

Man Funds VI plc

(An Investment Company with
Variable Capital)

Report and Financial Statements for the year ended 31 December
2021

ADDITIONAL INFORMATION FOR INVESTORS IN GERMANY

The Bundesanstalt für Finanzdienstleistungsaufsicht (Federal Agency for Financial Services Supervision) has been notified of the intention to distribute Shares of the Company's Portfolios in the Federal Republic of Germany.

The Paying and Information Agent in Germany is

ODDO BHF Aktiengesellschaft
Bockenheimer Landstrasse 10
60323 Frankfurt am Main

Redemption and switching requests for the Shares of the Portfolios which are authorised for distribution in Germany can be lodged at the Paying Agent.

Redemption proceeds, possible dividends and all other payments can be paid upon request of the Shareholders through the Paying Agent and may also be paid out in cash to the Shareholders.

The latest available Prospectus, the Key Investor Information Documents, the Memorandum and Articles of Association, Annual and Semi-Annual Reports as well as the Issue, Redemption and Switching Prices can be obtained free of charge in hardcopy form at the Information Agent. The Management Agreement, the Investment Management Agreement, the Administration Agreement, the Distribution Agreement, the Custodian Agreement, the Administrative Services Agreement, the UCITS Regulations, and a list of past and current directorships and partnerships held by each Director over the last five years, can be inspected and obtained by Shareholders at the Information Agent. Issue, Redemption and Switching Prices will be published on the Fund's website <https://www.man.com/DE/all-prices>. Any other documents and information that must be published in Ireland, with the exception of the agreements mentioned above, the UCITS Regulations, and the list of past and current directorships and partnerships held by each Director over the last five years, will be published for investors in Germany by way of investor letter.

The statement of changes in the composition of the investment portfolio is also available free of charge upon request at the office of the German Paying and Information Agent.

In accordance with § 298 (2) of the Investment Code investors in Germany are informed by way of investor letter and publication in the electronic Federal Gazette (Bundesanzeiger) under the following circumstances:

- Suspension of the redemption of a Portfolio's Shares,
- Termination of the management or winding-up of a Portfolio,
- Any amendments to the articles of association of the company which are inconsistent with the previous investment principles, which affect material investor rights or which relate to remuneration and reimbursement of expenses that may be paid or made out of the asset pool,
- Merger of Portfolios,
- Conversion of a Portfolio in a feeder fund or the amendments to a master fund.

<p>Note: It should be noted that for the following Portfolios Man GLG European Alpha Alternative, Man GLG Global Consumer Equity Alternative, Man GLG Global Equity Alternative, Man GLG Japan Equity Alternative, Man GLG RI European Equity Alternative, Man GLG Senior Secured Opportunities, Man GLG Unconstrained Emerging Equity, Man GLG US Equity Extended, Man NewSmith UK Equity Alternative and Man Numeric Market Neutral Alternative no notification has been filed and that the shares of these Portfolios may not be distributed to investors within the scope of applicability of the Investment Code.</p>

12 April 2022

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 DN H USD	IE000XMD60D9
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 IMU H GBP	IE000YZTP476
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	IE00BYZCNCV02
Man GLG European Equity Alternative Class INU H USD	IE00BYZCNCW19
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	IE00BDRV7430
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
Man AHL TargetRisk Class D USD	IE00BRJT7498
Man AHL TargetRisk Class D H CHF	IE00BRJT7720
Man AHL TargetRisk Class D H EUR	IE00BRJT7613
Man AHL TargetRisk Class D H GBP	IE00BRJT7944
Man AHL TargetRisk Class D H SEK	IE00BRJT7D83
Man AHL TargetRisk Class D H SGD	IE00BRJT7F08
Man AHL TargetRisk Class DJ USD	IE00BMBX8J60
Man AHL TargetRisk Class DRV USD	IE000N2EQY24
Man AHL TargetRisk Class DU USD Dist	IE00BNNH3G56
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
Man AHL TargetRisk Class DW USD	IE0006WQX150
Man AHL TargetRisk Class I USD	IE00BRJT7H22
Man AHL TargetRisk Class I H AUD	IE00BRJT7506
Man AHL TargetRisk Class I H (BRL) USD	IE00BKY59R06
Man AHL TargetRisk Class I H CHF	IE00BRJT7L67
Man AHL TargetRisk Class I H EUR	IE00BRJT7K50

Fund and Class of Shares (continued)

ISIN

Man AHL TargetRisk Class I H GBP	IE00BRJT7N81
Man AHL TargetRisk Class I H JPY	IE00BRJT7P06
Man AHL TargetRisk Class I H SEK	IE00BRJT7R20
Man AHL TargetRisk Class I H SGD	IE00BRJT7J46
Man AHL TargetRisk Class 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
Man GLG Global Emerging Markets Debt Total Return Class D H GBP	IE00BD3B6H93
Man GLG Global Emerging Markets Debt Total Return Class D H NOK	IE00BZCGN561
Man GLG Global Emerging Markets Debt Total Return Class DL USD	IE00BD3B9693
Man GLG Global Emerging Markets Debt Total Return Class DL H EUR	IE00BD3B9586
Man GLG Global Emerging Markets Debt Total Return Class DMF USD	IE00BD8GLB82
Man GLG Global Emerging Markets Debt Total Return Class DMF H EUR	IE00BD8GL969
Man GLG Global Emerging Markets Debt Total Return Class DR USD Dist	IE00BYXQ8195
Man GLG Global Emerging Markets Debt Total Return Class DY H EUR	IE00BF20KP72
Man GLG Global Emerging Markets Debt Total Return Class I USD	IE00BD3B6F79
Man GLG Global Emerging Markets Debt Total Return Class I USD Dist	IE00BYWC7X35
Man GLG Global Emerging Markets Debt Total Return Class I H AUD	IE00BYVW6714
Man GLG Global Emerging Markets Debt Total Return Class I H CHF	IE00BD37M355
Man GLG Global Emerging Markets Debt Total Return Class I H EUR	IE00BD3B6B32
Man GLG Global Emerging Markets Debt Total Return Class I H EUR Dist	IE00BDB77545
Man GLG Global Emerging Markets Debt Total Return Class I H GBP	IE00BD3B6C49
Man GLG Global Emerging Markets Debt Total Return Class I H SEK	IE00BD3B6D55
Man GLG Global Emerging Markets Debt Total Return Class IL USD	IE00BD3B9362
Man GLG Global Emerging Markets Debt Total Return Class IL H EUR	IE00BD3B6G86
Man GLG Global Emerging Markets Debt Total Return Class IMF USD	IE00BYZJRM02
Man GLG Global Emerging Markets Debt Total Return Class IMF USD Dist	IE00BYXZ2Y79
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR	IE00BD6GFC99
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR Dist	IE00BDB77768
Man GLG Global Emerging Markets Debt Total Return Class IMF H GBP Dist	IE00BD8GLC99
Man GLG Innovation Equity Alternative Class DN USD	IE00BDRKSX26
Man GLG Innovation Equity Alternative Class DN H CHF	IE00BDRKSS72
Man GLG Innovation Equity Alternative Class DN H EUR	IE00BDRKST89
Man GLG Innovation Equity Alternative Class DN H SEK	IE00BDRKSW19
Man GLG Innovation Equity Alternative Class DNF USD	IE00BDRKSZ40
Man GLG Innovation Equity Alternative Class DNF H EUR	IE00BDRKSY33
Man GLG Innovation Equity Alternative Class IN USD	IE00BDRKT516
Man GLG Innovation Equity Alternative Class IN H CHF	IE00BDRKT060
Man GLG Innovation Equity Alternative Class IN H EUR	IE00BDRKT177
Man GLG Innovation Equity Alternative Class IN H GBP	IE00BDRKT284
Man GLG Innovation Equity Alternative Class IN H SEK	IE00BDRKT409
Man GLG Innovation Equity Alternative Class INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
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

Man Alternative Style Risk Premia Class D USD	IE00BF52FP54
Man Alternative Style Risk Premia Class D H DKK	IE00BJ9N8S60
Man Alternative Style Risk Premia Class D H EUR	IE00BF52FN31
Man Alternative Style Risk Premia Class D H NOK	IE00BJ9N8V99
Man Alternative Style Risk Premia Class D H SEK	IE00BJ9N8T77
Man Alternative Style Risk Premia Class I USD	IE00BF52FK00
Man Alternative Style Risk Premia Class I H AUD	IE00BG0HKK25
Man Alternative Style Risk Premia Class I H 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 H GBP	IE00BFZNCQ85
Man Alternative Style Risk Premia Class INU USD	IE00BZ7PF851
Man Alternative Style Risk Premia Class INU H EUR	IE00BD5FCH16
Man AHL Active Balanced Class DV USD	IE00BMX0JP88
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
Man GLG High Yield Opportunities Class D H USD Dist	IE00BK63DV41
Man GLG High Yield Opportunities Class DV H USD	IE00BL6VJ735
Man GLG High Yield Opportunities Class I EUR	IE00BDTYYL24
Man GLG High Yield Opportunities Class I EUR Dist	IE000Q08BPC1
Man GLG High Yield Opportunities Class I H (BRL) EUR	IE00BNXH7F29
Man GLG High Yield Opportunities Class I H CHF	IE000YB1G2W0
Man GLG High Yield Opportunities Class I H GBP	IE00BDTYYN48
Man GLG High Yield Opportunities Class I H USD	IE00BDTYYM31
Man GLG High Yield Opportunities Class I H USD Dist	IE00BK63DT29
Man GLG High Yield Opportunities Class IF EUR	IE00BJXNVL37
Man GLG High Yield Opportunities Class IF H GBP	IE00BJ5K4V63
Man GLG High Yield Opportunities Class IF H GBP Dist	IE00BHZHG737
Man GLG High Yield Opportunities Class IF H GBP G-Dist	IE00BHZHG844
Man GLG High Yield Opportunities Class ILU H GBP G-Dist	IE00BGLSPX24
Man GLG High Yield Opportunities Class IV H USD	IE00BL6VJ842
Man GLG Credit Multi-Strategy Alternative Class DN H EUR	IE00BDVJ5T00
Man GLG Credit Multi-Strategy Alternative Class IN USD	IE00BDVJ5R85
Man GLG Credit Multi-Strategy Alternative Class IN H EUR	IE00BDVJ5Q78
Man GLG Credit Multi-Strategy Alternative Class IN H SEK	IE00BDVJ5S92
Man GLG Credit Multi-Strategy Alternative Class INU H GBP	IE00BJJNGT35
Man GLG Event Driven Alternative Class 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 IU USD	IE00BL0BP158
Man GLG Event Driven Alternative Class INXX H EUR	IE00BMW96F54

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 AHL TargetRisk Moderate Class D USD	IE00BN4NVY61
Man AHL TargetRisk Moderate Class D H CHF	IE00BN4NVX54
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 INF H EUR	IE00065Y3YW1
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IU H GBP	IE00BM9GRB29
Man AHL Target Growth Alternative Class D H CHF	IE00085O6778
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
Man AHL Target Growth Alternative Class IF H GBP	IE000ERH4SS1
Man AHL Target Growth Alternative Class IF H JPY	IE0004GJGB26
Man GLG Convertible Arbitrage Alternative Class IN USD	IE00BNG2SV72
Man GLG Convertible Arbitrage Alternative Class IN H EUR	IE00BNG2SW89
Man GLG Convertible Arbitrage Alternative Class IN H GBP	IE00BNG2SX96
Man GLG Convertible Arbitrage Alternative Class INF USD	IE000B6H4RR4
Man GLG Convertible Arbitrage Alternative Class INF H EUR	IE00BNG2SY04
Man GLG Convertible Arbitrage Alternative Class IU USD	IE000Q4D0LD9
Man GLG Convertible Arbitrage Alternative Class IU H GBP	IE00BNG2SZ11
Man GLG RI Global Sustainable Growth Alternative Class IN USD	IE00BNG2T035
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
Man GLG RI Global Sustainable Growth Alternative Class IU H GBP	IE00BNG2T472
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
Man GLG RI Sustainable Energy Transition Alternative Class INF EUR	IE000FU0RAD5
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

	Page
Directory	3
Investment Managers' reports	4
Directors' reports	41
Report from the Depositary to the Shareholders	53
Statement of financial position	54
Statement of changes in net assets	64
Statement of comprehensive income	70
Statement of cash flow	80
Notes to the financial statements	92
Independent Auditor's report	275
Schedule of investments:	
Man GLG Alpha Select Alternative	278
Man GLG European Equity Alternative	283
Man AHL Multi Strategy Alternative	311
Man AHL TargetRisk	341
Man GLG European Mid-Cap Equity Alternative	345
Man GLG Global Emerging Markets Debt Total Return	349
Man GLG Innovation Equity Alternative	353
Man Alternative Style Risk Premia	357
Man AHL Active Balanced	363
Man GLG High Yield Opportunities	367
Man GLG Credit Multi-Strategy Alternative	372
Man GLG Event Driven Alternative	377
Man GLG Global Debt Total Return	382
Man GLG High Yield Opportunities DE	386
Man AHL TargetRisk Moderate	391
Man GLG Asia Pacific (ex-Japan) Equity Alternative	395
Man AHL Target Growth Alternative	399
Man GLG Convertible Arbitrage Alternative	403
Man GLG RI Global Sustainable Growth Alternative	407
Man GLG RI Sustainable Energy Transition Alternative	413
Man AHL Global Bond	417

	Page
Statements of significant purchases and sales (unaudited):	
Man GLG Alpha Select Alternative	421
Man GLG European Equity Alternative	422
Man AHL Multi Strategy Alternative	423
Man AHL TargetRisk	424
Man GLG European Mid-Cap Equity Alternative	425
Man GLG Global Emerging Markets Debt Total Return	426
Man GLG Innovation Equity Alternative	427
Man Alternative Style Risk Premia	428
Man AHL Active Balanced	429
Man GLG High Yield Opportunities	430
Man GLG Credit Multi-Strategy Alternative	431
Man GLG Event Driven Alternative	432
Man GLG Global Debt Total Return	433
Man GLG High Yield Opportunities DE	434
Man GLG Global Consumer Equity Alternative	435
Man GLG Japan Equity Alternative	436
Man GLG US Equity Extended	437
Man AHL TargetRisk Moderate	438
Man GLG Asia Pacific (ex-Japan) Equity Alternative	439
Man AHL Target Growth Alternative	440
Man GLG Convertible Arbitrage Alternative	441
Man GLG RI Global Sustainable Growth Alternative	442
Man GLG RI Sustainable Energy Transition Alternative	443
Man AHL Global Bond	444
Appendix I (unaudited)	445
Supplementary information (unaudited)	446
Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation	447
Unaudited periodic disclosures for the EU Sustainable Finance Disclosure Regulation ("SFDR")	455

Board of Directors:

Ronan Daly (British citizen, Irish resident)*
Samantha McConnell (Irish) (appointed on 1 January 2021)*
John Morton (British)
Bronwyn Wright (Irish)*

Manager:

Man Asset Management (Ireland) Limited,
70 Sir John Rogerson's Quay,
Dublin 2,
Ireland

Depositary:

The Bank of New York Mellon SA/NV, Dublin Branch,
Riverside II
Sir John Rogerson's Quay,
Grand Canal Dock,
Dublin 2,
Ireland

Legal Advisers as to matters of Irish law:

Matheson,
70 Sir John Rogerson's Quay,
Dublin 2,
Ireland

Independent Auditor:

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

Sponsoring Euronext Dublin Broker:

Matheson,
70 Sir John Rogerson's Quay,
Dublin 2,
Ireland

Swiss Representative:

Man Investments AG,
Huobstrasse 3,
8808 Pfäffikon SZ,
Switzerland

Administrator:

BNY Mellon Fund Services (Ireland) Designated Activity
Company,
One Dockland Central,
Guild Street,
IFSC,
Dublin 1,
Ireland

Secretary and Registered Office:

Matsack Trust Limited,
70 Sir John Rogerson's Quay,
Dublin 2,
Ireland

Investment Manager in respect of the GLG LLC Portfolios:

GLG LLC,
452 Fifth Avenue,
27th Floor,
New York,
New York 10018,
United States of America

Investment Manager and Distributor in relation to the Man GLG Portfolios:

GLG Partners LP,
Riverbank House,
2 Swan Lane,
London,
EC4R 3AD,
England

Investment Manager in relation to the Man AHL Portfolios:

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

Investment Manager in relation to the Man Numeric Portfolios:

Numeric Investors LLC,
470 Atlantic Avenue,
6th Floor,
Boston,
MA 02210,
United States of America

Investment Manager in relation to the Man Solutions Portfolios:

Man Solutions Limited,
Riverbank House,
2 Swan Lane,
London,
EC4R 3AD,
England

Distributor in relation to the Portfolios:

Man Investments AG,
Huobstrasse 3,
8808 Pfäffikon SZ,
Switzerland

Swiss Paying Agent:

RBC Investor Services Bank S.A.,
Esch-sur Alzette, Zurich Branch,
Bleicherweg 7,
8027 Zurich,
Switzerland

*Independent, non-executive.

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

Performance table

For each of the sub-funds that form a part of Man Funds VI plc, details of their performance returns during the financial year ending 31 December 2021 are tabulated below.

The individual share classes for which we have reported the performance figures on this page have been selected by the respective investment managers, as their investment manager commentaries throughout this section of the financial statements best reflect the performance of these particular share classes.

To an extent, the investment managers' reports also incorporate their views and analysis on the other share classes belonging to their portfolios, however the performance return for these other share classes during the financial year may differ to what is reported in this sub-section of the financial statements.

Further details of the returns generated for all other share classes belonging to the various sub-funds of Man Funds VI plc can be found in the Directors' report.

For any sub-funds which launched part way throughout the financial year, the information tabulated below represents performance from the date of launch to 31 December 2021.

Sub-fund	Share class	Share Class Return	Benchmark	Benchmark(s) Return
Man GLG Global Emerging Markets Debt Total Return	Man GLG Global Emerging Markets Debt Total Return I USD	(0.16%)	N/A	N/A
Man GLG Global Debt Total Return	Man GLG Global Debt Total Return I C USD	(4.78%)	Barclays Global Aggregate Total Return Index Value Unhedged USD	(4.71%)
Man GLG Convertible Arbitrage Alternative	Man GLG Convertible Arbitrage Alternative IN H EUR	(2%)	N/A	N/A
Man GLG Alpha Select Alternative	Man GLG Alpha Select Alternative IL GBP	8.87%	N/A	N/A
Man GLG European Equity Alternative	Man GLG European Equity Alternative IN EUR	2.54%	N/A	N/A
Man GLG European Mid-Cap Equity Alternative	Man GLG European Mid-Cap Equity Alternative IN H USD	6.87%	N/A	N/A
Man GLG Innovation Equity Alternative	Man GLG Innovation Equity Alternative IN USD	(4.23%)	N/A	N/A
Man GLG High Yield Opportunities	Man GLG High Yield Opportunities D EUR	10.85%	(1) ICE BofA Global High Yield Index (EUR, TR) Hedged (2) CE BofA European Currency High Yield Constrained (EUR Hedged)	(1) 2.2% (2) 3.33%
Man GLG Credit Multi-Strategy Alternative	Man GLG Credit Multi-Strategy Alternative IN H EUR	0.02%	N/A	N/A
Man GLG Event Driven Alternative	Man GLG Event Driven Alternative IN USD	6.26%	N/A	N/A
Man GLG High Yield Opportunities	Man GLG High Yield Opportunities DE I EUR	5.03%	(1) ICE BofA Global High Yield Index (EUR, TR) Hedged (2) CE BofA European Currency High Yield Constrained (EUR Hedged)	(1) 2.12% (2) 3.33%
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Man GLG Asia Pacific (ex-Japan) Equity Alternative IN USD	3.76%	N/A	N/A

Sub-fund	Share class	Share Class Return	Benchmark	Benchmark(s) Return
Man GLG RI Global Sustainable Growth Alternative	Man GLG RI Global Sustainable Growth Alternative IN USD	5.1%	N/A	N/A
Man GLG RI Sustainable Energy Transition Alternative	Man GLG RI Sustainable Energy Transition Alternative IN EUR	(2.45%)	N/A	N/A
Man AHL Multi Strategy Alternative	Man AHL Multi Strategy Alternative IN USD	(2.06%)	N/A	N/A
Man AHL TargetRisk	Man AHL TargetRisk D H EUR	14.42%	MSCI World (NDTR)	13.52%
Man AHL Active Balanced	Man AHL Active Balanced I H EUR	7.345	N/A	N/A
Man AHL TargetRisk Moderate	Man AHL TargetRisk Moderate D H EUR	6.33%	N/A	N/A
Man AHL Target Growth Alternative	N/A*	N/A*	N/A	N/A
Man AHL Global Bond	N/A*	N/A*	N/A	N/A

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 management fees and any applicable performance fees for the share classes referenced in the performance table above. Other share classes may charge higher fees.

For further details regarding the specific management and performance fee rates chargeable by each sub-fund (and their various share classes), please refer to Note 8 of the financial statements.

**Under MIFID II regulations, fund performance cannot be disclosed until a fund has been trading for 12 months.*

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

Market summary

The emerging markets (EM) sovereign debt asset class delivered negative returns in 2021, with hard currency (HC) providing a positive return and local markets (LC) declining¹. Dispersion of country results was high in both segments to accommodate for idiosyncrasies of each country.

In EM HC, total returns were dominated by duration, with the average yield increasing, while EM spreads somewhat widened. In tandem with the U.S. Treasuries, EM HC came under pressure in 2021 Q1 as markets started to anticipate a possible tapering of the Fed's quantitative easing programme experienced a bounce in Q2 and Q3, but this was followed by further pressure in Q4 as markets priced in rate hikes expectations. The investment grade (IG) sector outperformed the high yield (HY) segment.

EM LC suffered from a double impact of both higher rates and currency depreciation that more than offset interest return. The average local yield increased, reflecting an increase in DM yields and higher EM inflation. In currencies, the USD appreciated against the majority of G10 and EM currencies as the market started to price in policy normalisation by the Fed. Subsequent EM central banks hikes were not sufficient to boost EM currency performance as rising inflation kept real rates negative in most cases. EM currencies, particularly the TRY, came under substantial pressure over the latter half of the year. The CNY was the best performing EM currency in 2021.

A combination of demand-side recovery, fiscal stimulus, supply-side bottlenecks, labour shortages, and the very easy monetary stance of most central banks in the beginning of the year led to inflationary pressures globally. In EM these pressures were amplified by currency depreciation. As a result, although most major central banks started the year on a dovish footing, they gradually turned more hawkish as the year progressed and inflation proved stickier than anticipated. Several EM central Banks hiked policy rates at an unprecedented pace, particularly in Q4; nevertheless real policy rates remained negative in most. Brazil hiked its policy rate, followed by Russia, Czech Republic, and Hungary which increased their rates. Turkey initially hiked to a peak but cut its policy rate since September 2021 despite accelerating inflation, which forced the central bank to heavily intervene in the FX markets.

Performance review

In 2021, Man GLG Global Emerging Markets Debt Total Return (the "Fund") delivered a negatively return.

As EM currencies corrected, the short positions in EM currencies added to gross performance, while the short credit spread DWE exposure detracted, as spreads only widened in the period, which did not offset the cost of carry of the short.

The largest contributors to returns were the credit spread exposures to Turkey, and the currency shorts to CLP and COP. The largest detractors were short credit spread exposures to South Africa, Indonesia and Saudi Arabia.

Future outlook

In our view, U.S. economic activity is likely above trend and inflation is becoming unhinged, corroborating the Fed's hawkish pivot. Moreover, other major DM central banks, though at their own paces, are likely to follow suit. The subsequent increase in DM yields may lead to outflows from EM towards DM.

Additionally, the meaningful injection of liquidity in the U.S. since April 2020 that, in our opinion, was a key factor keeping yields suppressed and supporting risk assets in Q2 and Q3, should be reversed. The recent U.S. debt ceiling increase will enable the U.S. Treasury to rebuild its cash levels and the subsequent higher net UST issuance will add to the reversion of the supportive global liquidity conditions.

China's economy faces several headwinds in 2022 - from the deceleration in property investment to the slower than-expected consumption recovery - and thus we do not expect it to support additional commodity demand at this point, unless the government adopts more drastic stimulus policies.

These add to EM idiosyncratic vulnerabilities including debt overhang in many countries, geopolitical uncertainties (Russia vs the West and Ukraine and more U.S.-China tensions), political risk from a busy election calendar, crowded market positions, overall larger gaps to Covid immunisation and stickier inflation.

¹ EM LC returns and statistics measure by J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD (JPM GBI_E GD family of indexes and EM HC returns, spreads and other statistics measured by J.P. Morgan EMBI Global Composite (JPM EMBIG) family of indexes.

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

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

The value of an investment and any income derived from it can go down as well as up and investors may not get back their original amount invested. Alternative investments can involve significant additional risks.

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Man GLG Global Debt Total Return – Annual Report Commentary

Market summary

Global fixed income markets performance was dominated by market expectations for central bank policy normalisation. US Treasuries, and other DM sovereign markets, came under pressure in Q1 as markets started to price in a possible tapering of the Fed's QE programme. In Q2/Q3 they recovered as the liquidity conditions loosened¹, but this was followed by further pressure later in the year when markets priced in rate hikes expectations.

Performance in the investment grade debt markets (IG) was largely conditioned by duration, with the Global Aggregate yield increasing 48bp to 1.32%, while its spreads only widened 1bps to 38bp. Bloomberg Barclays Global Aggregate (Global Aggregate) returned -4.71% in 2021, as coupon return (2.10%) was not enough to offset currency (-3.36%) losses, resulting from the USD² strength as the market started to price in policy normalisation by the Fed, and price (-3.23%) losses as reference yield curves shifted up. In tandem with DM government debt, the IG³ market came under pressure in 2021 Q1 (-4.46%), partially recovered in 2021 Q2 (+1.31%), but suffered further pressure as the year advanced (2022 Q3 -0.88% and 2021 Q4 -0.67%). By credit quality, AAA (-3.51%), BBB (-4.45%) and A (-4.66%) outperformed, while AA (-7.86%) underperformed. Sector wise, securitized (-2.20%), government related (-2.35%) and corporates (-2.89%) outperformed, while treasury debt (-6.60%) lagged. Geographically, North America (-1.76%) outperformed, on tighter spreads (-6bps to 36bp spreads) and stronger currency, the Asia Pacific (-4.76%) and Western Europe (-8.42%) conglomerates. The index ended the year 11bp longer in duration (7.5 years) and 5.4% larger than it started the year, though its market value only increased 1.2%⁴.

In IG corporate sector, although in 2021 the net ratings change was still in negative territory (a net -1.6% of U.S. IG bonds were downgraded in 2021), it was substantially lower than in 2020 (-10.5%), while downgrades were mostly concentrated in Q1⁵. Inflows into the IG bond funds totalled of USD321bn in 2021, similar to 2020, and representing 8.57% of the AUM of the funds at the start of 2021.

COVID-19 pandemic remained a key topic in 2021, either on optimism for a rapid end of the pandemic following the deployment of vaccination campaigns in H1, or because of the surge of new variants (delta variant in Q2/Q3 or the omicron variant in Q4).

With the gradual reopening of economies, global economic activity positively surprised in H1. Since then, various supply chain issues (in shipping, chips and other categories, and energy restrictions) limited growth sustainability. In China, activity data underwhelmed since Q2 as the credit impulse bottomed out and the increase regulatory restriction in sectors, like real estate and tech, as well as the energy crisis, impacted growth.

The combination of demand-side recovery, fiscal stimulus, supply-side bottlenecks, labour shortages, and the very easy monetary stance of most central banks in the earlier part of the year led to inflationary pressures globally. In EM these pressures were amplified by currency depreciation⁶. As a result, although most major central banks started the year on a dovish footing, they gradually turned more hawkish as the year progressed and inflation proved stickier than anticipated. As a result, markets started to price in a more rapid tightening cycle for major DM markets in 2022.

Performance review

In 2021 the Fund returned negative performance, hence leading to it underperforming its reference index. The underweight in DM and EM added +0.08% and +0.42% to gross performance. Most of the gross relative outperformance was generated in Q1 (+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 had declined. This was partially reversed in Q2 (-1.12% gross and -1.27% net) when the DM rates, IG and EM markets rallied.

Country wise, the largest positive contributors to performance were the off-benchmark short exposure to Turkey, and the underweight in Colombia and Chile, as well as the underweight in DWE in the U.S. The off-benchmark short credit spread DWE to South Africa and Indonesia, and the underweight exposure in the Eurozone were the largest detractors from relative performance.

Future outlook

We hold the view that key investment themes that dominated 2021 - such as the monetary and fiscal normalization led by the US, the risk of higher for longer inflation and increased global economic uncertainty posed by the Covid pandemic - will be carried over into 2022. In our view, U.S. economic activity is likely above trend and inflation is becoming unhinged, corroborating the Fed's hawkish pivot. Moreover, other major DM central banks, though at their own paces, are likely to follow suit.

¹ In 2021 9M net marketable issuance after Fed purchases was USD101 billion, while the liquidity injection from Treasury account at the Fed reached USD1.39 trillion. Source: GS for marketable issuance, Bloomberg and Man GLG; as of January 18, 2022.

² USD appreciated by +4.7% in 2021, on nominal trade weighted terms, measured by Bloomberg Dollar Spot Index, while 56.9% of the Global Aggregate is denominated in other currencies.

³ Returns and statistics of IG market measured by Barclays Global Aggregate index and its sub-indexes.

⁴ Amount outstanding increased grew 5.7% to USD63.8 trillion, and market capitalization grew by 1.2% to USD 68.3 trillion.

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

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Man GLG Convertible Arbitrage Alternative – Annual Report Commentary

Performance review

Man GLG Convertible Arbitrage Alternative (the “Fund”) was down in performance by the end of the financial year ending 31 December 2021. The second half performance was mainly due to a financing drag of around 1.2%. With the S&P grinding higher by 14% and both credit spreads and equity volatility continuing to remain near historical lows (VIX consistently below 20), portfolio hedges were a significant detractor (Credit Single Name CDS IG Hedges, particularly on energy names, and equity index put spreads contributed -50bps and -11bps respectively) alongside short convertible bond positions (-35bps). On the short side in particular, Expedia 26s and Microchip 24s both richened significantly into the end of the year, each contributing -15bps. The bonds richened 8 vol to 58 and 63 implied vol respectively despite both listed option implied and realised vol consistently being ~45 vol.

To the upside, Ford was the main driver, contributing 42bps as the stock rallied 43%, with a notable portion of the gains made leading up to the Rivian IPO – the convert richened by 7 vols to an implied volatility of 42, still cheap relative to listed option implied volatilities of ~45. More broadly, the portfolio benefitted from tech weakness inducing higher realised volatility to the downside, which provided multiple gamma trading opportunities, for example in Palo Alto Networks and Block (Square) which contributed 19bps and 15bps. In Block (Square) we are holding a long 25s vs short 27s switcher – maintaining a net long vol and gamma position returned PnL despite the 27s richening 8v as the stock declined 64% in the final quarter of the year. The Fund was underweight the highest implied volatility convertible bonds which were primarily non-profitable tech names. We did not find the risk-reward particularly attractive however in the 2H of 2021 this cohort experienced periods of elevated realised volatility which benefitted holders given the complete absence of credit widening in the market. New Issuances contributed 14bps however a late end of year surge in primary did weigh on the secondary somewhat.

Positioning:

Since inception, the Fund has been relatively more defensive given historically tight overall credit spreads and peak equity valuations. This view is expressed through a portfolio composition of convertibles with relatively: higher delta, higher quality credit spreads, lower absolute implied volatility levels and cheap-to-theoretical valuations. In addition, tail events are hedged through IG (and occasionally HY) single name CDS and equity index put spreads (SPX and SX5E) which are opportunistically added when implied market volatilities and skew are attractive relative to realised volatility.

As a result, credit exposure has consistently remained conservative (CS10% around -30bps with +20bps coming from IG hedges) and weighted average delta has consistently been 70-75%. The Fund's overall rate exposure remains manageable at ~2 years duration with -2bps DV01. The geographic allocation remains 85% U.S. and 15% Europe reflecting our view of the overall respective opportunity sets. Top gross positions are Workday (47% gross), Palo Alto Networks (33%) and Akamai (29%).

Future outlook

Looking ahead to 2022, there continues to be an overhang of sizeable macro catalysts such as higher persistent inflation coupled with the Fed's increasingly hawkish stance, the geopolitical Russia/Ukraine conflict, Evergrande's restricted default and the continued China slowdown, and the potential for new covid variants. Owing in particular to the Fed tapering and the potential for four or more rate hikes this year, it seems likely that volatility will move to more elevated levels and volatility will likely continue to be supported if the Fed regularly reconditions market expectations in future meetings. If the Fed miscalculates and/or the economy falters, high yield spreads should start to widen, pressuring bond valuations. In this case, the Fund would benefit from a relatively low credit exposure, becoming opportunistic buyers of cheap paper.

