CVR#	-	0.00
		405,776,104	45.64
	Total equities	477,061,638	53.67

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b)		
	Australia		
4,388,128	Cromwell Property Group	27,072	0.00
645,543	Crown Resorts Limited	43,923	0.00
3,512,988	Galaxy Resources Limited	5,403	0.00
2,644,902	Japara Healthcare Limited	355,049	0.04
6,416,945	Mortgage Choice Limited	114,539	0.02
		545,986	0.06
	Austria		
(50,000)	S&T AG	71,154	0.01
	Belgium		
25,000	Mithra Pharmaceuticals	118,294	0.01
	Brazil		
28,514	Stoneco Limited	151,045	0.02
	Canada		
(98,447)	Canadian National Railway Company	440,116	0.05
(53,498)	Canadian Pacific Railway Limited	177,731	0.02
(1)	Equinox Gold Corporation	1,303,009	0.15
(1,909,203)	Fortuna Silver Mines Inc	1,293,733	0.15
458,596	Great Canadian Gaming Corporation_CSAGI	464,986	0.05
128,449	Great Canadian Gaming Corporation_MSCIP	139,967	0.02
499,846	Inter Pipeline Limited	594,844	0.07
500,025	Pan American Silver Corporation	7,467	0.00
289,697	Shaw Communications Inc	549,030	0.05
		4,970,883	0.56
	Czech Republic		
1,759,147	Moneta Money Bank AS	290,290	0.03
	Finland		
500,000	Outokumpu OYJ	1,549,971	0.17
	France		
(100,000)	Air France-KLM	145,866	0.02
310,000	Lagardere SCA_JPM	101,987	0.01
(310,000)	Lagardere SCA_MSCIP	257,340	0.03
99,997	SMCP SA	275,714	0.03
(12,500)	Vallourec SA	99,170	0.01
		880,077	0.10
	Germany		
(20,000)	Bitcoin Group SE	429,296	0.05
236,012	Deutsche Wohnen SE	44,554	0.01
(3,000)	DFV Deutsche Familienversich_GS	15,013	0.00
(1,000)	DFV Deutsche Familienversich_MSCIP	4,843	0.00
75,000	Encavis AG	113,846	0.01
50,000	Fraport AG Frankfurt Airport Services Worldwide	488,592	0.05
14,847	Hella GMBH And Company KGaA	2,267	0.00
127,545	Kabel Deutschland Holding AG	604,316	0.07
41,000	Leoni AG	491,470	0.06
10,000	SNP Schneider-Neureither & Partner	17,196	0.00
150,000	thyssenKrupp AG	675,251	0.08
100,000	Varta AG	1,695,837	0.19
(7,500)	Voltabox AG	20,012	0.00
(90,000)	Wirecard AG	10,483,108	1.18
		15,085,601	1.70
	Ireland		
391,258	UDG Healthcare plc	80,389	0.01
	Japan		
(95,956)	Maeda Corporation	24,828	0.00
(837,222)	Matsumotokiyoshi Holdings Company	452,593	0.05
		477,421	0.05
	Luxembourg		
(30,000)	Solutions30 SE_CSAGI	333,712	0.04
(50,000)	Solutions30 SE_MSCIP	556,187	0.06
		889,899	0.10
	Netherlands		
662,396	GrandVision NV	2,360,818	0.27
(5,000,000)	Pharming Group NV	2,371,800	0.26
		4,732,618	0.53
	New Zealand		
1,947,238	Tilt Renewables Limited	59,907	0.01
	Norway		
50,000	Grieg Seafood ASA	56,071	0.01
2,466,821	NEL ASA	399,900	0.04
		455,971	0.05

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	Spain		
617,268	BIOSEARCH SA	14,506	0.00
(160,000)	Soltec Power Holdings SA	337,744	0.04
		352,250	0.04
	Sweden		
20,964	Industrivarden AB-A Shs	277,300	0.03
	United Kingdom		
500,000	AFC Energy plc	113,970	0.01
641,228	Arrow Global Group plc	153,074	0.02
(2,000,000)	Cineworld Group plc_Barclays	347,020	0.04
(1,000,000)	Cineworld Group plc_MSCIP	173,510	0.02
192,569	Dialog Semiconductor plc	333,335	0.04
371,419	HIS MARKIT LTD	6,857,778	0.77
68,338	Immunodiagnostic Systems Holdings	361	0.00
(1,100,000)	IQE plc	94,975	0.01
1,070,000	Metro Bank plc	514,806	0.06
1,500,000	Tullow Oil plc	625,175	0.07
		9,214,004	1.04
	United States		
208,559	Alexion Pharmaceuticals Inc	5,223,426	0.58
(2)	Sempra Energy	11	0.00
(76,602)	Ventas Inc	46,302	0.01
		5,269,739	0.59
	Total equity swaps	45,472,799	5.11
	Government bonds		
	United States		
30,000,000	United States Treasury Bill 0% 12/08/2021#	29,998,421	3.37
40,000,000	United States Treasury Bill 0% 21/10/2021#	39,995,224	4.50
30,000,000	United States Treasury Bill 0% 23/09/2021#	29,996,952	3.37
40,000,000	United States Treasury Bill 0.00% 12/11/2021#	39,993,578	4.50
10,000,000	United States Treasury Bill 0.00% 26/11/2021#	9,998,224	1.13
		149,982,399	16.87
	Total government bonds	149,982,399	16.87
	Real estate investment trust		
	United States		
808,199	Columbia Property Trust Inc	14,054,580	1.58
239,218	Monmouth Real Estate Investment Corporation	4,478,161	0.50
490,725	New Senior Investment Group Inc	4,308,566	0.48
384,293	QTS Realty Trust Inc	29,705,849	3.35
		52,547,156	5.91
	Total real estate investment trust	52,547,156	5.91
	Rights		
	United States		
272,131	A Menarini - Industrie Farmaceutiche Riunite Srl#	204,098	0.02
	Total rights	204,098	0.02
	Warrants (a)		
	United Kingdom		
19,243	Broadstone Acquisition	23,092	0.00
	United States		
6,149	ATI Physical Therapy Inc	13,958	0.00
94,217	Churchill Capita.2#	229,890	0.04
2,172	Deerfield Healthcare	10,252	0.00
89,310	DFP Healthcare ACQ	154,506	0.02
62,286	Gores Holdings IV Inc	110,875	0.01
7,867	Gores Holdings V Inc	15,970	0.00
		535,451	0.07
	Total warrants	558,543	0.07

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
BRL10,536,324	US$1,907,752	2 July 2021	1	191,574	0.02
€1,411,160	US$1,673,364	2 July 2021	3	202	0.00
£1,497	US$2,067	2 July 2021	1	1	0.00
US$19,608,755	CAD23,799,165	15 July 2021	1	389,713	0.04
US$2,963,788	CHF2,724,227	2 July 2021	2	16,447	0.00
US$802,460,502	€672,872,407	2 July 2021	17	4,467,475	0.50
US$301,153	€252,572	9 July 2021	6	1,572	0.00
US$22,307,520	€18,548,654	15 July 2021	7	303,684	0.04
US$17,606,827	£12,677,458	2 July 2021	2	93,444	0.01
US$14,831,111	£10,506,038	15 July 2021	1	316,901	0.04
US$6,747,188	HKD52,372,525	15 July 2021	3	3,015	0.00
US$698	SEK5,946	2 July 2021	1	3	0.00
Total unrealised gain on forward currency contracts				5,784,031	0.65
Total financial assets at fair value through profit or loss-trading				753,208,770	84.72

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps		
	Australia		
9,763,603	APN Property Group Limited	(78,248)	(0.01)
596,019	Hansen Technologies Limited	(8,330)	(0.00)
2,078,413	Link Administration Holdings	(687,850)	(0.08)
9,554,595	McPherson's Limited	(2,372,903)	(0.27)
(1,998,900)	Orocobre Limited	(146,092)	(0.02)
		(3,293,423)	(0.38)
	Austria		
956,656	Ca Immobilien Anlagen AG	(397,074)	(0.04)
50,000	S&T AG	(71,154)	(0.01)
		(468,228)	(0.05)
	Belgium		
(25,000)	Mithra Pharmaceuticals	(118,294)	(0.01)
	Brazil		
(28,525)	Stoneco Limited	(386,913)	(0.04)
	Canada		
246,580	Dye & Durham Limited	(217,421)	(0.02)
3,908,526	Photon Control Inc	(26,818)	(0.00)
6,750,185	Roxgold Inc	(1,367,381)	(0.16)
		(1,611,620)	(0.18)
	Finland		
(500,000)	Outokumpu OYJ	(1,549,971)	(0.17)
	France		
(25,000)	Air France-KLM_CSAGI	(40,202)	(0.00)
125,000	Air France-KLM_JPM	(138,157)	(0.02)
(99,997)	SMCP SA	(275,714)	(0.03)
12,500	Vallourec SA	(99,170)	(0.01)
(2)	Worldline SA	(12)	(0.00)
		(553,255)	(0.06)
	Germany		
20,000	Bitcoin Group SE	(429,296)	(0.05)
4,000	DFV Deutsche Familienversich	(19,857)	(0.00)
(75,000)	Encavis AG	(113,846)	(0.01)
(50,000)	Fraport AG Frankfurt Airport Services Worldwide	(488,591)	(0.05)
(41,000)	Leoni AG	(421,552)	(0.05)
(5,000)	SNP Schneider-Neureither & Partner_Barclays	(1,779)	(0.00)
(5,000)	SNP Schneider-Neureither & Partner_MSCIP	(15,417)	(0.00)
(150,000)	thyssenKrupp AG	(675,251)	(0.08)
(100,000)	Varta AG	(1,695,837)	(0.19)
7,500	Voltabox AG	(20,012)	(0.00)
90,000	Wirecard AG	(10,483,108)	(1.19)
		(14,364,546)	(1.62)
	Japan		
492,484	Cocokara Fine Inc	(88,744)	(0.02)
1,838,455	EPS HOLDINGS Inc	(32,884)	(0.00)
195,200	Hitachi Metals Limited	(4,172)	(0.00)
42,166	Maeda Road Construction Company	(19,834)	(0.00)
		(145,634)	(0.02)
	Luxembourg		
80,000	Solutions30 SE	(889,899)	(0.10)
	Netherlands		
5,000,000	Pharming Group NV	(2,371,800)	(0.27)
	Norway		
(50,000)	Grieg Seafood ASA	(56,071)	(0.01)
(2,466,821)	NEL ASA	(2,777,797)	(0.31)
		(2,833,868)	(0.32)
	Romania		
188,773	Globalworth Real Estate Inve_CSAGI	(88,125)	(0.01)
1,587,230	Globalworth Real Estate Inve_JPM	(734,095)	(0.08)
		(822,220)	(0.09)
	Spain		
1,663,907	Euskaltel SA	(231,372)	(0.02)
110,000	Soltec Power Holdings SA_GS	(232,199)	(0.03)
50,000	Soltec Power Holdings SA_JPM	(105,545)	(0.01)
		(569,116)	(0.06)
	Sweden		
(20,964)	Industrivarden AB-C Shs	(231,906)	(0.03)
	United Kingdom		
(500,000)	AFC Energy plc	-	(0.00)
1,532,214	Aggreko plc 4.832911P	(314,491)	(0.04)
555,058	Anexo Group plc	(308)	(0.00)
(443,038)	AstraZeneca plc	(3,917,041)	(0.44)
3,000,000	Cineworld Group plc	(520,530)	(0.06)
573,555	Gamesys Group plc	(369,403)	(0.04)
1,100,000	IQE plc	(376,860)	(0.04)
3,202,298	John Laing Group plc	(110,381)	(0.01)
(150,000)	Metro Bank plc_Barclays	(83,136)	(0.01)
(220,000)	Metro Bank plc_CSAGI	(41,604)	(0.00)
(700,000)	Metro Bank plc_GS	(390,066)	(0.04)
(1,000,000)	Tullow Oil plc_Barclays	(416,783)	(0.05)
(500,000)	Tullow Oil plc_CSAGI	(208,392)	(0.02)
10,247,662	Vectura Group plc	(431,638)	(0.06)
		(7,180,633)	(0.81)
	United States		
(82,844)	Advanced Micro Devices	(275,829)	(0.03)
(563,116)	Apollo Global Management Inc	(6,873,668)	(0.77)
(203,936)	Herman Miller Inc	(914,959)	(0.10)
(72,193)	II-VI Inc	(248,955)	(0.03)
(105,412)	S&P Global Inc	(6,416,147)	(0.72)
(56,293)	Salesforce.com Inc	(1,068,805)	(0.12)
(2)	Viasat Inc	(4)	(0.00)
		(15,798,367)	(1.77)
	Total equity swaps	(53,189,693)	(5.98)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)
Man GLG Event Driven Alternative (continued)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
CHF2,724,227	US$2,966,920	2 July 2021	3	(19,579)	(0.00)
CHF2,724,227	US$2,964,372	9 July 2021	2	(16,472)	(0.00)
€671,515,519	US$800,079,439	2 July 2021	16	(3,695,613)	(0.43)
€673,628,749	US$803,487,844	9 July 2021	16	(4,479,666)	(0.50)
£12,675,961	US$17,625,494	2 July 2021	5	(114,179)	(0.01)
£12,598,616	US$17,497,492	9 July 2021	3	(92,657)	(0.01)
£7,831,926	US$10,837,991	15 July 2021	1	(18,097)	(0.00)
NOK16,333,704	US$1,960,424	15 July 2021	1	(62,154)	(0.01)
SEK5,946	US$696	2 July 2021	1	-	(0.00)
SEK5,946	US$698	9 July 2021	1	(3)	(0.00)
US$64,357	€54,273	2 July 2021	2	(8)	(0.00)
Total unrealised loss on forward currency contracts				(8,498,428)	(0.96)
Total financial liabilities at fair value through profit or loss - trading				(61,688,121)	(6.94)
Total financial assets at fair value through profit or loss - trading				753,208,770	84.72
Total financial liabilities at fair value through profit or loss - trading				(61,688,121)	(6.94)
Other net assets				197,570,906	22.22
Net Assets Attributable to Holders of Redeemable Participating Shares				889,091,555	100.00

** The forward currency contracts are held with Morgan Stanley & Co. International Plc and 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	54.73
Exchage traded financial derivative instruments described in classification (a) above	0.06
OTC financial derivative instruments described in classification (b) above	5.09
Transferable securities described in # above	14.97
Other current assets	25.15
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (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		
820,000	EMS 35V1 5 Years 100 bps 20 June 2026	21,512	0.12
1,075,000	Federal Republic Of Brazil 100 bps 20 June 2026	33,391	0.19
(3,700,000)	NAIGS 36V1 10 Years 100 bps 20 June 2031	39,647	0.22
475,000	Republic Of Colombia 100 bps 20 June 2026	8,276	0.05
1,100,000	Republic Of South Africa 100 bps 20 June 2026	44,459	0.25
1,100,000	Republic Of Turkey 100 bps 20 June 2026	137,388	0.76
		284,673	1.59
	Total credit default swaps	284,673	1.59
	Government bonds		
	Australia		
263,000	Australian Government 1% 12/21/2030	189,758	1.06
	Canada		
360,000	Canadian Government 1.25% 06/01/2030 #	288,634	1.61
147,000	Canadian Government Bond 5.75% 06/01/2033	172,957	0.97
		461,591	2.58
	France		
369,000	French Republic Government Bond Oat 0.75% 25/05/2028	467,365	2.61
353,000	Government Of France 0% 25/11/2030	417,515	2.33
		884,880	4.94
	Germany		
297,000	Bundesrepublik Deutschland Bundesanleihe 0% 08/15/2029	362,851	2.03
307,000	Bundesrepublik Deutschland Bundesanleihe 0.5% 02/15/2028	388,189	2.17
		751,040	4.20
	Italy		
252,000	BTPS 1.65% 01/12/2030	323,615	1.81
214,000	Italy Buoni Poliennali Del Tesoro 2.2% 01/06/2027	282,657	1.58
		606,272	3.39
	Japan		
40,050,000	Japan 20 Year 0.40% 20/09/2040	359,117	2.00
6,300,000	Japan 30 Year 0.60% 20/09/2050	55,657	0.31
77,900,000	Japan 5 Year 0.10% 20/09/2025	708,501	3.95
62,450,000	Japan Government 10 Year Bond 0.1% 20/09/2027	569,283	3.18
14,400,000	Japan Government 30 Year Bond 0.8% 20/03/2046	136,674	0.77
17,650,000	Japan Government 30 Year Bond 1.9% 20/09/2042	204,488	1.14
		2,033,720	11.35
	Spain		
136,000	Spain Government Bond 1.45% 31/10/2027	176,520	0.99
182,000	SPGB 1.25% 31/10/2030	233,822	1.30
		410,342	2.29
	United Kingdom		
44,000	UKT 0.58% 22/10/2050	51,723	0.29
202,000	United Kingdom Gilt 1.75% 07/09/2037	305,135	1.70
349,000	United Kingdom TSY 0.38% 22/10/2030	465,941	2.60
		822,799	4.59
	United States		
445,000	United States Treasury Bill 0% 01/07/2021 #	445,000	2.48
560,000	United States Treasury Bill 0% 02/12/2021 #	559,891	3.12
270,000	United States Treasury Bill 0% 09/09/2021 #	269,977	1.51
1,030,000	United States Treasury Bill 0% 09/12/2021 #	1,029,789	5.75
3,530,000	United States Treasury Bill 0% 12/11/2021 #	3,529,433	19.70
350,000	United States Treasury Bill 0% 26/08/2021 #	349,978	1.95
280,000	United States Treasury Bill 0% 30/09/2021 #	279,970	1.56
148,000	United States Treasury Note/Bond 0.5% 04/30/2027	143,554	0.80
2,020,000	United States Treasury Note/Bond 0.88% 11/15/2030	1,921,525	10.72
74,000	United States Treasury Note/Bond 1.375% 15/08/2050	62,385	0.35
74,000	United States Treasury Note/Bond 1.625% 30/09/2026	76,668	0.43
562,000	United States Treasury Note/Bond 1.75% 31/07/2024	584,151	3.26
1,100,000	Unites States Treasury Bill 0.25% 10/31/2025	1,075,637	6.00
		10,327,958	57.63
	Total government bonds	16,488,360	92.03
	Interest rate swaps (b)		
	China		
900,000	Receivable 2.745% vs CNRR007 0BP 16 October 2020	8	0.00
5,700,000	Receivable 2.84% vs CNRR007 0BP 24 November 2020	3,339	0.02
2,500,000	Receivable 2.89% vs CNRR007 0BP 25 November 2020	2,273	0.01
		5,620	0.03
	Total interest rate swaps	5,620	0.03

Nominal	Description	Fair Value US$	% of Net Assets
	Mortgage backed securities		
	United States		
1,250,000	FNCL 2.5% July 2020 #	1,292,850	7.22
565,000	G2SF 2.5% July 2020 #	584,630	3.26
		1,877,480	10.48
	Total mortgage backed securities	1,877,480	10.48

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
AUD89,541	US$67,003	12 July 2021	1	224	0.00
CAD108,751	US$85,917	9 July 2021	1	1,905	0.01
CHF118,490	US$127,294	12 July 2021	1	934	0.01
CLP65,319,495	US$88,510	30 August 2021	1	1,063	0.01
CNY11,840,242	US$1,810,518	10 September 2021	1	12,710	0.07
COP784,808,441	US$209,480	26 July 2021	1	426	0.00
ILS120,240	US$36,114	12 July 2021	1	790	0.00
KRW326,081,170	US$286,477	12 July 2021	1	2,088	0.02
MXN2,364,164	US$115,000	9 August 2021	1	3,150	0.02
RUB3,293,084	US$43,277	7 September 2021	1	1,366	0.01
SEK993,654	US$116,144	12 July 2021	1	58	0.00
US$129,420	AUD170,327	12 July 2021	2	1,539	0.01
US$38,880	CAD48,016	9 July 2021	1	105	0.00
US$779,735	CHF716,710	2 July 2021	1	4,326	0.02
US$38,490	CHF35,301	12 July 2021	1	288	0.00
US$355,961	CLP250,435,794	30 August 2021	1	12,538	0.07
US$102,500	CNY665,071	10 September 2021	1	89	0.00
US$361,286	COP1,294,758,000	26 July 2021	1	14,987	0.08
US$10,240	DKK63,926	12 July 2021	1	43	0.00
US$5,483,340	€4,597,892	2 July 2021	2	30,471	0.17
US$45,496	€38,142	9 July 2021	1	255	0.00
US$849,610	€709,418	17 August 2021	3	7,479	0.04
US$724,059	IDR10,539,404,530	20 September 2021	1	6,341	0.04
US$1,171,740	JPY128,862,104	12 July 2021	3	10,606	0.06
US$17,500	NOK145,155	12 July 2021	1	631	0.00
US$12,000	RUB879,659	7 September 2021	1	75	0.00
US$36,200	SEK309,214	12 July 2021	1	40	0.00
US$14,930	SGD20,058	17 September 2021	1	11	0.00
US$30,660	THB964,806	12 July 2021	1	558	0.00
Total unrealised gain on forward currency contracts				115,096	0.64
Total financial assets at fair value through profit or loss-trading				18,771,229	104.77

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps		
	United States		
475,000	ITraxx Europes 34V1 5 Years 100bps 20 December 2025	(10,665)	(0.06)
950,000	Republic Of Indonesia 100 bps 20 June 2026	(11,766)	(0.07)
475,000	State Of Qatar 100bps 20 June 2026	(14,263)	(0.07)
475,000	United Mexican States 100 bps 20 June 2026	(1,415)	(0.01)
		(38,109)	(0.21)
	Total credit default swaps	(38,109)	(0.21)

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
AUD189,807	US$145,830	12 July 2021	1	(3,323)	(0.02)
CHF716,710	US$780,559	2 July 2021	1	(5,153)	(0.03)
CHF720,594	US$784,108	9 July 2021	2	(4,349)	(0.02)
CZK468,394	US$21,813	7 September 2021	2	(47)	(0.00)
DKK279,469	US$44,720	12 July 2021	1	(142)	(0.00)
€4,597,892	US$5,478,165	2 July 2021	1	(25,296)	(0.14)
€4,527,168	US$5,399,895	9 July 2021	1	(30,106)	(0.17)
€2,018,743	US$2,443,073	17 August 2021	1	(46,677)	(0.27)
£69,621	US$96,268	12 July 2021	1	(87)	(0.00)
IDR3,594,994,150	US$245,300	20 September 2021	1	(486)	(0.00)
JPY163,755,448	US$1,496,267	12 July 2021	3	(20,720)	(0.12)
NOK300,742	US$35,222	12 July 2021	2	(271)	(0.00)
NZD46,128	US$32,951	12 July 2021	1	(718)	(0.00)
PLN152,812	US$41,234	21 September 2021	2	(1,085)	(0.01)
SGD66,447	US$49,771	17 September 2021	1	(348)	(0.00)
US$454,780	CNY2,954,797	10 September 2021	1	(216)	(0.00)
US$90,220	COP337,493,172	26 July 2021	1	(47)	(0.00)
US$75,800	KRW85,892,770	12 July 2021	1	(211)	(0.00)
US$450,044	MXN9,202,592	9 August 2021	2	(9,859)	(0.06)
US$327,092	ZAR4,768,405	30 August 2021	1	(4,284)	(0.02)
THB2,681,858	US$86,794	12 July 2021	1	(3,120)	(0.02)
ZAR1,231,536	US$86,410	30 August 2021	1	(825)	(0.00)
Total unrealised loss on forward currency contracts				(157,370)	(0.88)
Total financial liabilities at fair value through profit or loss-trading				(195,479)	(1.09)
Total financial assets at fair value through profit or loss-trading				18,771,229	104.77
Total financial liabilities at fair value through profit or loss-trading				(195,479)	(1.09)
Other net liabilities				(658,725)	(3.68)
Net Assets Attributable to Holders of Redeemable Participating Shares				17,917,025	100.00

** The forward currency contracts are held with HSBC Bank Plc and 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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	46.74
OTC financial derivative instruments described in classification (b) above	1.95
Transferable securities as described in # above	41.43
Other current assets	9.88
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG High Yield Opportunities DE

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds		
	Austria		
5,729,000	Iochpe-Maxion Austria GmbH 5% 07/05/2028	4,916,993	0.99
2,900,000	Lnzav 5.75% Perpetual	3,092,818	0.62
		8,009,811	1.61
	Belgium		
3,766,000	Ontex Group NV 3.50% 15/07/2026	3,772,779	0.76
	Cayman Islands		
3,833,000	Southern Water Services Finance Limited 1.625% 30/03/2027	4,468,707	0.90
	Czech Republic		
9,227,000	Sazka Group AS 3.88% 15/02/2027	9,349,719	1.88
	Finland		
1,375,000	SpA Holdings 3 Oy 3.625% 04/02/2028	1,388,750	0.28
	France		
5,633,000	Altice France SA 4% 15/07/2029	5,610,372	1.13
3,000,000	Electricite de France SA 0% Perpetual	3,021,000	0.61
4,200,000	Electricite De France SA 3.375% 31/12/2169	4,394,859	0.88
3,052,000	Electricite de France SA 4.875% 21/09/2038	3,172,243	0.64
5,273,000	Goldstory SAS 5.38% 01/03/2026	5,404,319	1.09
3,550,000	IM Group SAS 6.63% 01/03/2025	3,665,337	0.74
1,400,000	MACIFS 0% Perpetual	1,410,347	0.28
5,435,000	Mobilux Finance SAS 4.25% 15/07/2028	5,446,250	1.09
2,711,000	Paprec Holding SA 3.5% 01/07/2028	2,707,530	0.53
		34,832,257	6.99
	Germany		
5,500,000	Adler Pelzer Holding GmbH 4.13% 01/04/2024	5,372,790	1.08
3,124,000	CT Investment GmbH 5.5% 15/04/2026	3,206,355	0.64
7,471,000	HT Troplast GmbH 9.25% 07/15/2025	8,294,267	1.67
1,300,000	IKB Deutsche Industrial Bank AG 4% 01/31/2028	1,334,635	0.27
2,191,000	Rebecca BidCo GmBH, 5.75% 15/07/2025	2,279,560	0.45
8,697,000	Safari Holding Verwaltungs Gmbh 5.38% 30/11/2022	8,349,642	1.68
		28,837,249	5.79
	Isle Of Man		
5,703,000	Playtech plc 4.25% 07/03/2026	5,875,516	1.18
	Italy		
7,157,000	Almaviva-The Italian Innovation Company SPA 7.25% 10/15/2022	7,297,277	1.46
7,837,000	Centurion Bidco SpA 5.88% 30/06/2026	8,206,640	1.65
3,039,000	Gamma Bidco SpA 5.125% 15/07/2025	3,143,693	0.63
7,973,000	Guala Closures SpA 3.25% 15/06/2028	8,010,274	1.60
259,000	Intesa Sanpaolo SpA 4.20% 01/06/2032	224,889	0.05
3,353,000	Marcolin SpA 6.13% 15/11/2026	3,426,766	0.69
1,548,000	Unipolsai Assicurazioni SpA 6.375% 31/12/2031	1,785,347	0.36
		32,094,886	6.44
	Jersey Channel Islands		
4,554,000	AA Bond Co Limited 6.5% 31/01/2026	5,523,234	1.11
	Luxembourg		
2,900,000	Aroundtown SA 4.75% 25/06/2024	3,576,725	0.72
7,785,000	Atento Luxco 1 SA 8% 10/02/2026	7,163,131	1.43
3,618,000	Cidron Aida Finco S.a r.l 5% 01/04/2028	3,675,255	0.74
3,620,000	Cidron Aida Finco Sarl 6.25% 01/04/2028	4,311,804	0.87
7,281,000	ContourGlobal Power Holdings SA 2.75% 01/01/2026	7,409,182	1.49
2,005,000	HSE Finance Sarl 5.625% 15/10/2026	2,065,752	0.41
1,603,000	LHMC Finco Sarl 6.25% 20/12/2023	1,629,305	0.33
5,745,000	LHMC Finco Sarl 7.875% 20/12/2023	4,950,030	0.99
739,000	Motion Finco Sarl 7.00% 15/05/2025	783,628	0.16
6,375,000	PLT VII Finance Sarl 4.625% 05/01/2026	6,601,791	1.33
12,879,000	Summer BC Holdco B Sarl 5.75% 31/10/2026	13,506,722	2.70
9,600,000	Vivion Investments SA 3.00% 08/08/2024	9,590,688	1.93
		65,264,013	13.10
	Mexico		
484,000	Cemex SAB De Cv 5.45% 19/11/2029	450,009	0.09
976,000	Cemex SAB De Cv 7.375% 05/06/2027	927,937	0.20
2,424,000	Credito Real SAB de CV SOFOM 5.00% 01/02/2027	2,010,708	0.41
2,253,000	Total Play Telecomunications SA de CV 7.5% 12/11/2025	2,016,481	0.39
		5,405,135	1.09
	Netherlands		
8,882,894	Bluewater Holding BV 10% 28/11/2023	7,452,972	1.50
1,760,000	Compact Bidco BV 5.75% 01/05/2026	1,754,502	0.35
2,586,000	Diebold Nixdorf Dutch Holding BV 9% 15/07/2025	2,846,643	0.57
1,632,000	EasyJet FinCo BV 1.875% 03/03/2028	1,635,933	0.33
3,339,000	Generali Finance Bv 4.596% 21/11/2049	3,765,657	0.76
1,684,700	ING Groep NV 0% 31/12/2049	1,646,019	0.33
6,323,000	IPD 3 BV 4.974% 01/12/2025	6,441,556	1.29
3,956,000	Maxeda DIY Holding BV 5.88% 01/10/2026	4,069,763	0.82

Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds (continued)		
	Netherlands		
2,410,000	Petrobras Global Finance Bv 5.38% 01/10/2029	3,093,445	0.62
1,260,600	Stichting AK Rabobank Certificaten 6.50% 29/12/2049	1,700,222	0.34
3,581,000	UPC Holding BV 5.5% 15/01/2028	3,173,906	0.63
		37,580,618	7.54
	Norway		
4,900,000	Airswift Global AS 8.67538 20250512 12/05/2025	4,193,861	0.84
3,800,000	Norwegian Energy Company ASA 9.00% 17/06/2026	3,220,339	0.65
		7,414,200	1.49
	Poland		
1,085,000	Inpost SA 2.25% 15/07/2027	1,093,813	0.22
	Portugal		
4,600,000	Banco Comercial Portugues SA 3.87% 27/03/2030	4,661,065	0.94
2,200,000	Banco Comercial Portugues SA 4.5% 12/07/2027	2,279,310	0.45
		6,940,375	1.39
	Spain		
6,800,000	ABANCA Corporacion Bancaria SA 0.00% 31/12/2031	7,259,721	1.46
1,900,000	Banco de Credito Social Cooperativo SA 5.25% 27/11/2031	1,959,252	0.39
3,953,000	Masaria Investments SAU 5.00% 15/09/2024	3,910,050	0.79
2,940,000	Masaria Investments SAU 5.25% 15/09/2024	2,921,581	0.58
4,035,000	NH Hotel Group SA 4% 02/07/2026	4,038,526	0.81
		20,089,130	4.03
	Sweden		
3,319,000	Assemblin Financing 5.00% 15/05/2025	3,370,030	0.68
1,000,000	Assemblin Financing AB 0% 15/05/2025	1,013,875	0.20
		4,383,905	0.88
	Turkey		
385,000	Yapi Ve Kredi Bankasi AS 6.1% 16/03/2023	337,882	0.07
	United Kingdom		
6,850,000	Bellis Finco PLC 4 20270216	7,999,485	1.61
1,825,000	Bracken MidCo1 plc 8.875% 15/10/2023	2,203,402	0.44
564,000	Co-Operative Group Ltd 5.125% 17/05/2024	701,911	0.14
2,000,000	eG Global Finance Plc 6.25% 30/10/2025	2,053,850	0.41
10,689,000	Galaxy Bidco Limited 6.50% 31/07/2026	13,156,281	2.64
6,046,000	Gatwick Airport Finance plc 4.375% 07/04/2026	7,139,449	1.43
7,279,000	Iceland Bondco Plc 4.625% 15/03/2025	8,367,986	1.68
6,381,000	Inspired Entertainment Financing plc 7.875% 01/06/2026	7,656,197	1.54
12,361,000	Ithaca Energy North Sea plc 9.38% 15/07/2024	10,833,152	2.17
200,000	Jaguar Land Rover Automotive Plc 7.75% 15/10/2025	185,619	0.04
4,628,000	Jerrold Finco Plc 4.875% 15/01/2026	5,559,207	1.12
6,098,000	Jerrold Finco plc 5.25% 15/01/2027	7,361,997	1.48
8,259,000	Lancashire Holdings Limited 5.625% 18/09/2041	7,491,008	1.50
7,215,000	Matalan Finance Plc 6.75% 31/01/2023	7,698,643	1.55
2,592,000	Nomad Foods Bondco plc 2.5% 24/06/2028	2,619,537	0.53
4,963,000	Provident Financial Plc 8.25% 06/04/2023	5,846,419	1.17
3,950,000	Shop Direct Funding Plc7.75% 15/11/2022	4,640,298	0.93
3,000,000	Siccar Point Energy Bonds plc 9% 04/03/2026	2,586,643	0.52
1,225,000	TI Automotive Finance plc 3.75% 15/04/2029	1,251,289	0.25
1,279,000	Victoria plc 3.625% 28/04/2028	1,298,830	0.26
		106,651,203	21.41
	United States		
6,987,000	Allied Universal Holdco LLC 4.875% 01/06/2028	8,095,583	1.63
372,000	Bausch Health Cos Inc 4.875% 01/06/2028	320,744	0.06
33,000	Bausch Health Cos Inc 6.25% 15/02/2029	27,557	0.01
6,522,000	Coty Inc 3.875% 15/04/2026	6,561,099	1.32
4,758,000	Crestwood Midstream Finance Corporation 6% 01/02/2029	4,207,735	0.84
5,768,000	Energy Transfer Operating LP 6.25% 31/12/2099	4,304,478	0.86
5,875,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026	5,307,019	1.07
2,560,000	Laredo Petroleum Inc 9.5 15/01/2025	2,277,340	0.46
5,952,000	Macys Retail Holdings LLC 5.88% 01/04/2029	5,403,978	1.08
4,385,000	MPT Finance Corporation 3.375% 24/04/2030	5,290,288	1.06
1,953,000	Occidental Petroleum Corporation 4.30% 15/08/2039	1,576,036	0.32
6,309,000	Paysafe Finance plc / Paysafe Holdings US Corporation 3.00% 15/06/2029	6,232,409	1.25
8,419,000	PM General Purchaser LLC 9.5% 01/10/2028	7,492,974	1.50
24,000	Rite Aid Corporation 8% 15/11/2026	20,567	0.00
3,353,000	Scientific Games International Inc 3.38% 15/02/2026	3,372,447	0.68
11,898,000	Sizzling Platter Finance Corporation 8.5% 28/11/2025	10,393,368	2.09
3,640,000	Southwestern Energy Company 8.375% 15/09/2028	3,472,564	0.70
127,000	Summer BC Bidco B LLC 5.5% 31/10/2026	109,051	0.02
718,000	The Men's Wearhouse Inc7.00% 01/07/2022	8,325	0.00
1,108,000	T-Mobile USA Inc 3.38% 15/04/2029	966,474	0.19
2,649,000	T-Mobile USA Inc 3.60% 15/11/2060	2,276,970	0.46
1,380,000	T-Mobile USA Inc 4.50% 15/04/2050	1,387,079	0.28
1,014,000	United Airlines Inc 4.375% 15/04/2026	886,042	0.18
		79,990,127	16.06
	Total corporate bonds	469,303,309	94.22

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

Nominal	Description	Fair Value €	% of Net Assets
	Total return swap (b)		
	United Kingdom		
(1,884,000)	Boparan Finance plc	183,919	0.04
	Total total return swap	183,919	0.04
Total financial assets at fair value through profit or loss-trading		469,487,228	94.26

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (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		
5,090,000	Auchan Holding Sa 100 bps 20 December 2024	(95,205)	(0.02)
2,475,000	Auchan Holding SA 100 bps 20 December 2025	(42,385)	(0.00)
700,000	CNH Industrial N.V. 500 bps 20 December 2024	(107,812)	(0.03)
300,000	Grifols SA 500 bps 20 December 2024	(39,599)	(0.01)
1,334,000	HSBC Holdings plc 100 bps 20 December 2025	(13,739)	(0.00)
5,571,000	HSBC Holdings Plc 100 bps 20 June 2025	(72,049)	(0.01)
3,419,000	Koninklijke KPN NV 100 bps 20 December 2025	(48,446)	(0.01)
1,550,500	Stonegate Public Company Plc 500 bps 20 December 2025	(4,983)	(0.00)
2,370,000	Stonegate Public Company plc 500 bps 20 Decemeber 2025	(7,617)	(0.00)
600,000	Volvo Treasury AB 100 bps 20 December 2024	(14,840)	(0.00)
2,814,000	Volvo Treasury Ab 100 bps 20 June 2025	(75,199)	(0.02)
		(521,874)	(0.10)
	United States		
55,000,000	NAHYS 36V1 5 Years 500 bps 20 June 2026	(4,756,844)	(0.96)
	Total credit default swaps	(5,278,718)	(1.06)
	Equity swap		
	Luxembourg		
(231,274)	Arcelormittal SA	(1,026,752)	(0.21)
	Total equity swap	(1,026,752)	(0.21)
	Total return swaps		
	France		
(3,966,000)	BNP Paribas	(131,682)	(0.03)
	Italy		
(1,672,000)	Salini Impregilo SpA 28/01/2027_CSAGI	(159,516)	(0.03)
(2,324,000)	Salini Impregilo SpA 28/01/2027_JPM	(224,366)	(0.05)
		(383,882)	(0.08)
	Netherlands		
(4,700,000)	ABN Amro Bank NV	(136,843)	(0.03)
	Turkey		
(385,000)	Yapi Ve Kredi Bankasi AS	(9,787)	(0.00)
(2,500,000)	Yapi Ve Kredi Bankasi AS_CSAGI	(80,698)	(0.01)
(630,000)	Yapi Ve Kredi Bankasi AS_JPM	(32,406)	(0.01)
		(122,891)	(0.02)
	United States		
(3,935,000)	Continental Resources Inc	(290,836)	(0.06)
(3,592,000)	Occidental Petroleum Corporation	(257,458)	(0.05)
		(548,294)	(0.11)
	Total total return swaps	(1,323,592)	(0.27)

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
€111,993,306	£96,385,359	15 July 2021	1	(254,923)	(0.05)
€112,098,460	US$136,125,302	15 July 2021	10	(2,651,579)	(0.53)
£156,935	€182,923	15 July 2021	1	(161)	(0.00)
Total unrealised loss on forward currency contracts				(2,906,663)	(0.58)
Total financial liabilities at fair value through profit or loss - trading				(10,535,725)	(2.12)
Total financial assets at fair value through profit or loss-trading				469,487,228	94.26
Total financial liabilities at fair value through profit or loss - trading				(10,535,725)	(2.12)
Other net assets				39,136,587	7.86
Net Assets Attributable to Holders of Redeemable Participating Shares				498,088,090	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	86.83
OTC financial derivative instruments described in classification (b) above	0.03
Other current assets	13.14
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Global Consumer Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equities		
	China		
26	Anta Sports Products Limited	612	0.02
5,000	China Mengniu Dairy Company Limited	30,228	0.96
1,133	Shenzhou International Group Holdings Limited	28,610	0.91
		59,450	1.89
	Cyprus		
670	Ozon Holdings plc	39,275	1.25
	Denmark		
102	Carlsberg A/S	19,016	0.61
	Germany		
531	About You Holding AG	16,058	0.51
555	Delivery Hero SE	73,320	2.34
327	Hugo Boss AG	17,792	0.57
838	Puma SE	99,925	3.19
851	Zalando SE	102,888	3.28
		309,983	9.89
	Hong Kong		
7,698	JS Global Lifestyle Company Limited	21,659	0.69
10,000	WH Group Limited	8,988	0.29
		30,647	0.98
	Italy		
375	Ferrari NV	77,380	2.46
174	Moncler SpA	11,774	0.38
		89,154	2.84
	Netherlands		
404	Just Eat Takeaway.Com NV	37,308	1.19
	Sweden		
1,387	Hennes & Mauritz AB	32,923	1.05
	Switzerland		
754	Cie Financiere Richemont SA	91,319	2.91
411	Dufry AG	24,366	0.78
		115,685	3.69
	Total equities	733,441	23.39
	Equity swaps (b)		
	China		
717	Proya Cosmetics Company Limited	2,203	0.07
500	Wuliangye Yibin Company Limited	2,650	0.08
7,250	Yantai China Pet Foods Company Limited	8,939	0.29
		13,792	0.44
	France		
3,971	Carrefour SA	5,953	0.19
74	Kering	8,553	0.27
189	LVMH Moet Hennessy Louis Vuitton Se	606	0.02
		15,112	0.48
	Portugal		
2,097	Jeronimo Martins	2,289	0.07
	Sweden		
(346)	ICA Gruppen AB	282	0.01
	Switzerland		
(23)	Swatch Group AG	142	0.00
	United Kingdom		
1,074	Asos Plc	1,270	0.04
(4,503)	B&M European Value Retail SA	524	0.02
(12,115)	Boohoo.com Plc	1,320	0.04
(18)	FTSE 100 Index	181	0.01
(45)	FTSE 350 General Retail Index	4,645	0.15
8,711	THG Holdings Limited	965	0.03
		8,905	0.29
	Total equity swaps	40,522	1.29
	Futures contract (a)		
	Hong Kong		
(1)	MINI HSI Index Future July 2021	388	0.01
	Total futures contract	388	0.01

Nominal	Description	Fair Value US$	% of Net Assets
	Government bonds		
	United States		
300,000	United States Treasury Bill 0% 07/10/2021 #	299,966	9.57
200,000	United States Treasury Bill 0% 23/09/2021 #	199,979	6.38
100,000	United States Treasury Bill 0% 26/08/2021 #	99,994	3.19
100,000	United States Treasury Bill 0% 28/10/2021 #	99,986	3.19
300,000	United States Treasury Bill 0% 29/07/2021 #	299,992	9.56
		999,917	31.89
	Total government bonds	999,917	31.89

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
US$2,971,039	CHF2,661,917	15 July 2021	1	90,093	2.88
US$186,976	DKK1,144,160	15 July 2021	1	4,458	0.14
US$428,762	€359,915	2 July 2021	4	1,920	0.06
US$6,284,468	€5,172,961	15 July 2021	3	147,905	4.73
US$591,492	£419,000	15 July 2021	1	12,639	0.40
US$650,916	HKD5,052,385	15 July 2021	2	305	0.01
US$549,063	SEK4,553,215	15 July 2021	1	16,579	0.53
Total unrealised gain on forward currency contracts				273,899	8.75
Total financial assets at fair value through profit or loss-trading				2,048,167	65.33

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Global Consumer Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps		
	China		
(5,655)	Jiumaojiu International Holdings Limited	(2,700)	(0.09)
200	Kweichow Moutai Company Limited	(475)	(0.02)
		(3,175)	(0.11)
	European Union		
(822)	STXE 600 EUR Price Index	(6,066)	(0.19)
	France		
(143)	Dow Jones Europe Stoxx Personal And Household Index	(2,529)	(0.08)
(106)	Essilor International Cie Generale d'Optique SA	(1,582)	(0.05)
(5)	Hermes International	(20)	(0.00)
(84)	Stoxx Europe 600 Food & Beverage Price Eur	(1,578)	(0.05)
		(5,709)	(0.18)
	Ireland		
3,616	Ryanair Holdings Plc	(903)	(0.03)
	Netherlands		
(1,018)	Koninklijke Ahold Delhaize NV	(1,572)	(0.05)
	Poland		
(1,159)	Allegro.pl Sp	(2,216)	(0.07)
	Spain		
1,422	Industria de Diseno Textil SA	(3,800)	(0.12)
	United Kingdom		
2,584	Associated British Foods plc	(4,182)	(0.13)
509	Burberry Group Plc	(1,285)	(0.04)
6,733	Dr.Martens plc	(3,725)	(0.12)
1,099	easyJet Plc	(1,527)	(0.05)
8,703	JD Sports Fashion Plc	(592)	(0.02)
(2,247)	MSGLGSXR	(6,172)	(0.20)
(811)	MSGLSLUX	(4,575)	(0.15)
1,080	Next Plc	(4,606)	(0.14)
(1,016)	Ocado Group Plc	(156)	(0.00)
(9,963)	Sainsbury (J) plc	(1,193)	(0.04)
(8,276)	Tesco plc	(16)	(0.00)
		(28,029)	(0.89)
	United States		
(65)	Doordash Inc - A	(2,509)	(0.08)
	Total equity swaps	(53,979)	(1.72)
	Futures contract		
	Singapore		
(5)	FTSE China A50 July 2021	(207)	(0.01)
	Total futures contract	(207)	(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
CHF2,412,565	US$2,696,877	15 July 2021	2	(85,800)	(2.74)
DKK1,029,379	US$168,669	15 July 2021	2	(4,461)	(0.14)
€359,915	US$428,822	2 July 2021	3	(1,980)	(0.06)
€2,349	US$2,801	9 July 2021	2	(16)	(0.00)
€4,579,578	US$5,578,954	15 July 2021	3	(146,308)	(4.67)
£262,780	US$371,214	15 July 2021	2	(8,181)	(0.26)
HKD4,190,259	US$540,027	15 July 2021	1	(434)	(0.01)
SEK4,097,155	US$496,043	15 July 2021	2	(16,894)	(0.54)
Total unrealised loss on forward currency contracts				(264,074)	(8.42)
Total financial liabilities at fair value through profit or loss-trading				(318,260)	(10.15)
Total financial assets at fair value through profit or loss-trading				2,048,167	65.33
Total financial liabilities at fair value through profit or loss-trading				(318,260)	(10.15)
Other net assets				1,405,354	44.82
Net Assets Attributable to Holders of Redeemable Participating Shares				3,135,261	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	18.92
Exchage traded financial derivative instruments described in classification (a) above	0.01
OTC financial derivative instruments described in classification (b) above	8.11
Transferable securities as described in # above	25.80
Other current assets	47.16
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Japan Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value ¥	% of Net Assets
	Equities		
	Japan		
23,611	Adastria Company Limited	47,930,330	1.34
18,059	Ajinomoto Company Inc	52,082,156	1.46
37,454	AMADA Company Limited	42,060,842	1.18
46,217	Aruhi Corporation	66,182,744	1.86
4,330	Asahi Group Holdings Limited	22,477,030	0.63
7,448	Asics Corporation	20,943,776	0.59
55,284	Askul Corporation	95,751,888	2.69
36,926	Chiyoda Corporation	16,284,366	0.46
40,883	CKD Corporation	95,666,220	2.68
21,248	DIP Coporation	72,986,880	2.05
12,991	Dmg Mori Company Limited	25,904,054	0.73
6,378	en Japan Inc	25,193,100	0.71
802	Fanuc Corporation	21,489,590	0.60
7,167	Grace Technology Inc	11,517,369	0.32
18,333	H2O Retailing Corporation	16,518,033	0.46
22,273	IHI Corporation	58,711,628	1.65
895	IR Japan Holdings Limited	12,521,050	0.35
42,377	Isetan Mitsukoshi Holdings Limited	32,799,798	0.92
22,841	Japan Airlines Company Limited	54,841,241	1.54
22,325	Japan Steel Works Limited	63,715,550	1.79
32,532	JGC Holdings Corporation	33,670,620	0.94
21,962	Kewpie Corporation	54,751,266	1.54
16,916	Kuraray Company Limited	18,049,372	0.51
4,348	Mabuchi Motor Company Limited	18,261,600	0.51
4,827	Mandom Corporation	9,991,890	0.28
10,083	Matsumotokiyoshi Holdings Company Limited	49,457,115	1.39
67,058	Mazda Motor Corporation	70,008,552	1.96
15,378	Minebea Mitsumi Inc	45,195,942	1.27
10,421	Misumi Group Inc	39,182,960	1.10
18,508	Mitsubishi Gas Chemical Company Inc	43,604,848	1.22
13,973	Mitsubishi Heavy Industries Limited	45,677,737	1.28
74,649	Mitsubishi Motors Corporation	23,290,488	0.65
4,241	Mitsui Osk Lines Limited	22,646,940	0.64
31,684	Modec Inc	65,205,672	1.83
27,696	Nippon Steel Corporation	51,888,456	1.46
64,868	Nissan Motor Company Limited	35,761,728	1.00
25,661	Nisshin Seifun Group Inc	41,699,125	1.17
38,578	NSK Limited	36,224,742	1.02
7,712	Open House Company Limited	40,256,640	1.13
11,571	Pan Pacific International Holdings Corporation	26,682,726	0.75
18,325	Park24 Company Limited	36,979,850	1.04
6	Persol Holdings Company Limited	13,170	0.00
16,186	Ryohin Keikaku Company Limited	37,713,380	1.06
25,850	Seibu Holdings Inc	33,656,700	0.94
6,715	Seria Company Limited	27,497,925	0.77
8,943	Seven & I Holdings Company Limited	47,371,071	1.33
6,397	Shiseido Company Limited	52,269,887	1.47
25,484	Showa Denko Kk	84,097,200	2.36
9,813	Stanley Electric Company Limited	31,548,795	0.88
9,091	Sumco Corporation	24,772,975	0.69
19,261	Sumitomo Heavy Industries Limited	58,938,660	1.65
9,841	Suntory Beverage & Food Limited	41,135,380	1.15
9,439	THK Company Limited	31,290,285	0.88
9,023	TKP Corporation	18,794,909	0.53
62,354	Tokyu Fudosan Holdings Corporation	41,652,472	1.17
26,296	Tosoh Corporation	50,383,136	1.41
16,160	Yamato Holdings Company Limited	51,065,600	1.42
25,892	Zeon Corporation	39,796,004	1.11
		2,336,063,463	65.52
	Total equities	2,336,063,463	65.52
	Equity swaps (b)		
	Japan		
(25,545)	Coca-Cola Bottlers Japan Inc	1,694,305	0.05
(4,103)	Daifuku Company Limited	4,172,088	0.12
(2,168)	Daikin Industries Limited	3,796,272	0.11
(3,884)	Daito Trust Construction Company Limited	636,752	0.02
(5,048)	Demae-Can Company Limited	1,503,845	0.04
(16,696)	DIC Corporation	1,137,827	0.03
(447)	Fast Retailing Company Limited	3,830,296	0.11
(5,577)	Harmonic Drive Systems Inc	6,687,165	0.19
(8,393)	Hitachi Construction Machine	364,406	0.01
(10,405)	JSR Corporation	598,819	0.02
(32,125)	Kajima Corporation	3,905,589	0.11
(20,677)	Kawasaki Heavy Industries Limited	6,179,327	0.16
(4,008)	Kobayashi Pharmaceutical Company	718,067	0.02
(14,698)	Komatsu Limited	8,211,958	0.23
(20,975)	K's Holdings Corporation	4,618,325	0.13
(23,264)	Kubota Corporation	9,530,021	0.27
(18,229)	Lion Corporation	3,177,121	0.09
(31,069)	Nippon Paint Holdings Company Limited	3,772,172	0.11
(143,011)	NTN Corporation	4,824,951	0.13
	Equity swaps (b) (continued)		
	Japan (continued)		
(79,440)	OJI Holdings Corporation	7,403,368	0.21
(3,026)	Shimamura Company Limited	1,294,755	0.04
(8,822)	Taisei Coporation	4,325,830	0.11
(7,066)	Technopro Holdings Inc	217,062	0.01
(26,689)	Teijin Limited	3,934,492	0.11
(4,451)	United Technology Holdings	1,986,010	0.06
(25,022)	Yamazaki Baking Company Limited	4,052,951	0.10
(10,085)	Yokogawa Electric Corporation	3,472,408	0.10
		96,046,182	2.69
	Total equity swaps	96,046,182	2.69
	Government bond		
	Japan		
415,000,000	Japan Treasury Discount Bill 0% 25/11/2021#	415,166,000	11.65
	Total government bond	415,166,000	11.65

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
€639,925	JPY84,000,220	2 July 2021	2	230,961	0.01
JPY68,247,010	€517,254	2 July 2021	3	162,543	0.00
US$78,711,855	JPY8,672,655,123	2 July 2021	1	63,448,872	1.78
US$47,919,441	JPY5,300,540,347	9 July 2021	1	17,677,419	0.50
Total unrealised gain on forward currency contracts				81,519,795	2.29
Total financial assets at fair value through profit or loss-trading				2,928,795,440	82.15