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Man GLG Alpha Select Alternative – Annual Report Commentary

Market summary

Risk assets continued their post-pandemic recovery in 2021 even as COVID-19 fears fluctuated, inflation proved less transitory than first expected, and central bankers became increasingly hawkish.

Equity markets performed strongly, especially in the US with the S&P 500 Index¹ up 27% and the NASDAQ 100 also up 27%. The FTSE 100 Index lagged but was still up 14%. Commodities also performed well with more cyclical commodities such as Copper up 27% and Oil up 54%, as global mobility and industrial demand recovered. However, the standout was the European gas price, up 240% in 2021, with the UK gas price up 177%, both considerably higher than the 53% rally in the US gas price. This was partly driven by rising carbon prices, but also due to geopolitical tensions with Russia, which led to lower gas imports into Europe.

Higher gas prices have led to higher power prices across Europe, which will be a significant inflationary headwind if they continue into 2022. Measures for dealing with this are already being discussed, including the potential for a North Sea windfall tax, however, it will be very hard to offset the bulk of the price increases.

Sovereign bond yields moved higher as economic growth recovered and inflation expectations rose. However, real yields were broadly flat in the US and down significantly in the UK as central banks, despite becoming less dovish over the course of the year, remained behind the curve, given the increase in inflation expectations.

Performance review

Performance was positive across all sectors, as cyclicals benefitted from economic recovery and higher commodity prices, whilst growth stocks were helped by structural tailwinds and real yields remaining low.

Against this backdrop, Man GLG Alpha Select Alternative (the "Fund") delivered a positive performance during the year.

Generally, the biggest contributors to performance during the year were the quality growth names, that were added to during the first half of the year, such as RELX, Croda, Ashtead and Diageo. One main contributor we would like to highlight is Watches of Switzerland which has performed particularly strongly, increasing over 150%. The company's consensus earnings for 2023 were revised up by over 50%, the strategic update gave further clarity regarding the group's long-term ambitions and the valuation discount to luxury peers narrowed. We remain enthused by the outlook for all of these stocks.

RELX is transitioning to a higher growth business than it was prior to the pandemic, as its print businesses continues to shrink, whilst its faster growing data and decision analytics tools continue to grow strongly, improving the mix of revenue growth. In addition, we believe that there is recovery to come in the events business.

Croda's life sciences business, aided by the acquisition of Avanti lipids in 2020, has grown significantly and is a key asset in the development of mRNA vaccines.

Ashtead has benefited from a recovery in end demand, although its revenues have not recovered to the level suggested by the pre-pandemic trend growth rate. As a result, we think that there is further recovery to come, structural tailwinds from infrastructure, and other investment, as well as a supply constrained market which should allow them to take share from smaller competitors.

Diageo is benefiting from its portfolio repositioning and improved execution, which is resulting in sustained market share gains even as the spirits market is taking market share in the overall alcoholic beverages market.

The biggest negative contributors to performance in 2021 were a food retailer that was bid for and several reopening stocks that performed poorly in the second half of the year, as COVID fears grew. The significant level of corporate activity in the UK, meant that M&A was likely to be a risk this year. We diversified the short book to try and mitigate individual stock risk, and, generally, avoided significant pain other than in this one position. Frustratingly, after the company was bid for, they reported extremely disappointing interim results.

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Man GLG European Equity Alternative – Annual Report Commentary

Performance review

Man GLG European Equity Alternative's (the "Fund") performance was steady and consistent in what was arguably a volatile year for long-short equity strategies. Overall, the Fund gained a positive return during the financial year ended 31 December 2021.

The year started on a negative note as concerns about vaccine supply and delays weighed on sentiment and dragged markets lower. Conditions became more challenging in the final week of January when US retail investors targeted the short positions of hedge funds, forcing hedge funds to de-leverage and triggering a broader sell off in the markets. The Fund experienced significant losses during this week, primarily concentrated in idiosyncratic risk, where the majority of the Fund's risk is allocated. Our discipline was maintained during this volatile period; portfolio management teams responded quickly, making the necessary adjustments to their portfolio with the aim of mitigating further losses.

As is often the case with losses in idiosyncratic risk, the drawdown was short-lived and was a positive contributor to returns by the end of the month. Unfortunately, it ultimately failed to offset the losses in the other risk attributes, particularly Style and Industry risk. Conditions improved in February and the combination of strong Idiosyncratic and Style risk returns helped the Fund largely recover the losses sustained in January. By March, successful vaccine distribution programmes, continued accommodative monetary policies from central banks, and fiscal stimulus packages drove bond yields higher at the end of the month, contributing to a rotation out of high-multiple, growth-oriented stocks to more value-oriented and economically sensitive names and sectors. This factor rotation resulted in moderate losses in Style factors for the Fund given the slight tilt against value in Europe.

Performance recovered in April and from late summer onwards the Fund enjoyed a streak of positive performance. Throughout this period, strong earnings and accelerating vaccination rollout outweighed concerns about rising inflation and the impact of the Delta variant on the re-opening of economies, boosting investor sentiment. By the end of the year, however, the rapid spread of the Omicron variant alongside a shift towards a more hawkish stance from central banks saw volatility return to risk assets. The risk off environment proved challenging for a number of our portfolio managers, resulting in the Fund giving back some of its gains in December.

A review of the factor risk attribution¹ of this year's returns shows that idiosyncratic risk returns were once again the key driver of performance, contributing 7.89% gross of fees. Our increased participation in primary and secondary deals also made a sizeable contribution to returns (+1.93%) fuelled by an exceptional year for European IPO issuance and a record amount of deals. Country and market risk also provided a modest positive contribution, adding a combined 1.10% to returns.

Unfortunately, these positive returns were offset by a combination of negative returns from industry risk (-2.63%) and style risk (-1.61%), despite the two risk attributes representing a limited percentage of the Fund's overall risk. It is important to note that no single factor drove negative industry risk returns this year. Losses were predominantly spread across our long exposure to European retailer and US technology stocks. Style losses were attributable to the Fund's short value tilt.

At the underlying strategy level², the largest contributions to performance this year were made by Risk Arbitrage and Europe Mid-Cap. Risk Arbitrage enjoyed a strong first half, benefitting from an exceptional year for global mergers and acquisitions activity, fuelled by a combination of cheap financing, private equity, special purpose acquisition companies, soaring equity markets, and companies actively seeking new opportunities for growth. Performance flattened as spreads began to narrow in August attributable in part to the growing levels of US regulatory antitrust scrutiny by the Biden administration. Europe Mid-Cap had a strong year with performance, enjoying an above average hit rate during Q2 reporting season. Gains were primarily led by idiosyncratic risk, though style tilts also generated positive returns. The top contributor to idiosyncratic returns was a long position in French listed engineering consulting firm Alten which rallied on improved outlook in aerospace (its second largest end-market).

On the negative side, it was a challenging market environment for Sustainable Energy and Long-Term Growth this year. Sustainable Energy's negative returns were attributable to a combination of idiosyncratic and style risk factors. The largest detractor to idiosyncratic risk was a long position in Enel SpA which fell in September as a result of regulatory intervention by the Spanish government that placed a levy on nuclear, wind and hydropower producers. Whilst the stock recovered in October after the government backtracked, it tumbled again after its annual capital markets day failed to impress investors.

Long Term Growth, the largest contributor to the Fund's returns in 2020 after strong performance from high growth names in its portfolio, saw its investment style out of favour this year. The strategy was negatively impacted by the violent rotations out of growth and into cyclical areas of the market that occurred in 2021. The strategy maintains its conviction in backing strong companies that do well irrespective of macroeconomic developments and thus rely on structural rather than cyclical drivers.

¹ Barra Risk Factor Analysis is a multi-factor model, created by Barra Inc., used to measure the overall risk associated with a security relative to the market. Barra Risk Factor Analysis incorporates over 40 data metrics, including earnings growth, share turnover and senior debt rating. The model then measures risk factors associated with three main components: industry risk, risk from exposure to different investment themes and company-specific idiosyncratic risk.

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

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

Future outlook

The reduction in fiscal accommodation and the likely tightening of monetary policy present a challenging back drop for risk assets as we enter 2022. However, we are optimistic that this will provide many opportunities for our talented team of stock pickers. On-going cost pressures and the varied ability of companies to pass on these costs will no doubt continue to be a key theme this year, one that our team remain focused on. Their skill in fundamental research, combined with our rigorous focus on disciplined portfolio construction leaves us well positioned in our view to improve performance in 2022.

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

Market summary

2021 proved to be a strong year for global equity markets as a successful vaccine rollout, supportive stance from central banks, and strong corporate earnings helped investors look past the ongoing uncertainty. Whilst the end of the year saw a spike in volatility following the rapid spread of the Omicron variant and a hawkish stance from the US Federal Reserve, markets continued to demonstrate strength, recovering quickly. The Stoxx Europe Mid 200 Index (MCXP) ended the year higher, gaining 16.82%¹.

Performance review

Man GLG European Mid-Cap Equity Alternative (the "Fund") enjoyed a strong year of performance as it ended the year with positive performance.

The Fund had a strong second half, benefiting from a successful second quarter reporting season where we saw an above average hit rate and a strong attachment between share price moves and fundamentals². Part of the success during this period is attributable to a comprehensive review of the portfolio in June after the changes to the portfolio management team. As a result of this review, 15 positions were exited, ensuring that only the highest convictions ideas remained. Additionally, we added a further 10 new names to the Fund in the second half of the year and removed .

The primary driver of the Fund's returns in 2021 were stock specific, though style tilts also contributed positively. Market and industry risk detracted from returns, while country risk had a minimal, positive impact.

In terms of portfolio construction, the bulk of the Fund's risk was allocated to stock specific risk, while exposure to style factor risks was limited. As our confidence in the market backdrop grew, gross exposure increased, though remained at the lower end of the typical 120-160% range (attributable to the number of position exits in June and profit taking in the latter half of the year). The Fund maintained low directional exposure, ending the year with 0% net market exposure and a beta-adjusted net exposure of around 3-4%.

The top three contributors to performance were on the long side of portfolio. French listed engineering consulting firm Alten had a strong year, rising on the back of a much faster recovery in revenues as they were able to shift engineers to higher growth segments, despite the delayed recovery in their two biggest end markets (automotive and aerospace). Alten remains a top weight position in the Fund. German listed off-patent branded pharmaceutical company Dermapharm saw strong operational performance as their partnership with BioNTech on the COVID-19 vaccine led to significantly higher earnings than expected and the market started discounting a longer duration to this business given the prospect of future boosters. Dutch listed industrial components company Aalberts performed well in 2021 as revenues rebounded faster than expected and as the market began to better appreciate the potential for structurally faster growth due to the company's significant exposure to energy and water saving technologies for buildings. This was further solidified at their Capital Markets Day in December with upgraded medium-term growth and margin targets.

The primary negative contributor to performance was a long position in UK and Irish listed box maker Smurfit Kappa, which saw a strong start to the year but underperformed from September when concerns around slowing industry demand pressured the shares. However, part of the negative stock attribution was offset by a positive country attribution as Irish shares outperformed the broader European market. A long position in Weir Group also detracted from returns after the UK listed mining equipment manufacturer saw service orders recover slower than peers as their exposure is further downstream in the mining process and thus faces a natural lag. A long position in Irish listed hotel group Dalata also contributed negatively to returns as the recovery in international travel was further delayed throughout the year. Like with Smurfit Kappa, a part of this negative stock attribution was offset by a positive country attribution.

Positioning:

We entered 2022 with significant dry powder, with our gross exposure at the lower end of the historic 120-160% range³ as we had taken profits on some positions following strong performance through the second half of 2021. Risk is primarily stock specific with limited industry, country, or style factor risk. From an industry perspective, we have modest long exposure towards industrials, paper and glass packaging and building construction suppliers.

We have negative industry exposure towards real estate, asset managers and postal operators. In real estate, we continue to have thematic positions on both sides of the portfolio with long positions in logistics and residential and short positions in retail and offices. We have a neutral exposure towards travel and reopening after reducing our small net long tilt in the fourth quarter of 2021 after the spread of the Omicron variant increased risks to the space. We also have a neutral position in auto suppliers where our shorts in internal combustion engine exposed tier-1 suppliers are offset by a long position in tyres.

Country risk is minimal, with small positive exposure to the UK, Ireland and France and small negative exposure to Germany and Sweden. Style factor risk is also modest with positive exposure towards price momentum and beta, and negative exposure towards dividend yield and highly shorted companies.

¹ Source: Bloomberg.

² Our favoured measure of market behaviour around fundamental news we call earnings persistence, which we measure as the correlation between the results day move and the five-day move including results day. This measure has continued to remain at high levels (>0.8) for the past four quarterly reporting periods after a nosier 2020 (<0.6 correlation to moves) when macro drivers played a larger role in stock price performance.

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

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

Future outlook

We hold the view that the structural opportunity for stock picking continues to expand in European Mid-Caps as sell side coverage declines and the frequency and quality of research deteriorates. Our in-depth and time intensive investment process is designed to capitalise on these inefficiencies in a disciplined and repeatable way.

Going into 2022, we see a variety of opportunities from long-term structural themes and opportunities for both the long and short books as economies continue to normalise after the many disruptions through the pandemic period, separating the temporary beneficiaries from the long-term winners. We see potential for the style regime status quo to change away from 'quality growth at any price' on the back of higher inflation and interest rates and will continue to limit our style factor risk as we believe our best opportunities to be found in consistent bottom-up stock picking.

We thank our investors for their continued interest and support.

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Man GLG Innovation Equity Alternative – Annual Report Commentary

Performance review

Man GLG Innovation Equity Alternative (the “Fund”) declined amid a frustrating backdrop of stock prices being driven, in our view, by macroeconomic factors (the rapid spread of the Delta variant, inflation concerns) rather than company specific fundamentals. This macro driven environment proved difficult for fundamental long-short strategies (particularly those run with a low net exposure) such as ours to navigate in.

Coming off a strong year of performance in 2020, the Fund’s positioning at the start of the year reflected our strong conviction in a return to normal environment. The portfolio consisted of names that we believed were both poised to benefit from the re-opening of the economy and still attractively valued on normalised earnings. Whilst this approach proved successful for the Fund in the fourth quarter of 2020 and again in February, from mid-March onwards conditions became more challenging for our strategy. It was increasingly clear that we underestimated the impact that the Delta variant would have on the re-opening trade.

To diversify the portfolio, we increased our short exposure to re-opening names (mainly in airlines, hotels and cruise lines that are more reliant on international travel, which in our view, were more challenged than wholly domestic leisure activities) and added more secular growth exposure on the long side. These moves helped somewhat, but ultimately the Fund was hurt by our holding re-opening stocks as the Delta variant spread through the summer and again at the end of November when the Omicron variant began putting pressure on the market.

The portfolio’s bias towards small to mid-cap names also had a negative impact. Since mid-March, the performance of small cap stocks (as represented by the Russell 2000) is in stark contrast to that of their large cap peers (as represented by S&P 500 Index).

The reason for such a significant divergence is unclear. Our fundamental research tells us that there is significant opportunity in the small to mid-cap space yet many of these stocks are trading at significant discounts to their large cap peers, despite having, in our view, superior long-term prospects. One possible explanation for this disconnect is that the record flows into equity markets this year have benefitted large cap stocks at the expense of small to mid-cap stocks.

At the stock level, the top contributors to returns were long positions in Hostess Brands and Alphabet. Food manufacturer Hostess Brands had a strong fourth quarter, benefiting from positive results and its growth prospects in the consumer staples sector. Meanwhile, Alphabet, the parent company of Google, rose on the back of exceptionally strong results this year.

Conversely, the top detractors to Fund returns were long positions in Bally’s Corporation and Kontoor Brands. Bally’s Corporation, a regional casino operator, declined along with other re-opening names as the Delta variant spread. Its moves to acquire Gamesys, combined with growing concerns that the sports betting landscape in the US was becoming too competitive, also weighed on the stock’s performance this year. Meanwhile, mid-cap clothing company Kontoor Brands³ was negatively impacted by Covid concerns and potential supply chain issues in the latter half of the year.

Future outlook

In our view, markets will remain volatile in the short term. Though the Omicron’s impact was less disruptive, and we are increasingly moving towards a post-pandemic environment, it was a reminder of continued risks of the virus. Of more importance equity markets is the growing inflation risk and the impact of moves from central banks to tighten monetary policy. The removal of accommodation is likely to put pressure on equity valuations as real rates are likely to become less negative (and could even go positive). This should lead to more focus on stock specific fundamentals with earnings revisions driving returns.

We believe that this tricky market environment presents a strong opportunity for fundamental stock picking strategies with active risk management like ours. Whilst the economy remains strong, headwinds from inflation and supply chain disruptions will continue to pressure margins. As a result, we do think that companies able to best navigate these forces will be rewarded.

We also feel that, given the long-term track record and the performance of the strategy in periods of extreme volatility such as 2020, we are in a strong position to navigate challenging equity markets.

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Man GLG High Yield Opportunities – Annual Report Commentary

Performance review

The Fund delivered another year of strong performance and outperformed the benchmark¹ and peers by some margin. The Fund has been able to deliver returns across a wide array of market conditions which is in keeping with our approach of aiming to deliver returns across cycles. The team remained dynamic in managing the overall credit beta of the Fund first reducing in Q2, increasing back in Q3, followed by a further reduction going into the end of the year. The actions have helped us to navigate increased volatility within the market and has set the fund up for a strong start to 2022.

The portfolio saw performance spread broadly across a number of idiosyncratic, credit specific positions which include a core longstanding holding in a North Sea oil producer which was the top performer for the year. The bonds recovered from the high 20s in spring 2020 to end the year at 93.5. The oil producer refinanced its bank facility following an acquisition it made at an attractive price which will add material new production volumes. The firm also confirmed during two credit conferences that after closing the acquisition their next focus will be on refinancing its bonds.

Another top performer included a distressed US business services credit we bought in early spring, whose bonds rallied after the company managed to raise equity to cover coupon payments and also used some of the proceeds to buy back debt in the secondary market at a discount to par and therefore started its deleveraging process. Arguably, with such demonstrable access to the public equity markets, the business is no longer “distressed”. Late in the year the company announced a tender and exchange offer. We were part of a bondholder group that negotiated its terms which led to material improvements compared to what the company originally offered. As part of this transaction, we received part cash and part new notes with extended maturity, increased coupon, and substantially increased covenants and terms. Indeed, once the tender settled before the holidays we bought some additional new notes.

We also saw our position in a UK consumer business continue to perform well. We restructured the balance sheet, recapitalised the business and took control of it alongside other senior secured bondholders in 2020. The restructuring included a debt-for-equity swap where we obtained post-reorg equity in the business and the provision of new liquidity to provide the business with runway and the means to effectuate operational optimisation efforts. The company refinanced its post-restructuring capital structure in July – it issued a new bond with the proceeds to repay the old post-reorg bonds and new money facility, lowering its overall cost of capital. As a result, we obtained an early repayment premium on our bonds and our post-reorg equity performed well after the refinancing. Indeed, we also participated in the refinancing, subscribing to the new bonds which we believe offer good value, and also added to the post-reorg equity holding. Later in the year, the company posted strong results showing operational efficiency improvements coming through in the numbers.

Furthermore, another notable contributor was our position in the Swiss KKR-owned vending machine operator where we led the restructuring in 2020. The firm posted encouraging results and outperformed its business plan put in place last autumn when we successfully restructured its balance sheet.

On the other hand, the key notable detractors were our index short on the US high yield market which we continue to believe is expensive in particular relative to Europe and the UK whilst also having higher corporate leverage and more commodity risk. The Fund currently maintains its lowest allocation to the US since inception as we feel that valuations are both expensive and the market remains more exposed to inflationary pressures. Other detractors include a short on an Italian construction company and two short positions on US focused petroleum and natural gas exploration and production companies.

We were active during the year and opportunistically added to several positions during spells of market weakness across the credit performance spectrum, including performing and special situations names. These included, amongst others, holdings in oil & gas, gaming, retail, a US restaurant chain, UK mortgage provider and the Swiss KKR-owned vending machine operator where we led the restructuring last year.

Following the Q2 reflation wash-out in markets, we added back selectively into cyclical themes through the latter stages of Q3 – primarily around oil and gas and financials – which we argued following a period of underperformance were well placed to re-emerge as winners into the end of the year. This was indeed the case, and the fund benefitted from these market shifts which form the bedrock of its flexible decision-making process.

Future outlook

After a year characterised by economic recovery, 2022 is likely to pose more complex questions in our view. High yield bond investors will need to navigate a change in monetary policy direction, entrenched inflation and increasing pressures on many businesses. It is likely to be a year where returns are driven by idiosyncratic risks for individual bonds, rewarding judicious stock picking. With growth rates having peaked and inflation picking up, the fundamental backdrop is likely to be less favourable and certain businesses may struggle to adapt. We think this is likely to drive a divergence in credit quality between the ‘haves’ and ‘have nots’, not least in terms of cash generation and pricing power. Whilst resource sectors remain a favoured area for the fund during Q1, the fund is seeing increasing opportunities in consumer staples, healthcare and telecoms which we expect to be an increasing theme as we move through this year.

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

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Man GLG Credit Multi-Strategy Alternative – Annual Report Commentary

Performance review

Convertible Bond Arbitrage:

The convertible bond arbitrage books we mixed for the year. The US and Europe books were positioned with greater overall downside convexity given the long vega bias and macro hedges which were designed for moderate-severe macro events. The books had lower credit exposure due to historically tight credit spreads. The books benefitted from the CB Arb rally in Sept-Oct, though participation was capped due to the slightly more defensive positioning as all assets were nearing peak pricing. The portfolio manager (the "PM") continues to favour volatility over credit within convertible arbitrage, and favours volatility spreading beyond the current pocket of high growth stocks into lower beta tech and non-tech names the books have meaningful exposure. It is expected that shorts will normalize and there will be a benefit from an uptick in event and special situations trades.

The Asia book performed well in the year on volatility names such as Bosideng, Anta and PSB, and by banking profits in some long delta names such as LG Display. However, China regulatory events weighed on some of the book's names which became heavily out the money on their equity options. In addition, the Japan book delivered positive returns with the book's larger credit volatility names such as Mit Chem, Nagoya and SBI outperforming. The book is positioned to benefit from opportunities against the backdrop of rising rates, increased volatility and with wider credit spreads. Also, given that China has begun easing rates whilst the rest of the world is tightening, this should provide stimulus to the APAC region.

Credit Long/Short

The credit long/short books were largely positive for the year with robust returns for the Asia, EM and Europe books while the IG book underperformed. 2021 was a challenging year for the Asian hard currency corporate credit market as HY market got decimated from material weakness in the China property sector whereas IG bonds generated little return. Against this backdrop, the Asian book performed strongly as duration management worked well, and the book avoided the downturn in the property sector and more importantly identified a selection of event driven winners. These included a position in a distressed Chinese university name which had strategic interests from multiple parties and a position in a Chinese lithium producer as a turnaround play.

Furthermore, positions in some semi distressed Inda HY names generated solid returns for the year. The PM also identified short opportunities in a Chinese holdco conglomerate and an Indonesian textile manufacturer and in both the cases, the bonds were shorted close to par and went deep into distressed territory. Conversely, detractors included some longs in the Chinese property sector and underperformance of a first time Vietnamese corporate issuer.

The EM book also delivered strong performance and was driven by a sizeable position in a high conviction turnaround HY oil company in Colombia. Also, the book benefited from positions in the capital structure of a shipping conglomerate, a carry position in a Brazilian based Latam IT services company and a long in a semi distressed African sovereign. Performance was offset by CDS hedge positions in a few sovereigns as well as individual shorts in a Saudi property company and a UAE based education company.

The Europe book saw performance spread broadly across a number of idiosyncratic, credit specific positions, including a position in a UK consumer business which has continued to perform well. The PM restructured the balance sheet, recapitalised the business and took control of it alongside other senior secured bondholders in 2020. The restructuring included a debt-for-equity swap where they obtained post-reorg equity in the business and the provision of new liquidity to provide the business with runway and the means to effectuate operational optimisation efforts. The company refinanced its post-restructuring capital structure in July - it issued a new bond with the proceeds to repay the old post-reorg bonds and new money facility, lowering its overall cost of capital. As a result, the PM team obtained an early repayment premium on bonds and post-reorg equity performed well after the refinancing.

The PM team also participated in the refinancing, subscribing to the new bonds which we believe offer good value, and also added to the post-reorg equity holding. Later in the year, the company posted strong results showing operational efficiency improvements coming through in the numbers.

The IG US book performance was negative in 2021, driven largely by tactical duration management. After an early surge in yields, volatility became more elevated in government bond yields through the year as stronger and more persistent than initially expected inflation battled with central banks 'transitory' view and ongoing QE. The elevated volatility of yields made it difficult for the book's tactical duration management process that capitalises upon more nuanced factors, such as supply/ demand dynamics, flows, positioning and technical factors, and has been implemented successfully for several years. The book will continue to manage duration actively in 2022. The long/short credit portfolio ended moderately down on the year, albeit against a net short credit positioning in a year when spreads remained relatively stable, thus short side carry was a performance drag.

Energy Transfer was the top performing credit as the commodity price backdrop and a cash windfall from storm Uri drove strong cash flow generation, and allowed ET to meaningfully de-lever the balance sheet. Vivion Investments was also a strong contributor, despite pricing proving volatile due to factors unrelated to its continuing strong results or outlook - negative idiosyncratic headlines having affected a close competitor. The AA group also continued to be a top performer for the book.

Man GLG Credit Multi-Strategy Alternative – Annual Report Commentary (continued)

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Man GLG Event Driven Alternative – Annual Report Commentary

Market summary

2021 has been an exceptionally busy year for global mergers and acquisitions (M&A) activity with a record USD 5.8 trillion of deals agreed. This is a 64% rise from 2020 and is one of the fastest growth periods since the mid-1990s.¹ The activity has been fuelled by cheap financing, private equity (PE), special purpose acquisition companies (SPAC), and a soaring stock market, while companies have been actively seeking growth opportunities, acquiring new capabilities and simplifying their corporate structures. Despite this record-breaking year, there are concerns over the growing levels of US regulatory antitrust scrutiny, with Lina Khan the new chair of the US Federal Trade Commission (FTC), Jonathan Kanter the new Assistant Attorney General of the Department of Justice's Antitrust Division and more recently Gary Gensler the new Chair of the US Securities and Exchange Commission (SEC), all starting to place greater scrutiny on M&A deals.

At a high level 2021 spreads seemed to remain relatively stable after the extreme events that were seen in 2020. However, spreads did slowly widen over the first half of the year as certain large and risky deals came under pressure.² Key factors that contributed to the widening of spreads included increasing concerns about US antitrust, China State Administration for Market Regulation (SAMR) risk, the sudden termination of the deal between Willis Towers Watson and Aon at the end of July and the risk off environment seen in the second half of the year.² Spreads began to narrow from August to December; this was due to Maxim-Analog Devices, the revised bid for Kansas City Southern from Canadian Pacific and the sharp narrowing of the deal between Xilinx and AMD.

Performance review

Man GLG Event Driven Alternative (the "Fund") rose substantially during the year.

2021 can be summarised as a year of two halves (as noted for spreads), with the majority of the returns being made up to the end of August. The Fund was impacted by the general narrowing of spreads from August to December gaining +0.11 %, net of fees. While strong levels of M&A activity were seen over the period, the US antitrust regulatory landscape and its view on M&A materially changed (as noted above).

At a sector level industrials +3.27% and information technology +2.51 % deals were the main drivers of performance, these sectors also accounted for nearly half of all deal activity during 2021. While financials -1.21 % and consumer Staples -0.55% deals were the largest detractors to performance during the year.

At a regional level, the majority of fund's performance was driven by North American deals +6.81 % gross of fees. During 2021 the majority of M&A activity took place in the US, with an announced deal value of over USD 3 trillion. US activity was supported by an increase in unsolicited deals, while leverage buyouts and financial sponsor activity advanced to near post credit crisis levels. Other important regions included the European Union, UK as well as Emerging Market Asia and Latin America. The only regional detractor to performance was from Australasia -0.39% gross of fees, key detractors in that region included McPhersons and Link Administration.

Future outlook

During 2021, global M&A soared to its highest levels since records began. With companies continuing to explore acquisitions, we believe M&A activity is expected to remain strong during 2022.

We expect there to be a continued recovery in US deals, driven by a build-up of corporate cash balances which are now at historically elevated levels. This has occurred due to the pandemic uncertainty which clouded companies' earnings and cash flow, resulting in measures being taken to ensure firms had enough capital.

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 new technologies and consumer behaviour that have evolved during the pandemic. This may also lead to multiple buyers evaluating the same target which could lead to counter bids and larger deals.

PE groups have been a key driver of M&A activity during 2021, there was a material spike in activity with deal volumes more than doubling when compared to the previous year. We believe that PE will continue to drive M&A activity into 2022, this comes as PE firms have a record USD 1.9 trillion in dry powder which they are ready to deploy, more than double the levels post 2008³.

As noted above we are seeing a number of attractive opportunities in China. Given the esoteric and complex nature of the Chinese market, there is some risk involved in participating in these deals, but the reward can also be high. We have a vast amount of historical experience in this market, and we believe that we have developed an edge in analysing and trading Chinese deals. If done selectively, this market could provide an attractive risk adjusted return, as the widening of spreads opens up new opportunities.

However, while all the indicators are still pointing to an overall positive M&A outlook for 2022, there are several risk scenarios that may impact the strategy over the next 12 months.

As noted through this note the growing levels of US regulatory antitrust scrutiny could impact the M&A landscape. Lina Khan who was selected to chair of the FTC in June has noted concerns about the concentration of economic activity under the control of a small number of corporate giants.

¹ Source: Financial Times and Bloomberg

² UBS Special Situations - US M&A Review: 2021 and 4Q21.

³ Source: Financial Times and Bloomberg

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

Future outlook (continued)

The FTC is also looking to collaborate much more closely with the EU competition commissioner which could impact M&A in Europe. This comes as Jonathan Kanter the new Assistant Attorney General of the DOJ Antitrust Division and Gary Gensler the new Chair of the SEC, are both starting to place greater scrutiny on M&A activity. Regulators are expected to target the technology sector which has been one of the largest sources of deals this year.

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Man GLG High Yield Opportunities DE – Annual Report Commentary

Performance review

Man GLG High Yield Opportunities DE (the "Fund") delivered another year of strong performance and outperformed the benchmark by some margin. The Fund has been able to deliver returns across varying market conditions which is in keeping with our approach of aiming to deliver returns across cycles. The team remained dynamic in managing the overall credit beta of the Fund first reducing in Q2, increasing back in Q3, followed by a further reduction going into the end of the year. The actions have helped us to navigate increased volatility within the market and has set the Fund up for a strong start to 2022.

The portfolio saw performance spread widely across a number of idiosyncratic, credit specific positions including our position in a UK homewares retailer which performed strongly as the company proved its sustainable business model which is differentiated from high street retailers. The credit performed well on the back of re-opening and as a result, led to some positive recommendations from sell-side analysts (more than a year after us, we'd note). We also saw positive contribution from an Africa-focused oil & gas company in which we owned a convertible which traded higher following an asset sale. We fully exited our holding after the company ultimately raised a new bond, the proceeds of which it used 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.

A key performer was a longstanding core position in an oil & gas production and development company focused on the UK North Sea. In 2019, it acquired Chevron's North Sea assets which it financed partially by issuing senior unsecured notes which we subscribed to at new issuance. The key characteristics differentiating this company from its peers are, in our view, the low production costs, extensive hedging, low leverage, and substantial free cash flow generation used to deleverage the balance sheet even further. As such, when the bond price declined due to indiscriminate selling in the spring 2020, we were active buyers and increased our holding. The company refinanced these bonds at the call price in mid-2021.

Another notable performer was a position in a FTSE 250 listed company which provides underbanked UK consumers with credit cards and loans to finance used car purchases. The senior unsecured bonds fell when a peer, whose sole business was under threat due to its lending practices, announced it would have to restructure to prevent insolvency. Spotting the differences in structure as well as the value in the core business of credit cards we took this opportunity to purchase bonds we viewed it being in a fundamentally different position to its peer. After an initial recovery, we believed the business would have a better capital allocation if it repurchased this senior bond and issued instead a subordinated bond, thus improving its capital ratios and therefore its financial strength. We worked with some banks in the structuring of a repurchase of the senior bonds at a premium to the market and issuance of a subordinated bond at an attractive level which subsequently traded well. We were an anchor investor of the new bond.

Conversely, the key notable detractors were our index short on the US high yield market which we continue to believe is expensive in particular relative to Europe and the UK whilst also having higher corporate leverage and more commodity risk. The Fund currently maintains its lowest allocation to the US since inception as we feel that valuations are both expensive and the market remains more exposed to inflationary pressures. Other detractors include a short on an Italian construction company which we believe may be faced with cost overruns, detrimental working capital developments, weak cash generation and high leverage.

Portfolio activity:

We were active during the year and opportunistically added to several positions during spells of market weakness. These included, amongst others, holdings in oil & gas, gaming, retail, a US restaurant chain, UK mortgage provider.