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Japan Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value ¥	% of Net Assets
	Equity swaps		
	Japan		
(10,363)	Azbil Corporation	(1,183,893)	(0.03)
(7,184)	Base Inc	(443,960)	(0.01)
(15,714)	Bridgestone Corporation	(8,566,041)	(0.24)
(2,108)	Cosmos Pharmaceutical Corporation	(1,467,437)	(0.04)
(64,843)	Daicel Corporation	(2,677,712)	(0.08)
(8,837)	Honda Motor Co Limited	(2,076,645)	(0.06)
(767)	Keyence Corporation	(2,020,010)	(0.06)
(6,338)	Kikkoman Corporation	(2,767,624)	(0.08)
(15,965)	Kirin Holdings Company Limited	(1,586,144)	(0.04)
(1,198)	Kose Corporation	(1,680,409)	(0.05)
(3,968)	Kusuri No Aoki Holdings Company Limited	(1,050,518)	(0.03)
(6,604)	Lawson Inc	(870,702)	(0.02)
(31,917)	Link And Motivation Inc	(3,426,886)	(0.10)
(4,367)	Makita Corporation	(804,178)	(0.02)
(14,148)	Mitsui Chemicals Inc	(3,729,019)	(0.10)
(5,809)	Nifco Inc/Japan	(2,005,053)	(0.06)
(23,348)	Nihon M&A Center Inc	(2,224,240)	(0.06)
(1,314)	Nitori Holdings Company Limited	(54,869)	(0.00)
(23,361)	Sekisui House Limited	(406,808)	(0.01)
(1,560)	Shimano Inc	(1,745,041)	(0.05)
(28,076)	Subaru Corporation	(3,406,712)	(0.10)
(12,332)	Sumitomo Realty & Developmen	(2,857,051)	(0.08)
(11,650)	Sumitomo Rubber Industries Limited	(1,789,185)	(0.05)
(2,514)	Toyota Motor Corporation	(3,409,857)	(0.10)
(4,237)	Unicharm Corporation	(809,765)	(0.02)
(2,575)	Workman Company Limited	(1,419,094)	(0.04)
(7,383)	Yaskawa Electric Corporation	(2,133,742)	(0.06)
(9,705)	Zozo Inc	(2,057,801)	(0.06)
		(58,670,396)	(1.65)
	Total equity swaps	(58,670,396)	(1.65)

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
€512,143	JPY67,578,958	9 July 2021	2	(160,874)	(0.00)
JPY16,102,028	€122,671	2 July 2021	1	(44,686)	(0.00)
JPY8,713,864,390	US$78,711,855	2 July 2021	3	(22,239,605)	(0.62)
JPY90,475,864	US$816,996	9 July 2021	2	(196,343)	(0.01)
Total unrealised loss on forward currency contracts				(22,641,508)	(0.63)
Total financial liabilities at fair value through profit or loss-trading				(81,311,904)	(2.28)
Total financial assets at fair value through profit or loss-trading				2,928,795,440	82.15
Total financial liabilities at fair value through profit or loss-trading				(81,311,904)	(2.28)
Other net assets				717,700,081	20.13
Net Assets Attributable to Holders of Redeemable Participating Shares				3,565,183,617	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	36.70
OTC financial derivative instruments described in classification (b) above	2.79
Transferable Securities as described in # above	6.52
Other current assets	53.99
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG US Equity Extended

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equities		
	Canada		
35,271	Magna International Inc	3,267,505	4.10
69,260	Suncor Energy Inc	1,660,162	2.08
		4,927,667	6.18
	Ireland		
3,129	Medtronic plc	388,403	0.49
	United States		
4,140	AbbVie Inc	466,330	0.58
3,549	Allegiant Travel Company	688,506	0.86
1,688	Alphabet Inc	4,121,742	5.17
1,459	Amgen Inc	355,631	0.45
22,782	Apple Inc	3,120,223	3.91
77,267	Aramark	2,878,196	3.61
65,224	Ballys Corporation	3,529,271	4.43
27,221	Bank Of America Corporation	1,122,322	1.41
89	Booking Holdings Inc	194,740	0.24
5,344	Bristol-Myers Squibb Company	357,086	0.45
58,950	Championx Corporation	1,512,067	1.90
1,485	Danaher Corporation	398,515	0.50
4,665	Eli Lilly & Company	1,070,711	1.34
12,620	EnerSys	1,233,353	1.55
19,319	EOG Resources Inc	1,611,977	2.02
5,488	Facebook Inc	1,908,232	2.39
11,597	FedEx Corporation	3,459,733	4.34
1,238	Fiserv Inc	132,330	0.17
19,546	Global Payments Inc	3,665,657	4.60
240,749	Hostess Brands Inc	3,897,726	4.89
1,549	Intercontinental Exchange Inc	183,866	0.23
12,264	JPMorgan Chase & Company	1,907,543	2.39
37,111	Kontoor Brands Inc	2,093,432	2.63
5,903	Merck & Company Inc	459,076	0.58
444	Moody's Corporation	160,892	0.20
3,576	Morgan Stanley	327,883	0.41
13,901	Norfolk Southern Corporation	3,689,464	4.63
1,401	Nvidia Corporation	1,120,940	1.41
590	Organon & Company	17,853	0.02
12,391	Pfizer Inc	485,232	0.61
566	PPG Industries Inc	96,090	0.12
13,034	Ralph Lauren Corporation	1,535,536	1.93
10,072	S&P Global Inc	4,134,052	5.19
1,725	Tesla Inc	1,172,482	1.47
38,008	The Charles Schwab Corporation	2,767,362	3.47
1,969	The Goldman Sachs Group Inc	747,295	0.94
9,273	The Scotts Miracle-Gro Company	1,779,674	2.23
930	Thermo Fisher Scientific Inc	469,157	0.59
13,032	United Parcel Service Inc	2,710,265	3.39
2,270	Unitedhealth Group Inc	908,999	1.13
		62,491,441	78.38
	Total equities	67,807,511	85.05
	Equity swaps (b)		
	United States		
1,776	Amazon.Com Inc	610,901	0.77
(42,694)	AT&T Inc	22,250	0.03
(4,958)	Ball Corporation	39,238	0.05
(8,118)	Clorox Company	238,026	0.30
14,645	Microsoft Corporation	467,176	0.59
2,666	PayPal Holdings Inc	223,685	0.28
(12,616)	Penn National Gaming Inc	4,477	0.01
(2,961)	Procter & Gamble Company	1,057	0.00
(4,464)	The Walt Disney Company	14,436	0.01
(5,654)	Marriott International -Class A	13,188	0.01
(4,051)	Lowes Companies Inc	6,845	0.01
		1,641,279	2.06
	Total equity swaps	1,641,279	2.06
	Futures contract (a)		
	United States		
74	S&P500 EMINI Future September 2021	191,442	0.24
	Total futures contract	191,442	0.24
	Real estate investment trusts		
	United States		
778	Equity Residential	59,906	0.08
19,184	Ryman Hospitality Properties Inc #	1,514,769	1.90
		1,574,675	1.98
	Total real estate investment trusts	1,574,675	1.98
	Total financial assets at fair value through profit or loss-trading	71,214,907	89.33

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG US Equity Extended (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps		
	Canada		
(23,833)	Canadian Tire Corporation - Class A	(1,010,935)	(1.27)
(5,052)	Lululemon Athletica Inc	(239,978)	(0.30)
(22,913)	Restaurant Brands International Inc	(94,723)	(0.12)
		(1,345,636)	(1.69)
	United States		
(830)	3M Company	(24,701)	(0.03)
(17,933)	Advanced Micro Devices	(328,392)	(0.41)
(1,586)	AvalonBay Communities Inc	(80,339)	(0.10)
138,352	Bloomin Brands Inc	(30,437)	(0.04)
(14,874)	Cisco Systems Inc	(6,523)	(0.01)
(20,719)	ConAgra Foods Inc	(37,830)	(0.05)
(7,984)	Dollar Tree Inc	(8,860)	(0.01)
(12,582)	DraftTKings Inc-Class A	(63,378)	(0.08)
(1,218)	Essex Property Trust Inc	(75,630)	(0.09)
(2,455)	Etsy Inc	(120,746)	(0.15)
(15,480)	Fastenal Company	(93,516)	(0.12)
(29,031)	Interpublic Group of Companies Inc	(420,357)	(0.53)
(359)	McDonald's Corporation	(6,302)	(0.01)
(19,637)	MGM Resorts International	(417,124)	(0.52)
13,185	Stanley Black & Decker Inc	(17,800)	(0.02)
(7,048)	Starbucks Corporation	(10,565)	(0.01)
(2,113)	Texas Instruments Inc	(4,438)	(0.01)
(1,930)	The JM Smucker Company	(20,369)	(0.02)
		(1,767,307)	(2.21)
	Total equity swaps	(3,112,943)	(3.90)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG US Equity Extended (continued)

Description	Fair Value US$	% of Net Assets
Total financial assets at fair value through profit or loss - trading	71,214,907	89.33
Total financial liabilities at fair value through profit or loss - trading	(3,112,943)	(3.90)
Other net assets	11,623,103	14.57
Net Assets Attributable to Holders of Redeemable Participating Shares	79,725,067	100.00

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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	81.75
Exchage traded financial derivative instruments described in classification (a) above	0.23
OTC financial derivative instruments described in classification (b) above	1.98
Transferable securities described in # above	1.82
Other current assets	14.22
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL TargetRisk Moderate

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swap (b)		
	United States		
(20,000,000)	NAIGS S36V1 5 Years 100bps 20 June 2026	510,709	1.43
	Total credit default swap	510,709	1.43
	Futures contracts (a)		
	Australia		
15	Australian 10 Year Bond Future September 2021	4,458	0.01
5	SPI 200 Futures September 2021	1,389	0.00
		5,847	0.01
	Canada		
8	CAN 10 Year Bond Future September 2021	8,625	0.02
5	S&P/TSX 60 Index Future September 2021	11,842	0.03
		20,467	0.05
	Germany		
1	Euro-BOBL Future September 2021	83	0.00
8	Euro-BTP Future September 2021	8,088	0.02
10	Euro-BUND Future September 2021	11,384	0.03
6	Euro-BUXL 30Y BND September 2021	18,761	0.05
9	Euro-OAT Future September 2021	5,574	0.02
7	SWISS Market Index Future September 2021	5,766	0.02
		49,656	0.14
	Japan		
3	JPN 10 Year Bond (OSE) September 2021	891	0.00
	Singapore		
4	FTSE Taiwan Index July 2021	2,161	0.01
7	MSCI SING Index ETS July 2021	532	0.00
		2,693	0.01
	South Korea		
4	KOSPI2 Index Future September 2021	5,845	0.02
	United Kingdom		
10	Long GILT Future September 2021	12,654	0.04
	United States		
3	NASDAQ 100 E-MINI September 2021	38,076	0.11
9	S&P500 EMINI Future September 2021	31,338	0.09
15	United States 10 Year Note (CBT) Bond Futures September 2021	10,406	0.03
10	United States Long Bond (CBT) Bond Futures September 2021	44,195	0.12
25	United States Ultra Bond CBT September 2021	155,056	0.43
		279,071	0.78
	Total futures contracts	377,124	1.05
	Government bonds		
	France		
1,067,610	French Republic Government Bond Oat 0.7% 25/07/2030	1,530,695	4.27
	Germany		
1,075,780	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	1,540,438	4.30
	United Kingdom		
1,267,630	United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	2,184,144	6.10
	United States		
500,000	United States Treasury Bill 0% 04/11/2021#	499,923	1.40
1,500,000	United States Treasury Bill 0% 07/10/2021#	1,499,830	4.19
500,000	United States Treasury Bill 0% 15/07/2021#	499,992	1.40
1,500,000	United States Treasury Bill 0% 19/08/2021#	1,499,913	4.19
1,500,000	United States Treasury Bill 0% 21/10/2021#	1,499,821	4.19
1,025,600	United States Treasury Inflation Indexed Bond 0.13%15/01/2031#	1,129,243	3.15
1,018,040	United States Treasury Inflation Linked IX N/B 0.13% 15/04/2026	1,108,232	3.09
2,082,600	United States Treasury Inflation Linked IX N/B 0.13% 15/07/2030	2,298,795	6.41
1,028,950	United States Treasury Inflation Linked IX N/B 0.13% 15/10/2025	1,120,522	3.13
		11,156,271	31.15
	Total government bonds	16,411,548	45.82
	Total return swap (b)		
	United States		
31,000	BBG Commex AG&LV Capital	64,596	0.18
	Total total return swap	64,596	0.18

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
US$3,301,097	€2,717,047	15 July 2021	1	77,928	0.21
US$2,447,194	£1,733,539	15 July 2021	1	52,290	0.15
Total unrealised gain on forward currency contracts				130,218	0.36
Total financial assets at fair value through profit or loss-trading				17,494,195	48.84

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL TargetRisk Moderate (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swap		
	United States		
5,000,000	NAIGS S36V1 5 Years 100bps 20 June 2026	(127,677)	(0.36)
	Total credit default swap	(127,677)	(0.36)
	Futures contracts		
	France		
5	CAC40 10 EURO Future July 2021	(7,666)	(0.02)
	Germany		
1	DAX Index Future September 2021	(5,604)	(0.02)
16	EURO STOXX 50 September 2021	(10,865)	(0.03)
1	STOXX EURO ESG-X September 2021	(225)	(0.00)
		(16,694)	(0.05)
	Hong Kong		
1	HANG SENG Index Future July 2021	(3,103)	(0.01)
3	HSCEI Futures July 2021	(2,852)	(0.01)
		(5,955)	(0.02)
	Italy		
3	FTSE MIB Index Future September 2021	(4,423)	(0.01)
	Japan		
6	TOPIX Index Futures September 2021	(8,401)	(0.02)
	Netherlands		
2	Amsterdam Index Future July 2021	(1,267)	(0.00)
	Singapore		
20	FTSE China A50 July 2021	(979)	(0.00)
6	NIKKEI 225 (SGX) September 2021	(6,436)	(0.03)
2	SGX NIFTY 50 July 2021	(236)	(0.00)
		(7,651)	(0.03)
	South Africa		
2	FTSE/JSE TOP 40 September 2021	(1,382)	(0.00)
	South Korea		
9	KOREA 10 Year Bond Future September 2021	(44)	(0.00)
	Sweden		
17	OMXS30 Index Future July 2021	(4,394)	(0.01)
	United Kingdom		
8	FTSE 100 Index Future September 2021	(9,774)	(0.03)
	United States		
1	United States 5 Year Note (CBT) Bond Futures September 2021	(391)	(0.00)
	Total futures contracts	(68,042)	(0.19)

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
CHF1,519,002	US$1,654,694	3 August 2021	2	(9,862)	(0.03)
€10,729,357	US$12,807,606	3 August 2021	4	(74,564)	(0.20)
Total unrealised loss on forward currency contracts				(84,426)	(0.23)
Total financial liabilities at fair value through profit or loss-trading				(280,145)	(0.78)
Total financial assets at fair value through profit or loss-trading				17,494,195	48.84
Total financial liabilities at fair value through profit or loss-trading				(280,145)	(0.78)
Other net assets				18,601,912	51.94
Net Assets Attributable to Holders of Redeemable Participating Shares				35,815,962	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	26.88
Exchage traded financial derivative instruments described in classification (a) above	1.04
OTC financial derivative instruments described in classification (b) above	1.94
Transferable securities as described # above	18.21
Other current assets	51.93
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equities		
	Australia		
87,391	Bank of Queensland Limited	597,696	2.48
	China		
251,100	Baoshan Iron & Steel Company Limited	296,900	1.23
4,141	Bilibili Inc	504,539	2.09
55,000	China Merchants Bank Company Limited	469,202	1.94
81,100	Han's Laser Technology Industry Group Company Limited	506,949	2.10
25,748	Jiangsu Hengli Hydraulic Company Limited	342,380	1.42
28,200	NetEase Inc	638,743	2.65
6,100	Shenzhen Mindray Bio-Medical Electronics Company Limited	453,196	1.88
12,535	Trip.com Group Limited	444,491	1.84
45,280	Wuxi Lead Intelligent Equipment Company Limited	421,444	1.75
		4,077,844	16.90
	Hong Kong		
55,200	AIA Group Limited	685,926	2.84
114,000	China Resources Land Limited	461,675	1.91
316,000	CSPC Pharmaceutical Group Limited	457,367	1.90
7,600	Hong Kong Exchanges and Clearing Limited	452,916	1.88
99,200	Hongkong Land Holdings Limited	472,192	1.96
702,000	Pacific Basin Shipping Limited	282,939	1.17
		2,813,015	11.66
	India		
47,003	ICICI Bank Limited	803,751	3.33
33,442	Infosys Limited	708,636	2.94
		1,512,387	6.27
	Indonesia		
1,232,315	Bank Rakyat Indonesia Persero Tbk PT	334,850	1.39
561,600	Semen Indonesia Persero Tbk PT	367,945	1.52
		702,795	2.91
	Macau		
99,200	Sands China Limited	417,706	1.73
	Malaysia		
308,200	Petronas Chemicals Group Bhd	598,360	2.48
	Philippines		
179,300	International Container Terminal Services Inc	601,278	2.49
	South Korea		
686	LG Chem Limited	517,782	2.15
6,698	SK Hynix Inc	758,332	3.14
61,627	Woori Financial Group Inc	626,585	2.59
		1,902,699	7.88
	Taiwan		
73,000	Chailease Holding Company Limited	530,552	2.20
115,000	Hon Hai Precision Industry Company Limited	462,270	1.92
29,000	Taiwan Semiconductor Manufacturing Company Limited	619,291	2.56
		1,612,113	6.68
	Thailand		
215,700	Kasikornbank Public Company Limited	797,518	3.30
392,900	PTT Public Company Limited/Foreign	481,164	1.99
738,300	Thai Beverage Public Company Limited	370,743	1.54
		1,649,425	6.83
	United Kingdom		
16,988	Prudential plc	322,334	1.34
	Total equities	16,807,652	69.65
	Equity swaps (b)		
	China		
(2,600)	Alibaba Group Holding Limited	7,788	0.03
(1,163)	Alibaba Group Holding-SP	35,758	0.15
(6,274)	Autohome Inc	82,992	0.34
(4,151)	Daqo New Energy Corporation	22,694	0.09
(141,000)	Haitian International Holdings	736	0.00
(218,200)	Xinjiang Goldwind Science&Technology	111,386	0.47
		261,354	1.08
	Indonesia		
(420)	MSCI Daily TR Net Emerging Market	68,173	0.28
	South Korea		
(2,588)	Lotte Chemical Corporation	31,590	0.13
	Taiwan		
(329,000)	Taiwan Cement	6,320	0.03

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	Thailand		
(180,100)	Siam Commercial Bank	40,115	0.17
	Total equity swaps	407,552	1.69
	Futures contracts (a)		
	Australia		
(5)	SPI 200 Futures September 2021	2,215	0.01
	Hong Kong		
(18)	HANG SENG Index Futures July 2021	20,500	0.08
(15)	HSCEI Futures July 2021	6,857	0.03
		27,357	0.11
	India		
11	Ultratech Cement Futures July 2021	8,684	0.04
	Malaysia		
(31)	FTSE KLCI FUTURE July 2021	9,629	0.04
	Thailand		
(76)	SET50 Futures September 2021	4,105	0.02
	Total futures contracts	51,990	0.22
	Government bonds		
	United States		
100,000	United States Treasury Bill 0% 05/08/2021#	99,996	0.41
750,000	United States Treasury Bill 0% 12/08/2021#	749,961	3.11
100,000	United States Treasury Bill 0% 16/09/2021#	99,991	0.41
400,000	United States Treasury Bill 0% 26/08/2021#	399,975	1.66
500,000	United States Treasury Bill 0% 28/10/2021#	499,929	2.07
100,000	United States Treasury Bill 0% 29/07/2021#	99,997	0.42
		1,949,849	8.08
	Total government bonds	1,949,849	8.08
	Real estate investment trust		
	Hong Kong		
52,600	Link REIT	509,687	2.11
	Total real estate investment trust	509,687	2.11

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
THB673,604	US$21,001	15 July 2021	1	15	0.00
US$659,590	AUD868,618	15 July 2021	3	7,425	0.03
US$1,879,731	CNY12,007,813	15 July 2021	1	23,276	0.10
US$263,875	€221,263	2 July 2021	1	1,468	0.01
US$13,203,828	£9,507,354	2 July 2021	2	69,812	0.29
US$274,580	£194,506	15 July 2021	1	5,867	0.02
US$5,465,583	HKD42,422,910	15 July 2021	5	2,653	0.01
US$1,050,506	IDR15,007,524,786	15 July 2021	1	19,647	0.08
US$2,125,051	KRW2,369,006,441	15 July 2021	1	28,625	0.12
US$613,466	MYR2,522,227	15 July 2021	2	6,707	0.03
US$470,618	PHP22,488,503	15 July 2021	1	10,831	0.04
US$591,966	SGD784,825	15 July 2021	1	8,126	0.03
US$1,403,673	THB43,751,631	15 July 2021	3	38,640	0.16
US$1,603,889	TWD44,299,413	15 July 2021	1	15,064	0.06
Total unrealised gain on forward currency contracts				238,156	0.98
Total financial assets at fair value through profit or loss-trading				19,964,886	82.73

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)
Man GLG Asia Pacific (ex-Japan) Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps		
	Hong Kong		
(56,000)	Hansoh Pharmaceutical Group	(814)	(0.00)
	South Korea		
(2,162)	Netmarble Corporation	(16,189)	(0.07)
	Taiwan		
(439,000)	Mega Financial Holding Company Limited	(34,449)	(0.14)
	United States		
(816)	MSCI Daily TR Net Emerging Market	(8,700)	(0.04)
	Total equity swaps	(60,152)	(0.25)
	Futures contracts		
	India		
24	Bharti Airtel Futures July 2021	(11,468)	(0.05)
	Singapore		
(95)	FTSE China A50 Futures July 2021	(3,960)	(0.02)
(8)	FTSE Taiwan Index July 2021	(5,840)	(0.02)
(16)	MSCI SING Index ETS Futures July 2021	(774)	(0.00)
(64)	SGX Nifty 50 July 2021	(15,913)	(0.07)
		(26,487)	(0.11)
	South Korea		
(12)	KOSPI2 Index Futures Sptember 2021	(18,770)	(0.08)
	Total futures contracts	(56,725)	(0.24)

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
€221,263	US$263,624	2 July 2021	1	(1,217)	(0.01)
€221,263	US$263,917	9 July 2021	1	(1,472)	(0.01)
£9,507,354	US$13,219,618	2 July 2021	2	(85,602)	(0.35)
£9,507,354	US$13,204,216	9 July 2021	2	(69,922)	(0.29)
HKD1,195,813	US$154,026	15 July 2021	2	(37)	(0.00)
IDR3,434,934,788	US$237,056	15 July 2021	1	(1,112)	(0.00)
THB1,031,979	US$33,012	15 July 2021	2	(815)	(0.00)
Total unrealised loss on forward currency contracts				(160,177)	(0.66)
Total financial liabilities at fair value through profit or loss - trading				(277,054)	(1.15)
Total financial assets at fair value through profit or loss - trading				19,964,886	82.73
Total financial liabilities at fair value through profit or loss - trading				(277,054)	(1.15)
Other net assets				4,444,035	18.42
Net Assets Attributable to Holders of Redeemable Participating Shares				24,131,867	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	69.91
Exchage traded financial derivative instruments described in classification (a) above	0.21
OTC financial derivative instruments described in classification (b) above	2.61
Transferable securities described in # above	7.87
Other current assets	19.40
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL Target Growth Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts (a)		
	Australia		
6	SPI 200 Futures September 2021	2,703	0.01
14	Australian 10 Year Bond Future September 2021	4,161	0.02
		6,864	0.03
	Canada		
8	CAN 10 Year Bond Future September 2021	9,198	0.04
7	S&P/TSX 60 Index Future September 2021	14,604	0.06
		23,802	0.10
	Germany		
11	Euro-BTP Future September 2021	14,136	0.06
10	Euro-BUND Future September 2021	9,191	0.04
12	Euro-OAT Future September 2021	7,774	0.03
6	Euro-BUXL 30Y BND September 2021	9,985	0.04
(11)	Euro-SCHATZ Future September 2021	6	0.00
8	SWISS Market Index Future September 2021	7,000	0.03
		48,092	0.20
	Japan		
2	JPN 10 Year Bond (OSE) September 2021	3,276	0.01
	Singapore		
5	FTSE Taiwan Index July 2021	3,483	0.01
7	MSCI SING Index ETS July 2021	532	0.00
		4,015	0.01
	South Korea		
7	KOSPI2 Index Future September 2021	8,795	0.04
	United Kingdom		
14	Long GILT Future September 2021	14,367	0.06
	United States		
1	E-MINI RUSS 2000 September 2021	450	0.00
2	MSCI EMGMKT September 2021	105	0.00
4	NASDAQ 100 E-MINI September 2021	50,034	0.21
11	S&P500 EMINI Future September 2021	37,448	0.15
15	United States 10 Year Note (CBT) Bond Futures September 2021	6,086	0.03
12	United States Long Bond (CBT) Bond Futures September 2021	49,602	0.21
30	United States Ultra Bond CBT September 2021	195,570	0.81
		339,295	1.41
	Total futures contracts	448,506	1.86
	Government bonds		
	France		
2,000,000	France Treasury Bill BTF 0% 04/11/2021	2,377,303	9.83
2,000,000	France Treasury Bill BTF 0% 15/12/2021	2,379,022	9.84
		4,756,325	19.67
	United States		
2,000,000	United States Treasury Bill 0% 08/07/2021 #	1,999,985	8.28
100,000	United States Treasury Bill 0% 29/07/2021 #	99,997	0.41
250,000	United States Treasury Bill 0% 26/08/2021 #	249,984	1.03
250,000	United States Treasury Bill 0% 14/10/2021 #	249,970	1.03
2,500,000	United States Treasury Bill 0% 04/11/2021 #	2,499,614	10.35
		5,099,550	21.10
	Total government bonds	9,855,875	40.77

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
CNY500,000	US$77,082	29 July 2021	1	141	0.00
€100,000	CHF109,588	26 July 2021	1	15	0.00
€100,000	£85,684	14 July 2021	1	252	0.00
£602,214	€700,000	14 July 2021	2	1,587	0.01
£300,000	JPY45,554,640	19 July 2021	1	3,954	0.02
£300,000	AUD550,437	10 August 2021	1	1,162	0.00
US$75,184	AUD100,000	23 July 2021	1	100	0.00
US$406,257	CAD500,000	7 July 2021	5	2,481	0.01
US$396	CHF364	15 July 2021	1	2	0.00
US$599,816	€500,000	12 July 2021	5	6,716	0.03
US$5,249,949	€4,321,455	15 July 2021	2	123,508	0.52
US$193,410	£139,150	15 July 2021	2	1,174	0.00
US$764,615	£550,000	21 July 2021	11	4,771	0.02
US$795	JPY87,349	15 July 2021	1	8	0.00
US$1,097,254	JPY120,000,000	11 August 2021	1	15,693	0.05
US$88,590	KRW100,000,000	14 July 2021	1	96	0.00
US$75,807	MXN1,500,000	1 July 2021	1	479	0.00
US$283,163	NZD400,000	14 July 2021	4	3,664	0.02
US$149,500	SGD200,000	7 July 2021	2	715	0.00
US$74,524	SGD100,000	19 July 2021	1	134	0.00
US$74,534	SGD100,000	11 August 2021	1	148	0.00
Total unrealised gain on forward currency contracts				166,800	0.68
Total financial assets at fair value through profit or loss-trading				10,471,181	43.31

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL Target Growth Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts		
	France		
7	CAC40 10 EURO Future July 2021	(10,588)	(0.04)
	Germany		
1	DAX Index Future September 2021	(4,922)	(0.02)
24	EURO STOXX 50 September 2021	(17,743)	(0.08)
(1)	Euro-BOBL Future September 2021	(225)	(0.00)
1	STOXX EURO ESG-X September 2021	(225)	(0.00)
		(23,115)	(0.10)
	Hong Kong		
3	HANG SENG Index Future July 2021	(6,857)	(0.03)
4	HSCEI Futures July 2021	(4,204)	(0.02)
		(11,061)	(0.05)
	Italy		
5	FTSE MIB Index Future September 2021	(16,389)	(0.07)
	Japan		
8	TOPIX Index Futures September 2021	(10,769)	(0.04)
	Netherlands		
4	Amsterdam Index Future July 2021	(3,256)	(0.01)
	Singapore		
19	FTSE China A50 July 2021	(1,013)	(0.00)
6	NIKKEI 225 (SGX) September 2021	(1,284)	(0.01)
1	SGX NIFTY 50 July 2021	(214)	(0.00)
		(2,511)	(0.01)
	South Africa		
3	FTSE/JSE TOP 40 September 2021	(1,929)	(0.01)
	South Korea		
8	KOREA 10 Year Bond Future September 2021	(311)	(0.00)
	Sweden		
1	OMXS30 ESG Future July 2021	(36)	(0.00)
29	OMXS30 Index Future July 2021	(7,247)	(0.03)
		(7,283)	(0.03)
	United Kingdom		
14	FTSE 100 Index Future September 2021	(17,082)	(0.07)
	United States		
1	MSCI EAFE September 2021	(2,875)	(0.01)
(7)	United States 2 Year Note (CBT) Bond Futures September 2021	(313)	(0.00)
(2)	United States 5 Year Note (CBT) Bond Futures September 2021	(234)	(0.00)
		(3,422)	(0.01)
	Total futures contracts	(107,716)	(0.44)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL Target Growth 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
AUD1,649	US$1,242	15 July 2021	1	(4)	(0.00)
CAD1,100,000	US$908,597	7 July 2021	1	(20,289)	(0.09)
CNY500,000	US$78,180	12 July 2021	1	(862)	(0.00)
€600,000	JPY79,900,128	29 July 2021	1	(8,086)	(0.03)
€500,000	US$611,107	12 July 2021	1	(18,007)	(0.07)
€3,036,965	US$3,625,234	3 August 2021	2	(21,123)	(0.10)
£85,763	€100,000	14 July 2021	1	(143)	(0.00)
£600,000	US$849,275	21 July 2021	2	(20,354)	(0.09)
£1,020	US$1,418	3 August 2021	1	(8)	(0.00)
JPY39,304,610	€300,000	29 July 2021	3	(1,774)	(0.01)
JPY7,631,340	£50,000	19 July 2021	1	(309)	(0.00)
KRW300,000,000	US$270,529	14 July 2021	3	(5,046)	(0.02)
MXN1,500,000	US$75,681	1 July 2021	3	(353)	(0.00)
MXN5,500,000	US$277,184	8 July 2021	3	(1,225)	(0.01)
MXN11,000,000	US$556,112	30 July 2021	1	(5,706)	(0.02)
NZD300,000	US$218,268	14 July 2021	1	(8,644)	(0.04)
SEK1,000,000	US$118,038	4 August 2021	1	(1,070)	(0.00)
SGD200,000	US$151,111	7 July 2021	2	(2,326)	(0.01)
SGD200,000	US$150,995	19 July 2021	1	(2,214)	(0.01)
SGD100,000	US$75,360	28 July 2021	1	(972)	(0.00)
US$69,028	£50,000	2 July 2021	1	(45)	(0.00)
US$69,057	£50,000	21 July 2021	1	(19)	(0.00)
US$80,642	CAD100,000	7 July 2021	1	(113)	(0.00)
US$77,209	CNY500,000	12 July 2021	1	(110)	(0.00)
US$176,726	KRW200,000,000	14 July 2021	2	(263)	(0.00)
US$176,075	KRW200,000,000	28 July 2021	2	(902)	(0.00)
US$415,225	MXN8,500,000	30 July 2021	13	(10,089)	(0.04)
US$74,248	SGD100,000	19 July 2021	1	(142)	(0.00)
US$74,322	SGD100,000	28 July 2021	1	(66)	(0.00)
US$74,303	SGD100,000	11 August 2021	1	(83)	(0.00)
Total unrealised loss on forward currency contracts				(130,347)	(0.54)
Total financial liabilities at fair value through profit or loss-trading				(238,063)	(0.98)
Total financial assets at fair value through profit or loss-trading				10,471,181	43.31
Total financial liabilities at fair value through profit or loss-trading				(238,063)	(0.98)
Other net assets				13,943,195	57.67
Net Assets Attributable to Holders of Redeemable Participating Shares				24,176,313	100.00

**The forward currency contracts are held with Citibank NA, HSBC Bank Plc, Royal bank of Scotland and 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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	19.39
Exchage traded financial derivative instruments described in classification (a) above	1.83
Transferable securities as described # above	20.79
OTC financial derivative instruments described in classification (b) above	0.68
Other current assets	57.31
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Convertible Arbitrage Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps (b)		
	United States		
1,950,000	Hess Corporation 100 102bps 20 June 2026	7,732	0.01
1,950,000	Kohl's Corporation 100 0bps 20 June 2026	21,809	0.03
		29,541	0.04
	Total credit default swaps	29,541	0.04
	Government bonds		
	United States		
2,000,000	Treasury Bill 0% 04/11/2021 #	1,999,691	2.58
5,370,000	Treasury Bill 0% 09/12/2021 #	5,368,901	6.93
2,000,000	Treasury Bill 0% 12/11/2021 #	1,999,679	2.58
15,555,000	Treasury Bill 0% 16/12/2021 #	15,551,710	20.06
4,915,000	Treasury Bill 0% 18/11/2021 #	4,914,179	6.34
6,715,000	Treasury Bill 0% 26/11/2021 #	6,713,808	8.66
5,355,000	United States Treasury Bill 0% 02/12/2021 #	5,353,955	6.91
2,200,000	United States Treasury Bill 0% 14/10/2021 #	2,199,736	2.83
2,000,000	United States Treasury Bill 0% 21/10/2021 #	1,999,761	2.58
2,000,000	United States Treasury Bill 0% 28/10/2021 #	1,999,718	2.58
3,500,000	United States Treasury Bill 0% 7/10/2021 #	3,499,602	4.51
		51,600,740	66.56
	Total government bonds	51,600,740	66.56

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
€1,504,200	US$1,783,691	2 July 2021	1	215	0.00
US$35,730,676	€29,960,638	2 July 2021	3	198,857	0.26
US$595,286	€500,000	9 July 2021	1	2,223	0.00
US$60,656	€50,000	15 July 2021	1	1,342	0.00
US$9,928,525	£7,148,988	2 July 2021	2	52,495	0.07
Total unrealised gain on forward currency contracts				255,132	0.33
Total financial assets at fair value through profit or loss-trading				51,885,413	66.93

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps		
	European Union		
671,724	Allianz SE 100 26 bps 20 June 2026_Barclays	(30,326)	(0.04)
1,200,000	Allianz SE 100 26 bps 20 June 2026_MS	(54,176)	(0.07)
458,656	BASF SE 100 26 bps 20 June 2026	(19,496)	(0.03)
800,000	BASF SE 100 31.9 bps 20 June 2026	(34,005)	(0.04)
566,621	Glencore International AG 500 20 June 2026_Barclays	(126,011)	(0.16)
1,000,000	Glencore International AG 500 20 June 2026_MS	(222,390)	(0.29)
1,350,000	Kering 100 0 bps 20 June 2026	(61,183)	(0.08)
1,000,000	Solvay SA 100 45.9 bps 20 June 2026	(33,936)	(0.04)
335,517	STMicroelectonics NV 100 20 June 2026_Barclays	(13,794)	(0.02)
600,000	STMicroelectonics NV 100 20 June 2026_MS	(24,667)	(0.03)
		(619,984)	(0.80)
	United States		
1,950,000	AT&T Corporation 100 63bps 20 June 2026	(35,741)	(0.05)
1,950,000	Avnet Inc 100 0bps 20 June 2026	(17,867)	(0.02)
600,000	Carrefour SA 100 26bps 20 June 2024	(13,271)	(0.02)
400,000	Carrefour SA 100 29bps 20 June 2024	(8,847)	(0.01)
1,950,000	COX Communications Inc 100 20 June 2026	(57,197)	(0.07)
1,950,000	Devon Energy Corporation 100 20 June 2026	(1,539)	(0.00)
4,000,000	Energy Transfer LP 100 20 June 2026	(38,195)	(0.05)
805,000	Ford Motor Company 500 20 June 2026	(116,790)	(0.15)
1,950,000	International Lease Finance Corporation 500 68bps 20 June 2026	(418,338)	(0.54)
1,950,000	International Paper Company 100 20 June 2026	(56,915)	(0.07)
1,950,000	Loews Corporation 100 0bps 20 June 2026	(67,923)	(0.09)
1,950,000	Simon Property Group LP 100 20 June 2026	(30,428)	(0.04)
600,000	Total Capital SA 100 13bps 20 December 2022	(7,804)	(0.01)
600,000	Total Capital SA 100 14.5bps 20 December 2022	(7,804)	(0.01)
		(878,659)	(1.13)
	Total credit default swaps	(1,498,643)	(1.93)
	Equity swaps		
	United States		
422,609	MS Alpha Swap Convertible Arbitrage Alternative (EQS MS)	(115,780)	(0.15)
	Total equity swaps	(115,780)	(0.15)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG Convertible Arbitrage 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
€28,456,438	US$33,896,465	2 July 2021	3	(148,553)	(0.19)
€30,009,623	US$35,794,871	9 July 2021	3	(199,695)	(0.26)
£7,148,988	US$9,940,399	2 July 2021	2	(64,368)	(0.08)
£7,148,988	US$9,928,817	9 July 2021	2	(52,577)	(0.07)
Total unrealised loss on forward currency contracts				(465,193)	(0.60)
Total financial liabilities at fair value through profit or loss-trading				(2,079,616)	(2.68)
Total financial assets at fair value through profit or loss-trading				51,885,413	66.93
Total financial liabilities at fair value through profit or loss-trading				(2,079,616)	(2.68)
Other net assets				27,717,744	35.75
Net Assets Attributable to Holders of Redeemable Participating Shares				77,523,541	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	0.00
Exchage traded financial derivative instruments described in classification (a) above	0.00
OTC financial derivative instruments described in classification (b) above	0.20
Transferable Securities as described in # above	35.69
Other current assets	64.11
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG RI Global Sustainable Growth Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equities		
	Denmark		
8,755	CHR Hansen Holding A/S	790,254	3.80
15,913	Novo Nordisk A/S	1,333,326	6.40
		2,123,580	10.20
	Germany		
8,333	Cherry AG	313,065	1.50
4,077	Delivery Hero SE	538,609	2.59
6,822	Puma SE	813,471	3.91
5,281	SAP SE	744,264	3.58
3,564	Teamviewer AG	134,066	0.64
		2,543,475	12.22
	Italy		
6,325	Moncler SpA	427,997	2.06
	Netherlands		
319	Adyen NV	779,491	3.74
1,213	ASML Holding NV	833,465	4.00
		1,612,956	7.74
	Sweden		
1,808	Spotify Technology SA	498,267	2.39
	Switzerland		
6,092	Logitech International Sa	738,804	3.55
9,839	Nestle SA	1,226,429	5.89
659	Sika AG	215,662	1.04
		2,180,895	10.48
	United States		
1,103	Adobe Inc	645,961	3.10
1,874	Ansys Inc	650,390	3.12
7,114	Edwards Lifesciences Corporation	736,797	3.54
504	Idexx Laboratories Inc	318,301	1.53
1,174	Illumina Inc	555,549	2.67
4,922	Microsoft Corporation	1,333,370	6.40
8,695	Nike Inc	1,343,291	6.45
2,184	S&P Global Inc	896,423	4.31
4,959	Visa Inc	1,159,513	5.57
1,538	Zoetis Inc	286,622	1.38
		7,926,217	38.07
	Total equities	17,313,387	83.16
	Equity swaps (b)		
	Austria		
(175)	AMS AG	87	0.00
(67)	Bawag Group AG	73	0.00
		160	0.00
	Belgium		
(62)	AGeas	187	0.00
	Bermuda		
(14)	Everest Re Group Limited	72	0.00
	China		
(440)	Pinduoduo Inc	2,375	0.01
(99)	Trip.Com Group Limited	232	0.00
		2,607	0.01
	Denmark		
(200)	Danske Bank A/S	93	0.00
	Finland		
(129)	Fortum Oyj	63	0.00
	France		
(27)	Airbus SE	79	0.00
4,706	Cie Generale D'Optique Essilor International SA	86,939	0.42
(3)	Dassault Aviation SA	93	0.00
(67)	Faurecia	304	0.00
(23)	Iliad SA	279	0.00
2,721	L'Oreal SA	72,376	0.35
1,141	LVMH Moet Hennessy Louis Vuitton Se	48,302	0.23
(89)	Renault SA	33	0.00
(37)	Sodexo SA	115	0.00
(40)	Unibail-Rodamco-Westfield	197	0.00
		208,717	1.00
	Germany		
(436)	Aroundtown SA	226	0.00
(968)	Bayer AG	1,441	0.01
(23)	Continental AG	195	0.00
(51)	CTS Eventim AG & Company KGaA	447	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	Germany (continued)		
(39)	Daimler AG	167	0.00
(8,026)	Deutsche Lufthansa AG	7,725	0.04
(1,147)	Fresenius Se & Company KGaA	1,013	0.01
(74)	Fuchs Petrolub AG	25	0.00
(31)	Porsche AG	268	0.00
(628)	TUI AG	412	0.00
(13)	VolkswAGen AG	351	0.00
		12,270	0.06
	Ireland		
(594)	Bank of Ireland Group plc	434	0.00
(497)	Medtronic plc	508	0.00
		942	0.00
	Israel		
(527)	Check Point Software Technologies	1,115	0.01
	Italy		
(192)	Atlantia SpA	120	0.00
(1,011)	Banco BPM	369	0.00
(5,577)	Infrastrutture Wireless Italiane SpA	847	0.01
(419)	Leonardo SpA	236	0.00
(307)	Mediobanca SpA	35	0.00
(6,693)	Telecom Italia SpA	300	0.00
		1,907	0.01
	Luxembourg		
(115)	ArcelorMittal	72	0.00
(129)	Grand City Properties	125	0.00
(319)	Tenaris SA	126	0.00
		323	0.00
	Netherlands		
(65)	Aalberts Industries NV	84	0.00
(280)	ABN AMRO Group NV	250	0.00
(90)	ASR Nederland NV	137	0.00
(43)	EXOR NV	163	0.00
(1,102)	Koninklijke Philips NV	5,959	0.03
		6,593	0.03
	Norway		
(851)	Salmar ASA	2,027	0.01
	Poland		
(785)	Dino Polska SA	1,087	0.01
(68)	KGHM Polska Miedz SA	204	0.00
(342)	Powszechna Kasa Oszczednosci Bank Polski S.A.	157	0.00
(363)	Powszechny Zaklad Ubezpieczen	50	0.00
		1,498	0.01
	Spain		
(902)	Banco Santander SA	185	0.00
(318)	Merlin Properties Socimi SA	339	0.00
		524	0.00
	Sweden		
(1,869)	Avanza Bank Holding AB	2,514	0.01
(54)	Fastighets AB Balder	220	0.00
(118)	Sagax AB-B	62	0.00
(819)	SamhallsbyggnadsbolAGet	164	0.00
(7,050)	Securitas AB	7,466	0.04
		10,426	0.05
	Switzerland		
(23)	Baloise Holding -R	41	0.00
(22)	Chubb Limited	224	0.00
(21)	Flughafen Zuerich	140	0.00
(810)	Glencore International plc	151	0.00
(79)	Stadler Rail AG	126	0.00
		682	0.00
	United Kingdom		
(15)	Aon plc	87	0.00
(3,452)	Assura Plc	95	0.00
4,283	AstraZeneca plc	47,720	0.24
(823)	BP plc	71	0.00
(16,739)	Compass Group plc	3,599	0.03
(1,668)	Computacenter Plc	671	0.00
(43,440)	Domino's Pizza UK and Ireland plc	1,427	0.01
(7,249)	easyJet plc	8,939	0.05
(412)	Evraz plc	262	0.00
(156)	Hargreaves Lansdown plc	173	0.00
(115)	Intermediate Capital Group plc	245	0.00
(1,310)	International Consolidated Airlines Group SA	465	0.00
(276)	JD Sports Fashion plc	108	0.00

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)
Man GLG RI Global Sustainable Growth Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (b) (continued)		
	United Kingdom (continued)		
(1,097)	Londonmetric Property plc	119	0.00
(1,083)	M&G plc	231	0.00
(1,587)	Melrose Industries	215	0.00
4,749	Ocado Group plc	122	0.00
(1,689)	Primary Health Properties plc	43	0.00
(1,649)	Quilter plc	224	0.00
(2,365)	Rolls-Royce Holdings plc	428	0.00
(175)	Stellantis NV	265	0.00
(426)	THG Plc	47	0.00
(1,310)	Tritax Big Box REIT plc	83	0.00
(102)	Victrex plc	25	0.00
(1,253)	Virgin Money UK plc	187	0.00
(14)	Willis Towers Watson Plc	331	0.00
		66,182	0.33
	United States		
(65)	Aflac Inc	215	0.00
(12)	Air Products and Chemicals Inc	149	0.00
(57)	Alaska Air Group Inc	325	0.00
(22)	Albemarle Corporation	122	0.00
(20)	Alexandria Real Estate Equit	143	0.00
(28)	Allstate Corporation	104	0.00
(74)	Altria Group Inc	178	0.00
(153)	American Airlines Group Inc	471	0.00
(70)	American International Group Inc	362	0.00
(24)	American Water Works Company Inc	77	0.00
(31)	AmerisourceBergen Corporation	112	0.00
(27)	AMETEK Inc	82	0.00
(10)	Anthem Inc	82	0.00
(26)	Arthur J Gallagher & Company	91	0.00
(23)	Assurant Inc	145	0.00
(128)	AT&T Inc	13	0.00
(18)	Avalonbay Communities Inc	67	0.00
(280)	Avery Dennison Corporation	2,816	0.02
(86)	Bank of America Corporation	132	0.00
(46)	Baxter International Inc	37	0.00
(13)	Berkshire Hathaway Inc-Cl B	129	0.00
(15)	Boeing Company	204	0.00
(2)	Booking Holdings Inc	239	0.00
(40)	Boston Beer Company Inc	375	0.00
(374)	Broadridge Financial Solution	381	0.00
(408)	Caesars Entertainment Inc	2,825	0.02
(23)	Capital One Financial Corporation	172	0.00
(22)	Celanese Corporation	289	0.00
(145)	CenterPoint Energy Inc	146	0.00
(67)	CF Industries Holdings Inc	242	0.00
(50)	Charles Schwab Corporation	78	0.00
(34)	Chevron Corporation	97	0.00
(680)	Church & Dwight Company Inc	2,360	0.02
(30)	Cincinnati Financial Corporation	182	0.00
(74)	Citizens Financial Group	247	0.00
(16)	Constellation Brands Inc-A	81	0.00
(87)	Corning Inc	187	0.00
(81)	Corteva Inc	117	0.00
(43)	CVS Health Corporation	100	0.00
(40)	D.R. Horton Inc	100	0.00
(57)	Dentsply Sirona Inc	130	0.00
(120)	Devon Energy Corporation	157	0.00
(23)	Digital Realty Trust Inc	219	0.00
(30)	Discover Financial Services	138	0.00
(82)	DISH Network Corporation	162	0.00
(37)	Dollar Tree Inc	57	0.00
(24)	Dover Corporation	14	0.00
(76)	Duke Realty Corporation	121	0.00
(92)	DXC Technology Company	110	0.00
(29)	Eastman Chemical Company	323	0.00
(38)	Emerson Electric Company	69	0.00
(43)	EOG Resources Inc	103	0.00
(12)	Essex Property Trust Inc	148	0.00
(59)	Evergy Inc	124	0.00
(22)	Expedia Group Inc	181	0.00
(31)	Federal Realty Invsestment Trust	137	0.00
(12)	FedEx Corporation	44	0.00
(412)	Fidelity National Information Services Inc	3,542	0.03
(88)	Fifth Third Bancorp	270	0.00
(19)	First Republic Bank	127	0.00
(96)	FirstEnergy Corporation	111	0.00
(535)	Fiserv Inc	4,163	0.03
(196)	Fleetcor Technologies Inc	3,289	0.03
(31)	FMC Corporation	327	0.00
(234)	Ford Motor Company	182	0.00
(105)	Franklin Resources Inc	324	0.00
(90)	Freeport-McMoRan Inc	368	0.00
(19)	General Dynamics Corporation	74	0.00
	Equity swaps (b) (continued)		
	United States (continued)		
(267)	General Electric Company	122	0.00
(59)	General Motors Company	238	0.00
(29)	Genuine Parts Company	60	0.00
(314)	Global Payments Inc	3,542	0.03
(35)	Globe Life Inc	365	0.00
(57)	Hartford Financial Services Group Inc	200	0.00
(48)	Henry Schein Inc	152	0.00
(105)	Howmet Aerospace Inc	130	0.00
(23)	JB Hunt Transport Services Inc	40	0.00
(370)	Johnson and Johnson	2,116	0.02
(22)	JPMorgan Chase & Company	195	0.00
(168)	KimCompanyRealty Corporation	210	0.00
(198)	Kinder Morgan Inc	84	0.00
(85)	Kraft Heinz Company	257	0.00
(66)	Las Vegas SAnds Corporation	241	0.00
(52)	Lincoln National Corporation	361	0.00
(41)	Live Nation Entertainment Inc	59	0.00
(65)	Loews Corporation	157	0.00
(23)	M&T Bank Corporation	311	0.00
(59)	Marathon Petroleum Corporation	179	0.00
(26)	Marriott International	218	0.00
(10)	Martin Marietta Materials Inc	59	0.00
(16)	Mcdonalds Corporation	27	0.00
(19)	McKesson Corporation	26	0.00
(86)	MGM Resorts International	93	0.00
(24)	Microchip Technology Inc	94	0.00
(18)	Mohawk Industries Inc	181	0.00
(969)	Mondelez International Inc	1,129	0.01
(648)	Monster Beverage Corporation	194	0.00
(112)	Norwegian Cruise Line Holdings	459	0.00
(35)	Nucor Corporation	438	0.00
(45)	Omnicom Group Inc	130	0.00
(766)	Oracle Corporation	619	0.00
(40)	PACCAR Inc	157	0.00
(26)	PackAGing Corporation of America	225	0.00
(12)	Parker-Hannifin Corporation	20	0.00
(44)	Penn National Gaming Inc	335	0.00
(40)	Phillips 66	229	0.00
(22)	Pioneer Natural Resources Company	132	0.00
(128)	PPL Corporation	124	0.00
(57)	Principal Financial Group Inc	130	0.00
(65)	PulteGroup Inc	158	0.00
(31)	Ralph Lauren Corporation	109	0.00
(28)	Raymond James Financial Inc	6	0.00
(53)	Realty Income Corporation	208	0.00
(39)	Royal Caribbean Cruises Limited	375	0.00
(13)	Sherwin-Williams Company	108	0.00
(28)	Simon Property Group Inc	133	0.00
(563)	Sirius XM Holdings Inc	232	0.00
(64)	Southwest Airlines Company	374	0.00
(18)	Stanley Black & Decker Inc	50	0.00
(74)	Synchrony Financial	127	0.00
(47)	Sysco Corporation	117	0.00
(86)	Tapestry Inc	10	0.00
(6)	Transdigm Group Inc	114	0.00
(47)	Tyson Foods Inc	202	0.00
(75)	UDR Inc	55	0.00
(16,185)	Under Armour Inc	20,785	0.11
(17)	Union Pacific Corporation	34	0.00
(65)	United Airlines Holdings Inc	354	0.00
(17)	United Parcel Service	51	0.00
(12)	United Rentals Inc	5	0.00
(152)	UnitedHealth Group Inc	1,480	0.02
(23)	Universal Health Services Inc	280	0.00
(117)	Unum Group	369	0.00
(61)	US Bancorp	180	0.00
(45)	Valero Energy Corporation	178	0.00
(65)	Verizon Communications Inc	69	0.00
(241)	Viatris Inc	280	0.00
(74)	Vornado Realty Trust	261	0.00
(21)	Vulcan Materials Company	97	0.00
(68)	Walgreens Boots Alliance Inc	92	0.00
(79)	Wells Fargo and Company	99	0.00
(49)	Western Digital Corporation	231	0.00
(64)	WestRock Company	286	0.00
(16)	Whirlpool Corporation	258	0.00
(132)	Williams Companies Inc	194	0.00
(49)	WR Berkley Corporation	51	0.00
(29)	Wynn Resorts Limited	190	0.00
(31)	Yum! Brands Inc	124	0.00
		71,652	0.34
	Total equity swaps	388,040	1.86

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
US$2,229,427	CHF1,998,971	15 July 2021	4	65,975	0.32
US$2,045,800	DKK12,518,866	15 July 2021	1	48,779	0.23
US$213,210	€178,780	2 July 2021	2	1,187	0.01
US$4,693,964	€3,870,303	15 July 2021	5	102,714	0.49
US$20,357,799	£14,658,537	2 July 2021	2	107,637	0.52
Total unrealised gain on forward currency contracts				326,292	1.57
Total financial assets at fair value through profit or loss-trading				18,027,719	86.59