During periods of market strength, we exited and reduced some holdings where we attained our price targets, thus taking profits. These were in more cyclical areas of the market such as financials and energy names, as well as in auto OEM names, US food and healthcare retailers, a copper miner, a UK gym operator, as well as UK and Italian financials. We also used these opportunities to set and increase shorts. These shorts were in a UK pub company and financials in Greece, the Netherlands and UK.

We actively managed the portfolio's overall risk exposure throughout the year and heading into Q2 we reduced the Fund's overall risk exposure and moved up in quality and out of more cyclical segments, maintaining a cautious stance as valuations reflected market consensus of an economic recovery. As anticipated, Q2 was characterised by a rotation from cyclical assets as markets priced the transition towards a more mid-cycle backdrop, which was very much in keeping with our long-held views. We were well prepared having moved the funds up in quality and towards more defensive sectors.

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

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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.

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

Market summary

The outlook for Asia at the start of the year was particularly strong as hopes of a recovery post-Covid from the vaccine rollout alongside stimulus expectations would provide the catalyst for strong corporate profit growth and positive earnings revisions. However, the discovery of new Covid variants and a lack of vaccine availability meant mobility remained restricted across most of Asia, contrary to original expectations. As a result, earnings growth and revisions slowed with the latter turning negative in H2. This created dispersion upon index constituents as companies in Asia facing Developed Markets growth continued to perform while domestic facing companies struggled.

Performance:

Man GLG Asia Pacific (ex-Japan) Equity Alternative (the "Fund") generated a positive return during the year, after launching on 31 December 2020.

On a sector basis, long positions in I.T. were the top contributors to performance. Infosys Technologies, the Fund's best performing stock, rallied momentarily in the second half of the year after capitalizing on strong I.T. demand resulting from a shift online during the pandemic. The company's diversification into automation, cloud, and e-commerce services translated into impressive second and third quarter earnings numbers, which was rounded off by management revising its FY22 revenue guidance to the upside in December. Wuxi Lead Intelligent Equipment, another winner from this part of the portfolio, performed well following strong H1 and Q3 results, driven by growth in its EV battery equipment line. The high-tech equipment manufacturer is part of the Fund's exposure to China's EV supply chain, an important growing theme in light of Beijing's carbon neutrality push and a greater capture of the passenger vehicle market from local EV brands.

Despite numerous macro headwinds, China was the biggest return driver on a country basis - notably in the short book, which generated +5.80% of gross contribution. The team have been particularly bearish on the prospects of China's tech platforms as mounting regulatory pressure and waning household demand weighed on earnings potential. A high conviction short initiated in a large e-commerce player earlier in the year was the Fund's best performing alpha short and a key contributor to the overall portfolio. Index hedges also contributed well to short book returns.

Turning to detractors, both casino operator Sands China and video sharing platform Bilibili, were both hit by tightening regulation of China's gaming industry. After a heavy sell-off in September, it was encouraging to see Sands China recover somewhat, supporting our view that the death of gaming in Macau has been overdone. Meanwhile, Trip.com fell amid Covid concerns, namely after an outbreak in the Chinese province of Fujian in September and discovery of the Omicron variant.

Future outlook

From a macro-perspective, we view Asia as fast approaching a critical juncture as reopening momentum is challenged by the Fed's tapering, Omicron, and signs of China weakening. In China, we are witnessing an intriguing dynamic where strong external demand driven by a shift from services to goods consumption since the pandemic appears to be upholding an economy whose domestic outlook is clearly deteriorating (i.e. weaker retail sales, property and household sector deleveraging). There are several reasons we do not think growth will be sustained and why we believe China's economic recovery is under threat, including: a low likelihood of the government reversing their tightening cycle materially enough to stimulate demand; continued disruption to supply (and demand) from the highly transmissible Omicron variant together with ongoing Covid restrictions; and slowdown in broader EM unable to continue to support export growth.

Outside of China, we expect to see further upwards revisions in I.T (computer hardware, electronics, and semiconductors) as supply bottlenecks start to abate. Meanwhile, we believe Financials and Property in Hong Kong SAR should also outperform from the reopening and closer economic integration with China.

While strong capital/intermediate goods growth has sparked a partial recovery in India and several ASEAN economies, we are wary of the impact the Fed's tightening could have on this part of the market. Despite witnessing a weaker USD in the last weeks of the year, we lack conviction on its future path and are closely monitoring Developed Markets currency movements. Specifically, a situation where the repricing of central bank policies is supportive of the trade-weighted dollar has the potential to derail the recovery of these nations, especially in a fragile economic environment pertaining to new Covid-related restrictions.

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Man GLG RI Global Sustainable Growth Alternative – Annual Report Commentary

Performance review

Man GLG RI Global Sustainable Growth Alternative (the 'Fund') launched on 14 May 2021 with the aim of capturing the long-term value creation generated by the world's strongest companies. The investment strategy is global, unconstrained by regions and sectors, with a net long exposure.

Against an uncertain macro-economic backdrop of rising yields, inflationary tensions, supply-side bottlenecks and concerns around the Omicron variant, the Fund delivered a positive absolute return for the period spanning 14 May 2021 to 31 December 2021. On the whole, the long book made a positive contribution to performance during this period with Novo Nordisk, Microsoft and EssilorLuxottica² the top three contributors. These names have strong balance sheets and enjoy formidable competitive leadership positions in end-markets where demand drivers are structural instead of cyclical. Single names shorts also contributed to performance led by an interactive fitness platform and equipment provider and an airline.

The share price weakness in Delivery Hero and Logitech proved costly for the Fund, however both remain important holdings. Thanks to its leadership position in vast majority of the countries it operates in, Delivery Hero is well positioned to capture more meal opportunities whilst its profitability is improving. Logitech could benefit from the long-term opportunity we see for the video collaboration business, with only one-eleventh of meeting rooms equipped with video. In both instances, we used share price weakness to reinforce our positions.

The short portfolio is primarily focused upon providing a partial hedge for the longs, in the form of limiting the overall Fund's net exposure. Despite being a negative contributor to performance, albeit in a rising but volatile equity market, the short book did act as a hedge during difficult periods in the year, most notably in September and November.

The Fund ended the calendar year with the long and short portfolios representing 108% and 83% of the NAV respectively. Both of these numbers are higher than the average figures for the period which stood at 102% and 76%, with average net exposure consistently between the 20%-30% range.

Environmental, Social, and Governance analysis:

We have actively engaged with a number of the companies held in Tier 2 of the long portfolio. During our engagement efforts, we advocate that companies not only improve disclosure of Green House Gas (GHG) emissions, but also set GHG emission reduction targets in line with the Science Based Targets initiative. It is crucial that targets be followed by action, and eventually lead to a reduction in absolute carbon emissions. Many targets are far in the future, with limited short-term milestones, and even less accountability and consequence if not met. We see it as our responsibility as long-term shareholders to engage with management to understand their reduction plans and hold them accountable for progress. We want to ensure companies take responsibility for their environmental impact, not only because it is "the right thing to do", or because it is a prerequisite for long-term success, but because it also offers new commercial opportunities. Only companies which operate in a healthy ecosystem, in which the environment is a key stakeholder, are likely to have the staying power to succeed in the future.

Future outlook

Inflationary tensions run the risk of sending government bond yields higher, a phenomenon at large again at the beginning of 2022. It explains why we must operate within a disciplined valuation framework where our return expectations for the long portfolio are based upon multiples which are deserved by the intrinsic merits of the constituent companies. Target valuations regularly need to make allowance for multiple compression, with the Fund's future returns instead reliant upon the robustness of the portfolio's underlying earnings traction. But we think the best defence against the corrosive effects of inflation is to back those companies which demonstrate both purchasing and pricing power.

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Man GLG RI Sustainable Energy Transition Alternative – Annual Report Commentary

Market summary

Oil and gas spiked on geopolitical tensions but also incapacity of supply to cope with a rapidly growing demand emerging from lockdown. In fact, large integrated oil and gas companies refrained from investing, not only to rebuild their balance sheets but also in response to pressure from all shareholders to take proactive steps to lower their future exposure to conventional energy sources. Such strategic move is behind investment levels which remain at multi-year lows.

Since the inception of the fund, the team has advocated that for Energy Transition to follow an effective and orderly process, it should abide to principles of sustainability, but also capacity, affordability, and safety. With energy critical in so many value chains, the spike in inflation is indissociable from the hike in oil and gas prices, compromising the post pandemic recovery. Demand is effectively being destroyed with companies deciding to mothball production because rising input costs make their activity uneconomical. And the spike in electricity prices is effectively compromising families' access to what is a basic need, essentially forcing governments to plug the hole with fiscal transfers.

That is why, as active and impactful owners, we have long motivated the companies we invest in to shift their capital investment efforts decisively towards low carbon energy sources... while not starving their conventional activities from capital. Specifically, we have long believed that gas - with much lower emissions than oil - plays a critical role as a baseload, low-carbon energy source, while renewables' capacity is in a ramp up mode. That is why we have been shareholders of companies such as TotalEnergies, Shell or Equinor through most of the year, including in times when these companies were largely out of-favour for investors, who instead preferred pure renewable exposed counterparts (in some cases exposed to unproven technologies or with immaterial capacity generation targets).

It was, therefore, with satisfaction that during the last quarter of the year the team observed the European Commission releasing new plans to include some natural gas (and nuclear) energy power plants as 'green' under the existing EU Taxonomy's Climate Change Mitigation objective.

Performance review

From the Fund's inception to 31 December 2021, it had finished the year with a slightly negative performance.

Main contributors and detractors to performance:

Energy Services and Equipment Sub-strategy (positive contribution). This strategy aims to profit from arbitrage opportunities generated by the different pace at which Equipment & Services providers manage to replace fossil fuel projects by renewable ones in their respective order books.

Aker Carbon Capture epitomises this reconversion: previously a division of the offshore provider Aker Solutions, it grew in importance to deserve its spin off and separate listing. During year the company successfully raised NOK 840m through a private placement at a small discount, with proceeds to be used to help commercialise the company's recently launched "Carbon Capture as a Service" business model and to grow investments in new technologies, modularisation and digitalisation. Aker CC has a long 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.

Multi Utilities: from Green to Grey Sub-strategy (negative contribution). This strategy aims to profit from arbitrage opportunities generated by the utility companies that are investing in greener sources of energy and short those that are dependent in greyer (coal, thermal, etc.) sources.

European electricity and gas generator: Uniper. Shares in this north-European utility rose (and we were short), given its outright power generation position thus providing the market with a proxy for rising energy prices on the back of escalations of a potential Russian invasion of Ukraine. The company has benefited from a higher contribution from its gas mid-stream business within global commodities, volatility in its trading activities, and higher commodity and ancillary earnings in generation (where not hedged). Nevertheless, and in the words of the company's own CFO these results are not sustainable.

In addition, the stock price discounts a considerable M&A premium, with the market discounting that the current majority owner will proceed to a domination agreement and minorities' squeeze out, an outcome we consider unlikely given the significant amount the buyer would have to pay for little incremental synergies.

Finally, the company is a clear laggard in the Energy Transition process: it tops the ranks in terms of thermal generation, its carbon reduction targets exclude the highest (but not insignificant) carbon emitting assets in the portfolio and the renewables expansion plans are merely symbolic with a target of 3GW of installed capacity by 2030.

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Man AHL Multi Strategy Alternative – Annual Report Commentary

Market summary

The interplay of inflationary scares on fragile economies recovering from a global pandemic gave central bankers much to ponder in 2021. Re-opening of many economies after lockdown also sent energy prices skyrocketing and the discovery of a new coronavirus variant, 'Omicron', coming into year-end added even more uncertainty. Ultimately, global equities generally delivered positive returns in 2021, but this masked multiple episodes of heightened risk, with volatility spiking aggressively several times throughout the year.

Performance review

Against the aforementioned backdrop, Man AHL Multi Strategy Alternative's (the "Fund") delivered a negative return. The environment proved difficult for its multi-strategy investment approach, which allocates risk across momentum, yield capture and core alpha trading styles. Over the course of the year, yield capture and core alpha delivered modestly positive returns, but this was offset by losses in momentum.

2021 was a difficult year for the Fund's momentum models, which apply trend following signals across equities, bonds and currencies. Losses were driven by currencies trading, which saw multiple reversals over the year amidst fluctuations of government policies. Several positions were impacted, but the Swiss franc and Korean Won, both traded against the US Dollar, were among the detractors, while in fixed income, Italian bonds lost out.

The Fund's yield capture models added over the period, with volatility trading a notable contributor in 2021, with profits particularly in equities and bonds. Notably, performance in the volatility models were strongest where momentum models were less successful, adding some diversification. This was, however, somewhat offset by carry models which saw losses across Canadian & European interest rates.

Core alpha models were also up over the year, driven by cash equities performance. Market neutral cash equity models saw returns across both the US and Europe, with alternative data and consumer transaction predictors the biggest drivers in this space.

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Man AHL TargetRisk; Man AHL Active Balanced; and Man AHL TargetRisk Moderate – Annual Report Commentaries

Market summary

Mass vaccinations, eased restrictions, reopened borders and closed again: 2021 was once again dominated by the COVID-19 pandemic, as new waves of infection swept across countries.

After a shaky start in some places the roll-out of vaccines in the rich world was, by and large, a success, curbing hospitalisations, and death. However, an anti-vaccine movement in Europe and the US grew stronger and combined with a new emergent variant, Omicron, may threaten to maintain the low infection rates and hospitalizations.

Lockdowns came to an end, many travel restrictions on land, sea and air were also eased, delighting a beleaguered travel industry. On the geopolitical front, President Biden pulled American troops rapidly out of Afghanistan and the Afghan government collapsed far more quickly than American officials had expected.

However, investors struggled most to make sense of a rapidly rising inflation. Supply disruptions and high cost of energy were big factors driving this rise in prices. The price of a barrel of Brent crude oil started the year at \$50 and reached \$85 in October.

Central banks pivoted from an initial belief that inflation was transitory to projections in the US by the Federal Reserve for three interest rate rises for 2022. The Bank of England was the first to pull the trigger and raised its rate for the first time in three years, to 0.25%. Other central banks were considering similar measures.

Performance review - Man AHL TargetRisk

Man AHL TargetRisk (the "Fund") has proven once again its resilience in navigating hard to forecast macro changes, gaining positive performance by end of the 2021. Inflation, stocks and credit were the biggest beneficiary while bonds recouped the Q1 losses and finished the year slightly positive.

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

Performance review - Man AHL Active Balanced

Man AHL Active Balanced demonstrated its capacity to withstand challenging market conditions by generating positive performance by the end of 2021. Stocks contributed most, while bonds recouped some of the Q1 losses and finished the year slightly negative.

Performance review - Man AHL TargetRisk Moderate

Man AHL TargetRisk Moderate overcame many volatile conditions throughout the financial year and managed to come out on top by generating a positive return during the year.

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Man AHL Target Growth Alternative – Annual Report Commentary

Performance review

Man AHL Target Growth Alternative (the "Fund") delivered a positive return of since its inception. The fund combines a long only multi-asset strategy with trend following, aiming to offer exposure to the upside present in investment markets, while potentially offering protection on the downside. Over the year, the multi-asset component was positive while trend following modestly detracted.

On the multi-asset side, gains were driven by equities, while bonds were broadly flat. 2021 saw buoyant stock markets which provided a tailwind to performance. Bonds were a different story, with the debate as to whether inflation was here to stay or merely transitory heating up in April as headline US consumer price inflation ('CPI') hit 4.2%, the biggest jump in 13 years and more than double the Federal Reserve's target of 2% over time. By year end, CPI had risen further, punctuating several reversals in bond markets. The Fund's risk overlays were in action, attempting to avoid larger losses in bonds, particularly in Q1 2021 and towards the end of September when they were most active.

The Fund's trend following component was modestly down on the year, with gains in equities more than offset by losses in currencies and bonds. Losses were driven by currencies trading, which saw multiple reversals over the year amidst fluctuations of government policies. Several positions were impacted, but the Mexican Peso and New Zealand Dollar, both traded against the US Dollar, were among the detractors, while in fixed income, UK gilts lost out.

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Man AHL Global Bond – Annual Report Commentary

Market summary

Financial markets were buffeted over the period by persistent, elevated inflation and hawkish central bank policy shifts. Bottlenecks in supply chains meant that delivery times soared, and firms had to cut production due to a lack of parts, contributing to rising inflation. Notably shortages of semiconductors affected the production of all kinds of goods, particularly electric cars.

Global trade was also disrupted by rising shipping costs as well as delays after a container ship blocked the Suez Canal. While lockdowns and other restrictions on mobility and economic activity continued in many countries for much of the year, progress on the roll-out of COVID-19 vaccines at scale, helped lift sentiment as expectations of a swift rebound in the economy grew.

The global economic recovery accelerated in the second half of the year but then it hit an air pocket. The recovery pace decelerated in Q4 as supply chain disruptions, rising COVID-19 cases and higher energy prices tamed expectations.

Central banks adopted more hawkish stances amid persistent inflation which flattened developed markets yield curves. The Federal Reserve (Fed) suggested that asset purchase tapering could be accelerated, which it was in December and that it could be wound up by mid-2022, earlier than expected. Meanwhile, the Bank of England (BoE) hiked interest rates by 15bps to 0.25% in December. European Central Bank (ECB) president broadly affirmed dovish messages, despite a considerable pick up in eurozone inflation. However, comments from other ECB officials were more hawkish.

Risk sentiment was shifting despite the prospect of higher interest rates before it took a dive in November with the emergence of Omicron, the newest COVID-19 variant. Fixed income markets generated mixed returns over the year, with corporate bonds generally outperforming their government bond counterparts. After a significant widening in 2020, credit spreads narrowed in 2021 and ended the year at tighter levels than the pre-pandemic period. In emerging markets, local currency bond yields rose, particularly where central banks continued to raise interest rates amid elevated levels of inflation.

Performance review

The programme finished the year with cross-sectional models overweight France, Canada, and Japan, and short UK, US. The Australian 10 year position began long in Q4 but reversed towards the end of the year to end short. The short Germany 10 year position was also cut.

Momentum conditioning began to kick in towards year end in Germany and US, predominantly at the front of the curve. This helped reduce the exposure to rising yields in these markets.

Investment grade credit spreads fell back from their November highs and corporate bond momentum signals held the risk exposure broadly flat, but still below long term target levels.

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Man Alternative Style Risk Premia – 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.

The third quarter was characterized by increased bouts of volatility across risk assets. Concerns over the COVID-19 Delta variant began to occupy investors thoughts. Nonetheless, equity markets continued to post all-time highs during July and August as Central Banks viewed inflation as transitory. In Asia however, equity markets saw significant losses, particularly in China on the back of new regulations. Growing economic concerns finally caught up with global markets in September. More stubborn than transitional inflationary pressures, weighed on investors' sentiment during the month, leaving markets sharply in the red. Broad sentiment, inflation fears, and more hawkish policy outlooks weighed as well on global currency and fixed income markets. Commodity markets, dominated by an increase in natural gas prices, created knock-on effect on other energy markets.

The fourth quarter saw volatility in risk assets increase substantially driven by the emergence of the COVID-19 Omicron variant as well as a more hawkish tone from central banks around the world. Supply side inflationary pressures and hawkish comments from global central banks triggered rapid re-pricing of short-term interest rates and increase in yields during October. The combination of a more hawkish stance and persistent inflation saw implied fixed income volatility increase substantially and the most violent moves in short-term rates in almost a decade. Outside of the rates markets, risk assets broadly recovered from their September weakness. Markets took a setback during the last days of November following the emergence of the new COVID-19 Omicron variant of the coronavirus in South Africa. Volatility spiked into month end as the VIX index, a measure of implied US equity volatility, increased. Energy markets printed some of the largest negative corrections during the month, with crude oil and gasoline falling on fears of reduced demand and weaker economic activity. Global equity markets recovered from their late November correction during December, as the more benign consequences of the highly transmissible Omicron variant of the coronavirus became evident all while major central banks took a more hawkish tilt in response to persistent inflation.

Performance review

The Fund had strong performance during the year, posting positive returns on every quarter, delivering consistent returns 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 Premia 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.

During the third quarter the fund delivered positive returns against a backdrop of increasing volatility in risk assets. Gains from the Micro strategy were partially offset by losses from the Macro strategy. Within Micro, the Equity Market Neutral strategies added to performance driven by the Cyclical Quality models. Low Beta was a modest detractor. In Macro, Volatility continued to be the best performing strategy. However, losses from Seasonality, Momentum, FX Premia and Fixed income offset gains. Momentum was the worst performing strategy driven by a difficult September. Long equity exposure, as equity markets detracted led to losses. FX premia underperformed all three months particularly on the back of short USD exposure as the greenback gained.

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

Market Summary (continued)

The fund ended the year with a strong quarter performance, delivering the strongest calendar year since inception. This was despite increased volatility and corrections in risk assets, particularly during November, as the world processed the implications of new COVID-19 variants and heightened inflationary pressures. The quarter was dominated by strong performance from the Equities strategy while the Macro strategy finished flat. In Macro, the Volatility strategy contributed the most as VIX futures curve remained in contango, generating profits. Fixed Income, FX Premia and Momentum detracted. Losses in both directional and cross-country strategies impacted Fixed income, particularly on the back of long exposure to US and Italian bonds. In Equities all strategies contributed positively on the back of several signals, with Value and Quality adding the most.

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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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Indices definitions

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

GLOSSARY

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

GLOSSARY (continued)

Commercial paper	A type of borrowing by companies and institutions in the form of loans where lenders do not have the right to take the assets of the borrower if they fail to repay. These loans are given for a period of a year or less.
Commodity	A good produced in bulk. Many commodities, such as coffee, meat and grain, and raw materials such as metals and oil, are traded on local, regional and/or international markets called commodity exchanges, either on a spot basis or through futures contracts, which allow the purchase or sale of a commodity at a predetermined price on a particular date in the future.
Common stock	See <i>Ordinary shares</i>
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.

GLOSSARY (continued)

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

GLOSSARY (continued)

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 <i>Equity</i>
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 <i>Country Risk</i>
Stock	See <i>Equity</i>
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	<ol style="list-style-type: none"> 1. The annual rate of return on an investment, expressed as a percentage. 2. For bonds and notes, the coupon rate divided by the market price. This is not an accurate measure of total return, since it does not factor in capital gains. 3. For securities, the annual dividends divided by the purchase price. This is not an accurate measure of total return, since it does not factor in capital gains. Here, also called dividend yield or current yield.

The Directors of Man Funds VI plc (the "Fund") herewith submit their report together with the audited financial statements for the year ended 31 December 2021.

Principal activities and review of the development of the business

The Fund was incorporated as an investment company with variable capital under the laws of Ireland as a public limited company on 28 November 2007 under registration number 449860. The Fund has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended), (the "UCITS Regulations") and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) (Amendment) Regulations 2019 (the "Central Bank UCITS Regulations"). The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio"), and as at 31 December 2021 the Fund was comprised of twenty four Portfolios and of which, twenty one Portfolios were in operation, as follows:

- 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 High Yield Opportunities;
- Man GLG Event Driven Alternative;
- Man GLG High Yield Opportunities DE;
- Man GLG Asia Pacific (ex-Japan) Equity Alternative;
- Man GLG Global Consumer Equity Alternative (ceased operations on 12 October 2021);
- Man GLG RI Global Sustainable Growth Alternative (commenced operations on 13 May 2021);
- Man GLG RI Sustainable Energy Transition Alternative (commenced operations on 14 June 2021);
- Man GLG Global Emerging Markets Debt Total Return;
- Man GLG Global Debt Total Return;
- Man GLG Japan Equity Alternative (ceased operations on 14 July 2021);
- Man GLG US Equity Extended (ceased operations on 9 December 2021);
- Man GLG Convertible Arbitrage Alternative (commenced operations on 11 May 2021);
- Man AHL Multi Strategy Alternative;
- Man AHL TargetRisk;
- Man AHL Active Balanced;
- Man AHL TargetRisk Moderate;
- Man AHL Target Growth Alternative (commenced operations on 12 January 2021);
- Man AHL Global Bond (commenced operations on 22 June 2021); and
- Man Alternative Style Risk Premia.

Results for the year and state of affairs at 31 December 2021

For a detailed commentary on the results for the year and the state of affairs of the Fund at 31 December 2021 see the Investment Manager's reports, the statement of financial position, the statement of comprehensive income and the schedule of investments. All Classes of Redeemable Participating Shares are together known as the "Redeemable Participating Shares" or "Shares".

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

Share Classes	31 December 2021	31 December 2020
<i>Man GLG Alpha Select Alternative</i>		
Class DL GBP	8.24%	4.60%
Class DL H EUR	7.63%	3.78%
Class DL H USD	8.30%	4.99%
Class DN H USD##	2.26%	n/a
Class DNY H EUR	7.19%	3.40%
Class IL GBP	8.87%	5.23%
Class IL GBP Dist	6.89%	3.63%
Class IL H EUR	8.31%	4.36%
Class IL H EUR Dist	6.44%	2.79%
Class IL H SEK	8.65%	4.78%
Class IL H USD	8.92%	5.62%
Class IL H USD Dist	7.02%	4.12%
Class IL U GBP	8.87%	5.26%
Class IN GBP##	7.80%	n/a
Class IN H CHF##	8.14%	n/a
Class IN H EUR	8.07%	4.19%
Class IN H SEK	8.35%	4.49%
Class IN H USD	8.71%	5.21%

Results for the year and state of affairs at 31 December 2021 (continued)

Share Classes	31 December 2021	31 December 2020
<i>Man GLG European Equity Alternative</i>		
Class DN EUR	1.86%	4.30%
Class DN H CHF	1.72%	3.97%
Class DN H GBP	2.70%	5.18%
Class DN H NOK	1.80%	4.81%
Class DN H SEK	2.46%	4.10%
Class DN H USD	2.29%	5.82%
Class DN U EUR	3.14%	5.63%
Class IMU H GBP##	0.88%	n/a
Class IN EUR	2.54%	4.97%
Class IN H GBP	2.91%	5.98%
Class IN H SEK	2.53%	4.66%
Class IN H USD	2.93%	5.57%
Class INU EUR	2.97%	5.00%
Class INU H USD	3.76%	6.42%
Class INZ EUR#	0.54%	5.62%
Class INZ EUR Dist#	(4.46%)	(1.38%)
Class INZ H CHF Dist	(2.62%)	(2.13%)
Class INZ H GBP Dist	(1.93%)	(1.33%)
Class INZ H USD	3.64%	6.37%
Class INZ H USD Dist+	n/a	(2.20%)
Class IXXN EUR	2.98%	4.79%
Class IXXN H USD	2.43%	5.18%
<i>Man AHL Multi Strategy Alternative</i>		
Class DN USD	(2.80%)	(14.78%)
Class DN H EUR	(3.79%)	(15.66%)
Class DN H GBP	(3.19%)	(15.27%)
Class IN USD	(2.06%)	(14.16%)
Class IN H CHF+	n/a	(13.64%)
Class IN H EUR	(3.02%)	(15.10%)
Class IN H GBP	(2.45%)	(14.62%)
Class IN H SEK	(2.88%)	(14.75%)
<i>Man AHL TargetRisk</i>		
Class D USD	13.55%	4.91%
Class D H CHF	12.19%	3.00%
Class D H EUR	12.45%	3.31%
Class D H GBP	13.07%	3.82%
Class D H SEK	12.51%	3.39%
Class D H SGD	13.40%	4.50%
Class DJ USD##	1.32%	n/a
Class DRV USD##	(1.87%)	n/a
Class DU USD Dist##	9.47%	n/a
Class DU H HKD Dist##	8.56%	n/a
Class DU H SGD Dist##	9.31%	n/a
Class DV USD	13.27%	9.70%
Class DW USD##	(0.40%)	n/a
Class I USD	14.42%	5.70%
Class I H AUD	13.67%	7.70%
Class I H (BRL) USD	8.65%	(17.45%)
Class I H CHF	13.04%	3.78%
Class I H EUR	13.30%	4.10%
Class I H GBP	13.92%	4.57%
Class I H JPY	13.86%	4.48%
Class I H SEK	13.19%	3.97%
Class I H SGD	14.25%	5.28%
Class INU USD	14.90%	36.90%
Class INU H CHF	13.50%	6.29%
Class INU H EUR	13.78%	2.86%
Class INU H GBP	14.40%	6.47%
Class IV USD	14.13%	(14.36%)

Results for the year and state of affairs at 31 December 2021 (continued)

Share Classes	31 December 2021	31 December 2020
<i>Man GLG European Mid-Cap Equity Alternative</i>		
Class DN EUR	6.14%	(3.75%)
Class DN H USD	6.24%	(2.40%)
Class DNY EUR	5.66%	(3.99%)
Class IN EUR	6.73%	(3.02%)
Class INF EUR	6.88%	(3.01%)
Class INF H GBP	7.37%	(2.45%)
Class INF H USD	7.40%	(1.51%)
Class IN H GBP	6.83%	(2.46%)
Class IN H SEK	7.73%	(2.73%)
Class IN H USD	6.87%	(1.57%)
<i>Man GLG Global Emerging Markets Debt Total Return</i>		
Class D USD	(0.91%)	2.75%
Class D H CHF	(1.91%)	1.21%
Class D H EUR	(1.66%)	1.51%
Class D H GBP	(0.93%)	2.61%
Class D H NOK	(0.52%)	3.10%
Class DL USD	(0.68%)	3.01%
Class DL H EUR	(1.42%)	1.68%
Class DMF USD	(0.67%)	3.01%
Class DMF H EUR	(1.41%)	1.74%
Class DR USD Dist	(0.17%)	3.52%
Class DY USD+	n/a	0.57%
Class DY H EUR	(1.87%)	1.27%
Class I USD	(0.16%)	3.53%
Class I USD Dist	(0.17%)	3.53%
Class I H AUD	(0.26%)	3.58%
Class I H CHF	(1.12%)	1.94%
Class I H EUR	(0.92%)	2.28%
Class I H EUR Dist	(0.91%)	2.28%
Class I H GBP	(0.17%)	3.38%
Class I H SEK	(0.20%)	2.91%
Class IL USD	0.02%	3.82%
Class IL H EUR	(0.62%)	1.29%
Class IMF USD	0.07%	3.77%
Class IMF USD Dist	0.08%	3.79%
Class IMF H EUR	(0.65%)	2.58%
Class IMF H EUR Dist	(0.63%)	2.56%
Class IMF H GBP Dist	0.06%	3.37%
<i>Man GLG Innovation Equity Alternative</i>		
Class DN USD	(4.23%)	16.73%
Class DN H CHF	(5.23%)	15.10%
Class DN H EUR	(5.06%)	15.33%
Class DN H SEK	(4.81%)	15.29%
Class DNF USD	(3.71%)	5.50%
Class DNF H EUR	(4.56%)	12.28%
Class IN USD	(3.51%)	17.43%
Class INF USD	(3.12%)	17.95%
Class INF H EUR	(3.84%)	16.48%
Class INF H GBP	(3.27%)	17.19%
Class IN H CHF	(4.47%)	15.74%
Class IN H EUR	(4.40%)	15.99%
Class IN H GBP	(3.84%)	16.73%
Class IN H SEK	(4.15%)	16.02%
Class INU H EUR	(3.91%)	16.15%
Class INU H GBP	(3.47%)	16.93%
Class IXN H EUR##	(3.91%)	n/a

Results for the year and state of affairs at 31 December 2021 (continued)

Share Classes	31 December 2021	31 December 2020
<i>Man Alternative Style Risk Premia</i>		
Class D USD	9.86%	(12.17%)
Class D H DKK	8.74%	(13.28%)
Class D H EUR	8.79%	(13.24%)
Class D H NOK	9.40%	(12.76%)
Class D H SEK	8.91%	(13.05%)
Class I USD	10.72%	(11.43%)
Class I H AUD	10.18%	(11.93%)
Class I H CHF#	4.50%	(12.99%)
Class I H DKK	9.68%	(0.73%)
Class I H EUR	9.59%	(12.69%)
Class I H GBP	10.26%	(12.18%)
Class I H JPY	10.24%	(12.55%)
Class I H NZD	10.42%	(3.28%)
Class I H SEK	10.07%	(12.45%)
Class INU H EUR	9.29%	(12.43%)
Class INU H GBP##	12.73%	n/a
Class INU USD	10.16%	(11.30%)
<i>Man AHL Active Balanced</i>		
Class DV USD##	(2.51%)	n/a
Class I H EUR	7.34%	5.84%
Class I H GBP	7.85%	6.78%
Class I H JPY	7.73%	6.06%
Class I H USD	8.21%	7.33%
<i>Man GLG High Yield Opportunities</i>		
Class D EUR	10.02%	10.77%
Class D H CHF##	3.60%	n/a
Class D H USD Dist##	2.72%	n/a
Class DV H USD	10.86%	35.79%
Class I EUR	10.85%	11.61%
Class I EUR Dist##	2.10%	n/a
Class I H (BRL) EUR##	3.55%	n/a
Class I H CHF##	3.20%	n/a
Class I H GBP	11.43%	11.62%
Class I H USD	11.60%	13.45%
Class I H USD Dist	7.24%	31.28%
Class IF EUR	11.18%	11.94%
Class IF H GBP	11.77%	11.95%
Class IF H GBP Dist	7.18%	5.95%
Class IF H GBP G-Dist	7.02%	5.65%
Class ILU H GBP G-Dist	6.67%	6.32%
Class IV H USD	11.29%	35.97%
<i>Man GLG Credit Multi-Strategy Alternative</i>		
Class DN H EUR	0.21%	4.89%
Class IN USD	0.72%	6.40%
Class IN H EUR	0.02%	5.16%
Class IN H SEK	1.00%	6.05%
Class INU H GBP	0.21%	5.55%

Results for the year and state of affairs at 31 December 2021 (continued)

Share Classes	31 December 2021	31 December 2020
<i>Man GLG Event Driven Alternative</i>		
Class DN USD	5.65%	11.36%
Class DN H CHF##	1.36%	n/a
Class DN H EUR	4.97%	9.57%
Class DNFY H EUR	5.16%	10.17%
Class DNFY USD	5.84%	11.66%
Class IN H CHF##	1.72%	n/a
Class IN H EUR	5.62%	10.44%
Class IN H GBP	6.14%	10.30%
Class IN H SEK	5.80%	10.87%
Class IN USD	6.26%	11.71%
Class INF H EUR	6.04%	11.00%
Class INF USD	6.69%	12.50%
Class IU USD	8.97%	22.63%
Class INU H EUR	5.80%	7.46%
Class INXX H EUR	5.58%	0.84%
<i>Man GLG Global Debt Total Return</i>		
Class I C EUR	2.69%	(0.17%)
Class I C USD	(4.78%)	8.66%
Class I H CHF	(5.97%)	0.99%
Class I H EUR	(5.75%)	1.03%
<i>Man GLG High Yield Opportunities DE</i>		
Class I EUR	5.03%	11.27%
Class I EUR Dist	0.34%	5.57%
Class ILU EUR G Dist	(0.14%)	5.00%
<i>Man GLG Global Consumer Equity Alternative**</i>		
Class DN H EUR#	(6.60%)	18.03%
Class IN USD#	(5.66%)	19.82%
Class IN H EUR#	(6.16%)	18.80%
Class INF USD#	(5.51%)	19.80%
<i>Man GLG Japan Equity Alternative**</i>		
Class IN H EUR#	5.20%	0.09%
Class IN H USD#	5.58%	1.11%
Class INF H EUR#	4.69%	0.81%
<i>Man GLG US Equity Extended**</i>		
Class IM USD #	12.05%	9.83%
Class IM C EUR#	21.44%	5.34%
Class IM C GBP#	15.89%	3.77%
Class IMF C EUR#	21.78%	5.45%
Class IU C GBP#	16.32%	2.65%
<i>Man AHL TargetRisk Moderate</i>		
Class D USD##	5.38%	n/a
Class D H CHF##	(0.01%)	n/a
Class D H EUR	4.61%	1.25%
Class I USD	6.33%	1.61%
Class I H CHF##	5.87%	n/a
Class I H EUR	5.39%	1.40%

Results for the year and state of affairs at 31 December 2021 (continued)

Share Classes	31 December 2021	31 December 2020
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>		
Class IN USD	3.76%	0.00%
Class IN H EUR	3.15%	0.01%
Class IN H GBP	3.73%	0.00%
Class INF USD	4.21%	0.00%
Class INF H EUR##	(1.10%)	n/a
Class IU H GBP##	5.78%	n/a
<i>Man AHL Target Growth Alternative*</i>		
Class D H CHF##	0.35%	n/a
Class D H EUR##	2.71%	n/a
Class I USD##	3.97%	n/a
Class I H EUR##	3.16%	n/a
Class I H GBP##	3.95%	n/a
Class IF H GBP##	(2.53%)	n/a
Class IF H JPY##	(2.24%)	n/a
<i>Man GLG Convertible Arbitrage Alternative*</i>		
Class IN USD##	(0.78%)	n/a
Class IN H EUR##	(1.71%)	n/a
Class IN H GBP##	(1.10%)	n/a
Class INF USD##	(1.12%)	n/a
Class INF H EUR##	(1.43%)	n/a
Class IU USD##	(1.11%)	n/a
Class IU H GBP##	(0.58%)	n/a
<i>Man GLG RI Global Sustainable Growth Alternative*</i>		
Class IN USD##	5.13%	n/a
Class IN H EUR##	5.23%	n/a
Class IN H GBP##	5.61%	n/a
Class INF H EUR##	5.62%	n/a
Class IU H GBP##	7.45%	n/a
<i>Man GLG RI Sustainable Energy Transition Alternative*</i>		
Class IN EUR##	(2.45%)	n/a
Class IN H GBP##	(2.19%)	n/a
Class IN H USD##	(2.17%)	n/a
Class INF EUR##	(2.15%)	n/a
<i>Man AHL Global Bond*</i>		
Class I USD##	(1.13%)	n/a
Class I H EUR##	(1.32%)	n/a
Class I H GBP##	(1.08%)	n/a
Class I H JPY##	(1.20%)	n/a

##The return shown above for the share classes of respective Portfolios is for the period from launch date to 31 December 2021. For details on the launch dates of the respective share classes, please refer to Note 21.

#The return shown above for the share classes of respective Portfolios is for the period from 1 January 2021 to the date of final redemption.

**Man GLG Japan Equity Alternative, Man GLG Global Consumer Equity Alternative and Man GLG US Equity Extended ceased their operations on 14 July 2021, 12 October 2021 and 9 December 2021, respectively.

*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.

+The return shown for the share classes of respective Portfolios is for the period from 1 January 2020 to the date of redemption during the year ended 31 December 2020.

Dividends

The Directors proposed the payment of dividends as per the table below for 31 December 2021 and 31 December 2020:

31 December 2021

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>
Man GLG Alpha Select Alternative	Class IL GBP Dist	£0.33
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€0.26
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF6.43
Man GLG European Equity Alternative	Class INZ H GBP Dist	£7.12
Man GLG High Yield Opportunities	Class I H USD Dist	US\$0.40
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.36
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.34
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£1.29
Man GLG High Yield Opportunities	Class I EUR Dist	€0.29
Man GLG High Yield Opportunities	Class D H USD Dist	US\$0.29
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.38
Man GLG High Yield Opportunities DE	Class ILU EUR G Dist	€1.25
Man AHL TargetRisk	Class DU USD Dist	US\$0.46
Man AHL TargetRisk	Class DU H HKD Dist	HKD0.45
Man AHL TargetRisk	Class DU H SGD Dist	SGD0.46

31 December 2020

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

Dividends proposed for the year ended 31 December 2021 were paid on 12 January 2022 for all the classes of Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE and Man AHL TargetRisk. The dividends proposed for the year ended 31 December 2020 were paid on 12 January 2021 for all the classes of Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE except for Class INZ H USD Dist of Man GLG European Equity Alternative which was paid on 8 January 2021. The Directors do not propose the payment of a dividend for any of the other share classes in the other Portfolios.

Future developments

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

Significant events during the year

Directors

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

Prospectus

A new Supplement was issued on 4 January 2021 for the AHL Partners LLP Portfolios to the Prospectus dated 31 December 2020. The amendments to the Prospectus reflected the launch of a new portfolio Man AHL Target Growth Alternative.

A new Supplement was issued on 22 January 2021 for the GLG Partners LP Portfolios to the Prospectus dated 31 December 2020. The amendments to the Prospectus reflected that Man GLG Asia Pacific (ex-Japan) Equity Alternative can invest in equity swaps or other derivatives where the underlying assets is equity instruments or equity indices.

A revised Prospectus and Supplements were issued on 9 March 2021. The amendments to the Prospectus include 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 and noting the Manager and the Investment Managers do not consider the principal adverse impacts of investment decisions on sustainability factors. These amendments are applicable to all Portfolios except Numeric Investors LLC Portfolios.

Significant events during the year (continued)

Prospectus (continued)

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 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 AHL Partners LLP 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.

An Addendum was issued on 31 August 2021 to the GLG Partners LP Supplement dated 20 May 2021. The amendments reflected a change in investment approach for Man GLG European Mid-Cap Equity Alternative and inclusion of investment in "New issues" under FINRA Rules as a part of the investment approach in case of Man GLG Innovation Equity Alternative.

New Supplements to the Prospectus were issued on 3 September 2021 to the GLG LLC and GLG Partners LP Portfolios dated 9 March 2021.

An Addendum was issued on 20 September 2021 to GLG Partners LP Supplement dated 3 September 2021 reflecting a change in investment approach with respect to Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative and Man GLG Innovation Equity Alternative.

An Addendum was issued on 8 October 2021 to GLG Partners LP and GLG LLC Supplements dated 3 September 2021. The amendments reflected change in investment approach for Man GLG Convertible Arbitrage Alternative.

An Addendum was issued on 13 December 2021 to GLG Partners LP Supplement dated 3 September 2021, AHL Partners LLP Supplement dated 11 October 2021, Man Solutions Limited Supplement dated 9 March 2021 and GLG LLC Supplement dated 3 September 2021. The main changes were: i) replacement of reference from Framework Regulation to Taxonomy Regulation applicable to all Portfolios. ii) financial product disclosure required as per Taxonomy Regulation applicable to Man GLG European Mid-Cap Equity Alternative, Man GLG Innovation Equity Alternative, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man GLG US Equity Extended.

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.

Man GLG Japan Equity Alternative, Man GLG Global Consumer Equity Alternative and Man GLG US Equity Extended ceased their operations on 14 July 2021, 12 October 2021 and 9 December 2021 respectively.

Share Classes

An Addendum was issued on 31 August 2021 to the GLG Partners LP Supplement dated 20 May 2021 to reflect the inclusion of IMU share class in Man GLG European Equity Alternative and the inclusion of M share class and related example with calculation of performance fees for GLG Partners LP portfolios.

An Addendum was issued on 8 October 2021 to GLG Partners LP and GLG LLC Supplements dated 3 September 2021. The amendments reflected a change in Management fees changed from 2.5% to 3% for share class DJ and inclusion of DW share class for Man GLG High Yield Opportunities. The main change was the inclusion of "W" share classes in the Prospectus.

An Addendum was issued on 8 October 2021 to AHL Partners LLP Supplement dated 4 June 2021. The amendments reflected the inclusion of D, I and DW share classes and deletion of DN and IN share classes for Man AHL TargetRisk.

A new Supplement for the AHL Partners LLP Portfolios was issued on 11 October 2021 to the Prospectus dated 9 March 2021 to reflect the inclusion of DRV share class in Man AHL TargetRisk.

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

Significant events during the year (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 sub-funds belonging to Man Funds VI plc invest. This is an additional risk factor which could impact the operations and valuation of the sub-funds' 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.

Furthermore, there were no other significant events during the year ended 31 December 2021.

Subsequent events since the year end

A revised Prospectus dated 1 January 2022 was issued.

An Addendum was issued on 1 February 2022 to GLG Partners LP Supplement dated 1 January 2022 reflecting updates to the subscription and redemption sections and noting the introduction of the 'K' share class.

The Directors and Investment Managers acknowledge the current crisis in Ukraine and all applicable Russian related sanctions. The Investment Managers have reviewed the positions held across Man Funds VI plc for any Russian and Ukrainian exposure. Appropriate action has been taken to reduce or remove certain direct exposures to Russia, where necessary, and the situation is under constant review.

All exposures to such investments have either been sold or written down to zero by the end of Q1 2022.

Man GLG European Equity Alternative and Man GLG RI Sustainable Energy Transition Alternative were the only GLG sub-funds for which a material exposure to any Russian holdings existed at the year end date. Most of the positions within these sub-funds were closed out before the end of February 2022, whilst all remaining positions were subsequently liquidated by the end of Q1 2022. Furthermore, the only AHL portfolio which faced exposure to some Russian holdings was Man AHL Multi Strategy Alternative. Following a decision from Man's Independent Pricing Committee, the value of these investments was written down to zero on 3 March 2022.

The ongoing political instability in the region is an additional risk factor which is being monitored and could impact the valuation of the Fund's assets after the year end.

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

Investment objectives

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

Directors and Secretary

The Directors and Secretary during the year and up to 25 April 2022 are listed on page 3. Unless indicated, they served for the entire financial year.

Directors' and Secretary's interests

Neither the Directors, nor their families, nor the secretary (Matsack Trust Limited), nor the Investment Manager had any interests in the Shares of the Fund during the year ended 31 December 2021, with the exception of one Subscriber Shares held by Man Asset Management (Ireland) Limited in a nominee capacity. The Directors' remuneration for the year ended 31 December 2021 and 31 December 2020 is disclosed in note 9 of these financial statements.

Directors' responsibilities

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

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

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

Directors' responsibilities (continued)

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

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

Accounting records

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

Independent Auditor

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

Corporate governance

The European Communities (Directive 2006/46/EC) Regulations (S.I. 450 of 2009 and S.I. 83 of 2010) requires the inclusion of a corporate governance statement in the Directors' Report. Although there is no specific statutory corporate governance code applicable to Irish collective investment schemes, the Fund is subject to corporate governance practices imposed by:

- i) The Irish Companies Act 2014 which is available for inspection at the registered office of the Fund;
- ii) The Articles of Association of the Fund which are available for inspection at the registered office of the Fund;
- iii) The Central Bank in their UCITS Notices and Guidance Notes which can be obtained from the Central Bank website at: <https://www.centralbank.ie/regulation/industry-market-sectors/funds/ucits> and are available for inspection at the registered office of the Fund.

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

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

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

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

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

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

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

The Fund may also by ordinary resolution:

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

Corporate governance (continued)

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

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

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

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

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

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

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

The Directors confirm that:

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

The Directors confirm that during the financial year end 31 December 2021:

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

Audit Committee

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

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

Cybersecurity risk

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

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

Custody and title risk

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

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

CRS Data Protection Information Notice

The Board hereby provides the following data protection information notice to all shareholders in the Portfolio either as at 31 December 2021 or at any point of time since this date.

For the avoidance of doubt, this notice applies equally to any shareholders that have ceased to hold shares in the Portfolio since 1 January 2021. Furthermore, it should be noted that this notice may be applicable to Controlling Persons of certain shareholders.

The Portfolio hereby confirms that it intends to take such steps as may be required to satisfy any obligations imposed by (i) the OECD's Standard for Automatic Exchange of Financial Account Information in Tax Matters (the "Standard"), which therein contains the Common Reporting Standard ("CRS"), as applied in Ireland by means of the relevant international legal framework and Irish tax legislation and (ii) EU Council Directive 2014/107/EU, amending Directive 2011/16/EU as regards mandatory automatic exchange information in the field of taxation ("DAC2"), as applied in Ireland by means of the relevant Irish tax legislation, so as to ensure compliance or deemed compliance (as the case may be) with the Standard/CRS and the DAC2 from 1 January 2021.

In this regard, the 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).

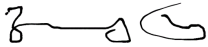
In certain circumstances, the Manager on behalf of the Fund may be legally obliged to share this information and other financial information with respect to a shareholder's interests in the Portfolio with the Irish Revenue Commissioners (and, in particular situations, also share information in relation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

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

Connected party transactions

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

On behalf of the Board

DocuSigned by:

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Director

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Director

Date: 25 April 2022

**REPORT FROM THE DEPOSITARY TO THE SHAREHOLDERS
DATED 25 APRIL 2022**

For the period from 1 January 2021 to 31 December 2021 (the “**Period**”)

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

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

Responsibilities of the Depository

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

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

Basis of Depository Opinion

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

Opinion

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

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

Michelle Moroney

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

Date: 25 April 2022

	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	4,769,060,927	429,543,846	14,788,743	35,382,079
Collateral balances with brokers	3	310,584,779	28,220,000	16,223,970	7,873,799
Due from brokers	3	33,232,350	344,331	7,011,390	71,781
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	1,384,478,670	1,115,748	144,492,002	-
Interest bearing securities	4	7,750,273,426	946,187,874	50,114,535	10,059,230
Derivatives	4	830,643,139	171,488,113	31,653,758	7,266,894
Subscriptions receivable		16,878,838	1,680,209	1,326,033	-
Interest receivable		26,210,490	1,039,525	-	21
Dividend receivable		3,847,045	2,453,432	201,867	20,251
Other assets	9	5,536,312	277,332	142,994	147
Total Assets		15,130,745,976	1,582,350,410	265,955,292	60,674,202
Liabilities					
Bank overdraft	3	4,931,729	12,493	531	5,093
Collateral balances due to brokers	3	253,870,285	53,780,175	6,511,858	1,327,932
Due to brokers	3	73,646,314	442,105	7,549,048	37,653
Financial liabilities at fair value through profit or loss:					
Derivatives	4	356,871,717	86,344,075	32,080,941	6,719,739
Repurchase agreements	4	46,538,184	-	-	-
Shareholder transactions		7,447,955	132,623	-	-
Performance fees payable	8,9	41,795,033	24,440,541	1,520,320	-
Management fees payable	8,9	9,787,869	1,064,762	293,019	50,937
Interest payable		1,992,081	563,750	15,579	-
Dividend payable on short securities		1,947,050	984,160	252,569	21,897
Liquidation fees payable		14,820	-	-	-
Accrued expenses and other liabilities	8,9	14,460,349	1,415,059	396,147	143,209
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		813,303,386	169,179,743	48,620,012	8,306,460
Net Assets Attributable to Redeemable Participating Shareholders		14,317,442,590	1,413,170,667	217,335,280	52,367,742

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 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 €
2,889,731,296	18,643,960	32,775,263	59,031,562	184,459,325	549,451,025	15,945,979
70,388,190	3,715,464	7,913,171	13,825,049	12,233,773	1,790,000	21,682,646
51,215	-	293	6,069,581	-	-	-
-	42,559,345	-	482,777,373	262,196,317	-	26,973,651
2,764,731,207	22,546,338	979,487,383	144,975,875	24,998,707	364,791,015	637,040,083
338,890,916	7,408,579	66,381,915	8,900,274	30,554,667	21,800,852	5,432,319
11,277,319	-	394	129	-	-	568,672
5,651,896	-	-	1,840	90	388	8,940,326
-	24,725	-	46,978	-	-	-
2,064,415	109,211	371,038	230,735	205,494	346,915	327,803
6,082,786,454	95,007,622	1,086,929,457	715,859,396	514,648,373	938,180,195	716,911,479
65	-	102,032	6,626	244,655	1,823,764	100
106,669,772	84,061	16,629,860	3,702,964	7,883,334	1,501,231	248,151
9,983,135	-	-	35,259,973	142	-	30
64,895,028	3,396,380	8,977,877	5,111,172	20,281,264	12,580,470	12,181,115
-	-	-	-	-	-	-
1,663,900	-	47,682	143,899	5,330,451	-	4,877
-	397,842	-	14,966	444,384	-	-
3,951,600	76,636	569,488	560,466	385,241	598,013	298,757
-	23,085	345,093	-	-	-	359,370
-	34,900	-	228,911	-	-	-
-	-	-	-	-	-	-
4,840,134	180,175	1,033,061	800,227	609,974	921,997	709,426
192,003,634	4,193,079	27,705,093	45,829,204	35,179,445	17,425,475	13,801,826
5,890,782,820	90,814,543	1,059,224,364	670,030,192	479,468,928	920,754,720	703,109,653

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

Man Funds VI plc
Statement of financial position (continued)
As at 31 December 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	8,299,232	257,822,111	878,628	25,016,660
Collateral balances with brokers	3	3,517,979	71,803,912	606,670	18,711,787
Due from brokers	3	-	18,392,706	193,398	-
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	160,764	354,081,231	-	-
Interest bearing securities	4	26,312,065	600,321,328	10,416,638	494,268,002
Derivatives	4	1,163,410	63,491,980	407,407	1,600,233
Subscriptions receivable		-	522,058	-	-
Interest receivable		128,251	803,681	9,264	6,931,855
Dividend receivable		-	178,480	-	-
Other assets	9	43,888	267,730	47,615	193,961
Total Assets		39,625,589	1,367,685,217	12,559,620	546,722,498
Liabilities					
Bank overdraft	3	2,014,900	38,474	39	6
Collateral balances due to brokers	3	314,532	33,335,270	70,561	9,977
Due to brokers	3	-	4,207,242	1,582,568	-
Financial liabilities at fair value through profit or loss:					
Derivatives	4	1,880,058	48,746,598	90,719	7,423,219
Repurchase agreements	4	-	-	-	40,923,482
Shareholder transactions		-	76,839	-	-
Performance fees payable	8,9	9,683	5,902,691	-	-
Management fees payable	8,9	29,857	1,013,204	6,804	256,426
Interest payable		41,797	-	212	303,155
Dividend payable on short securities		4,963	-	-	-
Liquidation fees payable		-	-	-	-
Accrued expenses and other liabilities	8,9	99,862	1,224,007	85,400	496,085
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		4,395,652	94,544,325	1,836,303	49,412,350
Net Assets Attributable to Redeemable Participating Shareholders		35,229,937	1,273,140,892	10,723,317	497,310,148

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 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\$
38,478	5,595,921	163,561	21,246,639	4,124,979	47,843,421	1,499,915
-	-	-	499,134	1,138,540	667,123	7,117,806
9	16	-	-	5	-	12,894
-	-	-	-	17,741,355	-	-
-	-	-	15,082,139	2,999,848	36,422,517	89,149,386
-	-	-	845,101	836,696	2,104,252	1,483,344
-	-	-	-	-	-	648,436
1,769	-	-	15,418	-	33	47,903
-	-	-	-	11,511	-	-
30,855	-	60,048	50,762	138,532	88,706	100,948
71,111	5,595,937	223,609	37,739,193	26,991,466	87,126,052	100,060,632
4,032	236,775	30	6	-	21	36
33	627	138,223	253,270	496,907	206,633	280,000
-	-	-	-	-	-	-
-	-	-	204,933	324,540	1,717,660	3,145,814
-	-	-	-	-	-	-
-	153,839	-	-	133,341	-	6
-	-	-	22,929	15,951	27,736	35,291
-	-	-	-	1,878	-	41,193
-	-	-	-	19,476	-	-
5,000	554,000	5,000	-	-	-	-
62,046	4,650,696	80,356	92,712	67,973	117,464	140,663
71,111	5,595,937	223,609	573,850	1,060,066	2,069,514	3,643,003
-	-	-	37,165,343	25,931,400	85,056,538	96,417,629

* 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 Japan Equity Alternative, Man GLG Global Consumer Equity Alternative and Man GLG US Equity Extended ceased their operations on 14 July 2021, 12 October 2021 and 9 December 2021, respectively.

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

Man Funds VI plc

Statement of financial position (continued)


As at 31 December 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	1,347,560	1,778,323	6,475,337
Collateral balances with brokers	3	2,816,220	783,283	667,000
Due from brokers	3	179	341	152
Financial assets at fair value through profit or loss:				
Equities and managed funds	4	18,308,695	3,649,624	162,074
Interest bearing securities	4	-	3,307,542	25,999,777
Derivatives	4	1,399,783	292,334	83,449
Subscriptions receivable		-	-	-
Interest receivable		-	-	92,055
Dividend receivable		-	7,889	-
Other assets	9	93,054	62,001	69,119
Total Assets		23,965,491	9,881,337	33,548,963
Liabilities				
Bank overdraft	3	-	591,145	-
Collateral balances due to brokers	3	241,725	51,631	119,648
Due to brokers	3	-	-	13,391,958
Financial liabilities at fair value through profit or loss:				
Derivatives	4	1,751,213	591,500	180,071
Repurchase agreements	4	-	-	-
Shareholder transactions		-	-	-
Performance fees payable	8,9	2,577	-	-
Management fees payable	8,9	11,251	7,413	6,725
Interest payable		368	482	-
Dividend payable on short securities		8,058	3,333	-
Liquidation fees payable		-	-	-
Accrued expenses and other liabilities	8,9	50,524	29,572	73,652
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		2,065,716	1,275,076	13,772,054
Net Assets Attributable to Redeemable Participating Shareholders		21,899,775	8,606,261	19,776,909

*# 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.

Approved and authorised for issue on behalf of the board on 25 April 2022.

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 Director

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 Director

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

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	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	4,011,131,164	56,637	397,434,721	51,271,702
Collateral balances with brokers	3	604,552,312	-	119,595,654	45,038,190
Due from brokers	3	55,869,617	-	1,076,077	2,199,134
Financial assets at fair value through profit or loss:					
Equities	4	1,520,906,701	-	2,545,053	145,468,187
Interest bearing securities	4	5,962,840,470	-	646,638,522	5,011,575
Derivatives	4	683,070,788	-	149,022,156	73,798,705
Subscriptions receivable		5,699,652	-	103,427	26,348
Interest receivable		13,907,701	-	606,926	-
Dividend receivable		4,550,455	-	2,669,358	586,750
Other assets	9	5,326,084	17,966	222,315	32,530
Total Assets		12,867,854,944	74,603	1,319,914,209	323,433,121
Liabilities					
Bank overdraft	3	10,442,448	973	4	-
Collateral balances due to brokers	3	499,687,836	112	196,521,601	33,177,324
Due to brokers	3	50,838,596	-	60,921	4,376,259
Financial liabilities at fair value through profit or loss:					
Derivatives	4	394,350,237	-	69,797,252	59,877,029
Repurchase agreements	4	45,652,637	-	-	-
Shareholder transactions		16,492,377	-	42,486	258,057
Performance fees payable	8,9	28,061,630	95	4,425,075	557,273
Management fees payable	8,9	7,772,556	9,316	742,252	372,633
Interest payable		1,240,690	998	245,959	77,075
Dividend payable on short securities		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.

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\$
68,469,526	1,825,427,093	23,553,609	39,204,913	80,245,738	157,435,132	1,017,570,717
11,643,785	48,727,424	35,321,099	77,781,732	33,647,407	23,154,506	47,642,308
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
64,485	288	-	27	487	7,249,110	929
6,372,641	84,517,446	2,334,427	14,420,380	13,732,173	24,355,932	8,939,839
78,852	3,264,670	181,455	-	7,639,578	1,461	-
11,849,998	24,190,754	37,786,099	64,355,334	20,463,604	22,975,417	8,414,218
-	-	-	-	-	-	-
10,670	6,867,038	186,764	518,685	36,488	8,417,938	-
-	-	4	-	15,493,384	-	-
76,548	2,406,663	238,735	688,084	598,901	538,452	1,075,850
-	-	40,631	308,519	-	-	-
31,070	-	77,388	-	340,985	-	-
-	-	-	-	-	-	-
140,942	3,189,353	325,753	1,224,539	606,165	675,068	1,523,045
18,625,206	124,436,212	41,171,256	81,515,568	58,911,765	64,213,378	19,953,881
94,359,776	4,140,009,091	273,071,494	1,323,232,835	700,842,215	632,045,324	1,684,502,740

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2020



	Notes	Man GLG High Yield Opportunities €	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$
Assets					
Cash and cash equivalents	3	28,569,149	6,150,751	95,442,709	1,136,040
Collateral balances with brokers	3	13,054,948	4,652,939	70,190,955	704,795
Due from brokers	3	-	139,935	27,131,222	-
Financial assets at fair value through profit or loss:					
Equities	4	10,675,127	34,162	188,126,976	-
Interest bearing securities	4	250,993,270	28,655,800	58,366,439	27,440,819
Derivatives	4	1,107,277	784,668	22,108,309	566,009
Subscriptions receivable		6,045	-	787,021	-
Interest receivable		4,212,364	174,093	460,546	27,810
Dividend receivable		-	-	111,721	-
Other assets	9	821,539	121,034	127,030	64,127
Total Assets		309,439,719	40,713,382	462,852,928	29,939,600
Liabilities					
Bank overdraft	3	2,550,062	-	773	-
Collateral balances due to brokers	3	151,276	1,438,289	32,559,749	-
Due to brokers	3	-	162,100	30,763,620	2,657,809
Financial liabilities at fair value through profit or loss:					
Derivatives	4	6,861,402	3,462,666	8,981,496	205,382
Repurchase agreements	4	37,231,166	96,582	-	-
Shareholder transactions		9,014	-	28,167	-
Performance fees payable	8,9	-	438,527	4,698,505	-
Management fees payable	8,9	74,832	29,250	283,995	8,994
Interest payable		261,022	34,259	-	348
Dividend payable on short securities		-	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 financial statements.

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\$
11,633,458	2,725,474	220,477,317	6,254,540	16,815,585	8,003,591
2,977,808	1,289,244	300,008,307	357,025	417,546	-
-	-	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
-	68	496,742	5	6	-
695,519	22,460	267,392	182,603	10,248	-
-	-	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

Statement of changes in net assets
For the year ended 31 December 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 year/period		11,799,892,277	1,046,796,374	223,871,066	94,359,776
Issues [~]	10	8,364,348,344	686,371,557	40,221,633	79,386
Redemptions [~]	10	(6,148,053,399)	(361,276,594)	(55,007,561)	(34,249,722)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		301,255,368	41,279,330	8,250,142	(7,821,698)
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		<u>14,317,442,590</u>	<u>1,413,170,667</u>	<u>217,335,280</u>	<u>52,367,742</u>

	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 year/period		34,923,798	385,235,719	27,005,638	223,223,613
Issues [~]	10	30,887,177	1,164,225,906	1,250,394	279,149,582
Redemptions [~]	10	(28,490,024)	(254,342,151)	(15,923,586)	(4,122,172)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		(2,091,014)	(21,978,582)	(1,609,129)	(940,875)
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		<u>35,229,937</u>	<u>1,273,140,892</u>	<u>10,723,317</u>	<u>497,310,148</u>

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

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

Man Funds VI plc

Statement of changes in net assets (continued)
For the year ended 31 December 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
3,783,177,258	20,944,033	215,242,394	549,748,195	125,673,267	92,539,935	516,648,015
(2,496,996,248)	(211,779,048)	(409,714,876)	(510,825,578)	(312,186,348)	(808,583,537)	(136,344,380)
464,592,719	8,578,064	(69,535,989)	(69,734,640)	33,936,685	(47,704,418)	61,513,900
5,890,782,820	90,814,543	1,059,224,364	670,030,192	479,468,928	920,754,720	703,109,653
+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	-	-
20,457,707	7,062,877,219	-	12,376,885	23,940,795	117,729,961	142,512,413
(35,800,201)	(9,651,785,734)	(79,503,692)	(4,725,449)	(6,997,882)	(28,713,566)	(41,963,553)
(117,091)	383,651,145	6,761,560	1,257,780	985,194	(3,959,857)	(4,131,231)
-	-	-	37,165,343	25,931,400	85,056,538	96,417,629

* 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 Japan Equity Alternative, Man GLG Global Consumer Equity Alternative and Man GLG US Equity Extended ceased their operations on 14 July 2021, 12 October 2021 and 9 December 2021, respectively.

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

Man Funds VI plc

Statement of changes in net assets (continued)
For the year ended 31 December 2021



	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 year/period		-	-	-
Issues [~]	10	33,774,063	8,465,835	20,003,467
Redemptions [~]	10	(13,187,206)	-	-
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		1,312,918	140,426	(226,558)
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		21,899,775	8,606,261	19,776,909

[~]Includes non-cash transactions relating to switches in/out between share classes effective during the year/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 financial statements.