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps		
	Belgium		
(23)	Ackermans & Van Haaren	(216)	(0.00)
(28)	Aedifica	(130)	(0.00)
(147)	Sofina	(8,878)	(0.04)
(1,709)	Warehouses De Pauw SCA	(5,417)	(0.03)
		(14,641)	(0.07)
	China		
(20)	Baidu Inc	(296)	(0.00)
(50)	Jd.Com Inc	(291)	(0.00)
(33)	Netease Inc	(42)	(0.00)
		(629)	(0.00)
	European Union		
(7,173)	STXE 600 EUR Price Index	(69,720)	(0.33)
	Faroe Islands		
(728)	Bakkafrost P/F	(1,318)	(0.01)
	Finland		
(755)	Kone Oyj	(2,015)	(0.01)
(335)	Nordea Bank ABP	(143)	(0.00)
(79)	Sampo Oyj	(37)	(0.00)
		(2,195)	(0.01)
	France		
(690)	Bollore SA	(72)	(0.00)
(196)	Elis SA	(88)	(0.00)
(30)	Hermes International	(5,771)	(0.03)
(589)	Sanofi	(954)	(0.00)
(147)	Sartorius Stedim Biotech	(10,185)	(0.05)
(116)	Scor Regroupe	(67)	(0.00)
(295)	Soitec	(12,933)	(0.06)
(866)	Ubisoft Entertainment	(1,540)	(0.01)
		(31,610)	(0.15)
	Germany		
(321)	Bechtle AG	(1,592)	(0.01)
(2,779)	Deutsche Telekom AG	(1,742)	(0.01)
(766)	Fresenius Medical Care AG & Company KGaA	(3,025)	(0.01)
(2,758)	Gerresheimer AG	(10,512)	(0.05)
(834)	Nemetschek AG	(7,539)	(0.04)
(776)	Scout24 AG	(5,696)	(0.03)
(120)	Siemens Energy AG	(25)	(0.00)
(1,115)	Siemens Healthineers AG	(6,504)	(0.03)
(101)	Uniper SE	(111)	(0.00)
(1,498)	United Internet AG	(1,534)	(0.01)
		(38,280)	(0.19)
	Hungary		
(3,056)	Wizz Air Holdings plc	(265)	(0.00)
	Ireland		
(1,589)	Experian plc	(3,022)	(0.01)
30,000	Ryanair Holdings plc	(22,195)	(0.11)
		(25,217)	(0.12)
	Italy		
(1,092)	Interpump Group SpA	(4,851)	(0.02)
(1,114)	Recordati SpA	(3,154)	(0.02)
		(8,005)	(0.04)
	Luxembourg		
(608)	Eurofins Scientific Euro.10	(9,855)	(0.05)
	Netherlands		
(58)	Argenx SE	(2,010)	(0.01)
(840)	BE Semiconductor Industries	(10,834)	(0.05)
(65)	Corbion NV	(94)	(0.00)
(18)	NXP Semiconductors NV	(109)	(0.00)
(1,614)	Shop Apotheke Europe NV	(11,909)	(0.06)
(40)	Takeaway.com Holding BV -WI	(50)	(0.00)
		(25,006)	(0.12)
	Norway		
(2,183)	Nordic Semiconductor ASA	(6,467)	(0.03)
(70)	Tomra Systems ASA	(330)	(0.00)
		(6,797)	(0.03)
	Poland		
(3,725)	Allegro.EU SA	(10,569)	(0.05)
(81)	CD Projekt SA	(312)	(0.00)
(3,054)	Inpost SA	(3,515)	(0.02)
(20)	LPP SA	(10,797)	(0.05)
		(25,193)	(0.12)

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	Spain		
(1,021)	Cellnex Telecom SAU	(9,249)	(0.04)
(778)	Telefonica SA	(13)	(0.00)
(53)	Viscofan SA	(60)	(0.00)
		(9,322)	(0.04)
	Sweden		
(1,689)	Getinge AB	(8,505)	(0.04)
(5,747)	Hexagon AB	(7,569)	(0.04)
(298)	Hexpol AB	(104)	(0.00)
(1,858)	Latour Investment Ser'B'Npv	(5,172)	(0.02)
		(21,350)	(0.10)
	Switzerland		
(40)	Banque Cantonale Vaudoise	(14)	(0.00)
(4)	EMS-Chemie Holding AG	(246)	(0.00)
(26)	Garmin Limited	(38)	(0.00)
(34)	Helvetia Holding AG	(24)	(0.00)
(61)	Holcim Limited	(52)	(0.00)
(213)	Schindler Holding	(4,966)	(0.02)
(156)	Softwareone Holding Ag	(68)	(0.00)
(168)	Swatch Group AG	(4,608)	(0.02)
(173)	Zur Rose AG	(7,360)	(0.04)
		(17,376)	(0.08)
	United Kingdom		
9,243	Abcam plc	(4,306)	(0.02)
(266)	Atlassian Corporation Plc-Class A	(11,097)	(0.05)
(9,295)	Avast plc	(6,229)	(0.03)
(1,241)	AVEVA Group plc	(4,498)	(0.02)
(486)	B&M European Value Retail SA	(247)	(0.00)
(856)	Beazley Plc	(319)	(0.00)
(93)	British American Tobacco plc	(5)	(0.00)
(830)	Genus plc	(2,843)	(0.01)
(1,661)	Halma plc	(4,813)	(0.02)
(4,246)	Oxford Biomedica Plc	(16,189)	(0.09)
(2,841)	Smith & Nephew plc	(2,519)	(0.02)
		(53,065)	(0.26)
	United States		
(34)	Abbott Laboratories	(235)	(0.00)
(33)	AbbVie Inc	(10)	(0.00)
(645)	Activision Blizzard Inc	(1,434)	(0.01)
(19)	Advance Auto Parts Inc	(167)	(0.00)
(750)	Advanced Micro Devices	(11,337)	(0.06)
(21)	Alexion Pharmaceuticals Inc	(148)	(0.00)
(107)	Align Technology Inc	(5,092)	(0.03)
(26)	Alphabet Inc	(4,481)	(0.03)
(1)	Amazon.com Inc	(175)	(0.00)
(54)	Amphenol Corporation	(2)	(0.00)
(23)	Analog Devices Inc	(165)	(0.00)
(29)	Apple Inc	(276)	(0.00)
(184)	Arista Networks Inc	(4,007)	(0.03)
(3)	Autozone Inc	(296)	(0.00)
(16)	Becton Dickinson and Company	(56)	(0.00)
(6)	Bio-Rad Laboratories Inc	(383)	(0.00)
(1,478)	Boston Scientific Corporation	(1,444)	(0.01)
(130)	Broadcom Inc	(4,956)	(0.03)
(220)	Cabot Oil and Gas Corporation	(123)	(0.00)
(32)	Carmax Inc	(450)	(0.00)
(8,434)	Carnival plc	(16,613)	(0.09)
(33)	CBOE Holdings Inc	(226)	(0.00)
(22)	CDW Corporation DE	(175)	(0.00)
(52)	Centene Corporation	(64)	(0.00)
(187)	Charles River Laboratories	(6,602)	(0.04)
(5)	Charter Communications Inc	(216)	(0.00)
(3)	Chipotle Mexican Grill Inc	(631)	(0.00)
(11)	Cintas Corporation	(385)	(0.00)
(65)	Comcast Corporation	(29)	(0.00)
(808)	Commvault Systems Inc	(8,531)	(0.05)
(162)	Costco Wholesale Corporation	(1,696)	(0.01)
(254)	Danaher Corporation	(3,743)	(0.03)
(27)	Darden Restaurants Inc	(156)	(0.00)
(43)	Diamondback Energy Inc	(275)	(0.00)
(18)	Dollar General Corporation	(195)	(0.00)
(8)	Domino's Pizza Inc	(176)	(0.00)
(25)	Eaton Corporation plc	(43)	(0.00)
(66)	Edison International	(98)	(0.00)
(414)	Enphase Energy Inc	(19,780)	(0.10)
(16)	Equifax Inc	(170)	(0.00)
(202)	Estee Lauder Companies Inc	(4,469)	(0.03)
(303)	Etsy Inc	(11,933)	(0.06)
(24)	Extra Space Storage Inc	(143)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
(61)	Exxon Mobil Corporation	(92)	(0.00)
(187)	Facebook Inc	(6,387)	(0.03)
(284)	Fortinet Inc	(9,937)	(0.05)
(263)	Gartner Inc	(3,001)	(0.01)
(325)	Hershey Company	(556)	(0.00)
(728)	Incyte Corporation	(787)	(0.00)
(77)	Ingersoll Rand Inc	(48)	(0.00)
(34)	Intercontinental Exchange Inc	(277)	(0.00)
(75)	Intuitive Surgical Inc	(6,954)	(0.03)
(18)	IPG Photonics Corporation	(83)	(0.00)
(262)	IQVIA Holdings Inc	(2,455)	(0.01)
(24)	Jack Henry & Associates Inc	(157)	(0.00)
(12)	Kla Corporation	(83)	(0.00)
(654)	L Brands Inc	(3,672)	(0.02)
(39)	Lennar Corporation	(125)	(0.00)
(271)	Marathon Oil Corporation	(11)	(0.00)
(8)	Marketaxess Holdings Inc	(135)	(0.00)
(441)	Match Group Inc	(8,919)	(0.04)
(51)	Merck and Company Inc	(268)	(0.00)
(44)	Micron Technology Inc	(153)	(0.00)
(22)	Mid-America Apartment Communities	(17)	(0.00)
(321)	Moderna Inc	(12,045)	(0.06)
(11)	Monolithic Power Systems Inc	(343)	(0.00)
(18)	Motorola Solutions Inc	(121)	(0.00)
(65)	Nasdaq 100 Stock Indx	(19,618)	(0.09)
(22)	Nasdaq Inc	(143)	(0.00)
(46)	Netapp Inc	(15)	(0.00)
(123)	Netflix Inc	(4,676)	(0.02)
(108)	NRG Energy Inc	(544)	(0.00)
(1)	NVR Inc	(128)	(0.00)
(127)	Occidental Petroleum Corporation	(300)	(0.00)
(7)	Oreilly Automotive Inc	(270)	(0.00)
(118)	Organon & Co Com	(77)	(0.00)
(47)	Otis Worldwide Corporation	(75)	(0.00)
(604)	Paychex Inc	(4,680)	(0.02)
(34)	Peloton Interactive Inc	(463)	(0.00)
(27)	PerkinElmer Inc	(408)	(0.00)
(95)	Pfizer Inc	(30)	(0.00)
(38)	Philip Morris International Inc	(65)	(0.00)
(39)	Progressive Corporation	(83)	(0.00)
(13)	Public Storage	(92)	(0.00)
(645)	Q2 Holdings Inc	(4,962)	(0.02)
(20)	Qorvo Inc	(201)	(0.00)
(28)	Qualcomm Inc	(232)	(0.00)
(7)	Regeneron Pharmaceuticals	(336)	(0.00)
(34)	Republic Services Inc	(39)	(0.00)
(113)	Rollins Inc	(126)	(0.00)
(31)	Ross Stores Inc	(113)	(0.00)
(12)	SBA Communication Corp-Cl A	(16)	(0.00)
(415)	Seagen Inc	(4,629)	(0.02)
(65)	Sealed Air Corporation	(115)	(0.00)
(33)	Starbucks Corporation	(1)	(0.00)
(245)	Stryker Corporation	(2,108)	(0.01)
(150)	Teleflex Inc	(1,161)	(0.01)
(28)	Teradyne Inc	(133)	(0.00)
(22)	The Cooper Companies Inc	(131)	(0.00)
(137)	Thermo Fisher Scientific Inc	(6,595)	(0.03)
(57)	TJX Companies Inc	(91)	(0.00)
(366)	T-Mobile US Inc	(1,082)	(0.01)
(1,076)	Twitter Inc	(17,375)	(0.08)
(11)	Ulta Beauty	(86)	(0.00)
(22)	Verisk Analytics Inc	(115)	(0.00)
(89)	Viacom CBS Inc	(324)	(0.00)
(45)	Wabtec Corporation	(11)	(0.00)
(435)	Wal-Mart Stores Inc	(169)	(0.00)
(27)	Waste ManAGement Inc	(18)	(0.00)
(29)	Xilinx Inc	(478)	(0.00)
(24)	Zimmer Biomet Holdings Inc	(74)	(0.00)
(188)	Zoom Video Communications	(14,995)	(0.07)
		(255,595)	(1.24)
	Total equity swaps	(615,439)	(2.96)
	Futures contract		
	United States		
(8)	S&P500 EMINI Futures September 2021	(14,108)	(0.07)
	Total futures contract	(14,108)	(0.07)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)
Man GLG RI Global Sustainable Growth 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
€178,780	US$213,007	2 July 2021	2	(984)	(0.00)
€180,732	US$215,573	9 July 2021	4	(1,202)	(0.01)
£14,658,537	US$20,382,937	2 July 2021	3	(132,775)	(0.64)
£14,831,230	US$20,598,040	9 July 2021	4	(108,876)	(0.52)
Total unrealised loss on forward currency contracts				(243,837)	(1.17)
Total financial liabilities at fair value through profit or loss-trading				(873,384)	(4.20)
Total financial assets at fair value through profit or loss-trading				18,027,719	86.59
Total financial liabilities at fair value through profit or loss-trading				(873,384)	(4.20)
Other net assets				3,664,133	17.61
Net Assets Attributable to Holders of Redeemable Participating Shares				20,818,468	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	78.84
OTC financial derivative instruments described in classification (b) above	3.25
Other current assets	17.91
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man GLG RI Sustainable Energy Transition Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equities		
	Austria		
1,019	Schoeller-Bleckmann Oilfield Equipment AG	36,124	0.43
965	Verbund AG	74,932	0.89
		111,056	1.32
	Denmark		
431	Orsted A/S	51,004	0.60
3,879	Vestas Wind Systems A/S	127,696	1.52
		178,700	2.12
	Finland		
3,274	Neste Oyj	169,069	2.01
	Germany		
7,064	E.ON SE	68,902	0.82
7,094	RWE AG	216,793	2.58
860	Siemens AG	114,913	1.37
2,757	Siemens Energy AG	70,083	0.83
		470,691	5.60
	Italy		
59,842	Enel SpA	468,683	5.57
	Netherlands		
586	Koninklijke Vopak NV	22,444	0.27
30,079	Royal Dutch Shell Plc	511,463	6.08
4,276	SBM Offshore NV	54,797	0.65
		588,704	7.00
	Norway		
283	Aker BP ASA	7,610	0.09
66,041	Aker Carbon Capture ASA	128,103	1.52
65,647	Aker Offshore Wind As	35,510	0.42
32,888	Aker Solutions ASA	51,629	0.62
10,855	Equinor ASA	193,785	2.30
15,507	NEL ASA	30,513	0.36
2,016	TGS ASA	21,681	0.26
		468,831	5.57
	Sweden		
3,722	Lundin Energy AB	111,124	1.32
	United Kingdom		
362	Linde plc	88,093	1.04
14,301	Subsea 7 SA	115,838	1.38
		203,931	2.42
	United States		
176	Air Products & Chemicals Inc	42,695	0.51
1,895	Avangrid Inc	82,182	0.98
7,655	Baker Hughes Company	147,626	1.75
3,791	Exxon Mobil Corporation	201,650	2.40
1,927	NextEra Energy Inc	119,075	1.42
1,068	Nextera Energy Partners Lp	68,768	0.82
751	Plug Power Inc	21,652	0.26
		683,648	8.14
	Total equities	3,454,437	41.07
	Equity swaps (b)		
	Austria		
(276)	OMV AG	631	0.01
	China		
1,400	Contemporary Amperex Technology-A	12,448	0.15
	Finland		
(7,414)	Fortum Oyj	6,190	0.07
	France		
442	Air Liquide SA	1,404	0.02
(114)	EURO Stoxx 600 Industrial Goods & Services (Price) Index	586	0.01
345	Nexans SA	1,459	0.02
(7,365)	STOXX Europe 600 Oil & Gas Price	64,768	0.77
(5,514)	STOXX Europe 600 Utilities EUR Price	62,878	0.74
		131,095	1.56
	Germany		
(1,155)	Siemens AG	3,997	0.05
	Italy		
(21,251)	Eni SpA	9,689	0.12
(20,998)	Italgas SpA	2,491	0.03
(54,329)	Saipem SpA	11,394	0.13
(20,806)	Snam Rete Gas	2,896	0.03
(12,893)	Terna SpA	3,280	0.04
		29,750	0.35

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	Portugal		
(14,922)	Galp Energia SGPS SA	12,862	0.15
	South Korea		
844	Doosan Fuel Cell Company Limited	88	0.00
68	LG Chem Limited	1,145	0.01
83	Samsung SDI Company Limited	632	0.01
200	SK Innovation Company Limited	19	0.00
		1,884	0.02
	Spain		
12,750	Edp Renovaveis SA	2,736	0.03
(6,030)	EnAGas SA	2,706	0.03
1,416	Gamesa Corporation Tecnologica SA	3,168	0.04
(2,068)	Naturgy Energy Group SA	377	0.00
(5,445)	Red Electrica Corporation SA	8,225	0.11
(3,735)	Tecnicas Reunidas SA	6,170	0.07
		23,382	0.28
	United Kingdom		
2,361	Johnson Matthey plc	1,543	0.02
(13,061)	Technipfmc plc	2,583	0.03
		4,126	0.05
	United States		
(1,409)	Chevron Corporation	6,044	0.07
(577)	Baker Hughes Company	1,011	0.01
(6,030)	Halliburton Company	4,550	0.05
(240)	S&P 500 Energy Index	2,145	0.03
(618)	S&P 500 Utilities Index	7,163	0.09
		20,913	0.25
	Total equity swaps	247,278	2.94
	Government bonds		
	France		
100,000	France Treasury Bill BTF 0% 15/12/2021	100,304	1.19
100,000	France Treasury Bill BTF 0% 4/11/2021	100,232	1.19
100,000	French Discount T-Bill 0% 17/11/2021	100,246	1.19
1,000,000	French Discount T-Bill 0% 20/10/2021	1,002,075	11.92
		1,302,857	15.49
	Total government bonds	1,302,857	15.49

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
€43,348	DKK322,343	15 July 2021	1	2	0.00
€17,559	£15,064	15 July 2021	1	16	0.00
€656,223	NOK6,637,615	15 July 2021	2	5,944	0.07
€112,341	SEK1,136,092	15 July 2021	1	342	0.00
£1,000	€1,165	9 July 2021	1	-	0.00
US$10,000,000	€8,393,188	2 July 2021	1	38,871	0.46
US$10,000,000	€8,383,871	9 July 2021	1	46,940	0.56
US$421,284	€352,766	15 July 2021	1	2,365	0.03
Total unrealised gain on forward currency contracts				94,480	1.12
Total financial assets at fair value through profit or loss-trading				5,099,052	60.62

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps		
	Czech Republic		
(1,520)	CEZ AS	(185)	(0.00)
	France		
7,409	EDF	(2,207)	(0.03)
19,815	Engie	(15,499)	(0.18)
809	Rubis SCA	(3,304)	(0.04)
(65)	STOXX Europe 600 Chemicals Price EUR	(1,051)	(0.01)
1,618	Suez	(16)	(0.00)
3,532	Technip Energies NV	(2,705)	(0.03)
14,473	Totalenergies SE	(37,090)	(0.44)
		(61,872)	(0.73)
	Germany		
(6,308)	Uniper SE	(4,676)	(0.06)
(2,068)	SMA Solar Technology AG	(11,301)	(0.13)
		(15,977)	(0.19)
	Italy		
(1,482)	Prysmian SpA	(1,391)	(0.02)
	Portugal		
42,214	EDP-Energias De Portugal SA	(4,721)	(0.06)
	South Korea		
(390,396)	Kospi2 Index Futures Sep 12 USD	(1,461)	(0.02)
	Spain		
345	Acciona SA	(3,017)	(0.04)
11,523	Endesa SA	(22,782)	(0.27)
37,823	Iberdrola SA	(20,122)	(0.24)
12,923	Repsol YPF SA	(11,296)	(0.13)
2,368	Solaria Energia Y Medio Ambi	(1,455)	(0.02)
		(58,672)	(0.70)
	United Kingdom		
89,597	BP plc	(17,487)	(0.21)
68,921	Centrica plc	(621)	(0.01)
8,155	Hunting plc	(3,382)	(0.04)
40,201	John Wood Group plc	(9,493)	(0.11)
26,555	National Grid plc	(1,601)	(0.02)
12,302	SSE plc	(11,102)	(0.12)
25,262	Vivo Energy Plc	(1,335)	(0.02)
		(45,021)	(0.53)
	Total equity swaps	(189,300)	(2.25)
	Futures contract		
	Singapore		
(6)	FTSE China A50 Futures July 2021	(209)	(0.00)
	Total futures contract	(209)	(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 €	% of Net Assets
€128,221	DKK953,545	15 July 2021	1	(4)	(0.00)
€1,165	£1,000	2 July 2021	1	-	(0.00)
€1,832	£1,576	15 July 2021	1	(3)	(0.00)
€8,385,131	US$10,000,000	2 July 2021	1	(46,928)	(0.56)
€1,034,931	US$1,253,020	15 July 2021	3	(21,332)	(0.26)
£1,000	€1,167	2 July 2021	1	(2)	(0.00)
£58,000	€67,675	15 July 2021	1	(130)	(0.00)
NOK547,207	€53,880	15 July 2021	2	(271)	(0.00)
Total unrealised loss on forward currency contracts				(68,670)	(0.82)
Total financial liabilities at fair value through profit or loss-trading				(258,179)	(3.07)
Total financial assets at fair value through profit or loss-trading				5,099,052	60.62
Total financial liabilities at fair value through profit or loss-trading				(258,179)	(3.07)
Other net assets				3,570,954	42.45
Net Assets Attributable to Holders of Redeemable Participating Shares				8,411,827	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 period end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	28.45
OTC financial derivative instruments described in classification (b) above	2.04
Other current assets	69.51
	100.00

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

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL Global Bond

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Corporate bonds		
	Brazil		
200,000	Vale Overseas Limited 6.25% 10/08/2026	240,438	1.20
	France		
400,000	Pernod Ricard SA 1.13% 07/04/2025	495,391	2.47
	Germany		
250,000	Covestro AG 0.88% 03/02/2026	306,416	1.53
300,000	Daimler AG 2.63% 07/04/2025	391,947	1.96
300,000	O2 Telefonica Deutschland Finanzierungs Gmbh 1.75% 7/5/2025	377,066	1.88
		1,075,429	5.37
	Ireland		
300,000	GE Capital International Funding Company Unlimited Company 3.37% 15/11/2025	327,445	1.63
	Italy		
200,000	Enel SpA 2.25%	248,677	1.24
200,000	Eni SpA 1.25% 18/05/2026	250,893	1.25
250,000	Eni SpA 2.63%	311,908	1.56
250,000	UniCredit SpA 2.2% 22/07/2027	315,632	1.58
		1,127,110	5.63
	Netherlands		
200,000	Iberdrola International BV 1.45%	239,648	1.20
200,000	Iberdrola International BV 1.87%	244,897	1.22
300,000	ING Groep 2.125% 26/05/2031	378,516	1.89
250,000	Reckitt Benckiser Treasury Services Nederland BV 0.38% 19/05/2026	301,651	1.51
250,000	Syngenta Finance NV 3.38% 16/04/2026	330,574	1.65
300,000	Volkswagen International Finance NV 3.50% Perpetual	385,037	1.92
		1,880,323	9.39
	United Kingdom		
200,000	BP Capital Markets plc 3.25%	253,793	1.27
250,000	British Telecommunications plc 0.5% 12/09/2025	300,735	1.50
300,000	Lloyds Banking Group plc 3.5% 01/04/2026	400,553	2.00
		955,081	4.77
	United States		
250,000	Broadcom Corporation/Broadcom Cayman Finance Ltd 3.88% 15/01/2027*	276,404	1.38
300,000	Caterpillar Financial Services Corporation 2.15% 11/8/2024	314,368	1.57
200,000	Citigroup Inc 3.89% 10/01/2028*	222,688	1.11
300,000	CVS Health Corporation 3.88% 20/07/2025	331,371	1.65
250,000	DuPont de Nemours Inc 4.49% 15/11/2025	284,355	1.42
300,000	Exxon Mobil Corporation 3.04% 01/03/2026	325,851	1.63
200,000	General Electric Company 3.45% 01/05/2027	220,102	1.10
250,000	Hewlett Packard Enterprise Company 4.9% 15/10/2025	284,842	1.42
300,000	Kinder Morgan Inc/DE 4.3% 01/06/2025	334,243	1.67
200,000	Microsoft Corporation 3.12% 03/11/2025*	218,287	1.09
200,000	Mylan NV 3.95% 15/06/2026*	220,402	1.10
200,000	Pacific Gas and Electric Company 3.15% 01/01/2026*	206,493	1.03
250,000	PPG Industries Inc 1.2% 15/03/2026	249,619	1.25
400,000	Sabine Pass Liquefaction LLC 5.63% 01/03/2025*	457,472	2.28
250,000	Southern California Edison Company 3.7% 01/08/2025	272,563	1.36
250,000	The Southern Company 4% 15/01/2051*	265,509	1.33
300,000	Wells Fargo & Company 3% 19/02/2025	321,624	1.61
200,000	Wells Fargo & Company 3% 23/10/2026	215,734	1.08
350,000	Zimmer Holdings Inc 3.55% 01/04/2025	379,960	1.89
		5,401,887	26.97
	Total corporate bonds	11,503,104	57.43
	Exchange traded funds		
	Ireland		
339	iShares Core Euro Corporation Bond	54,285	0.27
797	iShares USD Corporation Bond	102,183	0.51
		156,468	0.78
	Total exchange traded funds	156,468	0.78
	Futures contracts (a)		
	Australia		
13	Australian 10 Years Bond Futures September 2021	3,863	0.02
	Canada		
29	Canadian 10 Years Bond Futures September 2021	11,661	0.06
	European Union		
5	3MO EURO EURIBOR September*2 (PERPETUAL)	-	0.00
7	3MO EURO EURIBOR December 2021	119	0.00
		119	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts (a) (continued)		
	Germany		
11	EURO OAT Futures September 2021	6,388	0.03
	United Kingdom		
7	ICE 3MTH SONIA Futures December 2021	121	0.00
5	ICE 3MTH SONIA Futures June 2023	1,036	0.01
5	ICE 3MTH SONIA Futures September 2022	639	0.00
		1,796	0.01
	United States		
8	90DAY Euro$ Futures December*1 (PERPETUAL)	-	0.00
22	United States 10 Year Note (CBT) Bond Futures September 2021	3,625	0.02
		3,625	0.02
	Total futures contracts	27,452	0.14
	Government bond		
	France		
4,000,000	French Discount T-Bill 0.00% 26/01/2022	4,762,219	23.78
	Total government bond	4,762,219	23.78
	Mortgage backed securities		
	United States		
2,000,000	Fannie Mae or Freddie Mac 2% July 2020#	2,020,687	10.09
3,000,000	Fannie Mae or Freddie Mac 2.5% July 2020#	3,102,841	15.49
1,000,000	Fannie Mae or Freddie Mac 3% July 2019 TBA 30 year#	1,042,610	5.21
1,000,000	Fannie Mae Pool 3.5%#	1,052,674	5.26
1,000,000	Ginnie Mae 2% July 2021#	1,018,640	5.09
3,000,000	Ginnie Mae 2.5% July 2020#	3,104,233	15.50
3,000,000	Ginnie Mae 3% July 2017 TBA 30 year#	3,130,087	15.63
1,000,000	Ginnie Mae 3.5%#	1,050,087	5.23
		15,521,859	77.50
	Total mortgage backed securities	15,521,859	77.50

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
US$10,444,267	€8,758,241	15 July 2021	2	54,569	0.27
Total unrealised gain on forward currency contracts				54,569	0.27
Total financial assets at fair value through profit or loss-trading				32,025,671	159.90

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2021 (continued)