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Man Funds VI plc

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



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

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

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

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

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

Man Funds VI plc

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



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

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

Man Funds VI plc
Statement of comprehensive income
For the year ended 31 December 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	685,125,392	80,917,233	14,976,079	(6,401,197)
Other income		969,090	32,780	452,052	-
		<u>686,094,482</u>	<u>80,950,013</u>	<u>15,428,131</u>	<u>(6,401,197)</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	(130,562,397)	-	-	-
		<u>(130,562,397)</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8,9	102,205,691	9,595,830	3,651,095	829,054
Performance fees	8,9	41,944,245	22,506,797	1,129,791	-
Transaction and brokerage costs		39,860,395	-	47	44,753
Administration fees	8,9	38,491,304	3,299,259	596,301	247,448
Research fees	9	3,710,300	1,179,245	574,675	-
Depositary fees	8	2,449,181	148,240	237,897	25,731
Legal fees		2,082,877	49,731	37,720	16,971
Audit fees	17	232,476	7,858	6,459	6,886
Directors' fees	8,9	53,176	3,736	1,186	860
Liquidation expenses		15,041	-	-	-
Other expenses	2 (p)	5,935,243	475,231	527,174	127,353
Total expenses		<u>236,979,929</u>	<u>37,265,927</u>	<u>6,762,345</u>	<u>1,299,056</u>
Expense reimbursement	9	17,902,298	833,930	222,197	-
Net expenses		<u>219,077,631</u>	<u>36,431,997</u>	<u>6,540,148</u>	<u>1,299,056</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		30,169,113	3,094,034	65,186	-
		<u>30,169,113</u>	<u>3,094,034</u>	<u>65,186</u>	<u>-</u>
Withholding tax		5,029,973	144,652	572,655	121,445
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u>301,255,368</u>	<u>41,279,330</u>	<u>8,250,142</u>	<u>(7,821,698)</u>

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

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

Man Funds VI plc

Statement of comprehensive income (continued)

For the year ended 31 December 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 €
512,052,032	11,194,871	(20,122,805)	(57,915,346)	42,803,359	(36,386,177)	69,068,683
-	46,163	-	13,951	-	-	101,701
512,052,032	11,241,034	(20,122,805)	(57,901,395)	42,803,359	(36,386,177)	69,170,384
-	-	-	-	-	-	-
-	-	-	-	-	-	-
37,295,801	1,557,071	7,329,213	7,985,193	5,425,384	8,932,685	1,862,774
-	482,338	3	231,849	559,015	-	-
201,542	-	39,568,520	-	18,539	-	-
14,683,648	456,388	3,528,980	2,380,518	1,706,940	3,586,849	1,243,795
-	156,060	-	565,858	-	-	-
687,712	38,257	162,732	115,141	272,607	169,153	84,730
242,922	18,802	63,846	46,005	34,235	63,261	901,609
39,833	6,061	10,007	13,527	8,480	12,133	7,868
15,093	1,273	4,760	3,283	2,476	5,251	1,427
-	-	-	-	-	-	-
1,240,573	191,303	337,757	320,956	226,544	265,275	179,957
54,407,124	2,907,553	51,005,818	11,662,330	8,254,220	13,034,607	4,282,160
7,084,284	242,366	1,592,634	702,517	1,050,272	1,716,508	639,178
47,322,840	2,665,187	49,413,184	10,959,813	7,203,948	11,318,099	3,642,982
136,473	-	-	-	-	-	3,987,622
136,473	-	-	-	-	-	3,987,622
-	(2,217)	-	873,432	1,662,726	142	25,880
464,592,719	8,578,064	(69,535,989)	(69,734,640)	33,936,685	(47,704,418)	61,513,900

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

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 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	(1,518,103)	(2,345,232)	(1,460,543)	20,280,248
Other income		3,550	86,415	-	92,666
		<u>(1,514,553)</u>	<u>(2,258,817)</u>	<u>(1,460,543)</u>	<u>20,372,914</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	-	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8,9	358,190	8,126,054	81,543	2,547,767
Performance fees	8,9	38,506	7,510,034	-	-
Transaction and brokerage costs		2,016	-	24,327	-
Administration fees	8,9	100,850	2,591,200	55,052	1,280,738
Research fees	9	6,813	481,281	-	-
Depository fees	8	20,706	139,060	5,826	92,337
Legal fees		70,354	60,287	15,669	26,913
Audit fees	17	7,452	13,025	7,391	8,285
Directors' fees	8,9	694	2,424	664	1,569
Liquidation expenses		-	-	-	-
Other expenses	2 (p)	113,862	402,129	99,292	162,904
		<u>719,443</u>	<u>19,325,494</u>	<u>289,764</u>	<u>4,120,513</u>
Expense reimbursement	9	141,269	756,170	142,775	625,336
Net expenses		<u>578,174</u>	<u>18,569,324</u>	<u>146,989</u>	<u>3,495,177</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		-	-	-	17,762,505
		<u>-</u>	<u>-</u>	<u>-</u>	<u>17,762,505</u>
Withholding tax		(1,713)	1,150,441	1,597	56,107
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u>(2,091,014)</u>	<u>(21,978,582)</u>	<u>(1,609,129)</u>	<u>(940,875)</u>

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

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

Man Funds VI plc

Statement of comprehensive income (continued)

For the year ended 31 December 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\$
93,625	483,866,502	7,128,171	1,565,571	1,343,598	(3,671,805)	(3,698,138)
903	72	10	-	-	-	-
94,528	483,866,574	7,128,181	1,565,571	1,343,598	(3,671,805)	(3,698,138)
-	-	-	-	-	-	-
-	-	-	-	-	-	-
106,596	25,152,221	33	241,585	128,024	198,128	241,528
19,492	64,459,125	-	-	133,341	-	9,006
-	-	-	-	-	642	-
31,571	7,647,121	169,085	101,415	70,906	133,762	181,230
19,483	1,596,433	40,544	-	77,787	-	11,181
9,439	1,669,457	9,728	6,183	23,600	14,419	10,203
51,070	2,193,339	27,366	30,335	40,323	19,676	10,260
7,121	823,844	7,688	7,405	7,377	7,437	5,796
647	77,194	830	678	644	641	689
5,000	554,000	5,000	-	-	-	-
102,252	10,885,851	147,331	95,609	107,604	82,880	82,116
352,671	115,058,585	407,605	483,210	589,606	457,585	552,009
155,052	15,712,446	221,748	175,419	257,607	169,533	118,916
197,619	99,346,139	185,857	307,791	331,999	288,052	433,093
-	-	-	-	-	-	-
-	-	-	-	-	-	-
14,000	869,290	180,764	-	26,405	-	-
(117,091)	383,651,145	6,761,560	1,257,780	985,194	(3,959,857)	(4,131,231)

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

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

+ Man GLG Japan Equity Alternative, Man GLG Global Consumer Equity Alternative and Man GLG US Equity Extended ceased their operations on 14 July 2021, 12 October 2021 and 9 December 2021, respectively.

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 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	1,407,398	210,723	(173,747)
Other income		-	673	-
		<u>1,407,398</u>	<u>211,396</u>	<u>(173,747)</u>
Other comprehensive income				
Adjustment to foreign currency on aggregation	2 (o)	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses				
Management fees	8,9	38,978	47,066	42,126
Performance fees	8,9	2,577	-	-
Transaction and brokerage costs		-	-	-
Administration fees	8,9	39,500	14,695	31,594
Research fees	9	2,318	4,626	-
Depositary fees	8	7,031	7,892	6,000
Legal fees		9,878	11,841	14,106
Audit fees	17	7,357	3,401	7,358
Directors' fees	8,9	645	517	-
Liquidation expenses		-	-	-
Other expenses	2 (p)	58,853	35,838	75,832
		<u>167,137</u>	<u>125,876</u>	<u>177,016</u>
Expense reimbursement	9	88,376	60,929	124,345
Net expenses		<u>78,761</u>	<u>64,947</u>	<u>52,671</u>
Finance cost				
Distributions to holders of Redeemable Participating Shares		-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>
Withholding tax		15,719	6,023	140
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u>1,312,918</u>	<u>140,426</u>	<u>(226,558)</u>

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

*# Man GLG 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 financial statements.

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Man Funds VI plc
Statement of comprehensive income
For the year ended 31 December 2020



	Notes	Combined Fund US\$	#Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	1,085,695,566	(2,206,313)	102,492,070	19,742,307
Other income		583,651	20,002	73,876	253,170
		<u>1,086,279,217</u>	<u>(2,186,311)</u>	<u>102,565,946</u>	<u>19,995,477</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	149,387,926	-	-	-
		<u>149,387,926</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8,9	79,950,499	389,904	8,966,762	5,734,365
Administration fees	8,9	29,160,897	113,784	3,244,129	898,073
Performance fees	8,9	41,909,764	2,658	11,646,721	1,619,657
Research fees	9	1,537,395	-	-	1,065,487
Depository fees	8	2,013,806	19,606	146,761	245,669
Legal fees		506,677	3,700	24,172	21,187
Audit fees	17	215,088	6,270	14,158	7,613
Directors' fees	8,9	53,676	983	7,694	2,062
Transaction and brokerage costs		52,154	-	-	-
Liquidation expenses		5,096	4,464	-	-
Other expenses	2 (p)	2,968,102	83,162	109,053	215,750
		<u>158,373,154</u>	<u>624,531</u>	<u>24,159,450</u>	<u>9,809,863</u>
Expense reimbursement	9	12,145,740	75,306	821,604	4,666
Net expenses		<u>146,227,414</u>	<u>549,225</u>	<u>23,337,846</u>	<u>9,805,197</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		17,328,402	-	2,634,610	611,020
		<u>17,328,402</u>	<u>-</u>	<u>2,634,610</u>	<u>611,020</u>
Withholding tax		4,001,754	1,600	159,227	863,717
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u>1,068,109,573</u>	<u>(2,737,136)</u>	<u>76,434,263</u>	<u>8,715,543</u>

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

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

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

Man Funds VI plc

Statement of comprehensive income (continued)

For the year ended 31 December 2020



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$
(13,276,920)	398,636,288	(11,457,044)	179,253,067	129,837,715	(36,908,697)	154,414,831
8,657	-	61,305	-	-	-	-
(13,268,263)	398,636,288	(11,395,739)	179,253,067	129,837,715	(36,908,697)	154,414,831
-	-	-	-	-	-	-
-	-	-	-	-	-	-
1,288,254	20,704,017	3,839,336	9,028,177	5,062,295	6,722,101	10,091,025
370,439	8,317,403	1,099,338	4,408,745	1,506,572	1,843,900	4,053,476
857	-	64,264	591,552	17,808,689	-	-
-	-	-	-	-	-	-
35,813	419,647	77,307	126,312	80,543	360,713	197,302
8,827	73,230	7,647	27,480	11,176	23,217	30,364
8,756	28,210	8,430	12,626	10,495	12,169	22,579
1,311	10,110	2,461	7,717	2,607	3,298	5,480
29,852	-	-	4,811	-	11,999	-
-	-	-	-	-	-	-
130,276	592,557	136,885	295,833	139,245	229,933	256,918
1,874,385	30,145,174	5,235,668	14,503,253	24,621,622	9,207,330	14,657,144
-	3,896,016	-	1,807,696	463,588	1,243,439	1,837,035
1,874,385	26,249,158	5,235,668	12,695,557	24,158,034	7,963,891	12,820,109
-	-	-	-	-	-	-
-	-	-	-	-	-	-
227,146	-	(132,366)	-	588,511	1,755,760	-
(15,369,794)	372,387,130	(16,499,041)	166,557,510	105,091,170	(46,628,348)	141,594,722

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

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

Man Funds VI plc

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



	Notes	Man GLG High Yield Opportunities €	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	26,923,934	4,915,091	54,539,858	2,007,364
Other income		49,031	7,585	518	-
		<u>26,972,965</u>	<u>4,922,676</u>	<u>54,540,376</u>	<u>2,007,364</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (o)	-	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8,9	671,556	317,358	1,405,108	48,940
Administration fees	8,9	583,184	89,616	529,592	34,993
Performance fees	8,9	-	438,527	5,196,927	-
Research fees	9	-	-	219,762	-
Depositary fees	8	46,299	34,015	40,097	(844)
Legal fees		94,412	35,037	29,226	14,642
Audit fees	17	9,038	8,522	11,689	7,381
Directors' fees	8,9	1,421	887	1,300	801
Transaction and brokerage costs		-	5,436	-	56
Liquidation expenses		-	-	-	-
Other expenses	2 (p)	108,940	95,606	124,922	67,234
		<u>1,514,850</u>	<u>1,025,004</u>	<u>7,558,623</u>	<u>173,203</u>
Expense reimbursement	9	373,168	166,454	280,599	99,433
Net expenses		<u>1,141,682</u>	<u>858,550</u>	<u>7,278,024</u>	<u>73,770</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		3,476,688	-	-	-
		<u>3,476,688</u>	<u>-</u>	<u>-</u>	<u>-</u>
Withholding tax		58,149	988	205,672	-
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		<u>22,296,446</u>	<u>4,063,138</u>	<u>47,056,680</u>	<u>1,933,594</u>

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

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

Man Funds VI plc

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



Man GLG High Yield Opportunities DE €	##Man GLG Global Consumer Equity Alternative US\$	*Man GLG Japan Equity Alternative ¥	*Man GLG US Equity Extended US\$	*Man AHL TargetRisk Moderate US\$	*Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$
26,432,742	4,988,961	18,797,152	6,759,421	944,362	166
28,734	1,485	292	10	-	-
<u>26,461,476</u>	<u>4,990,446</u>	<u>18,797,444</u>	<u>6,759,431</u>	<u>944,362</u>	<u>166</u>
-	-	-	-	-	-
<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
1,083,947	203,367	12,112,210	48,841	30,111	219
532,955	60,967	3,564,910	49,351	14,143	66
-	938,323	6,338,975	-	-	-
-	91,626	607,405	4,072	-	22
36,051	17,878	1,865,572	6,837	4,519	57
18,592	39,886	1,024,509	3,782	3,013	42
7,779	7,511	789,272	7,408	7,487	20
1,297	743	6	-	156	2
-	-	-	-	-	-
-	-	-	-	-	-
56,864	105,467	6,078,990	26,603	19,578	274
<u>1,737,485</u>	<u>1,465,768</u>	<u>32,381,849</u>	<u>146,894</u>	<u>79,007</u>	<u>702</u>
291,719	256,057	9,681,209	59,953	39,467	404
<u>1,445,766</u>	<u>1,209,711</u>	<u>22,700,640</u>	<u>86,941</u>	<u>39,540</u>	<u>298</u>
8,130,296	-	-	-	-	-
<u>8,130,296</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
36,351	24,433	807,184	42,778	-	-
<u>16,849,063</u>	<u>3,756,302</u>	<u>(4,710,380)</u>	<u>6,629,712</u>	<u>904,822</u>	<u>(132)</u>

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

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

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

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

	Combined Fund US\$	++Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	301,255,368	-	41,279,330	8,250,142
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
Decrease/(increase) in collateral balances with brokers	293,967,533	-	91,375,654	28,814,220
Decrease/(increase) in due from brokers	22,637,267	-	731,746	(4,812,256)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities	136,428,031	-	1,429,305	976,185
Interest bearing securities	(1,787,432,956)	-	(299,549,352)	(45,102,960)
Derivatives	(185,050,871)	-	(5,919,134)	14,348,859
(Increase)/decrease in interest receivable	(12,302,789)	-	(432,599)	-
Decrease/(increase) in dividend receivable	703,410	-	215,926	384,883
(Increase)/decrease in other assets	(210,228)	17,966	(55,017)	(110,464)
(Decrease)/increase in collateral balances due to brokers	(245,817,551)	(112)	(142,741,426)	(26,665,466)
Increase/(decrease) in due to brokers	22,807,718	-	381,184	3,172,789
Increase/(decrease) in repurchase agreements	885,547	-	-	-
Increase/(decrease) in performance fees payable	13,733,403	(95)	20,015,466	963,047
Increase/(decrease) in management fees payable	2,015,313	(9,316)	322,510	(79,614)
Increase/(decrease) in interest payable	751,391	(998)	317,791	(61,496)
Increase/(decrease) in dividend payable on short securities	276,141	-	667,500	(291,363)
Increase/(decrease) in liquidation fees payable	9,359	(4,463)	-	-
Increase/(decrease) in accrued expenses and other liabilities	2,713,059	(58,646)	449,434	73,674
Net cash (used in)/provided by operating activities	(1,432,630,855)	(55,664)	(291,511,682)	(20,139,820)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	8,353,169,158	-	675,889,650	38,921,623
Redemption of Redeemable Participating Shares [~]	(6,157,097,821)	-	(352,281,332)	(55,265,293)
Net cash provided by/(used in) financing activities	2,196,071,337	-	323,608,318	(16,343,670)
Net increase/(decrease) in cash and cash equivalents	763,440,482	(55,664)	32,096,636	(36,483,490)
Cash and cash equivalents at the beginning of the year/period	4,000,688,716	55,664	397,434,717	51,271,702
Cash and cash equivalents at the end of the year/period	4,764,129,198	-	429,531,353	14,788,212
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	4,769,060,927	-	429,543,846	14,788,743
Bank overdraft	(4,931,729)	-	(12,493)	(531)
Cash and cash equivalents at the end of the year/period	4,764,129,198	-	429,531,353	14,788,212
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	97,458,689	-	49,814,100	11,550,210
Dividend paid on short securities	(77,946,725)	-	(37,609,147)	(10,017,797)
Interest received (net of withholding tax)	204,129,160	-	3,357,689	7,720
Interest paid	(82,552,346)	-	(8,443,608)	(3,099,145)
Cash dividends paid to shareholders	(30,169,113)	-	(3,094,034)	(65,186)

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

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

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 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\$
(7,821,698)	464,592,719	8,578,064	(69,535,989)	(69,734,640)	33,936,685	(47,704,418)
3,769,986	(21,660,766)	31,605,635	69,868,561	19,822,358	10,920,733	45,852,308
41,302	(51,215)	-	(293)	17,698,577	-	-
-	-	192,002,544	-	(10,130,121)	20,009,695	-
7,189,453	(576,965,246)	(22,546,338)	265,206,202	(4,990,903)	174,964,668	234,629,558
3,073,221	(104,421,549)	(21,030,511)	(79,194,422)	(15,615,152)	(94,338)	21,575,528
15	(2,388,305)	-	-	4,999	(90)	419
17,417	-	(24,725)	-	(46,978)	-	-
1,412	(657,791)	(96,515)	115,014	(7,919)	139,701	265,173
(5,044,709)	22,152,326	(2,250,366)	2,209,480	(10,029,209)	(16,472,598)	(7,438,608)
(41,199)	6,718,465	(181,455)	-	27,620,395	(1,319)	-
-	-	-	-	-	-	-
-	-	397,838	-	(15,478,418)	444,384	-
(25,611)	1,544,937	(162,099)	(118,596)	(38,435)	(153,211)	(477,837)
-	-	(17,546)	36,574	-	-	-
(9,173)	-	(42,488)	-	(112,074)	-	-
-	-	-	-	-	-	-
2,267	1,650,781	(145,578)	(191,478)	194,062	(65,094)	(601,048)
1,152,683	(209,485,644)	186,086,460	188,395,053	(60,843,458)	223,629,216	246,101,075
79,654	2,663,505,258	20,969,703	215,259,171	550,341,310	123,615,597	92,539,935
(34,260,392)	(1,389,715,188)	(211,965,812)	(410,185,879)	(510,718,167)	(313,216,165)	(808,583,537)
(34,180,738)	1,273,790,070	(190,996,109)	(194,926,708)	39,623,143	(189,600,568)	(716,043,602)
(33,028,055)	1,064,304,426	(4,909,649)	(6,531,655)	(21,220,315)	34,028,648	(469,942,527)
68,405,041	1,825,426,805	23,553,609	39,204,886	80,245,251	150,186,022	1,017,569,788
35,376,986	2,889,731,231	18,643,960	32,673,231	59,024,936	184,214,670	547,627,261
35,382,079	2,889,731,296	18,643,960	32,775,263	59,031,562	184,459,325	549,451,025
(5,093)	(65)	-	(102,032)	(6,626)	(244,655)	(1,823,764)
35,376,986	2,889,731,231	18,643,960	32,673,231	59,024,936	184,214,670	547,627,261
505,525	-	2,475,416	-	2,077,638	368,593	-
(616,120)	-	(3,450,143)	-	(4,834,549)	(48,238)	-
43,735	143,409,103	41,482	4,690,861	157,605	193,047	378,483
(839,650)	(9,618,589)	(1,788,655)	(14,054,783)	(403,251)	(2,481,291)	(22,687,314)
-	(136,473)	-	-	-	-	-

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

Man Funds VI plc
Statement of cash flows (continued)
For the year ended 31 December 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 year/period attributable to Redeemable Participating Shareholders	61,513,900	(2,091,014)	(21,978,582)	(1,609,129)
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
Decrease/(increase) in collateral balances with brokers	(8,627,698)	1,134,960	(1,612,957)	98,125
Decrease/(increase) in due from brokers	-	139,935	8,738,516	(193,398)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities	(16,298,524)	(126,602)	(165,954,255)	-
Interest bearing securities	(386,046,813)	2,343,735	(541,954,889)	17,024,181
Derivatives	994,671	(1,961,350)	(1,618,569)	43,939
(Increase)/decrease in interest receivable	(4,727,962)	45,842	(343,135)	18,546
Decrease/(increase) in dividend receivable	-	-	(66,759)	-
(Increase)/decrease in other assets	493,736	77,146	(140,700)	16,512
(Decrease)/increase in collateral balances due to brokers	96,875	(1,123,757)	775,521	70,561
Increase/(decrease) in due to brokers	30	(162,100)	(26,556,378)	(1,075,241)
Increase/(decrease) in repurchase agreements	(37,231,166)	(96,582)	-	-
Increase/(decrease) in performance fees payable	-	(428,844)	1,204,186	-
Increase/(decrease) in management fees payable	223,925	607	729,209	(2,190)
Increase/(decrease) in interest payable	98,348	7,538	-	(136)
Increase/(decrease) in dividend payable on short securities	-	1,842	(13,886)	-
Increase/(decrease) in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	(299,401)	(24,928)	936,989	23,971
Net cash (used in)/provided by operating activities	(389,810,079)	(2,263,572)	(747,855,689)	14,415,741
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	515,042,892	30,887,177	1,164,490,869	1,250,394
Redemption of Redeemable Participating Shares [~]	(135,306,021)	(28,490,024)	(254,293,479)	(15,923,586)
Net cash provided by/(used in) financing activities	379,736,871	2,397,153	910,197,390	(14,673,192)
Net increase/(decrease) in cash and cash equivalents	(10,073,208)	133,581	162,341,701	(257,451)
Cash and cash equivalents at the beginning of the year/period	26,019,087	6,150,751	95,441,936	1,136,040
Cash and cash equivalents at the end of the year/period	15,945,879	6,284,332	257,783,637	878,589
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	15,945,979	8,299,232	257,822,111	878,628
Bank overdraft	(100)	(2,014,900)	(38,474)	(39)
Cash and cash equivalents at the end of the year/period	15,945,879	6,284,332	257,783,637	878,589
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	120,939	1,713	9,521,947	-
Dividend paid on short securities	(117,374)	(136,047)	(3,162,267)	-
Interest received (net of withholding tax)	17,042,378	773,376	4,408,480	187,434
Interest paid	(3,390,870)	(944,578)	(3,465,349)	(694,566)
Cash dividends paid to shareholders	(3,987,622)	-	-	-

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

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 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\$
(940,875)	(117,091)	383,651,145	6,761,560	1,257,780	985,194	(3,959,857)
(15,733,979)	1,289,244	300,008,307	357,025	(81,588)	(1,138,540)	(667,123)
-	(9)	46,949,116	99,955	-	(5)	-
8,339,792	6,355,246	1,682,633,483	63,464,965	-	(17,741,355)	-
(295,791,827)	5,569,075	116,036,615	1,799,388	(4,333,730)	(2,999,848)	(36,422,517)
5,365,581	136,741	(158,333,892)	1,576,123	(370,312)	(512,156)	(386,592)
(3,679,243)	(1,769)	-	-	(5,251)	-	(33)
-	-	2,795,325	6,992	-	(11,511)	-
(93,021)	90,602	14,761,836	34,196	18,923	(137,520)	(88,706)
(685,542)	(22,427)	(266,765)	(44,380)	243,022	496,907	206,633
-	-	(241)	(610,406)	-	-	-
40,923,482	-	-	-	-	-	-
-	(638,648)	(6,185,136)	-	-	133,341	-
139,889	(12,935)	(1,874,553)	(3)	(3,263)	15,732	27,736
231,339	(909)	(743,559)	(710)	-	1,878	-
-	(10,622)	(4,773,376)	(31,802)	-	19,476	-
-	5,000	554,000	5,000	-	-	-
280,190	10,036	(925,219)	(5,215)	54,037	66,882	117,464
(261,644,214)	12,651,534	2,374,287,086	73,412,688	(3,220,382)	(20,821,525)	(41,172,995)
279,149,582	20,457,707	7,062,877,219	-	12,359,755	23,940,795	117,729,961
(4,122,172)	(35,800,201)	(9,651,785,734)	(79,503,692)	(4,708,319)	(6,997,882)	(28,713,566)
275,027,410	(15,342,494)	(2,588,908,515)	(79,503,692)	7,651,436	16,942,913	89,016,395
13,383,196	(2,690,960)	(214,621,429)	(6,091,004)	4,431,054	(3,878,612)	47,843,400
11,633,458	2,725,406	219,980,575	6,254,535	16,815,579	8,003,591	-
25,016,654	34,446	5,359,146	163,531	21,246,633	4,124,979	47,843,400
25,016,660	38,478	5,595,921	163,561	21,246,639	4,124,979	47,843,421
(6)	(4,032)	(236,775)	(30)	(6)	-	(21)
25,016,654	34,446	5,359,146	163,531	21,246,633	4,124,979	47,843,400
111,428	126,503	23,000,108	429,607	-	319,733	-
(113,230)	(235,883)	(26,879,871)	(359,025)	-	(133,394)	-
18,496,299	2,996	15	2,587	449,515	4,116	13,179
(2,524,309)	(38,047)	(13,079,559)	(70,398)	(67,557)	(52,353)	(1,525,425)
(17,762,505)	-	-	-	-	-	-

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

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

+ Man GLG Japan Equity Alternative, Man GLG Global Consumer Equity Alternative and Man GLG US Equity Extended ceased their operations on 14 July 2021, 12 October 2021 and 9 December 2021, respectively.

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

Man Funds VI plc
Statement of cash flows (continued)
For the year ended 31 December 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 year/period attributable to Redeemable Participating Shareholders	(4,131,231)	1,312,918	140,426	(226,558)
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
Decrease/(increase) in collateral balances with brokers	(7,117,806)	(2,816,220)	(783,283)	(667,000)
Decrease/(increase) in due from brokers	(12,894)	(179)	(341)	(152)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities	-	(18,308,695)	(3,649,624)	(162,074)
Interest bearing securities	(89,149,386)	-	(3,307,542)	(25,999,777)
Derivatives	1,662,470	351,430	299,166	96,622
(Increase)/decrease in interest receivable	(47,903)	-	-	(92,055)
Decrease/(increase) in dividend receivable	-	-	(7,889)	-
(Increase)/decrease in other assets	(100,948)	(93,054)	(62,001)	(69,119)
(Decrease)/increase in collateral balances due to brokers	280,000	241,725	51,631	119,648
Increase/(decrease) in due to brokers	-	-	-	13,391,958
Increase/(decrease) in repurchase agreements	-	-	-	-
Increase/(decrease) in performance fees payable	6	2,577	-	-
Increase/(decrease) in management fees payable	35,291	11,251	7,413	6,725
Increase/(decrease) in interest payable	41,193	368	482	-
Increase/(decrease) in dividend payable on short securities	-	8,058	3,333	-
Increase/(decrease) in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	140,663	50,524	29,572	73,652
Net cash (used in)/provided by operating activities	(98,400,545)	(19,239,297)	(7,278,657)	(13,528,130)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	135,880,728	33,774,063	8,465,835	20,003,467
Redemption of Redeemable Participating Shares [~]	(35,980,304)	(13,187,206)	-	-
Net cash provided by/(used in) financing activities	99,900,424	20,586,857	8,465,835	20,003,467
Net increase/(decrease) in cash and cash equivalents	1,499,879	1,347,560	1,187,178	6,475,337
Cash and cash equivalents at the beginning of the year/period	-	-	-	-
Cash and cash equivalents at the end of the year/period	1,499,879	1,347,560	1,187,178	6,475,337
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	1,499,915	1,347,560	1,778,323	6,475,337
Bank overdraft	(36)	-	(591,145)	-
Cash and cash equivalents at the end of the year/period	1,499,879	1,347,560	1,187,178	6,475,337
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	58,415	76,410	1,426
Dividend paid on short securities	-	(85,709)	(108,732)	-
Interest received (net of withholding tax)	(3,161)	1,644	851	45,980
Interest paid	(714,827)	(38,896)	(40,012)	(251,733)
Cash dividends paid to shareholders	-	-	-	-

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

*# 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 11 May 2021, 13 May 2021, 14 June 2021 and 22 June 2021, respectively.

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

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Man Funds VI plc
Statement of cash flows
For the year ended 31 December 2020



	Combined Fund US\$	#Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	1,068,109,573	(2,737,136)	76,434,263	8,715,543
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in collateral balances with brokers	(283,970,070)	1,410,474	(98,649,797)	6,226,329
(Increase)/decrease in due from brokers	(44,502,271)	-	(561,024)	518,800
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	14,305,880	75,715,332	(2,545,053)	81,072,911
Interest bearing securities	(2,200,177,525)	-	119,928,428	47,104,505
Derivatives	(275,549,226)	(687,413)	(62,874,269)	(29,833,531)
(Increase)/decrease in interest receivable	(5,432,713)	-	149,942	-
(Increase)/decrease in dividend receivable	(1,571,189)	26,849	(1,297,025)	184,126
(Increase)/decrease in other assets	(218,739)	113,268	263,493	9,476
Increase/(decrease) in collateral balances due to brokers	344,653,695	(496,478)	191,901,145	16,592,847
Increase/(decrease) in due to brokers	38,999,352	(163,445)	60,921	2,412,632
Increase/(decrease) in repurchase agreements	24,527,511	-	-	-
Increase/(decrease) in performance fees payable	17,635,415	(85,646)	191,763	413,877
Increase/(decrease) in management fees payable	1,730,378	(75,467)	54,873	(312,364)
(Decrease)/increase in interest payable	(584,801)	(34,192)	(292,035)	(83,517)
(Decrease)/increase in dividend payable on short securities	(938,415)	(53,577)	(350,353)	(522,485)
Increase/(decrease) in liquidation fees payable	461	4,463	-	-
Increase/(decrease) in accrued expenses and other liabilities	3,137,051	(118,641)	(30,071)	(312,178)
Net cash (used in)/provided by operating activities	(1,299,845,633)	72,818,391	222,385,201	132,186,971
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	6,484,540,936	1,712,376	228,596,399	56,439,638
Redemption of Redeemable Participating Shares~	(3,638,246,802)	(97,545,456)	(281,003,486)	(223,637,175)
Net cash provided by/(used in) financing activities	2,846,294,134	(95,833,080)	(52,407,087)	(167,197,537)
Net increase/(decrease) in cash and cash equivalents	1,546,448,501	(23,014,689)	169,978,114	(35,010,566)
Cash and cash equivalents at the beginning of the year/period	2,454,240,215	23,070,353	227,456,603	86,282,268
Cash and cash equivalents at the end of the year/period	4,000,688,716	55,664	397,434,717	51,271,702
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	4,011,131,164	56,637	397,434,721	51,271,702
Bank overdraft	(10,442,448)	(973)	(4)	-
Cash and cash equivalents at the end of the year/period	4,000,688,716	55,664	397,434,717	51,271,702
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	68,661,035	286,724	33,331,986	15,271,419
Dividend paid on short securities	(37,319,642)	(374,629)	(9,318,526)	(12,434,339)
Interest received (net of withholding tax)	151,862,743	30,325	4,298,413	(356,010)
Interest paid	(34,076,534)	(342,335)	(5,704,206)	(4,554,966)
Cash dividends paid to shareholders	(17,328,402)	-	(2,634,610)	(611,020)

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

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

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

Man Funds VI plc

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



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	*#Man Numeric Market Neutral Alternative US\$	*#Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$
(15,369,794)	372,387,130	(16,499,041)	-	-	166,557,510	105,091,170
(5,515,409)	(45,896,851)	3,121,387	-	-	52,083,260	(33,647,407)
(21,715)	-	-	-	-	-	(20,505,555)
-	-	200,821,837	-	-	-	(213,698,545)
(2,161,416)	(1,101,995,102)	-	-	-	(410,489,295)	41,566,869
(3,106,484)	(87,669,039)	23,992,430	-	-	(43,445,359)	11,765,472
1,243	(376,077)	-	-	-	205,294	(2,059)
57,491	-	26,342	-	-	-	113,012
5,077	(391,675)	872	10,238	4,427	1,132,928	104,446
3,240,533	36,111,588	(16,956,806)	-	(16,695,565)	(1,253,031)	6,215,390
(13,833)	3,262,766	181,455	-	-	-	7,632,266
-	-	-	-	-	-	-
(734,815)	-	(6,569)	-	-	-	12,173,479
(17,400)	1,483,080	(208,483)	-	-	(212,602)	217,374
(24,807)	-	(215,710)	(7,104)	-	(106,166)	-
(48,765)	-	(221,252)	-	-	-	333,250
-	-	-	(5,000)	-	-	-
(3,014)	1,854,786	(278,148)	(75,039)	(38,899)	(848,225)	115,695
(23,713,108)	(821,229,394)	193,758,314	(76,905)	(16,730,037)	(236,375,686)	(82,525,143)
85,550,645	2,986,175,927	35,953,090	-	-	166,712,172	463,562,681
(78,280,029)	(760,564,843)	(229,675,405)	-	-	(721,784,405)	(354,221,710)
7,270,616	2,225,611,084	(193,722,315)	-	-	(555,072,233)	109,340,971
(16,442,492)	1,404,381,690	35,999	(76,905)	(16,730,037)	(791,447,919)	26,815,828
84,847,533	421,045,115	23,517,610	76,905	16,730,037	830,652,805	53,429,423
68,405,041	1,825,426,805	23,553,609	-	-	39,204,886	80,245,251
68,469,526	1,825,427,093	23,553,609	-	-	39,204,913	80,245,738
(64,485)	(288)	-	-	-	(27)	(487)
68,405,041	1,825,426,805	23,553,609	-	-	39,204,886	80,245,251
1,752,643	-	2,875,074	-	-	-	1,602,719
(1,155,135)	-	(4,357,586)	-	-	-	(3,151,257)
2,770,754	59,908,425	311,010	-	-	12,035,354	1,598,462
(671,492)	1,387,068	(4,403,660)	(7,104)	-	(7,124,738)	(463,828)
-	-	-	-	-	-	-