Man AHL Global Bond (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts		
	Germany		
(7)	EURO BUND Futures September 2021	(1,506)	(0.01)
	Japan		
(1)	JPN 10 Year (OSE) Bond Futures September 2021	(270)	(0.00)
	United Kingdom		
6	3MO EURO EURIBOR June 2023	(178)	(0.00)
(6)	Long Gilt Futures September 2021	(3,454)	(0.02)
		(3,632)	(0.02)
	United States		
4	90DAY Euro$ Futures June*3 (PERPETUAL)	(400)	(0.00)
4	90DAY Euro$ Futures September 2022	(50)	(0.00)
1	United States 2 Year Note (CBT) Bond Futures September 2021	(7)	(0.00)
3	United States 5 Year Note (CBT) Bond Futures September 2021	(141)	(0.00)
		(598)	(0.00)
	Total futures contracts	(6,006)	(0.03)

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
€1,000	US$1,194	3 August 2021	1	(7)	(0.00)
£1,000	US$1,390	3 August 2021	1	(8)	(0.00)
JPY100,000	US$903	3 August 2021	1	(1)	(0.00)
Total unrealised loss on forward currency contracts				(16)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(6,022)	(0.03)
Total financial assets at fair value through profit or loss-trading				32,025,671	159.90
Total financial liabilities at fair value through profit or loss - trading				(6,022)	(0.03)
Other net liabilities				(11,990,705)	(59.87)
Net Assets Attributable to Holders of Redeemable Participating Shares				20,028,944	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	38.68
Exchage traded financial derivative instruments described in classification (a) above	0.07
OTC financial derivative instruments described in classification (b) above	0.15
Transferable securities dealt on another regulated market described in * above	4.96
Transferable Securities as described in # above	41.25
Other current assets	14.89
	100.00

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

Man Funds VI plc

Man GLG Alpha Select Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 29/11/2021	105,000,000	104,975,486
United Kingdom Treasury Bill 0% 19/07/2021	100,000,000	100,009,974
United Kingdom Treasury Bill 0% 22/11/2021	92,553,000	92,526,946
United Kingdom Treasury Bill 0% 02/08/2021	70,000,000	69,996,510
United Kingdom Gilt 3.75% 09/07/2021	50,000,000	51,200,000
United Kingdom Treasury Bill 0% 26/072021	50,000,000	50,000,000
United Kingdom Treasury Bill 0% 06/12/2021	50,000,000	49,985,747
FTSE 100 Index Futures June 2021	17,143	48,898,405
FTSE 100 Index Futures March 2021	25,586	41,386,966
United Kingdom Treasury Bill 0% 12/07/2021	40,000,000	40,004,987
United Kingdom Treasury Bill 0% 01/11/2021	40,000,000	39,992,506
MSGLUKEW	(4,685,884,354)	37,928,473
United Kingdom Treasury Bill 0% 04/10/2021	30,000,000	29,995,612
MSGLGHDG	(4,638,837,939)	21,184,562
United Kingdom Treasury Bill 0% 20/09/2021	21,000,000	20,997,756
United Kingdom Treasury Bill 0% 09/08/2021	20,000,000	19,998,504
United Kingdom Treasury Bill 0% 16/08/2021	18,000,000	17,999,046
Natwest Group plc	8,836,515	16,874,388
Just eat Takeaway.com NV	163,267	14,081,693
Stoxx Europe 600 June 2021	6,625	10,974,024

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds £
United Kingdom Treasury Bill 0% 01/06/2021	(100,000,000)	(100,000,000)
United Kingdom Treasury Bill 0% 07/06/2021	(80,000,000)	(80,000,000)
United Kingdom Treasury Bill 0% 18/01/2021	(75,000,000)	(75,000,000)
United Kingdom Treasury Bill 0% 24/05/2021	(75,000,000)	(75,000,000)
United Kingdom Treasury Bill 0% 01/02/2021	(51,748,000)	(51,748,000)
United Kingdom Treasury Bill 0% 29/03/2021	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 11/01/2021	(37,800,000)	(37,800,000)
United Kingdom Treasury Bill 0% 15/03/2021	(23,700,000)	(23,700,000)
United Kingdom Treasury Bill 0% 06/04/2021	(21,000,000)	(21,000,000)
Rio Tinto plc	136,789,920	(17,194,804)
United Kingdom Treasury Bill 0% 08/02/2021	(15,500,000)	(15,500,000)
Just eat Takeaway.com NV	(188,441)	(15,329,571)
United Kingdom Treasury Bill 0% 04/01/2021	(15,000,000)	(15,000,000)
Ashtead Group plc	39,799,841	(14,272,183)
Natwest Group plc	(6,883,842)	(13,780,150)
Diageo plc	119,523,208	(11,343,741)
Anglo American plc	41,239,916	(10,561,327)
BHP Group plc	85,454,303	(10,397,767)
Melrose Industries plc	4,885,983	(7,310,320)
Barclays plc	18,653,941	(6,477,359)

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

Man Funds VI plc

Man GLG European Equity Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost €
Infineon Technologies AG	500,000	16,670,000
France Treasury Bill BTF 0% 06/10/2021	12,000,000	12,027,061
France Treasury Bill BTF 0% 25/08/2021	10,000,000	10,023,704
French Discount Treasury Bill 0% 28/07/2021	10,000,000	10,019,279
France Treasury Bill BTF 0% 04/11/2021	8,000,000	8,028,926
Semen Indonesia Persero TBK	194,752	6,922,225
Moncler SpA	135,352	6,845,174
STXE 600 EUR Price	(55,155,264)	6,716,016
Kansas City Southern	25,517	6,231,895
Ferrari NV	29,788	5,290,739
FTSE 100 Index Futures March 2021	2,839	5,087,221
Stoxx Europe 600 Oil & Gas (Price) EUR	(17,147,350)	4,486,884
Proofpoint Inc	27,117	3,869,178
GW Pharmaceuticals plc	21,526	3,822,108
Intesa Sanpaolo SpA	1,710,520	3,772,560
MSGLUKEW	(373,734,762)	3,753,508
FTSE 100 Index Futures June 2021	1,485	3,522,305
Cantel Medical Corporation	51,611	3,363,702
Athene Holding Limited	74,805	3,250,970
RealPage Inc	42,451	3,032,831

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds €
Ping An Insurance Group Company of China Limited	(1,772,940)	(18,364,164)
Infineon Technologies AG	(500,000)	(15,725,000)
Moncler SpA	(130,977)	(6,945,622)
RealPage Inc	(82,681)	(6,088,510)
Intesa Sanpaolo SpA	(2,834,716)	(5,956,304)
IHS Markit Ltd	(75,776)	(5,494,804)
Ferrari NV	(31,894)	(5,458,511)
China Feihe Limited	(1,676,550)	(3,890,814)
Cantel Medical Corporation	(51,611)	(3,726,436)
AIA Group Limited	(330,783)	(3,550,199)
Aramark	(114,371)	(3,458,972)
Nexi SpA	(205,607)	(3,220,863)
Slack Technologies Inc	(68,324)	(2,412,551)
Nasdaq Inc	(18,938)	(2,368,262)
Applegreen plc	(404,354)	(2,325,036)
Intercontinental Exchange Inc	(23,910)	(2,260,406)
Uber Technologies Inc	(51,414)	(2,258,760)
S&P Global Inc	(8,106)	(2,229,837)
Fiserv Inc	(23,725)	(2,154,121)
Extended Stay America Inc	(124,338)	(2,026,305)

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

Man Funds VI plc

Man AHL Multi Strategy Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Treasury Bill 0% 16/12/2021	7,000,000	6,998,486
France Treasury Bill BTF 0% 06/10/2021	5,000,000	5,956,235
Treasury Bill 0% 04/11/2021	5,000,000	4,999,247
Treasury Bill 0% 13/05/2021	5,000,000	4,998,977
Treasury Bill 0% 24/06/2021	5,000,000	4,998,211
KOSPI2 Index Futures March 2021	218	971,224
FTSE/MIB Index Futures March 2021	51	285,850
DAX Index Futures March 2021	83	236,597
United States 10 Years Note CBT Futures June 2021	983	191,901
SGX Nifty 50 Index Futures January 2021	169	167,990
FTSE China Index Futures January 2021	117	148,737
United States Long Bond CBT Futures June 2021	284	146,019
FTSE/MIB Index Futures June 2021	54	134,685
SGX Nifty 50 Index Futures February 2021	153	125,006
CAC40 10 Euro Futures June 2021	101	122,606
Vir Biotechnology Inc	(78,326)	121,166
S&P500 EMINI Futures March 2021	202	116,388
Live Nation Entertainment Inc	(732,762)	114,641
Expedia Group Inc	(1,001,536)	108,621
Trip Advisor Inc	(272,631)	105,134

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
French Discount Treasury Bill 0% 27/01/2021	(5,000,000)	(6,045,500)
French Discount Treasury Bill BTF 0% 24/03/2021	(5,000,000)	(5,915,250)
United States Treasury Bill 0% 14/01/2021	(5,000,000)	(5,000,000)
United States Cash Management Bill 0% 13/05/2021	(5,000,000)	(5,000,000)
United States Treasury Bill 0% 24/06/2021	(5,000,000)	(5,000,000)
TAIEX Futures January 2021	(55)	(511,176)
Swiss Market Index Futures June 2021	(111)	(440,632)
Euro Stoxx 50 June 2021	(668)	(318,989)
Swiss Market Index Futures March 2021	(100)	(204,265)
S&P/TSX 60 Index Futures June 2021	(35)	(185,515)
Bed Bath and Beyond Inc	455,178	(158,237)
KOSPI Index Futures January 2021	(14)	(142,958)
MSCI Emerging Markets March 2021	(41)	(138,290)
Hang Seng Index Futures January 2021	(42)	(136,632)
Capital One Financial Corporation	416,430	(125,092)
KOSPI Index Futures January 2021	(10)	(119,189)
DAX Index Futures March 2021	(72)	(114,583)
FTSE Taiwan Index January 2021	(30)	(113,814)
HSCEI Futures January 2021	(33)	(113,172)
Dicks Sporting Goods Inc	515,252	(111,843)

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

Man Funds VI plc

Man AHL TargetRisk

Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
TSY Inflation Linked Bond 0.13% 15/07/2030	750,985,330	830,405,063
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	526,415,060	770,658,589
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	386,737,050	673,627,722
TSY Inflation Linked Bond 0.13% 15/10/2025	576,123,190	630,712,529
France Government Bond OAT 0.7% 25/07/2030	423,027,585	622,239,606
United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	269,056,320	295,679,414
TSY Inflation Linked Bond 0.13% 15/04/2026	151,626,990	166,565,838
French Discount Treasury Bill 0% 11/08/2021	50,000,000	60,860,408
France Treasury Bill BTF 0% 06/10/2021	50,000,000	59,562,353
United States Treasury Bill 0% 07/10/2021	50,000,000	49,991,911
United States Treasury Bill 0% 15/07/2021	50,000,000	49,983,784
ITraxx Credit Suisse Securities 5 years 20/12/2025	212,131,900	859,876

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	(221,178,350)	(387,246,246)
BBG Commex AG	3,332,229,193	(88,729,872)
French Discount Treasury Bill 0% 27/01/2021	(50,000,000)	(60,643,564)
France Treasury Bill BTF 0% 24/02/2021	(50,000,000)	(60,435,398)
France Treasury Bill BTF 0% 24/03/2021	(50,000,000)	(59,152,500)
United States Treasury Bill 0% 25/03/2021	(50,000,000)	(50,000,000)
United States Cash Management Bill 0% 18/02/2021	(50,000,000)	(50,000,000)
United States Cash Management Bill 0% 04/03/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 28/01/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 25/02/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 04/02/2021	(50,000,000)	(49,999,936)
United States Cash Management Bill 0% 11/02/2021	(50,000,000)	(49,999,913)
United States Cash Management Bill 0% 13/05/2021	(50,000,000)	(49,999,847)
United States Treasury Bill 0% 21/01/2021	(50,000,000)	(49,999,846)
United States Treasury Bill 0% 15/07/2021	(50,000,000)	(49,999,412)
Swiss Market Index Futures June 2021	(2,198)	(14,210,016)
S&P500 EMINI Futures March 2021	(1,417)	(13,944,910)
S&P500 EMINI Futures June 2021	(2,820)	(11,787,863)
S&P/TSX 60 Index Futures June 2021	(1,730)	(10,968,986)
TOPIX Index Futures March 2021	(1,006)	(10,503,256)

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

Man Funds VI plc

Man GLG European Mid-Cap Equity Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost €
Royal Dutch Shell plc	2,000,000	31,832,000
ASML Holding NV	57,000	29,930,700
Merck KGaA	192,870	27,074,774
ThyssenKrupp AG	2,400,000	26,271,000
Neste Oyj	509,921	25,587,836
Deutsche Post AG	567,466	23,549,839
SAP SE	208,196	21,776,751
Siemens Healthineers AG	450,000	21,505,500
Dialog Semiconductor plc	305,343	19,999,967
Daimler AG	347,859	19,888,905
BASF SE	266,269	17,994,886
Bayer AG	264,413	14,119,654
Volkswagen AG	59,725	12,745,315
Telenet Group Holding NV	303,734	10,582,979
ING Groep NV	1,209,210	10,535,178
E.ON SE	1,000,000	8,360,000
Siemens Energy AG	269,348	7,883,816
Deutsche Bank AG	650,000	7,377,500
Uniper SE	236,201	7,142,718
Deutsche Boerse AG	39,043	5,251,284

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds €
BASF SE	(732,218)	(51,556,092)
Merck KGaA	(306,602)	(45,325,018)
Royal Dutch Shell plc	(2,000,000)	(32,456,000)
Deutsche Post AG	(714,428)	(30,898,764)
ASML Holding NV	(57,000)	(30,742,000)
Volkswagen AG	(127,180)	(27,492,750)
SAP SE	(208,196)	(23,101,428)
Daimler AG	(347,859)	(22,822,353)
Allianz SE	(93,529)	(19,629,009)
HelloFresh SE	(290,668)	(19,300,355)
Koninklijke Philips NV	(412,888)	(19,172,852)
Deutsche Bank AG	(1,850,000)	(18,084,600)
Neste Oyj	(309,921)	(15,781,177)
Deutsche Boerse AG	(110,976)	(15,215,221)
Bayer AG	(264,413)	(14,381,423)
Delivery Hero SE	(88,750)	(11,981,250)
Hugo Boss AG	(388,563)	(11,287,513)
ING Groep NV	(1,209,210)	(11,103,349)
Dialog Semiconductor plc	(167,377)	(10,886,200)
RWE AG	(327,068)	(10,825,951)

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Man Funds VI plc

Man GLG Global Emerging Markets Debt Total Return
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Treasury Bill 0% 18/11/2021	218,710,000	218,689,457
Treasury Bill 0% 04/11/2021	179,320,000	179,299,660
United States Treasury Bill 0% 21/10/2021	156,645,000	156,638,359
United States Treasury Bill 0% 02/12/2021	140,365,000	140,344,189
Treasury Bill 0% 26/11/2021	110,860,000	110,843,518
United States Treasury Bill 0% 28/10/2021	79,650,000	79,638,191
United States Treasury Bill 0% 05/08/2021	67,940,000	67,923,321
United States Treasury Bill 0% 01/07/2021	47,505,000	47,487,177
United States Treasury Bill 0% 29/07/2021	35,275,000	35,268,227
United States Treasury Bill 0% 30/09/2021	30,985,000	30,981,127
United States Treasury Bill 0% 22/07/2021	22,305,000	22,296,773
United States Treasury Bill 0% 09/09/2021	21,415,000	21,411,333
Republic of Turkey 100bps 20/06/2026	160,600,000	17,444,918
Treasury Bill 0% 23/12/2021	17,300,000	17,296,130
Treasury Bill 0% 16/12/2021	16,730,000	16,726,257
Treasury Bill 0% 09/12/2021	12,000,000	11,997,550
United States Treasury Bill 0% 14/10/2021	10,075,000	10,073,710
Republic of South Africa 100bps 20/06/2026	151,200,000	9,837,305
Republic of Brazil 100bps 20/06/2026	143,150,000	8,123,184
United States Treasury Bill 0% 17/06/2021	7,620,000	7,619,005

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United States Treasury Bill 0% 10/06/2021	(310,000,000)	(309,999,809)
United States Treasury Bill 0% 03/06/2021	(263,540,000)	(263,538,721)
United States Cash Management Bill 0% 27/05/2021	(233,230,000)	(233,229,388)
United States Treasury Bill 0% 06/05/2021	(152,655,000)	(152,654,774)
United States Cash Management Bill 0% 11/02/2021	(69,000,000)	(69,000,000)
United States Treasury Bill 0% 04/02/2021	(41,585,000)	(41,585,000)
United States Treasury Bill 0% 05/08/2021	(40,980,000)	(40,977,783)
United States Treasury Bill 0% 01/07/2021	(40,000,000)	(39,999,597)
United States Treasury Bill 0% 25/02/2021	(39,400,000)	(39,400,000)
United States Treasury Bill 0% 07/01/2021	(25,725,000)	(25,724,942)
United States Treasury Bill 0% 19/08/2021	(20,545,000)	(20,543,421)
United States Cash Management Bill 0% 13/05/2021	(20,135,000)	(20,135,000)
Republic of Turkey 100bps 20/06/2026	(160,600,000)	(19,872,196)
United States Treasury Bill 0% 25/03/2021	(18,900,000)	(18,898,259)
United States Treasury Bill 0% 21/01/2021	(17,780,000)	(17,779,960)
United States Treasury Bill 0% 11/03/2021	(17,100,000)	(17,099,913)
United States Treasury Bill 0% 22/07/2021	(15,000,000)	(14,999,533)
United States Treasury Bill 0% 17/06/2021	(14,720,000)	(14,720,000)
Republic of Turkey 100bps 20/12/2025	(160,600,000)	(14,549,612)
United States Treasury Bill 0% 29/07/2021	(14,000,000)	(13,999,357)

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Man Funds VI plc

Man GLG Innovation Equity Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Alphabet Inc	59,203	127,029,827
Amazon.com Inc	35,887	117,063,155
Suncor Energy Inc	3,051,086	70,430,049
Lyft Inc	1,008,358	59,386,630
Stanley Black & Decker Inc	310,890	59,005,486
S&P Global Inc	167,498	57,914,002
Ralph Lauren Corporation	476,452	53,963,118
Uber Technologies Inc	929,875	51,179,130
Norfolk Southern Corporation	194,879	50,971,219
Global Payments Inc	255,483	50,725,226
T-Mobile US Inc	395,638	50,050,244
United States Treasury Bill 0% 12/08/2021	50,000,000	49,997,972
United States Treasury Bill 0% 28/10/2021	50,000,000	49,995,941
United States Treasury Bill 0% 16/09/2021	50,000,000	49,993,681
United States Treasury Bill 0% 23/09/2021	50,000,000	49,990,447
Charles Schwab Corporation	656,520	44,537,466
FedEx Corporation	147,360	44,111,065
Axon Enterprise Inc	280,100	43,133,980
United States Treasury Bill 0% 21/10/2021	40,000,000	39,997,667
United States Treasury Bill 0% 05/08/2021	40,000,000	39,992,576

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
Amazon.com Inc	(37,110)	(122,314,518)
Alphabet Inc	(47,468)	(101,342,644)
Uber Technologies Inc	(1,411,688)	(75,816,908)
Norfolk Southern Corporation	(270,296)	(70,796,673)
T-Mobile US Inc	(544,239)	(68,796,339)
Global Payments Inc	(340,387)	(67,804,486)
Lyft Inc	(1,008,358)	(61,980,815)
Stanley Black & Decker Inc	(331,418)	(61,785,421)
Aramark	(1,537,623)	(58,693,494)
Ralph Lauren Corporation	(476,452)	(57,473,175)
Darden Restaurants Inc	(379,203)	(52,867,699)
Fiserv Inc	(437,171)	(49,962,474)
Boston Beer Company Inc	(43,283)	(46,273,918)
Charles Schwab Corporation	(656,520)	(45,774,797)
Suncor Energy Inc	(1,930,483)	(44,138,629)
FedEx Corporation	(147,360)	(43,812,952)
Planet Fitness Inc	(432,044)	(36,045,262)
DraftKings Inc	(586,508)	(35,686,153)
Microchip Technology Inc	(230,900)	(34,900,587)
United Parcel Service Inc	(166,195)	(34,140,693)

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Man Funds VI plc

Man Alternative Style Risk Premia

Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Siemens Healthineers AG	844,844	46,498,510
GN store Nord	489,380	41,759,393
Nestle SA	351,950	40,666,755
AP Moeller - Maersk A/S	16,614	37,149,832
Lonza Group AG	46,826	27,870,156
United States Treasury Bill 0% 26/08/2021	25,000,000	24,993,498
Equinor ASA	1,210,619	24,884,752
Nordea Bank	2,229,942	24,613,584
Investor AB	1,074,969	24,433,464
Svenska Handelsbanken AB	2,061,228	22,877,052
Sagax AB	783,064	22,013,860
Vestas Wind Systems A/S	113,600	21,766,000
Zurich Insurance Group AG	47,275	19,998,979
Treasury Bill 0% 26/11/2021	20,000,000	19,997,116
United States Treasury Bill 0% 02/09/2021	20,000,000	19,995,090
Cie Financiere Richemont SA	142,366	17,185,428
Alfa Laval AB	456,077	15,634,863
Tryg A/S	528,693	12,764,544
Sanoma OYJ	761,091	12,764,543
Atlas Copco AB	206,497	12,764,511

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United States Cash Management Bill 0% 04/03/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 11/03/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 03/06/2021	(50,000,000)	(49,999,995)
Siemens Healthineers AG	(844,844)	(48,566,141)
Zurich Insurance Group AG	(95,751)	(41,739,856)
AP Moeller - Maersk A/S	(15,775)	(41,196,661)
Nordea Bank Abp	(3,402,059)	(30,463,775)
GN Store Nord A/S	(316,614)	(25,698,621)
Vestas Wind Systems A/S	(113,600)	(22,093,582)
Nestle SA	(185,480)	(21,121,456)
Dialog Semiconductor plc	(315,354)	(19,734,191)
Freenet AG	(758,431)	(19,445,524)
Lonza Group AG	(28,514)	(18,265,196)
Holcim Limited	(278,017)	(16,771,833)
Aixtron SE	(727,129)	(16,335,859)
Nordea Bank Abp	(1,375,283)	(15,271,585)
Evolution Gaming Group	(116,885)	(14,592,693)
Rheinmetall AG	(132,852)	(13,734,730)
Atlas Copco AB	(206,497)	(12,723,462)
Tryg A/S	(528,693)	(12,702,710)

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Man Funds VI plc

Man AHL Active Balanced

Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
French Discount Treasury Bill 0% 26/01/2022	50,000,000	60,660,181
France Treasury Bill BTF 0% 15/12/2021	50,000,000	60,431,347
France Treasury Bill BTF 0% 06/10/2021	50,000,000	59,952,613
French Discount Treasury Bill 0% 08/11/2021	45,000,000	54,916,349
France Treasury Bill BTF 0% 04/11/2021	45,000,000	54,408,802
United States Treasury Bill 0% 16/09/2021	50,000,000	49,993,681
United States Treasury Bill 0% 07/10/2021	50,000,000	49,992,291
United States Treasury Bill 0% 21/10/2021	50,000,000	49,991,027
United States Treasury Bill 0% 12/08/2021	50,000,000	49,990,550
United States Treasury Bill 0% 24/06/2021	50,000,000	49,982,111

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
France Treasury Bill BTF 0% 13/01/2021	(50,000,000)	(60,802,500)
French Discount Treasury Bill 0% 16/06/2021	(50,000,000)	(60,569,233)
France Treasury Bill BTF 0% 21/04/2021	(50,000,000)	(60,142,500)
France Treasury Bill BTF 0% 24/03/2021	(50,000,000)	(59,393,323)
United States Treasury Bill 0% 25/03/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 22/04/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 14/01/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 08/04/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 25/02/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 24/06/2021	(50,000,000)	(49,999,184)
United States Treasury Bill 0% 12/08/2021	(50,000,000)	(49,998,484)
United States Treasury Bill 0% 16/09/2021	(50,000,000)	(49,998,017)
United States Treasury Bill 0% 07/10/2021	(50,000,000)	(49,996,210)
France Treasury Bill BTF 0% 19/05/2021	(40,000,000)	(48,300,193)
S&P500 EMINI Futures March 2021	(758)	(7,413,193)
TOPIX Index Futures March 2021	(564)	(6,045,818)
Swiss Market Index Futures June 2021	(886)	(5,509,598)
NIKKEI 225 (SGX) March 2021	(499)	(5,293,448)
S&P/TSX 60 Index Futures March 2021	(541)	(4,375,177)
KOSPI2 Index Futures March 2021	(408)	(4,194,720)

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Man Funds VI plc

Man GLG High Yield Opportunities
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost €
Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025	10,163,000	7,569,496
Banca Monte dei Paschi di Siena SpA 2.625% 28/04/2025	7,085,000	7,410,019
EnQuest plc 7% 15/04/2022	14,552,942	7,171,644
Guala Closures SpA 3.25% 15/06/2028	6,507,000	6,507,000
LHMC Finco 2 Sarl 7.25% 02/10/2025	10,041,238	6,319,821
Kleopatra Holdings 2 SCA 6.5% 01/09/2026	6,273,000	6,034,816
Alpha Bank AE 4.25% 13/02/2030	5,568,000	5,318,891
Inspired Entertainment Financing plc 7.875% 01/06/2026	4,527,000	5,266,190
COTY 3.875% 15/04/2026	5,011,000	5,011,000
Paysafe Finance plc / Paysafe Holdings US Corporation 3% 15/06/2029	4,911,000	4,911,000
Jerrold Finco plc 5.25% 15/01/2027	4,321,000	4,870,784
Mobilux Finance SAS 4.25% 15/07/2028	4,435,000	4,435,000
Gatwick Airport Finance plc 4.375% 17/04/2026	3,462,000	4,064,087
Southern Water Services Finance Limited 1.625% 30/03/2027	3,420,000	3,921,330
Novo Banco SA 8.5% 06/07/2028	5,400,000	3,901,240
Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	4,677,000	3,838,291
Yapi ve Kredi Bankasi AS 7.875% 22/01/2031	4,583,000	3,807,392
Exela Intermediate LLC / Exela Finance Inc 10% 15/07/2023	14,680,000	3,776,942
HTTRDE 9.25% 15/07/2025	3,794,000	3,705,233
AA Bond Company Limited 6.5% 31/01/2026	3,102,000	3,688,376