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

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

	+Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	-	(46,628,348)	141,594,722	22,296,446
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in collateral balances with brokers	-	(12,065,065)	(22,623,556)	(10,621,162)
(Increase)/decrease in due from brokers	-	-	4,148,341	-
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	123,273,591	-	(10,675,127)
Interest bearing securities	-	(29,284,837)	(506,978,529)	(66,901,144)
Derivatives	-	(24,327,394)	(35,076,831)	8,286,196
(Increase)/decrease in interest receivable	-	-	7,383	(1,214,737)
(Increase)/decrease in dividend receivable	-	-	-	-
(Increase)/decrease in other assets	-	179,557	(483,690)	(554,755)
Increase/(decrease) in collateral balances due to brokers	-	13,635,838	8,691,675	(1,762,349)
Increase/(decrease) in due to brokers	-	(2,173)	(4,265,142)	-
Increase/(decrease) in repurchase agreements	-	-	-	27,058,625
Increase/(decrease) in performance fees payable	(332)	(6,236)	-	-
Increase/(decrease) in management fees payable	-	(442,435)	758,739	26,887
(Decrease)/increase in interest payable	(900)	-	-	176,577
(Decrease)/increase in dividend payable on short securities	-	-	-	-
Increase/(decrease) in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	(45,492)	(46,936)	1,275,682	809,987
Net cash (used in)/provided by operating activities	(46,724)	24,285,562	(412,951,206)	(33,074,556)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	-	409,455,160	1,057,085,998	105,641,835
Redemption of Redeemable Participating Shares~	-	(355,626,104)	(92,633,563)	(47,014,247)
Net cash provided by/(used in) financing activities	-	53,829,056	964,452,435	58,627,588
Net increase/(decrease) in cash and cash equivalents	(46,724)	78,114,618	551,501,229	25,553,032
Cash and cash equivalents at the beginning of the year/period	46,724	72,071,404	466,068,559	466,055
Cash and cash equivalents at the end of the year/period	-	150,186,022	1,017,569,788	26,019,087
Cash and cash equivalents at the end of the year/period consist of:				
Cash and cash equivalents	-	157,435,132	1,017,570,717	28,569,149
Bank overdraft	-	(7,249,110)	(929)	(2,550,062)
Cash and cash equivalents at the end of the year/period	-	150,186,022	1,017,569,788	26,019,087
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	-	-	86,614
Dividend paid on short securities	-	-	-	-
Interest received (net of withholding tax)	-	3,677,376	37,979,333	12,122,728
Interest paid	(900)	(5,243,741)	(208,313)	(772,388)
Cash dividends paid to shareholders	-	-	-	(3,476,688)

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

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

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

Man Funds VI plc

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



Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €	##Man GLG Global Consumer Equity Alternative US\$	*Man GLG Japan Equity Alternative ¥	*Man GLG US Equity Extended US\$
4,063,138	47,056,680	1,933,594	16,849,063	3,756,302	(4,710,380)	6,629,712
(84,065)	(63,325,775)	(529,903)	(1,836,787)	(1,289,244)	(300,008,307)	(357,025)
(139,935)	(26,999,411)	-	-	-	(46,949,132)	(99,955)
31,658	(145,409,600)	-	(8,339,792)	(6,355,246)	(1,682,633,483)	(63,464,965)
6,858,540	(44,907,368)	(19,994,549)	(157,659,410)	(5,569,075)	(116,036,615)	(1,799,388)
1,851,302	(11,245,655)	(188,690)	58,264	(136,741)	158,333,892	(1,576,123)
132,289	(460,015)	(4,988)	(2,655,141)	-	-	-
-	(83,708)	-	-	-	(2,795,325)	(6,992)
48,233	(59,936)	(9,882)	(75,691)	(121,457)	(14,761,836)	(94,244)
1,109,157	29,343,854	-	695,519	22,460	267,392	182,603
162,100	27,528,316	812,184	-	-	241	610,406
(9,609,867)	-	-	-	-	-	-
264,319	4,380,770	-	-	638,648	6,338,975	-
3,561	228,018	5,577	90,867	12,935	1,874,553	3
(15,238)	-	348	60,080	909	743,559	710
(3)	(28,669)	-	-	10,622	4,773,376	31,802
-	-	-	-	-	-	-
38,846	178,757	862	181,541	52,010	5,575,915	85,571
4,714,035	(183,803,742)	(17,975,447)	(152,631,487)	(8,977,877)	(1,989,987,175)	(59,857,885)
1,350,000	322,447,786	16,952,511	178,399,940	20,003,283	2,217,238,320	66,112,420
(1,124,352)	(86,476,300)	(1,953,354)	(22,735,846)	(8,300,000)	(7,270,570)	-
225,648	235,971,486	14,999,157	155,664,094	11,703,283	2,209,967,750	66,112,420
4,939,683	52,167,744	(2,976,290)	3,032,607	2,725,406	219,980,575	6,254,535
1,211,068	43,274,192	4,112,330	8,600,851	-	-	-
6,150,751	95,441,936	1,136,040	11,633,458	2,725,406	219,980,575	6,254,535
6,150,751	95,442,709	1,136,040	11,633,458	2,725,474	220,477,317	6,254,540
-	(773)	-	-	(68)	(496,742)	(5)
6,150,751	95,441,936	1,136,040	11,633,458	2,725,406	219,980,575	6,254,535
5,062	2,964,802	-	107,250	63,890	10,426,926	111,885
(99,351)	(1,085,269)	-	-	(153,511)	(9,384,762)	(108,814)
1,298,019	1,883,270	339,055	8,660,114	86,782	(292,797)	272
(672,852)	(1,178,233)	(32,649)	(884,044)	87	(4,338,888)	(27,645)
-	-	-	(8,130,296)	-	-	-

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

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

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

Man Funds VI plc
Statement of cash flows (continued)
For the year ended 31 December 2020



	#*Man AHL TargetRisk Moderate US\$	#*Man GLG Asia Pacific (ex-Japan) Equity Alternative US\$
Cash flows from operating activities:		
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	904,822	(132)
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:		
(Increase)/decrease in collateral balances with brokers	(417,546)	-
(Increase)/decrease in due from brokers	-	-
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:		
Equities and managed funds	-	-
Interest bearing securities	(10,748,409)	-
Derivatives	(269,856)	-
(Increase)/decrease in interest receivable	(10,167)	-
(Increase)/decrease in dividend receivable	-	-
(Increase)/decrease in other assets	(69,685)	(1,012)
Increase/(decrease) in collateral balances due to brokers	10,248	-
Increase/(decrease) in due to brokers	-	-
Increase/(decrease) in repurchase agreements	-	-
Increase/(decrease) in performance fees payable	-	-
Increase/(decrease) in management fees payable	26,192	219
(Decrease)/increase in interest payable	-	-
(Decrease)/increase in dividend payable on short securities	-	-
Increase/(decrease) in liquidation fees payable	-	-
Increase/(decrease) in accrued expenses and other liabilities	38,675	1,091
Net cash (used in)/provided by operating activities	(10,535,726)	166
Cash flows from financing activities:		
Issue of Redeemable Participating Shares~	47,525,832	8,003,425
Redemption of Redeemable Participating Shares~	(20,174,527)	-
Net cash provided by/(used in) financing activities	27,351,305	8,003,425
Net increase/(decrease) in cash and cash equivalents	16,815,579	8,003,591
Cash and cash equivalents at the beginning of the year/period	-	-
Cash and cash equivalents at the end of the year/period	16,815,579	8,003,591
Cash and cash equivalents at the end of the year/period consists of:		
Cash and cash equivalents	16,815,585	8,003,591
Bank overdraft	(6)	-
Cash and cash equivalents at the end of the year/period	16,815,579	8,003,591
Supplemental disclosure of cash flow information		
Dividend received (net of withholding tax)	-	-
Dividend paid on short securities	-	-
Interest received (net of withholding tax)	9,466	-
Interest paid	(7,601)	-
Cash dividends paid to shareholders	-	-

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

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

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

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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) (Amendments) Regulations 2019 (the “Central Bank UCITS Regulations”). The Fund’s investment manager is GLG LLC for GLG LLC Portfolios, GLG Partners LP for Man GLG Portfolios, AHL Partners LLP for Man AHL Portfolios, Numeric Investors LLC for Numeric Portfolios and Man Solutions Limited for Man Solution Portfolios (the “Investment Managers”). The Fund’s registered office is at 70 Sir John Rogerson’s Quay, Dublin, Ireland. The Fund has no employees.

The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a “Portfolio”) which means that different Portfolios may be created from time to time by the Directors with the approval of the Central Bank. Each Portfolio will be represented by a different series of Redeemable Participating Shares (the “Shares”) and will be invested in accordance with the investment objectives and policies applicable to such Portfolio. As at 31 December 2021 the Fund was comprised of twenty seven Portfolios.

GLG LLC Portfolio

- Man GLG Global Emerging Markets Debt Total Return;
- Man GLG Global Debt Total Return;
- Man GLG Japan Equity Alternative (ceased operations on 14 July 2021);
- Man GLG US Equity Extended (ceased operations on 9 December 2021); 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 Asia Pacific (ex-Japan) Equity Alternative (commenced operations on 31 December 2020);
- Man GLG Global Consumer Equity Alternative (ceased operations on 12 October 2021);
- 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 31 December 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 AHL TargetRisk Moderate;

1. General (continued)

- 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;
- Man GLG RI Sustainable Energy Transition Alternative; and
- Man AHL Global Bond.

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 31 December 2021, Class DL GBP, Class DL H EUR, Class DL H USD, Class DN 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.

Man GLG European Equity Alternative

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

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

As at 31 December 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 IMU H GBP, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INU EUR, Class INU H USD, Class INZ H CHF Dist, Class INZ H GBP Dist, Class INZ H USD, Class IXXN EUR and Class IXXN H USD were in operation.

Man AHL Multi Strategy Alternative

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

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

As at 31 December 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 31 December 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 DJ USD, Class DRV USD, Class DU USD Dist, Class DU H HKD Dist, Class DU H SGD Dist, Class DV USD, Class DW USD, Class I USD, Class I H AUD, Class I H (BRL) USD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY, Class I H SEK, Class I H SGD, Class INU USD, Class INU H CHF, Class INU H EUR, Class INU H GBP 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 31 December 2021, Class DN EUR, Class DN H USD, Class DNY EUR, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INF EUR, Class INF H GBP and Class INF H USD were in operation.

1. General (continued)

Man GLG Global Emerging Markets Debt Total Return

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

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

Man Alternative Style Risk Premia

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

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

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

Man AHL Active Balanced

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

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

As at 31 December 2021, Class DV USD, 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 31 December 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 (BRL) EUR, 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 31 December 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 31 December 2021, Class DN USD, Class DN H CHF, Class DN H EUR, Class DNFY H EUR, Class DNFY USD, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class INF USD, Class INF H EUR, Class INU H EUR, Class IU USD and Class INXX H EUR were in operation.

1. General (continued)

Man GLG Global Debt Total Return

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

As at 31 December 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 31 December 2021, Class I EUR, Class I EUR Dist and Class ILU EUR G Dist were in operation.

Man GLG Global Consumer Equity Alternative

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

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

The Portfolio ceased operations on 12 October 2021.

Man GLG Japan Equity Alternative

Man GLG Japan Equity Alternative's investment objective was 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 sought to apply a long/short investment strategy and intended to take full advantage of the ability to invest in derivatives providing long and "synthetic short" positions.

The Portfolio ceased operations on 14 July 2021.

Man GLG US Equity Extended

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

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

The Portfolio ceased operations on 9 December 2021.

Man AHL TargetRisk Moderate

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

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

As at 31 December 2021, Class D USD, Class D H CHF, 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 31 December 2021, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF USD, Class INF H EUR 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 in accordance with a proprietary quantitative model, the 'Man AHL Target Growth' strategy.

As at 31 December 2021, Class D H CHF, Class D H EUR, Class I USD, Class I H EUR, Class I H GBP, Class IF H GBP and Class IF H JPY were in operation.

1. General (continued)

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

As at 31 December 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 apply a long/short investment strategy and intends to take full advantage of the ability to invest in derivatives providing long and "synthetic short" positions.

As at 31 December 2021, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF H EUR and Class IU H GBP were in operation.

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

As at 31 December 2021, Class IN EUR, Class IN H GBP, Class IN H USD and Class INF EUR 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 31 December 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 financial statements are prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union ("EU"). The financial statements have been prepared using the historical cost basis except for financial assets and liabilities held at fair value through profit or loss which have been measured at fair value.

(b) Changes in accounting policy and disclosure

The accounting policies adopted in the preparation of the financial statements are consistent with those followed in the preparation of the Fund's audited financial statements for the year ended 31 December 2020.

New standards, interpretations and amendments adopted by the Fund:

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

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

(c) Use of accounting judgements and estimates

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

(d) Going concern

Management has made an assessment of the Fund's ability to continue as a going concern and are satisfied that the Fund has resources to continue in business for a period of at least 12 months beyond the date these financial statements are available to be issued. Furthermore, the management is not aware of any material uncertainties that may cast significant doubt upon the Fund's ability to continue as a going concern; therefore, the financial statements are prepared on a going concern basis.

(e) Interest income and expense

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

2. Significant accounting policies

(f) Dividend income and dividend expense on short securities

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

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

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

At 31 December 2021 and 31 December 2020, there are no material differences between these valuation methods.

In accordance with International Financial Reporting Standard ("IFRS") 9 Financial Instruments: Classification and Measurement, the Fund classifies its financial assets and liabilities at initial recognition into the categories of financial assets and financial liabilities as discussed below.

Under IFRS 9, a financial asset is classified as measured at: amortised cost, fair value through other comprehensive income ("FVOCI") or fair value through profit or loss ("FVTPL"). The classification of financial assets under IFRS 9 is based on the business model in which a financial asset is managed and on its contractual cash flow characteristics.

In evaluating the classification of its financial assets, the Fund has considered the following:

- o Whether it is held within a business model whose objective is to hold assets only to collect contractual cash flows ("business model test"); and
- o Whether its contractual terms give rise on specified dates to cash flows that are solely payments of principal and interest ("SPPI test").

Both the business model test and SPPI test must be met in order to account for a financial asset at amortised cost or FVOCI. If both tests are not met the financial asset must be measured at FVTPL.

The Fund classifies its investments based on both the Fund's business model for managing those financial assets and the contractual cash flow characteristics of the financial assets. The portfolio of financial assets is managed and performance is evaluated on a fair value basis. The Fund is primarily focused on fair value information and uses that information to assess the assets' performance and to make decisions. The Fund has not taken the option to irrevocably designate any financial instruments as fair value through other comprehensive income.

The contractual cash flows of the Fund's debt securities are solely principal and interest, however, these securities are neither held for the purpose of collecting contractual cash flows nor held both for collecting contractual cash flows and for sale. The collection of contractual cash flows is only incidental to achieving the Fund's business model's objective.

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

Consequently, all investments are measured at fair value through profit or loss.

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

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

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

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

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

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

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

2. Significant accounting policies (continued)

(h) Securities sold short

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

(i) Offsetting financial instruments

Financial assets and liabilities are offset and the net amount reported in the statement of financial position when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the assets and settle the liabilities simultaneously. As at 31 December 2021 and 31 December 2020, no financial assets and liabilities are offset in the statement of financial position. Please refer to Note 5.

(j) Derivatives

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

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

- Equity swaps

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

- Forward currency contracts

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

- Futures contracts

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

- Option contracts

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

- Swap contracts

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

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

2. Significant accounting policies (continued)

(j) Derivatives (continued)

- Credit default swaps

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

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

- Interest rate swaps

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

- Total return swaps

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

- Warrants

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

(k) Realised and unrealised gains and losses

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

(l) Transaction costs

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

(m) Functional and presentation currency

Items included in the Fund's financial statements are measured using the currency of the primary economic environment in which it operates (the "functional currency"). This is United States Dollars ("US\$") for all sub-funds except 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 for which the functional currency is Euro ("€"), Man GLG Japan Equity Alternative for which the functional currency is Japanese Yen ("JPY") and Man GLG Alpha Select Alternative for which the functional currency is Pound Sterling ("£"). The Fund has adopted the functional currency of each sub-fund as the presentation currency for these financial statements. There has been no change in each sub-fund's functional currency since its inception. The Fund's functional and presentational currency is United States Dollars.

(n) Repurchase agreements and reverse repurchase agreements

The Fund may enter into securities sold under agreements to repurchase ("repurchase agreements"), under the terms of the repurchase agreement, with selected counterparties under which the Fund acquires securities as collateral subject to an obligation of the counterparty to repurchase and the Fund to resell the securities at an agreed upon time and price. The Fund and counterparties are permitted to sell, re-pledge, or use the collateral associated with the transaction. Upon an event of default under the terms of the repurchase agreement, both parties have the right to set-off. Repurchase agreements are reflected in the statement of financial position and included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. Realised gains/losses are included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. The difference between the sale and repurchase prices is treated as interest expense and is accrued over the life of the agreement and is included in the statement of comprehensive income.

2. Significant accounting policies (continued)

(n) Repurchase agreements and reverse repurchase agreements (continued)

Securities purchased under agreements to re-sell ("reverse repurchase agreements") are treated as collateralised financing transactions and are carried at the amounts at which the securities were acquired plus accrued interest, which approximates fair value. It is the Fund's policy to take possession of reverse repurchase agreements. Reverse repurchase agreements are reflected in the statement of financial position and included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. Realised gains/losses are included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. Interest earned on securities owned and reverse repurchase agreements are included in the statement of comprehensive income.

(o) Foreign currency

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

The combined fund balances are expressed in US\$, being the presentational currency of the Fund as a whole. For combined fund balances in the statement of financial position, the non-US\$ Portfolios are translated using the exchange rate at the date of the statement of financial position. For combined fund balances in the statement of comprehensive income, the non-US\$ Portfolios are translated at the average exchange rate prevailing during the year. The combined subscriptions and redemptions in the statement of changes in net assets are also translated at the average rate prevailing during the current year. The translation (loss)/gain resulting from the preparation of the combined fund balances in the financial statements amounts to a loss of US\$130,562,397 (31 December 2020: gain of US\$149,387,926) which has been shown as other comprehensive income in the combined fund column in the statement of comprehensive income. The gain/loss does not have any effect on the individual Portfolios.

(p) Other expenses

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

(q) Investor Money Regulations

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

(r) Redeemable Participating Shares

Redeemable shares are classified as equity instruments when:

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

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

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

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

As at 31 December 2021 and 31 December 2020, the Fund classified its Redeemable Participating Shares as liability.

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

2. Significant accounting policies (continued)

(s) Cash and cash equivalents

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

(t) Bank overdraft

Bank overdraft in the statement of financial position consists of negative cash balances on the bank accounts at the year end. Interest is charged on these bank overdraft balances.

(u) Collateral balances with brokers and collateral balances due to brokers

Collateral balances with brokers and collateral balances due to brokers include amounts transferred as collateral against open derivative contracts. Amounts receivable from short sales and collateral may be restricted in whole or in part until the related securities are purchased. To the extent that units are purchased on margin, the margin debt may be secured on the related units.

(v) Due from and to brokers

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

(w) Distributions to shareholders

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

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

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

(x) Preliminary expenses

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

(y) Comparative information

Certain prior year figures in the financial statements have been reclassified to conform with the current year presentation.

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

At the year/period end, amounts disclosed as cash and cash equivalents, bank overdraft, collateral balances with brokers and collateral balances due to brokers were held at the Bank of America Merrill Lynch, Bank of New York Mellon (London Branch), 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, Royal Bank of Scotland and Sumitomo Trust and Banking. Collateral balances with brokers represent the margin account balances held with the broker and collateral balances due to broker represents an amount payable to broker as a result of margin or collateral amount payable at the year end. These include amounts transferred as collateral (which is subject to a security) against open derivatives, short positions or financial instruments purchased on margin, deposits held at call with banks and other short term highly liquid investments with original maturities of three months or less. Included in cash and cash equivalents balances at 31 December 2021 are French Discount T-bills with, a fair value of €800,520 (cost: €801,634) (31 December 2020: €Nil (cost: €Nil)) for Man GLG RI Sustainable Energy Transition Alternative, US T-bills with a fair value of US\$4,999,443 (cost: US\$4,999,625) (31 December 2020: US\$Nil (cost: US\$Nil)) for Man GLG Credit Multi-Strategy Alternative, a fair value of US\$200,000 (cost: US\$199,994) (31 December 2020: US\$Nil (cost: US\$Nil)) for Man AHL Multi Strategy 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\$Nil (cost: US\$Nil) (31 December 2020: US\$1,794,904 (cost: US\$1,794,749)) for Man GLG Global Consumer Equity Alternative and 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.

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.

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

The portion of collateral balance with/due to brokers represented by collateral as at 31 December 2021 and 31 December 2020 is outlined below:

	31 December 2021	31 December 2020
Man GLG European Alpha Alternative	n/a	(€112)
Man GLG Alpha Select Alternative	(£25,560,175)	(£76,925,947)
Man GLG European Equity Alternative	€9,712,112	€11,860,866
Man AHL Multi Strategy Alternative	US\$6,545,867	US\$5,271,144
Man AHL TargetRisk	(US\$36,281,582)	(US\$35,790,022)
Man GLG European Mid-Cap Equity Alternative	€3,631,403	€32,986,672
Man GLG Global Emerging Markets Debt Total Return	(US\$8,716,689)	US\$63,361,352
Man GLG Innovation Equity Alternative	US\$10,122,085	US\$19,915,234
Man Alternative Style Risk Premia	US\$4,350,439	(US\$1,201,426)
Man AHL Active Balanced	US\$288,769	US\$38,702,469
Man GLG High Yield Opportunities	€21,434,495	€12,903,672
Man GLG Credit Multi-Strategy Alternative	US\$3,203,447	US\$3,214,650
Man GLG Event Driven Alternative	US\$38,468,642	US\$37,631,206
Man GLG Global Debt Total Return	US\$536,109	US\$704,795
Man GLG High Yield Opportunities DE	€18,701,810	€2,282,289
Man GLG Global Consumer Equity Alternative	(US\$33)	US\$1,266,784
Man GLG Japan Equity Alternative	(¥627)	¥299,740,915
Man GLG US Equity Extended	(US\$138,223)	US\$174,422
Man AHL TargetRisk Moderate	US\$245,864	US\$407,298
Man GLG Asia Pacific (ex-Japan) Equity Alternative	US\$641,633	-
Man AHL Target Growth Alternative	US\$460,490	n/a
Man GLG Convertible Arbitrage Alternative	US\$6,837,806	n/a
Man GLG RI Global Sustainable Growth Alternative	US\$2,574,495	n/a
Man GLG RI Sustainable Energy Transition Alternative	€731,652	n/a
Man AHL Global Bond	US\$547,352	n/a

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

Collateral received

Repurchase agreements:

	31 December 2021 US\$	31 December 2020 US\$
Liabilities		
Man GLG High Yield Opportunities	-	€37,231,166
Man GLG High Yield Opportunities DE	€40,923,482	-
Man GLG Credit Multi-Strategy Alternative	-	US\$96,582

As at 31 December 2021, the fair value of securities pledged as collateral in relation to the repurchase agreements was €Nil (31 December 2020: €40,987,845) for Man GLG High Yield Opportunities, €46,521,063 (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 31 December 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

31 December 2021

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	1,115,748	-	-	1,115,748
Total equities and managed funds	1,115,748	-	-	1,115,748
<u>Interest bearing securities</u>				
Government bonds	946,187,874	-	-	946,187,874
Total interest bearing securities	946,187,874	-	-	946,187,874
<u>Derivatives</u>				
Equity swaps	-	168,718,724	-	168,718,724
Forward currency contracts	-	42,539	-	42,539
Option contracts	2,726,850	-	-	2,726,850
Total derivatives	2,726,850	168,761,263	-	171,488,113
Total financial assets at fair value through profit or loss	950,030,472	168,761,263	-	1,118,791,735
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(55,530,816)	-	(55,530,816)
Forward currency contracts	-	(20,106,403)	-	(20,106,403)
Futures contracts	(10,706,856)	-	-	(10,706,856)
Total derivatives	(10,706,856)	(75,637,219)	-	(86,344,075)
Total financial liabilities at fair value through profit or loss	(10,706,856)	(75,637,219)	-	(86,344,075)

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative
31 December 2021

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	144,027,873	-	-	144,027,873
Rights	-	-	461,340	461,340
Real estate investment trusts	2,789	-	-	2,789
Total equities and managed funds	144,030,662	-	461,340	144,492,002
<u>Interest bearing securities</u>				
Government bonds	50,114,535	-	-	50,114,535
Total interest bearing securities	50,114,535	-	-	50,114,535
<u>Derivatives</u>				
Equity swaps	-	29,819,831	142,551	29,962,382
Forward currency contracts	-	1,527,697	-	1,527,697
Futures contracts	123,841	-	-	123,841
Warrants	39,828	-	10	39,838
Total derivatives	163,669	31,347,528	142,561	31,653,758
Total financial assets at fair value through profit or loss	194,308,866	31,347,528	603,901	226,260,295
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(27,487,408)	(3,503,143)	(30,990,551)
Forward currency contracts	-	(436,042)	-	(436,042)
Futures contracts	(650,379)	-	-	(650,379)
Option contracts	(3,969)	-	-	(3,969)
Total derivatives	(654,348)	(27,923,450)	(3,503,143)	(32,080,941)
Total financial liabilities at fair value through profit or loss	(654,348)	(27,923,450)	(3,503,143)	(32,080,941)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	144,667,368	-	7,348	144,674,716
Rights	-	-	320,079	320,079
Real estate investment trusts	473,392	-	-	473,392
Total equities and managed funds	145,140,760	-	327,427	145,468,187
<u>Interest bearing securities</u>				
Government bonds	5,011,575	-	-	5,011,575
Total interest bearing securities	5,011,575	-	-	5,011,575
<u>Derivatives</u>				
Equity swaps	-	69,482,164	47,495	69,529,659
Forward currency contracts	-	1,555,465	-	1,555,465
Futures contracts	790,539	-	-	790,539
Option contracts	377,868	1,311,832	103,062	1,792,762
Warrants	130,271	-	9	130,280
Total derivatives	1,298,678	72,349,461	150,566	73,798,705
Total financial assets at fair value through profit or loss	151,451,013	72,349,461	477,993	224,278,467
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(57,734,822)	(13,199)	(57,748,021)
Forward currency contracts	-	(1,084,998)	-	(1,084,998)
Futures contracts	(791,377)	-	-	(791,377)
Option contracts	(193,261)	(59,372)	-	(252,633)
Total derivatives	(984,638)	(58,879,192)	(13,199)	(59,877,029)
Total financial liabilities at fair value through profit or loss	(984,638)	(58,879,192)	(13,199)	(59,877,029)

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

Fair value of financial instruments (continued)

Man AHL Multi Strategy Alternative
31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	10,059,230	-	-	10,059,230
Total interest bearing securities	10,059,230	-	-	10,059,230
<u>Derivatives</u>				
Equity swaps	-	3,396,845	-	3,396,845
Forward currency contracts	-	3,568,062	-	3,568,062
Futures contracts	278,709	-	-	278,709
Option contracts	5,275	18,003	-	23,278
Total derivatives	283,984	6,982,910	-	7,266,894
Total financial assets at fair value through profit or loss	10,343,214	6,982,910	-	17,326,124
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(2,539,912)	-	(2,539,912)
Forward currency contracts	-	(2,839,151)	-	(2,839,151)
Futures contracts	(168,340)	-	-	(168,340)
Option contracts	(780,710)	(391,626)	-	(1,172,336)
Total derivatives	(949,050)	(5,770,689)	-	(6,719,739)
Total financial liabilities at fair value through profit or loss	(949,050)	(5,770,689)	-	(6,719,739)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	17,248,683	-	-	17,248,683
Total interest bearing securities	17,248,683	-	-	17,248,683
<u>Derivatives</u>				
Equity swaps	-	2,779,916	-	2,779,916
Forward currency contracts	-	11,362,116	-	11,362,116
Futures contracts	767,424	-	-	767,424
Option contracts	299,372	261,546	-	560,918
Total derivatives	1,066,796	14,403,578	-	15,470,374
Total financial assets at fair value through profit or loss	18,315,479	14,403,578	-	32,719,057
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(2,550,225)	-	(2,550,225)
Forward currency contracts	-	(7,436,516)	-	(7,436,516)
Futures contracts	(680,158)	-	-	(680,158)
Option contracts	(893,877)	(289,222)	-	(1,183,099)
Total derivatives	(1,574,035)	(10,275,963)	-	(11,849,998)
Total financial liabilities at fair value through profit or loss	(1,574,035)	(10,275,963)	-	(11,849,998)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk

31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	2,764,731,207	-	-	2,764,731,207
Total interest bearing securities	2,764,731,207	-	-	2,764,731,207
<u>Derivatives</u>				
Credit default swaps	-	189,523,784	-	189,523,784
Forward currency contracts	-	30,720,690	-	30,720,690
Futures contracts	86,447,669	-	-	86,447,669
Total return swaps	-	32,198,773	-	32,198,773
Total derivatives	86,447,669	252,443,247	-	338,890,916
Total financial assets at fair value through profit or loss	2,851,178,876	252,443,247	-	3,103,622,123
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,792,533)	-	(1,792,533)
Forward currency contracts	-	(24,568,969)	-	(24,568,969)
Futures contracts	(38,533,526)	-	-	(38,533,526)
Total derivatives	(38,533,526)	(26,361,502)	-	(64,895,028)
Total financial liabilities at fair value through profit or loss	(38,533,526)	(26,361,502)	-	(64,895,028)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	2,187,765,961	-	-	2,187,765,961
Total interest bearing securities	2,187,765,961	-	-	2,187,765,961
<u>Derivatives</u>				
Credit default swaps	-	82,862,057	-	82,862,057
Forward currency contracts	-	69,986,163	-	69,986,163
Futures contracts	34,890,573	-	-	34,890,573
Total return swaps	-	6,026,300	-	6,026,300
Total derivatives	34,890,573	158,874,520	-	193,765,093
Total financial assets at fair value through profit or loss	2,222,656,534	158,874,520	-	2,381,531,054
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(18,374,654)	-	(18,374,654)
Futures contracts	(5,816,100)	-	-	(5,816,100)
Total derivatives	(5,816,100)	(18,374,654)	-	(24,190,754)
Total financial liabilities at fair value through profit or loss	(5,816,100)	(18,374,654)	-	(24,190,754)

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

Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative
31 December 2021

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	34,484,005	-	-	34,484,005
Preferred stocks	8,075,340	-	-	8,075,340
Total equities and managed funds	42,559,345	-	-	42,559,345
<u>Interest bearing securities</u>				
Government bonds	22,546,338	-	-	22,546,338
Total interest bearing securities	22,546,338	-	-	22,546,338
<u>Derivatives</u>				
Equity swaps	-	7,398,437	-	7,398,437
Forward currency contracts	-	10,142	-	10,142
Total derivatives	-	7,408,579	-	7,408,579
Total financial assets at fair value through profit or loss	65,105,683	7,408,579	-	72,514,262
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(3,365,756)	-	(3,365,756)
Forward currency contracts	-	(30,624)	-	(30,624)
Total derivatives	-	(3,396,380)	-	(3,396,380)
Total financial liabilities at fair value through profit or loss	-	(3,396,380)	-	(3,396,380)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	224,280,398	-	-	224,280,398
Preferred stocks	10,281,491	-	-	10,281,491
Total equities and managed funds	234,561,889	-	-	234,561,889
<u>Derivatives</u>				
Equity swaps	-	20,422,037	-	20,422,037
Forward currency contracts	-	345,750	-	345,750
Total derivatives	-	20,767,787	-	20,767,787
Total financial assets at fair value through profit or loss	234,561,889	20,767,787	-	255,329,676
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(37,437,910)	-	(37,437,910)
Forward currency contracts	-	(348,189)	-	(348,189)
Total derivatives	-	(37,786,099)	-	(37,786,099)
Total financial liabilities at fair value through profit or loss	-	(37,786,099)	-	(37,786,099)

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

Fair value of financial instruments (continued)

Man GLG Global Emerging Markets Debt Total Return
31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	979,487,383	-	-	979,487,383
Total interest bearing securities	979,487,383	-	-	979,487,383
<u>Derivatives</u>				
Credit default swaps	-	53,639,409	-	53,639,409
Forward currency contracts	-	12,742,506	-	12,742,506
Total derivatives	-	66,381,915	-	66,381,915
Total financial assets at fair value through profit or loss	979,487,383	66,381,915	-	1,045,869,298
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(5,051,374)	-	(5,051,374)
Forward currency contracts	-	(3,926,503)	-	(3,926,503)
Total derivatives	-	(8,977,877)	-	(8,977,877)
Total financial liabilities at fair value through profit or loss	-	(8,977,877)	-	(8,977,877)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	1,244,693,585	-	-	1,244,693,585
Total interest bearing securities	1,244,693,585	-	-	1,244,693,585
<u>Derivatives</u>				
Credit default swaps	-	25,281,801	-	25,281,801
Forward currency contracts	-	17,283,149	-	17,283,149
Total derivatives	-	42,564,950	-	42,564,950
Total financial assets at fair value through profit or loss	1,244,693,585	42,564,950	-	1,287,258,535
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(6,336,614)	-	(6,336,614)
Forward currency contracts	-	(17,906,988)	-	(17,906,988)
Interest rate swaps	-	(40,111,732)	-	(40,111,732)
Total derivatives	-	(64,355,334)	-	(64,355,334)
Total financial liabilities at fair value through profit or loss	-	(64,355,334)	-	(64,355,334)

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

Fair value of financial instruments (continued)

Man GLG Innovation Equity Alternative
31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	482,777,373	-	-	482,777,373
Total equities and managed funds	482,777,373	-	-	482,777,373
<u>Interest bearing securities</u>				
Government bonds	144,975,875	-	-	144,975,875
Total interest bearing securities	144,975,875	-	-	144,975,875
<u>Derivatives</u>				
Equity swaps	-	4,277,387	-	4,277,387
Forward currency contracts	-	4,542,187	-	4,542,187
Option contracts	80,700	-	-	80,700
Total derivatives	80,700	8,819,574	-	8,900,274
Total financial assets at fair value through profit or loss	627,833,948	8,819,574	-	636,653,522
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(4,827,785)	-	(4,827,785)
Forward currency contracts	-	(56,152)	-	(56,152)
Futures contracts	(227,235)	-	-	(227,235)
Total derivatives	(227,235)	(4,883,937)	-	(5,111,172)
Total financial liabilities at fair value through profit or loss	(227,235)	(4,883,937)	-	(5,111,172)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	472,647,252	-	-	472,647,252
Total equities and managed funds	472,647,252	-	-	472,647,252
<u>Interest bearing securities</u>				
Government bonds	139,984,972	-	-	139,984,972
Total interest bearing securities	139,984,972	-	-	139,984,972
<u>Derivatives</u>				
Equity swaps	-	390,021	-	390,021
Forward currency contracts	-	8,247,533	-	8,247,533
Total derivatives	-	8,637,554	-	8,637,554
Total financial assets at fair value through profit or loss	612,632,224	8,637,554	-	621,269,778
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(15,602,507)	-	(15,602,507)
Forward currency contracts	-	(2,613,155)	-	(2,613,155)
Futures contracts	(2,247,942)	-	-	(2,247,942)
Total derivatives	(2,247,942)	(18,215,662)	-	(20,463,604)
Total financial liabilities at fair value through profit or loss	(2,247,942)	(18,215,662)	-	(20,463,604)

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

Fair value of financial instruments (continued)

Man Alternative Style Risk Premia
31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	261,291,563	-	-	261,291,563
Preferred stocks	904,754	-	-	904,754
Total equities and managed funds	262,196,317	-	-	262,196,317
<u>Interest bearing securities</u>				
Government bonds	24,998,707	-	-	24,998,707
Total interest bearing securities	24,998,707	-	-	24,998,707
<u>Derivatives</u>				
Equity swaps	-	1,399,669	-	1,399,669
Forward currency contracts	-	10,607,778	-	10,607,778
Futures contracts	4,834,639	-	-	4,834,639
Total return swaps	-	13,712,581	-	13,712,581
Total derivatives	4,834,639	25,720,028	-	30,554,667
Total financial assets at fair value through profit or loss	292,029,663	25,720,028	-	317,749,691
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(11,136,182)	-	(11,136,182)
Forward currency contracts	-	(8,112,009)	-	(8,112,009)
Futures contracts	(1,033,073)	-	-	(1,033,073)
Total derivatives	(1,033,073)	(19,248,191)	-	(20,281,264)
Total financial liabilities at fair value through profit or loss	(1,033,073)	(19,248,191)	-	(20,281,264)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	280,947,810	-	-	280,947,810
Preferred stocks	1,258,202	-	-	1,258,202
Total equities and managed funds	282,206,012	-	-	282,206,012
<u>Interest bearing securities</u>				
Government bonds	199,963,375	-	-	199,963,375
Total interest bearing securities	199,963,375	-	-	199,963,375
<u>Derivatives</u>				
Equity swaps	-	1,206,426	-	1,206,426
Forward currency contracts	-	20,548,454	-	20,548,454
Futures contracts	3,536,622	-	-	3,536,622
Total return swaps	-	7,862,980	-	7,862,980
Total derivatives	3,536,622	29,617,860	-	33,154,482
Total financial assets at fair value through profit or loss	485,706,009	29,617,860	-	515,323,869
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(16,884,980)	-	(16,884,980)
Forward currency contracts	-	(4,927,051)	-	(4,927,051)
Futures contracts	(1,163,386)	-	-	(1,163,386)
Total derivatives	(1,163,386)	(21,812,031)	-	(22,975,417)
Total financial liabilities at fair value through profit or loss	(1,163,386)	(21,812,031)	-	(22,975,417)

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

Fair value of financial instruments (continued)

Man AHL Active Balanced

31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	364,791,015	-	-	364,791,015
Total interest bearing securities	364,791,015	-	-	364,791,015
<u>Derivatives</u>				
Forward currency contracts	-	877,968	-	877,968
Futures contracts	20,922,884	-	-	20,922,884
Total derivatives	20,922,884	877,968	-	21,800,852
Total financial assets at fair value through profit or loss	385,713,899	877,968	-	386,591,867
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(4,159,677)	-	(4,159,677)
Futures contracts	(8,420,793)	-	-	(8,420,793)
Total derivatives	(8,420,793)	(4,159,677)	-	(12,580,470)
Total financial liabilities at fair value through profit or loss	(8,420,793)	(4,159,677)	-	(12,580,470)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities

31 December 2021

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	20,428,403	6,545,248	-	26,973,651
Total equities and managed funds	<u>20,428,403</u>	<u>6,545,248</u>	<u>-</u>	<u>26,973,651</u>
<u>Interest bearing securities</u>				
Convertible bonds	-	25,749,055	-	25,749,055
Corporate bonds	-	608,093,019	3,198,009	611,291,028
Total interest bearing securities	<u>-</u>	<u>633,842,074</u>	<u>3,198,009</u>	<u>637,040,083</u>
<u>Derivatives</u>				
Forward currency contracts	-	4,398,736	-	4,398,736
Total return swaps	-	1,033,583	-	1,033,583
Total derivatives	<u>-</u>	<u>5,432,319</u>	<u>-</u>	<u>5,432,319</u>
Total financial assets at fair value through profit or loss	<u>20,428,403</u>	<u>645,819,641</u>	<u>3,198,009</u>	<u>669,446,053</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(5,540,962)	-	(5,540,962)
Forward currency contracts	-	(6,068,730)	-	(6,068,730)
Total return swaps	-	(571,423)	-	(571,423)
Total derivatives	<u>-</u>	<u>(12,181,115)</u>	<u>-</u>	<u>(12,181,115)</u>
Total financial liabilities at fair value through profit or loss	<u>-</u>	<u>(12,181,115)</u>	<u>-</u>	<u>(12,181,115)</u>
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Preferred stocks	-	9,546,615	-	9,546,615
Equities	-	1,128,512	-	1,128,512
Total equities and managed funds	<u>-</u>	<u>10,675,127</u>	<u>-</u>	<u>10,675,127</u>
<u>Interest bearing securities</u>				
Convertible bonds	-	20,031,241	-	20,031,241
Corporate bonds	-	226,272,045	4,689,984	230,962,029
Total interest bearing securities	<u>-</u>	<u>246,303,286</u>	<u>4,689,984</u>	<u>250,993,270</u>
<u>Derivatives</u>				
Credit default swaps	-	74,149	-	74,149
Forward currency contracts	-	975,613	-	975,613
Total return swaps	-	57,515	-	57,515
Total derivatives	<u>-</u>	<u>1,107,277</u>	<u>-</u>	<u>1,107,277</u>
Total financial assets at fair value through profit or loss	<u>-</u>	<u>258,085,690</u>	<u>4,689,984</u>	<u>262,775,674</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(4,534,244)	-	(4,534,244)
Forward currency contracts	-	(2,164,362)	-	(2,164,362)
Total return swaps	-	(162,796)	-	(162,796)
Total derivatives	<u>-</u>	<u>(6,861,402)</u>	<u>-</u>	<u>(6,861,402)</u>
Total financial liabilities at fair value through profit or loss	<u>-</u>	<u>(6,861,402)</u>	<u>-</u>	<u>(6,861,402)</u>

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative
31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	-	160,764	-	160,764
Total equities and managed funds	-	160,764	-	160,764
<u>Interest bearing securities</u>				
Convertible bonds	-	9,321,166	-	9,321,166
Corporate bonds	-	7,571,106	170,035	7,741,141
Government bonds	9,249,758	-	-	9,249,758
Total interest bearing securities	9,249,758	16,892,272	170,035	26,312,065
<u>Derivatives</u>				
Credit default swaps	-	692,674	-	692,674
Equity swaps	-	86,705	-	86,705
Forward currency contracts	-	271,954	-	271,954
Futures contracts	463	-	-	463
Total return swaps	-	111,614	-	111,614
Total derivatives	463	1,162,947	-	1,163,410
Total financial assets at fair value through profit or loss	<u>9,250,221</u>	<u>18,215,983</u>	<u>170,035</u>	<u>27,636,239</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,570,321)	-	(1,570,321)
Equity swaps	-	(180,674)	-	(180,674)
Forward currency contracts	-	(103,395)	-	(103,395)
Futures contracts	(1,531)	-	-	(1,531)
Total return swaps	-	(24,137)	-	(24,137)
Total derivatives	<u>(1,531)</u>	<u>(1,878,527)</u>	<u>-</u>	<u>(1,880,058)</u>
Total financial liabilities at fair value through profit or loss	<u>(1,531)</u>	<u>(1,878,527)</u>	<u>-</u>	<u>(1,880,058)</u>

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

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

Fair value of financial instruments (continued)

Man GLG Event Driven Alternative

31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	352,274,398	579,549	-	352,853,947
Rights	-	-	1,227,284	1,227,284
Total equities and managed funds	352,274,398	579,549	1,227,284	354,081,231
<u>Interest bearing securities</u>				
Convertible bonds	-	35,248,387	-	35,248,387
Corporate bonds	-	5,180,500	-	5,180,500
Government bonds	559,892,441	-	-	559,892,441
Total interest bearing securities	559,892,441	40,428,887	-	600,321,328
<u>Derivatives</u>				
Equity swaps	-	52,885,731	1,434,764	54,320,495
Forward currency contracts	-	8,709,539	-	8,709,539
Option contracts	36,752	-	-	36,752
Warrants	425,194	-	-	425,194
Total derivatives	461,946	61,595,270	1,434,764	63,491,980
Total financial assets at fair value through profit or loss	912,628,785	102,603,706	2,662,048	1,017,894,539
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(47,566,785)	(27,705)	(47,594,490)
Forward currency contracts	-	(1,152,108)	-	(1,152,108)
Total derivatives	-	(48,718,893)	(27,705)	(48,746,598)
Total financial liabilities at fair value through profit or loss	-	(48,718,893)	(27,705)	(48,746,598)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	185,772,082	1,934,614	-	187,706,696
Rights	-	-	420,280	420,280
Total equities and managed funds	185,772,082	1,934,614	420,280	188,126,976
<u>Interest bearing securities</u>				
Convertible bonds	-	13,020,055	-	13,020,055
Corporate bonds	-	5,356,448	-	5,356,448
Government bonds	39,989,936	-	-	39,989,936
Total interest bearing securities	39,989,936	18,376,503	-	58,366,439
<u>Derivatives</u>				
Equity swaps	-	16,989,616	-	16,989,616
Forward currency contracts	-	4,127,936	-	4,127,936
Warrants	990,757	-	-	990,757
Total derivatives	990,757	21,117,552	-	22,108,309
Total financial assets at fair value through profit or loss	226,752,775	41,428,669	420,280	268,601,724
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(7,988,577)	-	(7,988,577)
Forward currency contracts	-	(992,919)	-	(992,919)
Total derivatives	-	(8,981,496)	-	(8,981,496)
Total financial liabilities at fair value through profit or loss	-	(8,981,496)	-	(8,981,496)

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

Fair value of financial instruments (continued)

Man GLG Global Debt Total Return
31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	8,618,449	413,024	-	9,031,473
Mortgage backed securities	-	1,385,165	-	1,385,165
Total interest bearing securities	8,618,449	1,798,189	-	10,416,638
<u>Derivatives</u>				
Credit default swaps	-	321,181	-	321,181
Forward currency contracts	-	65,505	-	65,505
Interest rate swaps	-	20,721	-	20,721
Total derivatives	-	407,407	-	407,407
Total financial assets at fair value through profit or loss	8,618,449	2,205,596	-	10,824,045
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(27,284)	-	(27,284)
Forward currency contracts	-	(63,435)	-	(63,435)
Total derivatives	-	(90,719)	-	(90,719)
Total financial liabilities at fair value through profit or loss	-	(90,719)	-	(90,719)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
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
<u>Derivatives</u>				
Credit default swaps	-	283,780	-	283,780
Forward currency contracts	-	269,841	-	269,841
Interest rate swaps	-	12,388	-	12,388
Total derivatives	-	566,009	-	566,009
Total financial assets at fair value through profit or loss	23,892,378	4,114,450	-	28,006,828
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(61,485)	-	(61,485)
Forward currency contracts	-	(119,946)	-	(119,946)
Interest rate swaps	-	(23,951)	-	(23,951)
Total derivatives	-	(205,382)	-	(205,382)
Total financial liabilities at fair value through profit or loss	-	(205,382)	-	(205,382)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities DE
31 December 2021

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	11,351,210	-	11,351,210
Corporate bonds	-	482,916,792	-	482,916,792
Total interest bearing securities	-	494,268,002	-	494,268,002
<u>Derivatives</u>				
Forward currency contracts	-	889,771	-	889,771
Total return swaps	-	710,462	-	710,462
Total derivatives	-	1,600,233	-	1,600,233
Total financial assets at fair value through profit or loss	-	495,868,235	-	495,868,235
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(4,345,231)	-	(4,345,231)
Forward currency contracts	-	(2,585,555)	-	(2,585,555)
Total return swaps	-	(492,433)	-	(492,433)
Total derivatives	-	(7,423,219)	-	(7,423,219)
Total financial liabilities at fair value through profit or loss	-	(7,423,219)	-	(7,423,219)

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

Fair value of financial instruments (continued)

Man GLG Global Consumer Equity Alternative

Man GLG Global Consumer Equity Alternative ceased operations on 12 October 2021, hence there were no investments as at 31 December 2021.

31 December 2020	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	6,355,246	-	-	6,355,246
Total equities and managed funds	6,355,246	-	-	6,355,246
<u>Interest bearing securities</u>				
Government bonds	5,569,075	-	-	5,569,075
Total interest bearing securities	5,569,075	-	-	5,569,075
<u>Derivatives</u>				
Equity swaps	-	374,848	-	374,848
Forward currency contracts	-	776	-	776
Option contracts	20,500	-	-	20,500
Total derivatives	20,500	375,624	-	396,124
Total financial assets at fair value through profit or loss	11,944,821	375,624	-	12,320,445
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(172,850)	-	(172,850)
Forward currency contracts	-	(64,299)	-	(64,299)
Futures contracts	(22,234)	-	-	(22,234)
Total derivatives	(22,234)	(237,149)	-	(259,383)
Total financial liabilities at fair value through profit or loss	(22,234)	(237,149)	-	(259,383)

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

Fair value of financial instruments (continued)

Man GLG Japan Equity Alternative

Man GLG Japan Equity Alternative ceased operations on 14 July 2021, hence there were no investments as at 31 December 2021.

31 December 2020	Level 1 ¥	Level 2 ¥	Level 3 ¥	Total Fair Value ¥
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	1,682,633,483	-	-	1,682,633,483
Total equities and managed funds	1,682,633,483	-	-	1,682,633,483
<u>Interest bearing securities</u>				
Government bonds	116,036,615	-	-	116,036,615
Total interest bearing securities	116,036,615	-	-	116,036,615
<u>Derivatives</u>				
Equity swaps	-	35,894,858	-	35,894,858
Forward currency contracts	-	3,800,004	-	3,800,004
Total derivatives	-	39,694,862	-	39,694,862
Total financial assets at fair value through profit or loss	1,798,670,098	39,694,862	-	1,838,364,960
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(182,853,892)	-	(182,853,892)
Forward currency contracts	-	(15,174,862)	-	(15,174,862)
Total derivatives	-	(198,028,754)	-	(198,028,754)
Total financial liabilities at fair value through profit or loss	-	(198,028,754)	-	(198,028,754)

Man GLG US Equity Extended

Man GLG US Equity Extended ceased operations on 9 December 2021, hence there were no investments as at 31 December 2021.

31 December 2020	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	63,418,845	-	-	63,418,845
Real estate investment trusts	46,120	-	-	46,120
Total equities and managed funds	63,464,965	-	-	63,464,965
<u>Interest bearing securities</u>				
Government bonds	1,799,388	-	-	1,799,388
Total interest bearing securities	1,799,388	-	-	1,799,388
<u>Derivatives</u>				
Equity swaps	-	4,023,838	-	4,023,838
Total derivatives	-	4,023,838	-	4,023,838
Total financial assets at fair value through profit or loss	65,264,353	4,023,838	-	69,288,191
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(2,447,715)	-	(2,447,715)
Total derivatives	-	(2,447,715)	-	(2,447,715)
Total financial liabilities at fair value through profit or loss	-	(2,447,715)	-	(2,447,715)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk Moderate

31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	15,082,139	-	-	15,082,139
Total interest bearing securities	15,082,139	-	-	15,082,139
<u>Derivatives</u>				
Credit default swaps	-	366,507	-	366,507
Forward currency contracts	-	86,070	-	86,070
Futures contracts	282,623	-	-	282,623
Total return swaps	-	109,901	-	109,901
Total derivatives	282,623	562,478	-	845,101
Total financial assets at fair value through profit or loss	15,364,762	562,478	-	15,927,240
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(86,706)	-	(86,706)
Futures contracts	(118,227)	-	-	(118,227)
Total derivatives	(118,227)	(86,706)	-	(204,933)
Total financial liabilities at fair value through profit or loss	(118,227)	(86,706)	-	(204,933)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	10,748,409	-	-	10,748,409
Total interest bearing securities	10,748,409	-	-	10,748,409
<u>Derivatives</u>				
Credit default swaps	-	122,505	-	122,505
Forward currency contracts	-	98,392	-	98,392
Futures contracts	118,647	-	-	118,647
Total return swaps	-	26,660	-	26,660
Total derivatives	118,647	247,557	-	366,204
Total financial assets at fair value through profit or loss	10,867,056	247,557	-	11,114,613
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(80,898)	-	(80,898)
Futures contracts	(15,450)	-	-	(15,450)
Total derivatives	(15,450)	(80,898)	-	(96,348)
Total financial liabilities at fair value through profit or loss	(15,450)	(80,898)	-	(96,348)

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
31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	17,741,355	-	-	17,741,355
Total equities and managed funds	17,741,355	-	-	17,741,355
<u>Interest bearing securities</u>				
Government bonds	2,999,848	-	-	2,999,848
Total interest bearing securities	2,999,848	-	-	2,999,848
<u>Derivatives</u>				
Equity swaps	-	574,335	-	574,335
Forward currency contracts	-	219,188	-	219,188
Futures contracts	43,173	-	-	43,173
Total derivatives	43,173	793,523	-	836,696
Total financial assets at fair value through profit or loss	20,784,376	793,523	-	21,577,899
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(143,203)	-	(143,203)
Forward currency contracts	-	(81,573)	-	(81,573)
Futures contracts	(99,764)	-	-	(99,764)
Total derivatives	(99,764)	(224,776)	-	(324,540)
Total financial liabilities at fair value through profit or loss	(99,764)	(224,776)	-	(324,540)
31 December 2020				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
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				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
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 31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	36,422,517	-	-	36,422,517
Total interest bearing securities	<u>36,422,517</u>	<u>-</u>	<u>-</u>	<u>36,422,517</u>
<u>Derivatives</u>				
Forward currency contracts	-	921,014	-	921,014
Futures contracts	1,183,238	-	-	1,183,238
Total derivatives	<u>1,183,238</u>	<u>921,014</u>	<u>-</u>	<u>2,104,252</u>
Total financial assets at fair value through profit or loss	<u>37,605,755</u>	<u>921,014</u>	<u>-</u>	<u>38,526,769</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(1,177,669)	-	(1,177,669)
Futures contracts	(539,991)	-	-	(539,991)
Total derivatives	<u>(539,991)</u>	<u>(1,177,669)</u>	<u>-</u>	<u>(1,717,660)</u>
Total financial liabilities at fair value through profit or loss	<u>(539,991)</u>	<u>(1,177,669)</u>	<u>-</u>	<u>(1,717,660)</u>

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 31 December 2021

Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	68,197,769	-	68,197,769
Corporate bonds	-	11,303,766	-	11,303,766
Government bonds	9,647,851	-	-	9,647,851
Total interest bearing securities	<u>9,647,851</u>	<u>79,501,535</u>	<u>-</u>	<u>89,149,386</u>
<u>Derivatives</u>				
Credit default swaps	-	79,280	-	79,280
Equity swaps	-	855,424	-	855,424
Forward currency contracts	-	548,640	-	548,640
Total derivatives	<u>-</u>	<u>1,483,344</u>	<u>-</u>	<u>1,483,344</u>
Total financial assets at fair value through profit or loss	<u>9,647,851</u>	<u>80,984,879</u>	<u>-</u>	<u>90,632,730</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(3,133,078)	-	(3,133,078)
Forward currency contracts	-	(12,736)	-	(12,736)
Total derivatives	<u>-</u>	<u>(3,145,814)</u>	<u>-</u>	<u>(3,145,814)</u>
Total financial liabilities at fair value through profit or loss	<u>-</u>	<u>(3,145,814)</u>	<u>-</u>	<u>(3,145,814)</u>

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
31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	18,308,695	-	-	18,308,695
Total equities and managed funds	<u>18,308,695</u>	<u>-</u>	<u>-</u>	<u>18,308,695</u>
<u>Derivatives</u>				
Equity swaps	-	1,181,996	-	1,181,996
Forward currency contracts	-	217,787	-	217,787
Total derivatives	<u>-</u>	<u>1,399,783</u>	<u>-</u>	<u>1,399,783</u>
Total financial assets at fair value through profit or loss	<u>18,308,695</u>	<u>1,399,783</u>	<u>-</u>	<u>19,708,478</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(1,627,503)	-	(1,627,503)
Forward currency contracts	-	(98,885)	-	(98,885)
Futures contracts	(24,825)	-	-	(24,825)
Total derivatives	<u>(24,825)</u>	<u>(1,726,388)</u>	<u>-</u>	<u>(1,751,213)</u>
Total financial liabilities at fair value through profit or loss	<u>(24,825)</u>	<u>(1,726,388)</u>	<u>-</u>	<u>(1,751,213)</u>

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
31 December 2021

	€	€	€	€
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	3,649,624	-	-	3,649,624
Total equities and managed funds	<u>3,649,624</u>	<u>-</u>	<u>-</u>	<u>3,649,624</u>
<u>Interest bearing securities</u>				
Government bonds	3,307,542	-	-	3,307,542
Total interest bearing securities	<u>3,307,542</u>	<u>-</u>	<u>-</u>	<u>3,307,542</u>
<u>Derivatives</u>				
Equity swaps	-	278,783	-	278,783
Forward currency contracts	-	9,793	-	9,793
Futures contracts	3,758	-	-	3,758
Total derivatives	<u>3,758</u>	<u>288,576</u>	<u>-</u>	<u>292,334</u>
Total financial assets at fair value through profit or loss	<u>6,960,924</u>	<u>288,576</u>	<u>-</u>	<u>7,249,500</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(523,292)	-	(523,292)
Forward currency contracts	-	(68,208)	-	(68,208)
Total derivatives	<u>-</u>	<u>(591,500)</u>	<u>-</u>	<u>(591,500)</u>
Total financial liabilities at fair value through profit or loss	<u>-</u>	<u>(591,500)</u>	<u>-</u>	<u>(591,500)</u>

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

31 December 2021

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Exchange traded funds	162,074	-	-	162,074
Total equities and managed funds	162,074	-	-	162,074
<u>Interest bearing securities</u>				
Corporate bonds	-	8,158,875	-	8,158,875
Government bonds	4,551,120	-	-	4,551,120
Mortgage backed securities	-	13,289,782	-	13,289,782
Total interest bearing securities	4,551,120	21,448,657	-	25,999,777
<u>Derivatives</u>				
Forward currency contracts	-	32	-	32
Futures contracts	83,417	-	-	83,417
Total derivatives	83,417	32	-	83,449
Total financial assets at fair value through profit or loss	4,796,611	21,448,689	-	26,245,300
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(73,851)	-	(73,851)
Futures contracts	(106,220)	-	-	(106,220)
Total derivatives	(106,220)	(73,851)	-	(180,071)
Total financial liabilities at fair value through profit or loss	(106,220)	(73,851)	-	(180,071)

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

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

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

For the years ended 31 December 2021 and 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 years ended 31 December 2021 and 31 December 2020 is set out below:

Man GLG European Equity Alternative

31 December 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	-	-	118,748	118,748
- unrealised	133,913	-	(19,344)	114,569
Purchases	-	-	-	-
Sales	-	-	(118,748)	(118,748)
Transfers into Level 3	-	-	(3,478,605)	(3,478,605)
Transfers out of Level 3	-	-	-	-
Closing Balance	461,340	-	(3,360,582)	(2,899,242)

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative (continued)

31 December 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	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	<u>327,427</u>	<u>-</u>	<u>137,367</u>	<u>464,794</u>

Man GLG High Yield Opportunities

31 December 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	-	134,144	-	134,144
- unrealised	-	(641,288)	-	(641,288)
Purchases	-	26,795	-	26,795
Sales	-	(1,011,626)	-	(1,011,626)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>3,198,009</u>	<u>-</u>	<u>3,198,009</u>

31 December 2020

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

Man GLG Credit Multi-Strategy Alternative

31 December 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	4,121	3,718	-	7,839
- unrealised	(3,091)	(37,543)	-	(40,634)
Purchases	-	857	-	857
Sales	(4,121)	(17,781)	-	(21,902)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>170,035</u>	<u>-</u>	<u>170,035</u>

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**

	Equities and managed funds US\$	Interest bearing securities US\$	Derivatives US\$	Total Fair Value US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	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	<u>3,091</u>	<u>220,784</u>	<u>-</u>	<u>223,875</u>

Man GLG Event Driven Alternative

31 December 2021

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

Opening balance	420,280	-	-	420,280
Total gains and losses				
- realised	272,131	-	-	272,131
- unrealised	804,129	-	1,407,059	2,211,188
Purchases	2,875	-	-	2,875
Sales	(272,131)	-	-	(272,131)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>1,227,284</u>	<u>-</u>	<u>1,407,059</u>	<u>2,634,343</u>

31 December 2020

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

Opening balance	143,564	-	-	143,564
Total gains and losses				
- realised	-	-	-	-
- unrealised	276,716*	-	-	276,716
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>420,280</u>	<u>-</u>	<u>-</u>	<u>420,280</u>

Man GLG High Yield Opportunities DE

31 December 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	-	50,061	-	50,061
Purchases	-	-	-	-
Sales	-	(1,828,996)	-	(1,828,996)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>

*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 High Yield Opportunities DE (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	-	-	-	-
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

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying statement of comprehensive income. Net realised and unrealised gain/(loss) of €259,275 (31 December 2020: €128,687) for Man GLG European Equity Alternative, (€127,537) (31 December 2020: €108,024) for Man GLG High Yield Opportunities, (US\$21,038) (31 December 2020: US\$20,772) for Man GLG Credit Multi-Strategy Alternative and US\$2,429,006 (31 December 2020: US\$276,715) for Man GLG Event Driven Alternative relates to those financial instruments held by the Fund at 31 December 2021 and is reflected in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

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

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

Man GLG European Equity Alternative

31 December 2021	Fair Value €	Valuation Technique	Unobservable Input	Range
Equity swaps	(3,478,605)	Last traded price	Active trading price	No range
Equity swaps	118,013	Single broker quotation	None	No range
Rights	461,340	Single broker quotation	None	No range
Warrants	10	Single broker quotation	None	No range
31 December 2020				
Equities	7,348	Single broker quotation	None	No range
Equity swaps	32,597	Single broker quotation	None	No range
Equity swaps	1,699	Cost	Active trading price	No range
Option contracts	103,062	Cost	Active trading price	No range
Rights	320,079	Single broker quotation	None	No range
Warrants	9	Single broker quotation	None	No range

Man GLG High Yield Opportunities

31 December 2021	€			
Corporate bonds	2,606,310	Estimated recovery	Time to settlement, Expected cash flow	€2,413,250 - €2,799,370
Corporate bonds	591,699	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

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative

31 December 2021	Fair Value US\$	Valuation Technique	Unobservable Input	Range
Corporate bonds	147,688	Estimated recovery	Time to settlement, Expected cash flow	US\$136,748 - US\$158,628
Corporate bonds	22,347	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

31 December 2021	US\$			
Equity swaps	1,407,059	Single broker quotation	None	No range
Rights	1,227,284	Single broker quotation	None	No range

31 December 2020

Rights	420,280	Single broker quotation	None	No range
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Man GLG High Yield Opportunities DE

31 December 2020	€			
Corporate bonds	1,819,344	Single broker quotation	None	No range

The fair value impact of the discount range disclosed above is the Investment Manager's assessment of the range of possible illiquidity discounts. The Investment Manager's Independent Pricing Committee has assessed that, based on the information available, there is no reason that the net asset value provided by the underlying managed funds Investment 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 €193,060 (31 December 2020: €241,248) for Man GLG High Yield Opportunities and US\$10,940 (31 December 2020: US\$31,104) for Man GLG Credit Multi-Strategy Alternative.

Forward currency contracts

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

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

Derivative financial instruments

The Fund may trade derivative financial instruments, including 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.