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds €
Arcelormittal SA	(238,525)	(13,028,955)
Tullow Oil Jersey Limited 6.625% 12/07/2021	(13,000,000)	(10,729,243)
EnQuest plc 7% 15/04/2022	(17,813,814)	(9,477,830)
First Quantum Minerals Limited 7.5% 01/04/2025	(9,534,000)	(7,497,518)
LHMC Finco 2 Sarl 7.25% 02/10/2025	(10,023,483)	(6,302,066)
Kleopatra Holdings 2 SCA 6.5% 01/09/2026	(6,272,000)	(5,914,558)
Allied Universal Finance Corporation 4.875% 01/06/2028	(5,511,000)	(5,533,592)
Lancashire Holdings Limited 5.625% 18/09/2041	(7,104,000)	(5,437,437)
Alpha Bank AE 4.25% 13/02/2030	(5,568,000)	(5,285,728)
Pinnacle Bidco plc 6.375% 15/02/2025	(4,400,000)	(5,165,923)
Abanca 6%	(6,800,000)	(4,903,820)
Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025	(6,975,000)	(4,831,898)
Intesa Sanpaolo SpA 5.5%	(4,351,000)	(4,695,381)
Novo Banco SA 8.5% 06/07/2028	(5,400,000)	(3,901,240)
Ibercaja Banco SA 2.75% 23/07/2030	(3,900,000)	(3,852,075)
Yapi ve Kredi Bankasi AS 7.875% 22/01/2031	(4,583,000)	(3,838,345)
HTTRDE 9.25% 15/07/2025	(3,794,000)	(3,705,233)
Fresh Market Inc 9.75% 01/05/2023	(4,107,000)	(3,520,777)
GC EOS Buyer Inc 9.25% 01/08/2025	(4,928,000)	(3,497,345)
Continental Resources Inc 5.75% 15/01/2031	(3,508,000)	(3,291,869)

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Man Funds VI plc

Man GLG Credit Multi Strategy Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
United States Treasury Bill 0% 07/10/2021	3,000,000	2,999,535
United States Treasury Bill 0% 12/08/2021	2,000,000	1,999,851
United States Treasury Bill 0% 28/10/2021	2,000,000	1,999,838
United States Treasury Bill 0% 16/09/2021	2,000,000	1,999,747
United States Treasury Bill 0% 23/09/2021	1,500,000	1,499,847
Impala Platinum Holdings Limited	116,060	1,460,332
AMXL MM 0% 02/03/2024	500,000	642,493
United States Treasury Bill 0% 26/08/2021	500,000	499,871
Fresenius SE & Company KGaA	10,200	483,725
NEXIIM 1.75% 24/04/2027	200,000	289,546
JP Morgan 0% 18/02/2024	200,000	268,985
Cashco Wholesalers 0% 01/06/2022	2,000,000	258,185
BIM Land JSC 7.375% 07/05/2026	257,000	253,068
PRYIM 0% 02/02/2026	200,000	249,413
Atento Luxco 1 SA 8% 10/02/2026	241,000	241,000
Hansoh Pharmaceutical 0% 22/01/2026	227,000	227,000
Unigel Luxembourg SA 8.75% 01/10/2026	200,000	213,000
Gajah Tunggal Tbk PT 8.95% 23/06/2026	212,000	208,468
Marble II Pte Limited 5.3% 20/06/2022	200,000	200,200
Interpipe Holdings plc 8.375% 13/05/2026	200,000	200,000

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United States Cash Management Bill 0% 04/03/2021	(3,000,000)	(2,999,997)
United States Treasury Bill 0% 05/08/2021	(2,500,000)	(2,499,834)
Impala Platinum Holdings Limited	(116,060)	(2,326,701)
BE Semiconductor Industries NV 2.5% 02/12/2023	(500,000)	(1,950,317)
United States Treasury Bill 0% 16/09/2021	(1,900,000)	(1,899,770)
United States Treasury Bill 0% 15/07/2021	(1,500,000)	(1,499,969)
United States Treasury Bill 0% 15/04/2021	(1,000,000)	(1,000,000)
United States Cash Management Bill 0% 13/05/2021	(1,000,000)	(1,000,000)
China Railway Construction Corporation Limited 0% 29/01/2021	(1,000,000)	(996,625)
Kering SA 0% 30/09/2022	(600,000)	(762,169)
Delivery Hero SE 1% 23/01/2027	(400,000)	(711,696)
TOTAL SA 0.5% 02/12/2022	(600,000)	(625,500)
Delivery Hero SE 0.25% 23/01/2024	(400,000)	(598,195)
LG Display Company Limited 1.5% 22/08/2024	(400,000)	(499,000)
UMIBB 0% 23/06/2025	(400,000)	(493,904)
Worldline SA/France 0% 30/07/2025	(3,336)	(476,111)
Modern Land China Company Limited 9.8% 11/04/2023	(476,000)	(465,530)
SOITEC 0% 28/06/2023	(2,304)	(446,843)
FS Luxembourg Sarl 10% 15/12/2025	(400,000)	(430,750)

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Man Funds VI plc

Man GLG Event Driven Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Kansas City Southern	142,348	42,504,250
United States Treasury Bill 0% 21/10/2021	40,000,000	39,997,667
Treasury Bill 0% 21/11/2021	40,000,000	39,996,333
Proofpoint Inc	214,517	37,204,512
Nuance Communications Inc	684,521	36,630,342
PPD Inc	690,603	31,863,993
Treasury Bill 0% 12/08/2021	30,000,000	29,998,783
Treasury Bill 0% 23/09/2021	30,000,000	29,996,933
QTS Realty Trust Inc	384,293	29,794,148
Athene Holding Limited	490,094	26,445,526
WR Grace & Company	394,127	26,257,810
Cerved Group SpA	2,105,699	24,373,204
Constellation Pharmaceuticals Inc	673,928	22,746,241
CoreLogic Inc/United States	264,725	20,969,113
Extended Stay America Inc	1,064,030	20,683,971
GW Pharmaceuticals plc	95,917	20,530,918
Coherent Inc	79,333	19,537,336
Cantel Medical Corporation	230,829	18,057,478
Michaels Cos Inc	787,872	17,268,991
Knoll Inc	637,302	15,474,439

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
IHS Markit Limited	(272,766)	(23,948,326)
RealPage Inc	(263,917)	(23,422,634)
Extended Stay America Inc	(1,064,030)	(21,235,190)
Cantel Medical Corporation	(230,829)	(20,177,779)
United States Treasury Bill 0% 18/03/2021	(15,000,000)	(15,000,000)
GL Limited	(22,829,670)	(13,565,388)
Genworth Financial Inc	(3,118,361)	(13,029,205)
Maxim Integrated Products Inc	(117,052)	(12,115,588)
Pluralsight Inc	(457,594)	(10,191,240)
Autostrada Torino-Milano SpA	(295,887)	(10,129,455)
AFH Financial Group plc	(1,495,394)	(10,013,876)
Kansas City Southern	(32,897)	(9,315,647)
Analog Devices Inc	(57,323)	(9,234,646)
Klepierre	9,815,000	(8,011,640)
Collectors Universe	(84,187)	(7,694,170)
PNM Resources Inc	(134,787)	(6,475,271)
51job Inc	(70,337)	(5,543,510)
Teledyne Technologies Inc	(13,226)	(5,375,577)
Sportsman's Warehouse Holdings Inc	(278,840)	(4,954,764)
Atlantic Power Corporation	(1,583,290)	(4,797,369)

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Man Funds VI plc

Man GLG Global Debt Total Return
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Treasury Bill 0%12/11/2021	3,530,000	3,529,756
UMBS 2.5% 30 years 21/03/2021	1,780,000	1,864,759
UMBS 2.5% 20/07/2021	1,780,000	1,845,359
UMBS 2.5% 20/05/2021	1,780,000	1,842,439
Ginnie Mae 2.5%	765,000	802,981
GNMA II 2.5% 20/07/2021	765,000	794,076
GNMA II 2.5% 20/05/2050	765,000	792,612
United States Treasury Bill 0% 01/07/2021	670,000	669,854
United States Treasury Bill 0% 02/12/2021	560,000	559,917
United States Treasury Bill 0% 26/08/2021	350,000	349,912
United States Treasury Bill 0% 30/09/2021	280,000	279,965
United States Treasury Bill 0% 09/09/2021	270,000	269,972
Republic of Turkey 100bps 20/06/2026	1,500,000	162,935
Republic of South Africa 100bps 20/06/2026	1,500,000	97,592
Republic of Brazil 100bps 20/06/2026	1,450,000	82,282
EMS3V1 5 years 100bps 20/06/2026	1,100,000	44,550
Republic of Colombia 100bps 20/06/2026	625,000	8,786
NAIGS 10 years 100bps 20/06/2030	2,300,000	7,102
United Mexican States 100bps 20/06/2026	625,000	5,276
Republic of Colombia 100bps 20/06/2025	200,000	208

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United States Cash Management Bill 0% 27/05/2021	(5,515,000)	(5,514,976)
United States Treasury Bill 0% 20/05/2021	(2,500,000)	(2,500,000)
Fannie Mae or Freddie Mac 2.5%	(1,780,000)	(1,871,225)
UMBS 2.5% 20/05/2021	(1,780,000)	(1,853,981)
UMBS 2.5% 30 years 21/03/2021	(1,780,000)	(1,848,905)
Y 30 Years	(765,000)	(805,611)
Ginnie Mae 2.5%	(765,000)	(795,720)
United States Treasury Bill 0% 10/06/2021	(610,000)	(610,000)
UMBS 2.5% 20/07/2021	(530,000)	(545,644)
United States Treasury Note/Bond 1.5% 15/02/2030	(530,000)	(532,379)
United States Cash Management Bill 0% 04/03/2021	(415,000)	(415,000)
T 0.25% 31/10/2025	(380,000)	(371,538)
United States Treasury Note/Bond 0.625% 31/03/2027	(380,000)	(371,509)
United States Treasury Bill 0% 03/06/2021	(260,000)	(260,000)
Japan 5 year issue 0.10% 20/09/2025	(27,100,000)	(248,123)
United Kingdom TSY 0.38% 22/10/2030	(181,000)	(242,803)
Japan 20 year issue 0.40% 20/09/2040	(25,400,000)	(230,698)
United States Treasury Bill 0% 01/07/2021	(225,000)	(224,999)
France 0% 25/11/2030	(187,000)	(222,744)
Bundesrepublik Deutschland Bundesanleihe 0% 15/08/2029	(173,000)	(213,878)

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Man Funds VI plc

Man GLG High Yield Opportunities DE
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost €
Safari Verwaltungs GmbH 5.375% 30/11/2022	26,091,000	21,103,273
Centurion Bidco SpA 5.875% 30/09/2026	13,986,000	13,444,805
Lancashire Holdings Limited 5.625% 18/09/2041	16,518,000	12,788,083
CONGLO 2.75 01/01/2026	13,190,000	12,399,677
HTTRDE 9.25 15/07/2025	11,339,000	11,703,291
Allied Universal Holdco LLC / Allied Universal Finance Corporation / Atlas LuxCo 4 SARL 4.8	6,987,000	8,095,724
Guala Closures SpA 3.25% 15/06/2028	7,973,000	7,973,000
Bellis Finco plc 4% 16/02/2027	6,850,000	7,968,314
Inspired Entertainment Financing plc 7.875% 10/06/2026	6,381,000	7,422,920
PM General Purchaser LLC 9.5% 01/10/2028	8,102,000	7,319,746
Gatwick Airport Finance plc 4.375% 07/04/2026	6,046,000	7,093,313
Jerrold Finco plc 5.25% 15/01/2027	6,098,000	6,909,514
ABANCA 6%	6,800,000	6,820,750
Atento Luxco 1 SA 8% 10/02/2026	7,785,000	6,670,012
Almaviva-The Italian Innovation Co SpA 7.25% 15/10/2022	7,157,000	6,666,574
COTY 3.875 15/04/2026	6,522,000	6,522,000
Paysafe Finance plc / Paysafe Holdings US Corporation 3% 15/06/2029	6,309,000	6,309,000
T-Mobile USA Inc 3.6% 15/11/2060	7,947,000	6,161,686
Sazka Group AS 3.875% 15/02/2027	6,227,000	6,149,926
Iceland Bondco plc 4.625% 15/03/2025	5,169,000	5,975,492

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds €
Safari Verwaltungs GmbH 5.375% 03/11/2022	(24,202,000)	(19,283,118)
Arcelormittal SA	(234,650)	(12,775,917)
HTTRDE 9.25 15/07/2025	(7,471,000)	(7,439,215)
Centurion Bidco SpA 5.875% 30/09/2026	(7,837,000)	(7,014,257)
First Quantum Minerals Limited 7.5% 01/04/2025	(7,833,000)	(6,766,430)
Almaviva-The Italian Innovation Co SpA 7.25% 15/10/2022	(7,157,000)	(6,666,574)
CONGLO 2.75% 01/01/2026	(7,281,000)	(6,452,224)
Pinnacle Bidco plc 6.375% 15/02/2025	(5,268,000)	(6,186,788)
Lancashire Holdings Limited 5.625% 18/09/2041	(8,259,000)	(5,882,853)
Algeco Global Finance Plc 6.5% 15/02/2023	(5,068,000)	(5,149,088)
Fresh Market Inc 9.75% 01/05/2023	(5,784,000)	(4,958,410)
Intesa Sanpaolo SpA 5.5%	(4,579,000)	(4,940,400)
Ibercaja Banco SA 2.75% 23/07/2030	(4,600,000)	(4,543,125)
T-Mobile USA Inc 3.6% 15/11/2060	(5,298,000)	(4,073,877)
Continental Resources Inc 5.75% 15/01/2031	(3,935,000)	(3,692,561)
BPLN 4.25%	(2,978,000)	(3,661,114)
Banca IFIS SpA 4.5% 17/10/2027	(3,534,000)	(3,546,559)
Yapi ve Kredi Bankasi AS 7.875% 22/10/2031	(4,130,000)	(3,462,539)
Occidental Petroleum Corporation 6.125% 01/01/2031	(3,592,000)	(3,301,889)
BNP Paribas SA 4.5%	(3,966,000)	(3,266,441)

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Man Funds VI plc

Man GLG Global Consumer Equity Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Puma SE	15,433	1,719,922
Nestle SA	13,828	1,674,722
Zalando SE	15,355	1,673,649
United States Treasury Bill 0% 29/07/2021	1,300,000	1,299,721
Delivery Hero SE	8,376	1,226,958
Adidas AG	3,435	1,195,088
Moncler SpA	16,522	1,006,128
Carlsberg A/S	5,942	1,005,756
Cie Financiere Richemont SA	9,392	949,038
Ferrari NV	3,783	804,217
Hennes & Mauritz AB	28,159	703,399
MSGLSLUX	(3,109,498)	653,373
Beiersdorf AG	5,795	637,789
Dufry AG	10,056	633,321
Just Eat Takeaway.com NV	6,367	624,589
Swedish Match AB	6,989	595,614
STXE 600 EUR Price	(11,032,441)	461,865
Shenzhou International Group Holdings Limited	16,548	377,117
Ozon Holdings plc	6,700	368,498
Cathay Pacific Airways Limited	379,000	356,723

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
Zalando SE	(21,719)	(2,447,780)
Nestle SA	(16,803)	(2,105,183)
Puma SE	(18,605)	(2,089,301)
Carlsberg A/S	(11,210)	(1,968,608)
Adidas AG	(5,523)	(1,951,383)
United States Treasury Bill 0% 22/04/2021	(1,665,000)	(1,665,000)
Ferrari NV	(7,309)	(1,548,782)
United States Treasury Bill 0% 06/05/2021	(1,155,000)	(1,155,000)
Moncler SpA	(16,348)	(1,138,467)
Cie Financiere Richemont SA	(8,638)	(1,103,948)
Delivery Hero SE	(7,821)	(1,080,097)
Hennes & Mauritz AB	(42,333)	(1,051,688)
Swedish match	(110,870)	(1,044,402)
United States Treasury Bill 0% 29/07/2021	(1,000,000)	(999,993)
Beiersdorf AG	(8,182)	(967,711)
Just eat takeaway.com NV	(8,583)	(804,558)
China Feihe Limited	(257,000)	(731,590)
Dufry AG	(9,645)	(602,473)
United States Treasury Bill 0% 14/01/2021	(450,000)	(450,000)
Prosus NV	(3,679)	(418,591)

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Man Funds VI plc

Man GLG Japan Equity Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost ¥
Japan Treasury Discount Bill 0% 25/10/2021	1,595,000,000	1,595,740,605
Japan Treasury Discount Bill 0% 21/09/2021	415,000,000	415,104,995
Showa Denko KK	110,999	353,896,986
Japan Treasury Discount Bill 0% 27/09/2021	350,000,000	350,088,550
Mazda Motor Corporation	312,866	269,716,054
CKD Corporation	103,789	240,623,755
Japan Airlines Company Limited	101,002	231,283,927
Tosoh Corporation	107,122	217,996,118
Yamato Holdings Company Limited	70,580	207,240,873
Sumitomo Heavy Industries Limited	66,664	205,916,072
ASKUL Corporation	49,681	194,692,402
Mitsubishi Heavy Industries Limited	55,784	180,690,474
Amada Company Limited	144,537	176,939,382
Nippon Steel Corporation	89,202	175,068,633
Shiseido Company Limited	21,238	164,591,126
JGC Holdings Corporation	129,805	163,429,082
Aruhi Corporation	87,697	155,524,929
Japan Steel Works Limited	55,117	151,490,951
Mitsubishi Gas Chemical Company Inc	55,657	145,149,188
IHI Corporation	66,998	144,976,348

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds ¥
Japan Treasury Discount Bill 0% 25/10/2021	(1,180,000,000)	(1,180,545,460)
Showa Denko KK	(106,109)	(339,261,602)
Mazda Motor Corporation	(270,903)	(268,031,513)
Japan Airlines Company Limited	(99,109)	(240,814,464)
Yamato Holdings Company Limited	(70,013)	(212,003,058)
CKD Corporation	(84,483)	(206,242,116)
Tosoh Corporation	(107,291)	(206,076,549)
IHI Corporation	(66,605)	(178,544,908)
Ajinomoto Company Inc	(64,351)	(175,105,589)
Amada Company Limited	(144,960)	(168,723,336)
Nippon Steel Corporation	(82,872)	(156,997,980)
Shiseido Company Limited	(19,126)	(156,661,956)
Matsumotokiyoshi Holdings Company Limited	(30,148)	(149,701,448)
Sumitomo Heavy Industries Limited	(47,403)	(148,246,295)
Minebea Mitsumi Inc	(51,888)	(146,570,427)
Japan Steel Works Limited	(48,483)	(142,398,368)
Mitsubishi Heavy Industries Limited	(41,811)	(141,129,295)
Sumco Corporation	(55,034)	(140,090,227)
Tokyu Fudosan Holdings Corporation	(195,837)	(137,220,335)
Seven & I Holdings Company Limited	(26,728)	(134,616,893)

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Man Funds VI plc

Man GLG US Equity Extended

Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Ballys Corporation	101,694	6,491,767
T-Mobile US Inc	36,710	4,571,501
Suncor Energy Inc	192,736	4,296,293
Microsoft Corporation	17,944	4,133,400
Lyft Inc	71,557	4,094,478
S&P Global Inc	12,216	4,085,153
Zillow Group Inc	21,652	3,831,231
Ralph Lauren Corporation	35,515	3,800,348
Global Payments Inc	18,978	3,754,122
Norfolk Southern Corporation	13,901	3,694,236
Hostess Brands Inc	240,749	3,675,763
DraftKings Inc	62,188	3,623,739
FedEx Corporation	11,597	3,552,021
PVH Corporation	31,646	3,446,376
Apple Inc	25,140	3,277,250
Red Robin Gourmet Burgers Inc	107,701	3,148,793
Aramark	77,267	3,062,864
Southwest Airlines Company	52,747	3,013,241
Morgan Stanley	37,639	2,833,816
United Parcel Service Inc	13,032	2,781,501

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
T-Mobile US Inc	(61,151)	(7,758,232)
Amazon.com Inc	(2,269)	(7,035,063)
Ballys Corporation	(106,694)	(5,971,911)
Bloomin' Brands Inc	(184,843)	(4,930,729)
Alphabet Inc	(2,463)	(4,794,699)
Fiserv Inc	(41,236)	(4,672,190)
Microsoft Corporation	(17,944)	(4,310,210)
Lyft Inc	(71,557)	(4,060,459)
Planet Fitness Inc	(47,401)	(3,923,096)
DraftKings Inc	(62,188)	(3,919,558)
Red Robin Gourmet Burgers Inc	(107,701)	(3,781,358)
Stanley Black & Decker Inc	(19,194)	(3,767,974)
PVH Corporation	(31,646)	(3,571,337)
Activision Blizzard Inc	(37,918)	(3,526,081)
Southwest Airlines Company	(52,747)	(3,315,368)
Microchip Technology Inc	(22,142)	(3,244,863)
Zillow Group Inc	(21,652)	(3,177,463)
Moody's Corporation	(10,950)	(3,085,627)
Tempur Sealy International Inc	(104,108)	(2,792,921)
Ralph Lauren Corporation	(22,481)	(2,781,290)

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Man Funds VI plc

Man AHL TargetRisk Moderate

Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
TSY Inflation Linked Bond 0.13% 15/07/2030	3,065,750	3,393,679
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	1,240,840	2,145,952
United States Cash Management Bill 0% 13/05/2021	2,000,000	1,999,591
United States Treasury Bill 0% 19/08/2021	2,000,000	1,999,531
France Government Bond OAT 0.7% 25/07/2030	1,048,160	1,543,331
United States Treasury Bill 0% 15/07/2021	1,500,000	1,499,783
United States Treasury Bill 0% 07/10/2021	1,500,000	1,499,769
United States Treasury Bill 0% 21/10/2021	1,500,000	1,499,735
United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	1,019,470	1,120,700
TSY Inflation Linked Bond 0.13% 15/04/2026	1,010,020	1,110,627
TSY Inflation Linked Bond 0.13% 15/10/2025	1,013,110	1,108,501
Treasury Bill 0% 04/11/2021	500,000	499,925
JP Morgan Chase Bank 5 years 20/06/2026	5,000,000	4,306

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	(1,243,070)	(2,177,281)
United States Treasury Bill 0% 22/04/2021	(2,000,000)	(2,000,000)
United States Cash Management Bill 0% 13/05/2021	(2,000,000)	(1,999,999)
United States Treasury Bill 0% 08/04/2021	(2,000,000)	(1,999,981)
United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029	(1,017,890)	(1,153,902)
United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	(1,029,120)	(1,122,786)
BBG Comex AG	11,223,903	(304,366)
Swiss Market Index Futures June 2021	(8)	(47,708)
S&P500 EMINI Futures March 2021	(5)	(47,360)
S&P/TSX 60 Index Futures June 2021	(6)	(39,851)
Euro Stoxx 50 June 2021	(18)	(32,529)
S&P500 EMINI Futures June 2021	(11)	(31,993)
TOPIX Index Futures March 2021	(3)	(30,585)
S&P/TSX 60 Index Futures March 2021	(3)	(29,142)
NIKKEI 225 SGX March 2021	(3)	(26,179)
Euro Stoxx 50 March 2021	(9)	(25,144)
Australia 10 year Bond Futures June 2021	(15)	(23,951)
KOSPI2 Index Futures March 2021	(3)	(23,504)
FTSE 100 Index Futures June 2021	(9)	(23,356)
SPI 200 Futures June 2021	(5)	(20,564)

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Man Funds VI plc

Man GLG Asia Pacific (ex-Japan) Equity Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
United States Cash Management Bill 0% 13/05/2021	1,500,000	1,499,810
United States Treasury Bill 0% 29/07/2021	1,000,000	999,785
United States Treasury Bill 0% 28/06/2021	1,000,000	999,742
Kasikorn bank	215,700	858,669
ICICI Bank Limited	47,003	777,171
SK Hynix Inc	6,698	772,967
United States Treasury Bill 0% 12/08/2021	750,000	749,970
AIA Group Limited	55,200	729,038
International Container Terminal Services Inc	270,070	701,134
Netease Inc	28,200	680,807
Bank Rakyat Indonesia Persero Tbk PT	2,101,700	639,358
Taiwan Semiconductor Manufacturing Company Limited	29,000	618,342
Petronas Chemicals Group Bhd	308,200	613,612
Bank of Queensland Limited	87,391	608,154
Woori Financial Group Inc	61,627	597,986
Infosys Limited	33,442	596,784
Han's Laser Technology Industry Group Company Limited	81,100	565,407
LG Chem Limited	686	534,636
Siam Commercial Bank	150,800	520,073
Bilibili Inc	4,141	513,983

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United States Cash Management Bill 0% 13/05/2021	(1,500,000)	(1,500,000)
United States Treasury Bill 0% 29/07/2021	(900,000)	(899,993)
United States Treasury Bill 0% 26/08/2021	(600,000)	(599,963)
DBS Group Holdings Limited	(23,700)	(536,865)
Flat Glass Group Company Limited	(122,000)	(497,567)
Siam Commercial Bank PCL	(150,800)	(494,598)
Tencent Holdings Limited	(4,800)	(366,661)
China Construction Bank Corporation	(420,000)	(344,590)
Xinyi Solar Holdings Limited	(160,000)	(321,954)
Vipshop Holdings Limited	(15,215)	(320,389)
Meituan	(8,900)	(283,846)
Bank Rakyat Indonesia Persero Tbk	(869,385)	(238,952)
International Container Terminal Services Inc	(90,770)	(231,254)
CP All PCL	(108,000)	(214,539)
Baoshan Iron & Steel Company Limited	(132,900)	(180,050)
CSPC Pharmaceutical Group Limited	(116,000)	(174,754)
Prudential plc	(6,603)	(140,784)
SK IE Technology Company Limited	(334)	(47,726)
Ultratech Cement February 2021	(6)	(25,320)

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Man Funds VI plc

Man AHL Target Growth Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
United States Treasury Bill 0% 17/06/2021	3,000,000	2,998,969
United States Treasury Bill 0% 08/07/2021	3,000,000	2,998,817
Treasury Bill 0% 04/11/2021	2,500,000	2,499,623
United States Cash Management Bill 0% 13/05/2021	2,500,000	2,499,488
France Treasury Bill BTF 0% 04/11/2021	2,000,000	2,443,810
France Treasury Bill BTF 0% 15/12/2021	2,000,000	2,435,891
United States Treasury Bill 0% 14/10/2021	250,000	249,955
United States Treasury Bill 0% 26/08/2021	250,000	249,935
United States Treasury Bill 0% 29/07/2021	100,000	99,979
Australia 10 year Bond Futures June 2021	17	1,254
EURO-BUND Futures June 2021	17	232
EURO-SCHATZ Futures June 2021	8	200
Australia 10 year Bond Futures March 2021	11	183
EURO-BOBL Futures September 2021	16	122
EURO-SCHATZ Futures September 2021	3	122

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United States Treasury Bill 0% 17/06/2021	(3,000,000)	(3,000,001)
United States Cash Management Bill 0% 13/05/2021	(2,500,000)	(2,500,000)
United States Treasury Bill 0% 08/07/2021	(1,000,000)	(1,000,000)
Swiss Market Index Futures June 2021	(10)	(62,536)
S&P/TSX 60 Index Futures June 2021	(8)	(54,553)
Euro Stoxx 50 June 2021	(33)	(48,894)
S&P500 EMINI Futures June 2021	(15)	(47,970)
FTSE 100 Index Futures June 2021	(17)	(42,575)
SPI 200 Futures June 2021	(9)	(35,607)
S&P500 EMINI Futures March 2021	(6)	(34,615)
S&P/TSX 60 Index Futures March 2021	(5)	(32,851)
FTSE/MIB Index Futures June 2021	(5)	(32,829)
Euro Stoxx 50 March 2021	(17)	(29,641)
FTSE/MIB Index Futures March 2021	(4)	(27,264)
TOPIX Index Futures June 2021	(11)	(26,579)
TOPIX Index Futures March 2021	(5)	(22,875)
CAC40 10 Euro Futures June 2021	(8)	(22,007)
OMXS 30 Index Futures March 2021	(13)	(18,082)
Hang Seng Index Futures January 2021	(2)	(18,054)
Amsterdam Index Futures June 2021	(4)	(17,037)

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

Man Funds VI plc

Man GLG Convertible Arbitrage Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
Treasury Bill 0% 16/12/2021	15,555,000	15,551,476
Treasury Bill 0% 26/11/2021	6,715,000	6,713,979
Treasury Bill 0% 09/12/2021	5,370,000	5,369,099
United States Treasury Bill 0% 02/12/2021	5,355,000	5,354,206
Treasury Bill 0% 18/11/2021	4,915,000	4,914,419
United States Treasury Bill 0% 07/10/2021	3,500,000	3,499,807
United States Treasury Bill 0% 14/10/2021	3,245,000	3,244,809
United States Treasury Bill 0% 30/09/2021	2,000,000	1,999,952
United States Treasury Bill 0% 21/10/2021	2,000,000	1,999,902
United States Treasury Bill 0% 28/10/2021	2,000,000	1,999,866
Treasury Bill 0% 12/11/2021	2,000,000	1,999,829
Treasury Bill 0% 04/11/2021	2,000,000	1,999,827
Kohls Corporation 100bps 20/06/2026	3,900,000	41,526

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
United States Treasury Bill 0% 30/09/2021	(2,000,000)	(1,999,989)
United States Treasury Bill 0% 14/10/2021	(1,045,000)	(1,044,962)
Ms Alpha Swap Credit Multi-Strategy Alternative	(199,549)	(22,567)
Kohls Corporation 100bps 20/06/2026	(1,950,000)	(29,869)

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Man Funds VI plc

Man GLG RI Global Sustainable Growth Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
NIKE Inc	9,395	1,275,593
Novo Nordisk A/S	15,913	1,262,472
Microsoft Corporation	4,922	1,224,970
Nestle SA	9,839	1,198,384
Visa Inc	4,959	1,131,241
Puma SE	8,622	950,843
S&P Global Inc	2,184	828,250
ASML Holding NV	1,213	791,305
CHR Hansen Holding A/S	8,755	791,070
SAP SE	5,281	729,693
Adyen NV	319	686,858
Logitech International SA	6,092	654,420
Edwards Lifesciences Corporation	7,114	653,528
ANSYS Inc	1,874	619,773
Adobe Inc	1,103	534,050
Delivery Hero SE	4,077	532,515
Illumina Inc	1,174	481,148
Spotify Technology SA	1,808	399,556
Moncler SpA	6,325	399,315
Cherry AG	8,333	318,027

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
Puma SE	(1,800)	(203,042)
NIKE Inc	(700)	(106,285)

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

Man Funds VI plc

Man GLG RI Sustainable Energy Transition Alternative
Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost €
French Discount Treasury Bill 0% 21/10/2021	1,000,000	1,002,206
Royal Dutch Shell plc	30,079	526,859
Enel SpA	59,842	485,082
NextEra Energy Inc	5,611	340,321
RWE AG	7,094	219,944
Equinor ASA	10,855	200,615
Exxon Mobil Corporation	3,791	199,416
Neste Oyj	3,274	180,267
Baker Hughes Company	7,655	157,561
Aker Carbon Capture ASA	73,085	130,788
Subsea 7 SA	14,301	125,236
Vestas Wind Systems A/S	3,879	121,163
Siemens AG	860	118,000
Lundin Energy AB	3,722	112,432
France Treasury Bill BTF 0% 15/12/2021	100,000	100,322
French Discount Treasury Bill 0% 17/11/2021	100,000	100,266
France Treasury Bill BTF 0% 04/11/2021	100,000	100,249
SK Innovation Company Limited	(52,257)	98,968
Samsung SDI Company Limited	(50,612)	96,113
LG Chem Limited	(49,900)	94,210

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds €
NextEra Energy Inc	(3,684)	(230,126)
Aker BP ASA	(2,301)	(60,647)
Aker Carbon Capture ASA	(7,044)	(13,942)
Royal Dutch Shell plc	399,004	(1,679)
National Grid	26,869	(172)
United Utilities Group plc	25,741	(79)
Severn Trent plc	21,714	(44)

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Man Funds VI plc

Man AHL Global Bond

Statement of Significant Purchases (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Cost US$
French Discount Treasury Bill 0% 26/01/2022	4,000,000	4,789,627
GNMA II 3% TBA 30 years 17/07/2021	4,000,000	4,167,500
GNMA II 2.5% 20/07/2050	3,000,000	3,099,336
FNCL 2.5%	3,000,000	3,096,797
UMBS 3% TBA 30 years 12/07/2042	2,000,000	2,083,438
UMBS 2% 20/07/2021	2,000,000	2,014,688
Fannie Mae Pool 3.5% 15/07/2048	1,000,000	1,053,711
Ginnie Mae 3.5% 15/07/2047	1,000,000	1,053,125
GNMA II 2% 20/07/2051	1,000,000	1,016,563
Pernod Ricard SA 1.125% 07/04/2024	400,000	499,939
Sabine Pass Liquefaction LLC 5.625% 01/03/2025	400,000	458,212
Lloyds Banking Group PLC 3.5% 01/04/2026	300,000	403,847
Daimler AG 2.625% 07/04/2025	300,000	395,159
Volkswagen 3.5% 31/12/2049	300,000	388,011
ING Groep NV 2.125% 26/05/2031	300,000	381,412
O2 Telefonica Deutschland Finanzierungs GmbH 1.75% 05/07/2025	300,000	380,857
Zimmer Holdings Inc. 3.55% 01/04/2025	350,000	380,321
Kinder Morgan DE 4.3% 01/06/2025	300,000	334,287
Syngenta Finance N.V. 3.375% 16/04/2026	250,000	332,964
CVS Healthcare 3.875% 20/07/2025	300,000	331,724

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2021

Security	Nominal	Proceeds US$
UMBS 3% TBA 30 years 19/07/2021	(1,000,000)	(1,042,188)
GNMA II 3% TBA 30 years 17/07/2021	(1,000,000)	(1,042,031)
iShares USD Corporate Bond UCITS ETF	(7)	(895)
iShares Core European Corporate Bond	(1)	(161)

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Common Reporting Standard - Data Protection Information Notice

The Fund hereby provides the following data protection information notice to all Shareholders in the Fund either as of 31 December 2015 or at any point of time since this date.

For the avoidance of doubt, this notice applies equally to any Shareholders that have ceased to hold Shares in the Fund since 1 January 2016. Furthermore, it should be noted that this notice is applicable to Controlling Persons of certain Shareholders. The Fund hereby confirm that they intend to take such steps as may be required to satisfy any obligations imposed by (i) the OECD's Standards for Automatic Exchange of Financial Account Information in Tax Matters ("the Standard"), which therein contains Common Reporting Standards ("CRS"), as applied in Ireland by mean of the relevant international legal framework and Irish tax legislation and (ii) EU Council Directive 2014/107/EU, amending Directive 2011/16/EU as regards mandatory automatic exchange information in the field of taxation ("DAC2"), as applied in Ireland by the means of the relevant tax legislation, so as to ensure compliance or deemed compliance (as the case may be) with the Standard/CRS and the DAC2 from 1 January 2016. In this regard, the Investment Manager on behalf of the Fund is obliged under Section 891F and Section 891G of the Irish Taxes Consolidation Act, 1997 (as amended) and regulations made pursuant to those sections to collect certain information about each Shareholder's tax arrangements (and also collect information in relation to relevant Controlling Persons of Specific Shareholders).

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

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

Report of Directors' Remuneration (Unaudited)

The directors of the Fund who are also employees of Man Group plc and companies within its group structure (''Man Group'') do not receive any remuneration in respect of their services as directors of the Fund. The other directors receive fixed remuneration in respect of their services which is set at a level determined by the Board as a whole and which is not performance related. This is detailed in note 9 of these financial statements. None of the directors are currently in receipt of variable remuneration in respect of their services as directors of the Fund and none of the directors are currently in receipt of a pension from the Fund. The Fund has appointed Man Asset Management (Ireland) Limited as its UCITS management company. As such, the provisions of Article 14b of Directive 2009/65/EC in relation to remuneration are not applicable to the Fund. However, they do apply to Man Asset Management (Ireland) Limited, which has adopted a remuneration policy to ensure compliance.

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation
For the six month period ended 30 June 2021

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 period for the purposes of efficient portfolio management, and invested in total return swaps, repos or reverse repos.

Securities Lending

All securities lending transactions entered into by the sub-funds are subject to a written legal agreement between the sub-funds and the Lending Agent, which is the Bank of New York Mellon, London Branch, and separately between the Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is delivered to an account in the name of the Depositary on behalf of the sub-funds. Collateral received is segregated from the assets belonging to the sub-funds Depositary or the Lending Agent.

The total income earned from securities lending transactions is split between the relevant sub-funds and the securities lending agent. The sub-funds receives at least 80% while the securities lending agent receives up to 20% of such income with all operational costs borne out of the securities lending agent's share. Income received during the period by each sub-funds from securities lending transactions is disclosed in other income in the unaudited 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 recallable or terminable on a daily basis. Additionally there is an analysis of the maturity tenor of the associated collateral received as at 30 June 2021 based on the respective transaction contractual maturity date, split between counterparty borrowers, with the country of incorporation of the counterparty shown in brackets:

Man GLG Alpha Select Alternative

		Maturity tenor of collateral					
Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
Macquarie Bank Limited (Incorporated in the United Kingdom)	45						
Equities		-	59	-	-	-	59
Merrill Lynch International (Incorporated in the United Kingdom)	390						
Equities		-	412	-	-	-	412
	435	-	471	-	-	-	471

Man GLG European Equity Alternative

		Maturity tenor of collateral					
Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
BNP Paribas Arbitrage (Incorporated in the United Kingdom)	85						
Equities		-	96	-	-	-	96
BNP Paribas Securities Corporation (Incorporated in the United Kingdom)	25						
Collateral Received: USD Cash		25	-	-	-	-	25
Credit Suisse Securities (USA) LLC (Incorporated in the United Kingdom)	395						
Collateral Received: USD Cash		5	-	-	-	-	5
Equities		-	399	-	-	-	399
ING Financial Markets LLC (Incorporated in the United Kingdom)	29						
Collateral Received: USD Cash		29	-	-	-	-	29
Merrill Lynch International (Incorporated in the United Kingdom)	446						
Equities		-	473	-	-	-	473

Securities Lending (continued)

Man GLG European Equity Alternative (continued)

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Maturity tenor of collateral: Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
Morgan Stanley & Co. LLC (Incorporated in the United Kingdom)	365						
Collateral Received: USD Cash		108	-	-	-	-	108
Equities		-	272	-	-	-	272
MUFG Securities EMEA plc (Incorporated in the United Kingdom)	9						
Equities		-	10	-	-	-	10
National Financial Services LLC (Incorporated in the United Kingdom)	26						
Collateral Received: USD Cash		27	-	-	-	-	27
Natixis Securities America LLC (Incorporated in the United Kingdom)	16						
Collateral Received: USD Cash		16	-	-	-	-	16
Pershing LLC (Incorporated in the United Kingdom)	2						
Collateral Received: USD Cash		2	-	-	-	-	2
Wells Fargo Bank NA (Incorporated in the United Kingdom)	68						
Collateral Received: USD Cash		69	-	-	-	-	69
SG Americas Securities, LLC (Incorporated in the United Kingdom)	4						
Collateral Received: USD Cash		4	-	-	-	-	4
Societe Generale (Incorporated in the United Kingdom)	309						
Equities		-	383	-	-	-	383
The Bank of Nova Scotia (Incorporated in the United Kingdom)	3						
Equities		-	3	-	-	-	3
UBS AG (Incorporated in the United Kingdom)	211						
Collateral Received: USD Cash		27	-	-	-	-	27
Equities		-	208	-	-	-	208
Wells Fargo Securities LLC (Incorporated in the United Kingdom)	19						
Collateral Received: USD Cash		20	-	-	-	-	20
	2,012	332	1,844	-	-	-	2,176

Securities Lending (continued)

Man GLG European Mid-Cap Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Maturity tenor of collateral: Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
BNP Paribas Arbitrage (Incorporated in the United Kingdom)	6						
Equities		-	7	-	-	-	7
Citigroup Global Markets Limited (Incorporated in the United Kingdom)	2,064						
Equities		-	2,350	-	-	-	2,350
Societe Generale (Incorporated in the United Kingdom)	126						
Collateral Received: Non - USD Cash		54	-	-	-	-	54
Equities		-	82	-	-	-	82
JP Morgan Securities, Plc. (Incorporated in the United Kingdom)	74						
Equities		-	89	-	-	-	89
Merrill Lynch International (Incorporated in the United Kingdom)	1,114						
Equities		-	1,175	-	-	-	1,175
The Bank of Nova Scotia (Incorporated in the United Kingdom)	153						
Equities		-	169	-	-	-	169
UBS AG (Incorporated in the United Kingdom)	1,522						
Equities		-	1,712	-	-	-	1,712
	5,059	54	5,584	-	-	-	5,638

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 30 June 2021
Man GLG Alpha Select Alternative	0.03%
Man GLG European Equity Alternative	0.92%
Man GLG European Mid-Cap Equity Alternative	5.00%

Man | GLG

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	£314,993	0.07%
Man GLG European Equity Alternative	€1,695,633	1.58%
Man GLG European Mid-Cap Equity Alternative	€4,265,918	6.36%

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 period and fees paid to the securities lending agent were as outlined below:

	Income earned	Fees paid
Man GLG Alpha Select Alternative	£26,667	-
Man GLG European Equity Alternative	€3,499	€978
Man GLG European Mid-Cap Equity Alternative	€13,881	€40

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
Man GLG Alpha Select Alternative	£	
Macquarie Bank Limited	32,393	0.00%
Merrill Lynch International	282,600	0.03%
Man GLG European Equity Alternative	€	
BNP Paribas Arbitrage	71,919	0.04%
Credit Suisse Securities (USA) LLC	328,963	0.18%
Merrill Lynch International	375,717	0.20%
Morgan Stanley & Co. LLC	220,516	0.12%
MUFG Securities EMEA Plc	7,562	0.00%
Societe Generale	260,583	0.14%
The Bank of Nova Scotia	2,588	0.00%
UBS AG	155,593	0.08%
Man GLG European Mid-Cap Equity Alternative	€	
BNP Paribas Arbitrage	5,113	0.01%
Citigroup Global Markets Limited	1,740,088	2.04%
JP Morgan Securities, Plc	62,582	0.07%
Merrill Lynch International	939,515	1.10%
Societe Generale	62,582	0.07%
The Bank of Nova Scotia	129,053	0.15%
UBS AG	1,283,729	1.51%

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	€280,206	0.15%
Man GLG European Mid-Cap Equity Alternative	€45,452	0.05%

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 period ended 30 June 2021 and is presented within other income in the unaudited statement of comprehensive income:

	Income Earned
Man GLG European Equity Alternative	€2,837
Man GLG European Mid-Cap Equity Alternative	€4,084

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 30 June 2021.

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 Securities Financing Transactions Regulation (''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 30 June 2021:

	Portfolio swaps % of net assets
Man GLG Alpha Select Alternative	6.80%
Man GLG European Equity Alternative	(1.32%)
Man AHL Multi Strategy Alternative	0.96%
Man AHL TargetRisk	0.34%
Man GLG European Mid-Cap Equity Alternative	0.15%
Man GLG Innovation Equity Alternative	(1.71%)
Man Alternative Style Risk Premia	0.41%
Man GLG High Yield Opportunities	(0.50%)
Man GLG Credit Multi-Strategy Alternative	(1.26%)
Man GLG Event Driven Alternative	(0.87%)
Man GLG High Yield Opportunities DE	(0.43%)
Man GLG Global Consumer Equity Alternative	(0.43%)
Man GLG Japan Equity Alternative	1.05%
Man GLG US Equity Extended	(1.85%)
Man AHL TargetRisk Moderate	0.18%
Man GLG Asia Pacific (ex-Japan) Equity Alternative	1.44%
Man GLG RI Global Sustainable Growth Alternative	(1.09%)
Man GLG RI Sustainable Energy Transition Alternative	0.69%
Man GLG Convertible Arbitrage Alternative	(0.15%)

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 30 June 2021:

Counterparty	Counterparty's country	Portfolio Swap Market value
Man GLG Alpha Select Alternative		£
Credit Suisse Securities Europe Limited	United Kingdom	(864,721)
Goldman Sachs International	United Kingdom	12,045,821
JP Morgan Securities Plc	United Kingdom	46,979,328
Morgan Stanley & Co. International Plc	United Kingdom	11,515,183
Man GLG European Equity Alternative		€
Bank of America Merrill Lynch	United Kingdom	41,865
Bank of Nova Scotia	United Kingdom	17,113
Barclays Plc	United Kingdom	6,902,576
Credit Suisse AG Ireland	United Kingdom	1,725,707
Goldman Sachs International	United Kingdom	1,163,441
HSBC Bank Plc	United Kingdom	53,937
JP Morgan Securities Plc	United Kingdom	236,328
Morgan Stanley & Co. International Plc	United Kingdom	(12,583,095)
Man AHL Multi Strategy Alternative		US$
Credit Suisse Securities Europe Limited	United Kingdom	192,175
Goldman Sachs International	United Kingdom	19,121
JP Morgan Securities Plc	United Kingdom	220,297
Morgan Stanley & Co. International Plc	United Kingdom	383,888
Man AHL TargetRisk		US$
JP Morgan Securities Plc	United Kingdom	16,763,438

Portfolio Swaps (continued)

Counterparty	Counterparty's country	Portfolio Swap Market value
Man GLG European Mid-Cap Equity Alternative		€
Credit Suisse Securities Europe Limited	United Kingdom	143,033
Goldman Sachs International	United Kingdom	(776,888)
HSBC Bank Plc	United Kingdom	760,232
Man GLG Innovation Equity Alternative		US$
Goldman Sachs International	United Kingdom	(15,173,076)
Man Alternative Style Risk Premia		US$
Morgan Stanley & Co. International Plc	United Kingdom	2,376,163
Man GLG High Yield Opportunities		€
Goldman Sachs International	United Kingdom	(915,399)
Credit Suisse AG Ireland	United Kingdom	(426,566)
JP Morgan Securities Plc	United Kingdom	(575,210)
Man GLG Credit Multi-Strategy Alternative		US$
Credit Suisse AG Ireland	United Kingdom	1,605
JP Morgan Securities Plc	United Kingdom	(464,421)
Morgan Stanley & Co. International Plc	United Kingdom	3,600
Man GLG Event Driven Alternative		US$
Barclays Plc	United Kingdom	(2,295,138)
Credit Suisse AG Ireland	United Kingdom	(10,128,760)
JP Morgan Securities Plc	United Kingdom	3,150,148
Goldman Sachs International	United Kingdom	(3,122,760)
HSBC Bank Plc	United Kingdom	94,975
Morgan Stanley & Co. International Plc	United Kingdom	4,584,642
Man GLG High Yield Opportunities DE		US$
Credit Suisse AG Ireland	United Kingdom	(507,459)
Goldman Sachs International	United Kingdom	(1,026,752)
JP Morgan Securities Plc	United Kingdom	(632,214)
Man GLG Global Consumer Equity Alternative		US$
Goldman Sachs International	United Kingdom	(16,027)
Morgan Stanley & Co. International Plc	United Kingdom	2,570
Man GLG Japan Equity Alternative		US$
Credit Suisse AG Ireland	United Kingdom	37,375,786
Man GLG US Equity Extended		US$
Goldman Sachs International	United Kingdom	(1,471,664)
Man AHL TargetRisk Moderate		US$
JP Morgan Securities Plc	United Kingdom	64,596
Man GLG Asia Pacific (ex-Japan) Equity Alternative		US$
Credit Suisse Securities Europe Limited	United Kingdom	232,411
JP Morgan Securities Plc	United Kingdom	59,473
Morgan Stanley & Co. International Plc	United Kingdom	55,516
Man GLG Convertible Arbitrage Alternative		US$
Morgan Stanley & Co. International Plc	United Kingdom	(115,780)
Man GLG RI Global Sustainable Growth Alternative		US$
Goldman Sachs International	United Kingdom	(207,781)
Morgan Stanley & Co. International Plc	United Kingdom	(19,618)
Man GLG RI Sustainable Energy Transition Alternative		€
Morgan Stanley & Co. International Plc	United Kingdom	151,943
Barclays Plc	United Kingdom	(93,965)

Portfolio Swaps (continued)

All portfolio swaps have an open maturity tenor as they are recallable 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
Man GLG Alpha Select Alternative		£
Bank of America Merrill Lynch	GBP	10,158
Bank of New York Mellon	GBP	(2,250,000)
Credit Suisse AG Ireland	GBP	(1,000,605)
Goldman Sachs International	GBP	100,000
JP Morgan Securities Plc	GBP	62,266,663
Morgan Stanley & Co. International Plc	GBP	24,516,764
Man GLG European Equity Alternative		€
Bank of America Merrill Lynch	EUR	165,390
Bank of New York Mellon	EUR	1,700,246
Bank of Nova Scotia	EUR	259,185
Barclays Plc	EUR	896,365
Credit Suisse Securities Europe Limited	EUR	(3,604,076)
Goldman Sachs International	EUR	4,294,248
HSBC Bank Plc	EUR	(940,000)
JP Morgan Securities Plc	EUR	3,994,733
Morgan Stanley & Co. International Plc	EUR	1,562,439
Man AHL Multi Strategy Alternative		US$
Bank of New York Mellon	USD	2,350,000
Citibank N.A.	USD	1,100,050
Credit Suisse Securities Europe Limited	USD	(470,000)
Goldman Sachs International	USD	349,429
HSBC Bank Plc	USD	1,784,152
JP Morgan Securities Plc	USD	780,027
Morgan Stanley & Co. International Plc	USD	2,688,666
Royal Bank of Scotland	USD	1,731,244
Man AHL TargetRisk		US$
Bank of New York Mellon	USD	42,470,000
Credit Suisse Securities Europe Limited	USD	(2,307,752)
Goldman Sachs International	USD	(9,117,428)
HSBC Bank Plc	USD	860,000
JP Morgan Securities Plc	USD	43,125,136
Man GLG European Mid-Cap Equity Alternative		€
Credit Suisse Securities Europe Limited	EUR	8,572,709
Goldman Sachs International	EUR	(1,888)
HSBC Bank Plc	EUR	(3,150,000)
Morgan Stanley & Co. International Plc	EUR	726
Man GLG Global Emerging Markets Debt Total Return		US$
Bank of New York Mellon	USD	(1,460,000)
Credit Suisse Securities Europe Limited	USD	6,716,006
Deutsche Bank AG, London	USD	9,049,552
Man GLG Innovation Equity Alternative		US$
Bank of New York Mellon	USD	1,010,000
Goldman Sachs International	USD	42,738,164
Morgan Stanley & Co. International Plc	USD	160,824

Collateral (continued)

Counterparty	Currency	Collateral posted
Man Alternative Style Risk Premia		US$
Bank of New York Mellon	USD	12,470,000
Citibank N.A.	USD	1,890,000
Deutsche Bank AG, London	USD	(2)
HSBC Bank Plc	USD	12,785,862
Morgan Stanley & Co. International Plc	USD	5,303,210
Royal Bank of Scotland	USD	2,642,083
Man AHL Active Balanced		US$
Bank of New York Mellon	USD	7,820,561
Man AHL Target Growth Alternative		US$
Royal Bank of Scotland	USD	31,664
Man GLG High Yield Opportunities		€
Credit Suisse AG Ireland	EUR	7,413,214
Goldman Sachs International	EUR	12,818,516
JP Morgan Securities Plc	EUR	15,637,708
Morgan Stanley & Co. International Plc	EUR	138,024
Credit Suisse Securities Europe Limited	EUR	249,620
Man GLG Credit Multi-Strategy Alternative		US$
Bank of New York Mellon	USD	(140,002)
Barclays Plc	USD	274,977
Credit Suisse Securities Europe Limited	USD	700,960
HSBC Bank Plc	USD	110,040
JP Morgan Securities Plc	USD	2,370,110
Morgan Stanley & Co. International Plc	USD	1,305,014
Man GLG Event Driven Alternative		US$
Barclays Plc	USD	3,004,207
Credit Suisse AG Ireland	USD	68,984,374
Goldman Sachs International	USD	6,161,261
HSBC Bank Plc	USD	240,174
JP Morgan Securities Plc	USD	46,643,250
Morgan Stanley & Co. International Plc	USD	14,156,627
Man GLG Global Debt Total Return		US$
Bank of New York Mellon	USD	432,083
Credit Suisse Securities Europe Limited	USD	64,481
HSBC Bank Plc	USD	170,098
Man GLG High Yield Opportunities DE		€
Bank of New York Mellon	EUR	2,250,314
Barclays Plc	EUR	50,376
Credit Suisse AG Ireland	EUR	5,965,202
Goldman Sachs International	EUR	12,365,714
JP Morgan Securities Plc	EUR	12,544,814
Morgan Stanley & Co. International Plc	EUR	128,139
Man AHL TargetRisk Moderate		US$
Bank of New York Mellon	USD	270,014
Goldman Sachs International	USD	229,576
JP Morgan Securities Plc	USD	190,006

Collateral (continued)

Counterparty	Currency	Collateral posted
Man GLG Asia Pacific (ex-Japan) Equity Alternative		US$
Bank of New York Mellon	USD	(120,000)
Credit Suisse AG Ireland	USD	710,023
Morgan Stanley & Co. International Plc	USD	1,820,000
Man GLG Convertible Arbitrage Alternative		US$
JP Morgan Securities Plc	USD	2,274,837
Morgan Stanley & Co. International Plc	USD	2,390,142
Man GLG Global Consumer Equity Alternative		US$
Goldman Sachs International	USD	(158,249)
Morgan Stanley & Co. International Plc	USD	360,000
Man GLG Japan Equity Alternative		¥
Credit Suisse AG Ireland	JPY	96,999,999
Bank of New York Mellon	JPY	(37,670,000)
Man GLG RI Global Sustainable Growth Alternative		US$
Bank of New York Mellon	USD	(110,000)
Goldman Sachs International	USD	2,072,002
Morgan Stanley & Co. International Plc	USD	382,000
Man GLG RI Sustainable Energy Transition Alternative		€
Barclays Plc	EUR	350,000
Morgan Stanley & Co. International Plc	EUR	570,000
Man GLG US Equity Extended		US$
Goldman Sachs International	USD	4,822,094

All cash posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.