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

Derivative financial instruments (continued)

Credit default swaps are contracts in which the Fund pays or receives an interest flow in return for the counterparty accepting or selling all or part of the risk of default or failure to pay of a reference entity on which the swap is written. Where the Fund has bought protection, the maximum potential loss is the value of the interest flows the Fund is contracted to pay until maturity of the contract. Where the Fund has sold protection, the maximum potential loss is the nominal value of the protection sold. As at 31 December 2021, the maximum potential payout under credit default swaps where the sub funds have sold protection is US\$3,853,728,000 (31 December 2020: US\$1,639,718,750) for Man AHL TargetRisk, US\$3,506,720 (31 December 2020: US\$1,480,000) for Man GLG Credit Multi-Strategy Alternative, US\$2,750,000 (31 December 2020: US\$5,450,000) for Man GLG Global Debt Total Return and US\$15,000,000 (31 December 2020: US\$5,000,000) for Man AHL TargetRisk Moderate. The fair value of these contracts as at 31 December 2021 was US\$189,523,784 (31 December 2020: US\$82,862,057) for Man AHL TargetRisk, US\$147,128 (31 December 2020: US\$138,021) for Man GLG Credit Multi-Strategy Alternative, US\$26,632 (31 December 2020: US\$25,747) for Man GLG Global Debt Total Return and US\$366,507 (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 statement of comprehensive income. The Fund may also invest in swaptions which are a combination of feature an option and an interest rate swap. The maximum loss to a buyer of an option is the loss of the premium. The writer of a call option has to bear the risk of an unfavourable change in the value underlying the option and, unless an offsetting long position is owned, the theoretical loss is unlimited. As at 31 December 2021, the Fund held written put options with a maximum pay out value of €578,200 for Man GLG European Equity Alternative (31 December 2020: €47,472,750) and US\$120,600,505 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 financial statements. These notional amounts represent the theoretical principal value on which the cash flows of the derivative transactions are based. Unrealised gains or losses, rather than notional amounts, or the exchange-traded derivatives traded by the Fund are included in the statement of financial position. The net unrealised gains or losses, rather than contract or notional amounts, represent the Fund's approximate future cash flows from trading activities

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

	Notional Value			
	Long	Short	Long	Short
	31 December	31 December	31 December	31 December
	2021	2021	2020	2020
	£	£	£	£
<i>Man GLG Alpha Select Alternative</i>				
Equity swaps	2,076,395,377	1,383,150,514	1,782,075,303	760,322,924
Forward currency contracts	4,022,858	1,145,287,398	858,834,977	1,656,935,716
Futures contracts	-	813,293,514	-	1,069,302,454
Option contracts	2,309,966	-	3,796,284	-
	<u>2,082,728,201</u>	<u>3,341,731,426</u>	<u>2,644,706,564</u>	<u>3,486,561,094</u>
<i>Man GLG European Equity Alternative</i>	€	€	€	€
Equity swaps	262,855,326	328,175,124	650,394,484	515,294,069
Forward currency contracts	140,519,326	76,162,102	226,198,726	114,078,755
Futures contracts	4,893,262	47,418,061	-	164,314,151
Option contracts	-	17,508	6,238,315	567,243
Warrants	65,911	-	61,639	-
	<u>408,333,825</u>	<u>451,772,795</u>	<u>882,893,164</u>	<u>794,254,218</u>
<i>Man AHL Multi Strategy Alternative</i>	US\$	US\$	US\$	US\$
Equity swaps	33,072,198	30,723,247	46,353,778	36,400,139
Forward currency contracts	290,159,223	309,647,244	379,872,840	523,156,651
Futures contracts	218,261,584	29,114,760	319,846,259	144,983,908
Option contracts	44,715	1,562,369	542,220	1,603,083
	<u>541,537,720</u>	<u>371,047,620</u>	<u>746,615,097</u>	<u>706,143,781</u>
<i>Man AHL TargetRisk</i>				
Credit default swaps	28,430,000	3,853,728,000	-	1,639,718,750
Forward currency contracts	2,026,505,647	4,034,709,748	1,316,739,002	2,757,975,468
Futures contracts	10,064,535,867	-	5,864,250,446	-
Total return swaps	787,337,602	-	439,658,724	-
	<u>12,906,809,116</u>	<u>7,888,437,748</u>	<u>7,620,648,172</u>	<u>4,397,694,218</u>

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

	Notional Value			
	Long	Short	Long	Short
	31 December	31 December	31 December	31 December
	2021	2021	2020	2020
	€	€	€	€
<i>Man GLG European Mid-Cap Equity Alternative</i>				
Equity swaps	31,470,433	77,809,594	116,726,459	342,459,199
Forward currency contracts	4,548,617	959,013	21,552,611	34,802,327
	<u>36,019,050</u>	<u>78,768,607</u>	<u>138,279,070</u>	<u>377,261,526</u>
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
	US\$	US\$	US\$	US\$
Credit default swaps	1,035,200,000	-	1,009,700,000	-
Forward currency contracts	235,874,724	859,738,610	1,264,987,320	2,178,823,103
Interest rate swaps	-	-	-	389,433,502
	<u>1,271,074,724</u>	<u>859,738,610</u>	<u>2,274,687,320</u>	<u>2,568,256,605</u>
<i>Man GLG Innovation Equity Alternative</i>				
Equity swaps	-	223,544,053	-	181,165,836
Forward currency contracts	7,366,622	494,778,300	494,715,852	992,424,884
Futures contracts	-	93,297,525	-	136,455,808
Option contracts	1,010,196	-	-	-
	<u>8,376,818</u>	<u>811,619,878</u>	<u>494,715,852</u>	<u>1,310,046,528</u>
<i>Man Alternative Style Risk Premia</i>				
Equity swaps	-	252,459,804	-	266,527,458
Forward currency contracts	757,279,582	827,688,540	340,060,640	1,146,240,584
Futures contracts	255,248,605	482,562,957	1,521,478,657	302,630,955
Total return swaps	276,209,778	-	289,885,788	-
	<u>1,288,737,965</u>	<u>1,562,711,301</u>	<u>2,151,425,085</u>	<u>1,715,398,997</u>
<i>Man AHL Active Balanced</i>				
Forward currency contracts	470,789,599	876,995,594	449,211,983	1,603,352,689
Futures contracts	2,253,707,046	-	3,493,820,926	-
	<u>2,724,496,645</u>	<u>876,995,594</u>	<u>3,943,032,909</u>	<u>1,603,352,689</u>
<i>Man GLG High Yield Opportunities</i>				
	€	€	€	€
Credit default swaps	84,785,489	-	72,966,761	-
Forward currency contracts	356,066,699	587,680,883	141,768,028	248,533,204
Total return swaps	-	36,157,479	-	6,919,524
Warrants	638,267	-	638,267	-
	<u>441,490,455</u>	<u>623,838,362</u>	<u>215,373,056</u>	<u>255,452,728</u>
<i>Man GLG Credit Multi-Strategy Alternative</i>				
	US\$	US\$	US\$	US\$
Credit default swaps	44,409,783	3,950,228	32,267,938	1,480,000
Equity swaps	12,000,000	2,045,274	12,000,000	3,959,272
Forward currency contracts	12,740,724	31,409,699	47,613,665	62,758,925
Futures contracts	-	1,122,930	1,998,056	3,466,040
Option contracts	-	-	450	-
Total return swaps	-	1,908,399	-	1,595,052
Warrants	24,105	-	25,936	-
	<u>69,174,612</u>	<u>40,436,530</u>	<u>93,906,045</u>	<u>73,259,289</u>
<i>Man GLG Event Driven Alternative</i>				
Equity swaps	362,935,578	206,870,962	255,926,109	78,689,829
Forward currency contracts	71,692,524	1,149,165,977	434,769,027	749,929,361
Option contracts	966,483	-	-	-
Warrants	496,392	-	354,479	-
	<u>436,090,977</u>	<u>1,356,036,939</u>	<u>691,049,615</u>	<u>828,619,190</u>

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

Derivative financial instruments (continued)

	Notional Value			
	Long	Short	Long	Short
	31 December	31 December	31 December	31 December
	2021	2021	2020	2020
	US\$	US\$	US\$	US\$
<i>Man GLG Global Debt Total Return</i>				
Credit default swaps	5,655,000	2,750,000	9,550,000	5,450,000
Forward currency contracts	3,243,862	4,439,036	17,386,095	35,815,933
Interest rate swaps	1,082,631	-	2,064,285	808,592
	<u>9,981,493</u>	<u>7,189,036</u>	<u>29,000,380</u>	<u>42,074,525</u>
<i>Man GLG High Yield Opportunities DE</i>				
	€	€	€	€
Credit default swaps	70,216,326	-	25,642,500	-
Forward currency contracts	261,784,368	-	110,315,118	-
Total return swaps	-	23,958,365	-	5,435,535
	<u>332,000,694</u>	<u>23,958,365</u>	<u>135,957,618</u>	<u>5,435,535</u>
<i>Man GLG Global Consumer Equity Alternative</i>				
	US\$	US\$	US\$	US\$
Equity swaps	-	-	5,687,305	7,160,898
Forward currency contracts	-	-	6,994,022	415,142
Futures contracts	-	-	-	679,843
Option contracts	-	-	47,247	-
	<u>-</u>	<u>-</u>	<u>12,728,574</u>	<u>8,255,883</u>
<i>Man GLG Japan Equity Alternative</i>				
	¥	¥	¥	¥
Equity swaps	-	-	88,572,511	1,670,383,388
Forward currency contracts	-	-	2,234,327,998	4,454,921,193
	<u>-</u>	<u>-</u>	<u>2,322,900,509</u>	<u>6,125,304,581</u>
<i>Man GLG US Equity Extended</i>				
	US\$	US\$	US\$	US\$
Equity swaps	-	-	27,253,585	19,615,961
	<u>-</u>	<u>-</u>	<u>27,253,585</u>	<u>19,615,961</u>
<i>Man AHL TargetRisk Moderate</i>				
Credit default swaps	-	15,000,000	-	5,000,000
Forward currency contracts	5,669,815	15,088,345	5,776,328	8,807,087
Futures contracts	32,452,451	-	19,157,472	-
Total return swaps	2,683,670	-	1,491,717	-
	<u>40,805,936</u>	<u>30,088,345</u>	<u>26,425,517</u>	<u>13,807,087</u>
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>				
Equity swaps	-	11,755,009	-	-
Forward currency contracts	17,112,838	8,183,858	-	2,591
Futures contracts	1,055,926	7,875,033	-	-
	<u>18,168,764</u>	<u>27,813,900</u>	<u>-</u>	<u>2,591</u>
<i>Man AHL Target Growth Alternative</i>				
Forward currency contracts	143,829,699	154,310,578	-	-
Futures contracts	133,869,312	13,270,746	-	-
	<u>277,699,011</u>	<u>167,581,324</u>	<u>-</u>	<u>-</u>
<i>Man GLG Convertible Arbitrage Alternative</i>				
Credit default swaps	79,005,871	-	-	-
Equity swaps	61,707,769	-	-	-
Forward currency contracts	3,399,180	68,901,956	-	-
	<u>144,112,820</u>	<u>68,901,956</u>	<u>-</u>	<u>-</u>
<i>Man GLG RI Global Sustainable Growth Alternative</i>				
Equity swaps	5,813,542	16,334,829	-	-
Forward currency contracts	10,290,151	9,672,011	-	-
Futures contracts	-	2,116,500	-	-
	<u>16,103,693</u>	<u>28,123,340</u>	<u>-</u>	<u>-</u>

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

Derivative financial instruments (continued)

	Notional Value			
	Long	Short	Long	Short
	31 December	31 December	31 December	31 December
	2021	2021	2020	2020
	€	€	€	€
<i>Man GLG RI Sustainable Energy Transition Alternative</i>				
Equity swaps	3,434,566	6,079,272	-	-
Forward currency contracts	2,227,110	8,697,419	-	-
Futures contracts	-	293,663	-	-
	<u>5,661,676</u>	<u>15,070,354</u>	<u>-</u>	<u>-</u>
<i>Man AHL Global Bond</i>				
	US\$	US\$	US\$	US\$
Forward currency contracts	8,560,518	4,165	-	-
Futures contracts	25,394,768	4,924,981	-	-
	<u>33,955,286</u>	<u>4,929,146</u>	<u>-</u>	<u>-</u>

5. Offsetting financial assets and financial liabilities

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

Man GLG European Alpha Alternative

Man GLG European Alpha Alternative ceased operations on 15 July 2020, hence there are no investments as at 31 December 2021.

As at 31 December 2020, there were no financial assets subject to offsetting.

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

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

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

Man GLG Alpha Select Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	£	£	£
Citibank N.A.	370,000	-	-
Goldman Sachs International	41,183,097	-	(17,892,845)
JP Morgan Securities Plc	129,149,707	(22,173,000)	(35,428,326)
Morgan Stanley & Co. International Plc	11,457,523	-	(11,457,523)
Total	<u>182,160,327</u>	<u>(22,173,000)</u>	<u>(64,778,694)</u>

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Alpha Select Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	£	£	£	£
Goldman Sachs International	(17,892,845)	100,000	17,792,845	-
JP Morgan Securities Plc	(57,601,326)	-	57,601,326	-
Morgan Stanley & Co. International Plc	(44,149,331)	9,900,000	1,557,523	(32,691,808)
Total	(119,643,502)	10,000,000	76,951,694	(32,691,808)

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	£	£	£	£
Bank of America Merrill Lynch	10,273	(112)	-	10,161
Credit Suisse Securities Europe Limited	25,604,880	-	(19,156,861)	6,448,019
Goldman Sachs International	8,895,090	-	(1,234,944)	7,660,146
JP Morgan Securities Plc	94,673,837	(76,854,949)	(14,113,398)	3,705,490
Morgan Stanley & Co. International Plc	111,878,263	-	(104,262,394)	7,615,869
Total	241,062,343	(76,855,061)	(138,767,597)	25,439,685

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	£	£	£	£
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 31 December 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)
	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Counterparty				
Bank of America Merrill Lynch	165,901	-	(205)	165,696
Bank of Nova Scotia	826,523	-	(569,590)	256,933
Barclays Plc	8,468,933	-	(4,935,860)	3,533,073
BNP Paribas	67,167	-	-	67,167
Credit Suisse AG Ireland	67,038	-	(67,038)	-
Credit Suisse Securities Europe Limited	130,000	-	-	130,000
Goldman Sachs International	16,791,208	-	(14,339,040)	2,452,168
HSBC Bank Plc	99,294	-	-	99,294
JP Morgan Securities Plc	225,495	-	(225,495)	-
Morgan Stanley & Co. International Plc	20,416,061	(1,936)	(14,435,295)	5,978,830
Total	47,257,620	(1,936)	(34,572,523)	12,683,161

The following table summarises the net financial liabilities per counterparty as at 31 December 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)
	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Counterparty				
Bank of America Merrill Lynch	(205)	205	-	-
Bank of Nova Scotia	(569,590)	258,652	310,938	-
Barclays Plc	(4,935,860)	3,386,021	1,549,839	-
Credit Suisse AG Ireland	(783,707)	-	67,038	(716,669)
Goldman Sachs International	(14,339,040)	1,476,568	12,862,472	-
JP Morgan Securities Plc	(3,326,818)	208,774	16,721	(3,101,323)
Morgan Stanley & Co. International Plc	(14,437,231)	10,507,818	3,929,413	-
Total	(38,392,451)	15,838,038	18,736,421	(3,817,992)

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)
	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Counterparty				
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	9,954,745	-	(6,880,725)	3,074,020
Credit Suisse AG Ireland	14,901,406	-	(14,266,994)	634,412
Credit Suisse Securities Europe Limited	178,593	(178,593)	-	-
Goldman Sachs International	31,560,635	-	(18,480,406)	13,080,229
HSBC Bank Plc	2,786,242	-	(662,557)	2,123,685
JP Morgan Securities Plc	12,038,947	-	(4,695,373)	7,343,574
Morgan Stanley & Co. International Plc	38,041,368	(67,892)	(37,973,476)	-
UBS AG	5,636,308	-	(59,457)	5,576,851
Total	118,634,403	(450,463)	(85,975,273)	32,208,667

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity Alternative (continued)

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	(203,978)	203,978	-	-
Bank of Nova Scotia	(2,956,285)	259,813	2,696,472	-
Barclays Plc	(6,880,725)	607,475	6,273,250	-
Credit Suisse AG Ireland	(14,266,994)	-	14,266,994	-
Credit Suisse Securities Europe Limited	(4,604,778)	-	178,593	(4,426,185)
Goldman Sachs International	(18,480,406)	11,343,257	7,137,149	-
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	12,300,505	(982,404)
UBS AG	(59,457)	59,457	-	-
Total	(91,834,325)	40,260,449	46,165,287	(5,408,589)

Man AHL Multi Strategy Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	42,091	-	(42,091)	-
Barclays Plc	4,743,709	-	(1,768,213)	2,975,496
Citibank N.A.	1,387,545	-	(980,719)	406,826
Goldman Sachs International	551,192	-	(551,192)	-
HSBC Bank Plc	2,354,843	-	(1,394,521)	960,322
JP Morgan Securities Plc	898,909	-	(588,315)	310,594
Morgan Stanley & Co. International Plc	3,409,642	-	(1,074,137)	2,335,505
Royal Bank of Scotland	903,990	-	(587,078)	316,912
Total	14,291,921	-	(6,986,266)	7,305,655

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(274,079)	-	42,091	(231,988)
Barclays Plc	(1,768,213)	1,768,213	-	-
Citibank N.A.	(980,719)	500,491	480,228	-
Goldman Sachs International	(569,810)	336,720	214,472	(18,618)
HSBC Bank Plc	(1,394,521)	944,878	449,643	-
JP Morgan Securities Plc	(588,315)	250,000	338,315	-
Morgan Stanley & Co. International Plc	(1,074,137)	1,074,137	-	-
Royal Bank of Scotland	(587,078)	509,479	77,599	-
Total	(7,236,872)	5,383,918	1,602,348	(250,606)

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)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	120,426	-	(120,426)	-
Credit Suisse Securities Europe Limited	2,913,761	-	(2,913,761)	-
Deutsche Bank AG, London	1,353,094	-	(719,896)	633,198
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	1,054,886	-	(1,054,886)	-
Morgan Stanley & Co. International Plc	8,501,601	-	(2,755,443)	5,746,158
Royal Bank of Scotland	4,689,817	-	(2,708,715)	1,981,102
Total	24,743,782	-	(14,496,735)	10,247,047

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(313,605)	-	120,426	(193,179)
Credit Suisse Securities Europe Limited	(3,520,944)	370,147	2,543,614	(607,183)
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	824,311	(137,891)
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	8,926,125	(938,253)

Man AHL TargetRisk

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	38,052,637	-	(17,173)	38,035,464
Credit Suisse Securities Europe Limited	73,417,883	-	(1,348,124)	72,069,759
Goldman Sachs International	156,790,344	(64,520,738)	(46,629,915)	45,639,691
JP Morgan Securities Plc	110,297,552	(7,082,858)	(5,006,894)	98,207,800
Total	378,558,416	(71,603,596)	(53,002,106)	253,952,714

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(17,173)	-	17,173	-
Credit Suisse Securities Europe Limited	(1,348,124)	1,348,124	-	-
Goldman Sachs International	(111,150,653)	59,450,000	51,700,653	-
JP Morgan Securities Plc	(12,089,752)	8,970,855	3,118,897	-
Total	(124,605,702)	69,768,979	54,836,723	-

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	1,872,097	-	(1,872,097)	-
Credit Suisse Securities Europe Limited	56,755,652	(7,207,656)	(13,604,990)	35,943,006
Goldman Sachs International	29,352,722	(13,409,905)	-	15,942,817
JP Morgan Securities Plc	84,525,884	-	(973,552)	83,552,332
Total	172,506,355	(20,617,561)	(16,450,639)	135,438,155

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(3,526,987)	-	1,872,097	(1,654,890)
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	21,973,894	(1,654,890)

Man GLG European Mid-Cap Equity Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Goldman Sachs International	8,237,651	-	(3,449,814)	4,787,837
JP Morgan Securities Plc	2,875,612	-	-	2,875,612
Morgan Stanley & Co. International Plc	638	-	-	638
Total	11,113,901	-	(3,449,814)	7,664,087

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 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)
	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Counterparty				
Goldman Sachs International	(3,449,814)	2,097,142	1,352,672	-
HSBC Bank Plc	(3)	-	-	(3)
Total	(3,449,817)	2,097,142	1,352,672	(3)

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)
	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Counterparty				
Credit Suisse Securities Europe Limited	16,513,103	-	(15,844,894)	668,209
Goldman Sachs International	22,586,154	-	(20,057,722)	2,528,432
HSBC Bank Plc	3,969,589	-	(1,822,133)	2,147,456
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	55,743,136	(308,688)	(39,463,649)	15,970,799

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)
	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Counterparty				
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 31 December 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)
	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Credit Suisse Securities Europe Limited	53,639,409	(10,489,663)	(5,051,374)	38,098,372
HSBC Bank Plc	12,580,018	-	(3,924,896)	8,655,122
Total	66,219,427	(10,489,663)	(8,976,270)	46,753,494

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 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Credit Suisse Securities Europe Limited	(15,541,037)	-	15,541,037	-
HSBC Bank Plc	(3,924,896)	3,924,896	-	-
Total	(19,465,933)	3,924,896	15,541,037	-

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

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

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

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
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 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Goldman Sachs International	17,594,175	-	(5,549,843)	12,044,332
Morgan Stanley & Co. International Plc	948,421	(4)	(482,950)	465,467
Total	18,542,596	(4)	(6,032,793)	12,509,799

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 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	(5,549,843)	5,549,843	-	-
Morgan Stanley & Co. International Plc	(482,954)	482,954	-	-
Total	(6,032,797)	6,032,797	-	-

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

Unsettling of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	33,877,828	-	(21,709,201)	12,168,627
Morgan Stanley & Co. International Plc	159,600	(5)	(159,595)	-
Total	34,037,428	(5)	(21,868,796)	12,168,627

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

Unsettling of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
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 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	221,736	-	(154,213)	67,523
Citibank N.A.	6,314,429	(1)	(4,055,574)	2,258,854
Goldman Sachs International	3,706,613	-	(872,420)	2,834,193
HSBC Bank Plc	6,430,655	-	(2,346,320)	4,084,335
JP Morgan Securities Plc	906,290	-	(500,154)	406,136
Morgan Stanley & Co. International Plc	15,112,250	(3,313,037)	(11,281,837)	517,376
Royal Bank of Scotland	4,334,655	-	(1,373,802)	2,960,853
Total	37,026,628	(3,313,038)	(20,584,320)	13,129,270

5. Offsetting financial assets and financial liabilities (continued)

Man Alternative Style Risk Premia (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(154,213)	-	154,213	-
Citibank N.A.	(4,055,575)	4,055,575	-	-
Credit Suisse Securities Europe Limited	(922)	-	-	(922)
Deutsche Bank AG, London	(5)	-	-	(5)
Goldman Sachs International	(872,420)	-	872,420	-
HSBC Bank Plc	(2,346,320)	2,346,320	-	-
JP Morgan Securities Plc	(500,154)	-	500,154	-
Morgan Stanley & Co. International Plc	(14,594,874)	-	14,594,874	-
Royal Bank of Scotland	(1,373,802)	1,373,802	-	-
Total	(23,898,285)	7,775,697	16,121,661	(927)

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

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	US\$	US\$	US\$
			Net amount
			US\$
Bank of America Merrill Lynch	502,286	-	(58,761)
Credit Suisse Securities Europe Limited	1,941,628	-	(673,484)
Deutsche Bank AG, London	1,694,643	-	(856,786)
HSBC Bank Plc	10,926,367	-	(1,963,201)
JP Morgan Securities Plc	1,092,708	-	(1,092,708)
Morgan Stanley & Co. International Plc	18,259,469	-	(18,259,469)
Royal Bank of Scotland	8,362,066	-	(1,733,333)
Total	42,779,167	-	(24,637,742)

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

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
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)	-	1,092,708	(1,372,284)
Morgan Stanley & Co. International Plc	(26,414,942)	9,190,063	9,069,406	(8,155,473)
Royal Bank of Scotland	(1,733,333)	1,733,333	-	-
Total	(34,165,499)	13,743,383	10,894,359	(9,527,757)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Active Balanced

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	9,212,290	-	(4,133)	9,208,157
Goldman Sachs International	7,403,957	-	(7,403,957)	-
JP Morgan Securities Plc	4,306,637	-	(858,579)	3,448,058
Total	20,922,884	-	(8,266,669)	12,656,215

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(4,133)	-	4,133	-
Credit Suisse Securities Europe Limited	(132)	-	-	(132)
Goldman Sachs International	(9,059,181)	-	7,403,957	(1,655,224)
JP Morgan Securities Plc	(858,579)	-	858,579	-
Total	(9,922,025)	-	8,266,669	(1,655,356)

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	1,379,411	-	(1,379,411)	-
Credit Suisse Securities Europe Limited	9,763,857	-	(8,803,519)	960,338
JP Morgan Securities Plc	11,370,756	-	(1,510,095)	9,860,661
Total	22,514,024	-	(11,693,025)	10,820,999

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(2,543,544)	-	1,379,411	(1,164,133)
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)	-	11,693,025	(1,164,133)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities

The following table summarises the net financial assets per counterparty as at 31 December 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)
	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Counterparty				
Barclays Plc	298,697	-	-	298,697
Credit Suisse AG Ireland	620,366	-	(171,310)	449,056
Credit Suisse Securities Europe Limited	249,015	-	(111,660)	137,355
Goldman Sachs International	1,011,126	-	(264,673)	746,453
JP Morgan Securities Plc	16,734,282	-	(5,673,168)	11,061,114
Morgan Stanley & Co. International Plc	291,116	(115,967)	(23,755)	151,394
Total	19,204,602	(115,967)	(6,244,566)	12,844,069

The following table summarises the net financial liabilities per counterparty as at 31 December 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)
	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Counterparty				
Credit Suisse AG Ireland	(171,310)	171,310	-	-
Credit Suisse Securities Europe Limited	(111,660)	111,660	-	-
Goldman Sachs International	(264,673)	264,673	-	-
JP Morgan Securities Plc	(5,673,168)	5,673,168	-	-
Morgan Stanley & Co. International Plc	(139,722)	139,722	-	-
Total	(6,360,533)	6,360,533	-	-

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)
	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Counterparty				
Barclays Plc	32,713,164	(119,506)	(23,136,695)	9,456,963
BNP Paribas	10,875	-	(10,875)	-
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	8,219,122	-	(4,206,512)	4,012,610
Morgan Stanley & Co. International Plc	295,413	-	-	295,413
Nomura Holdings	18,055,893	-	(14,094,471)	3,961,422
Total	60,768,815	(119,506)	(41,915,941)	18,733,368

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)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	(23,256,201)	-	23,256,201	-
BNP Paribas	(13,445)	-	10,875	(2,570)
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	37,374,437	(41,078)

Man GLG Credit Multi-Strategy Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Barclays Plc	275,094	-	(179,191)	95,903
Goldman Sachs International	110,321	-	(91,044)	19,277
HSBC Bank Plc	141,209	-	(63,706)	77,503
JP Morgan Securities Plc	2,559,626	-	(1,422,763)	1,136,863
Morgan Stanley & Co. International Plc	1,305,015	-	(234,793)	1,070,222
Total	4,391,265	-	(1,991,497)	2,399,768

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of Nova Scotia	(10)	-	-	(10)
BNP Paribas	(1,932)	-	-	(1,932)
Barclays Plc	(179,191)	179,191	-	-
Credit Suisse Securities Europe Limited	(6,128)	-	-	(6,128)
Goldman Sachs International	(91,044)	91,044	-	-
HSBC Bank Plc	(63,706)	63,706	-	-
JP Morgan Securities Plc	(1,422,763)	1,422,763	-	-
Morgan Stanley & Co. International Plc	(234,793)	234,793	-	-
Total	(1,999,567)	1,991,497	-	(8,070)

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)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$
Barclays Plc	285,105	-	(240,180)
BNP Paribas	448	-	-
Credit Suisse AG Ireland	1,277,481	-	(947,355)
Credit Suisse Securities Europe Limited	827	-	-
Goldman Sachs International	303,762	-	(163,977)
HSBC Bank Plc	110,360	-	(76,281)
JP Morgan Securities Plc	2,329,220	-	(1,423,543)
Morgan Stanley & Co. International Plc	732,591	-	(85,640)
Nomura Holdings	124,532	-	(96,582)
Total	5,164,326	-	(3,033,558)
			Net amount US\$
			2,130,768

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

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$
Bank of Nova Scotia	(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	80,901
			Net amount US\$
			(1,559,139)

Man GLG Event Driven Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$
Barclays Plc	12,807,188	-	(5,102,721)
Credit Suisse AG Ireland	6,047,204	-	(6,047,204)
Goldman Sachs International	11,801,813	-	(3,372,933)
JP Morgan Securities Plc	19,560,421	-	(8,227,928)
Morgan Stanley & Co. International Plc	78,001,482	-	(46,305,450)
Total	128,218,108	-	(69,056,236)
			Net amount US\$
			59,161,872

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 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Barclays Plc	(5,102,721)	5,102,721	-	-
Credit Suisse AG Ireland	(13,205,841)	4,304,793	1,742,411	(7,158,637)
Goldman Sachs International	(3,372,933)	3,372,933	-	-
JP Morgan Securities Plc	(8,227,928)	8,227,928	-	-
Morgan Stanley & Co. International Plc	(46,305,450)	32,930,795	13,374,655	-
Total	(76,214,873)	53,939,170	15,117,066	(7,158,637)

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Barclays Plc	18,098,694	-	(16,847,162)	1,251,532
Credit Suisse AG Ireland	33,761,391	-	(15,833,453)	17,927,938
Credit Suisse Securities Europe Limited	799,332	-	(238)	799,094
Goldman Sachs International	10,893,509	-	(10,893,509)	-
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	27,881,396	-	(19,207,255)	8,674,141
Total	114,318,289	-	(64,986,748)	49,331,541

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
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	9,773,407	(205,260)
HSBC Bank Plc	(110,039)	110,039	-	-
JP Morgan Securities Plc	(2,095,092)	2,095,092	-	-
Morgan Stanley & Co. International Plc	(19,207,255)	14,303,554	4,903,701	-
Total	(65,192,008)	50,309,640	14,677,108	(205,260)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Debt Total Return

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	346,175	(70,561)	(27,284)	248,330
HSBC Bank Plc	233,301	-	(63,435)	169,866
Total	579,476	(70,561)	(90,719)	418,196

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(97,845)	4,273	93,572	-
HSBC Bank Plc	(63,435)	63,435	-	-
Total	(161,280)	67,708	93,572	-

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	589,018	-	(85,436)	503,582
HSBC Bank Plc	298,461	-	(100,326)	198,135
Total	887,479	-	(185,762)	701,717

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities DE

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	34,762,630	-	(30,298,263)	4,464,367
Credit Suisse AG Ireland	1,994,475	-	(170,392)	1,824,083
Goldman Sachs International	483,545	-	(85,427)	398,118
JP Morgan Securities Plc	25,880,489	-	(15,159,869)	10,720,620
Morgan Stanley & Co. International Plc	131,014	-	(24,574)	106,440
Total	63,252,153	-	(45,738,525)	17,513,628

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	(30,298,263)	1,409,139	28,889,124	-
Credit Suisse AG Ireland	(170,392)	170,392	-	-
Credit Suisse Securities Europe Limited	(32,598)	-	-	(32,598)
Goldman Sachs International	(85,427)	85,427	-	-
JP Morgan Securities Plc	(15,159,869)	12,002,455	3,157,414	-
Morgan Stanley & Co. International Plc	(24,574)	24,574	-	-
Total	(45,771,123)	13,691,987	32,046,538	(32,598)

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
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	1,606,930	-	(354,689)	1,252,241
Total	3,090,713	-	(435,741)	2,654,972

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities DE (continued)

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

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

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

Man GLG Global Consumer Equity Alternative ceased operations on 12 October 2021, there were no financial assets subject to offsetting.

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	(33)	-	-
Total	(33)	-	-

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

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	1,393,213	-	(189,115)
Morgan Stanley & Co. International Plc	93,923	-	(28,429)
Total	1,487,136	-	(217,544)

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Japan Equity Alternative

Man GLG Japan Equity Alternative ceased operations on 14 July 2021, there were no financial assets subject to offsetting.

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	¥	¥	¥
Credit Suisse AG Ireland	(627)	-	-
Total	(627)	-	-
			Net amount ¥

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

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

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

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

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

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

Man GLG US Equity Extended

Man GLG US Equity Extended ceased operations on 9 December 2021, there were no financial assets subject to offsetting.

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	(138,223)	-	-
Total	(138,223)	-	-
			Net amount US\$

5. Offsetting financial assets and financial liabilities (continued)

Man GLG US Equity Extended (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

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

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

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

Offsetting of financial liabilities, derivative liabilities and collateral pledged by counterparty				
	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
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 31 December 2021:

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

Unsettling of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)	(iii)=(i)+(ii)	
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	134,260	-	(29,937)	104,323
Goldman Sachs International	950,552	-	(157,690)	792,862
JP Morgan Securities Plc	173,353	-	(13,870)	159,483
Total	1,258,165	-	(201,497)	1,056,668

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(29,937)	-	29,937	-
Goldman Sachs International	(157,690)	157,690	-	-
JP Morgan Securities Plc	(13,870)	10,055	3,815	-
Total	(201,497)	167,745	33,752	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk Moderate (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)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$
Bank of America Merrill Lynch	10,598	-	(7,505)
Credit Suisse Securities Europe Limited	209,581	-	(15,066)
JP Morgan Securities Plc	90,176	-	(3,127)
Total	310,355	-	(25,698)
			Net amount US\$

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

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

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

Man GLG Asia Pacific (ex-Japan) Equity Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$
Credit Suisse AG Ireland	580,107	-	-
JP Morgan Securities Plc	500,127	-	(44,427)
Morgan Stanley & Co. International Plc	675,828	(141,063)	(444,107)
Total	1,756,062	(141,063)	(488,534)
			Net amount US\$

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$
Credit Suisse Securities Europe Limited	(304)	-	-
Goldman Sachs International	(6,081)	-	-
JP Morgan Securities Plc	(44,427)	44,427	-
Morgan Stanley & Co. International Plc	(585,170)	58,306	526,864
Total	(635,982)	102,733	526,864
			Net amount US\$

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 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	444,059	-	(7,721)	436,338
Citibank N.A.	328,113	-	(223,977)	104,136
Goldman Sachs International	445,455	-	(445,455)	-
HSBC Bank Plc	397,346	-	(134,073)	263,273
JP Morgan Securities Plc	293,724	-	(85,154)	208,570
Royal Bank of Scotland	262,117	-	(81,294)	180,823
Total	2,170,814	-	(977,674)	1,193,140

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(7,721)	-	7,721	-
Citibank N.A.	(223,977)	223,977	-	-
Goldman Sachs International	(653,749)	-	445,455	(208,294)
HSBC Bank Plc	(134,073)	134,073	-	-
JP Morgan Securities Plc	(85,154)	-	85,154	-
Royal Bank of Scotland	(81,294)	81,294	-	-
Total	(1,185,968)	439,344	538,330	(208,294)

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 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Barclays Plc	110,028	-	(57,972)	52,056
JP Morgan Securities Plc	4,625,507	-	(3,075,106)	1,550,401
Morgan Stanley & Co. International Plc	3,329,869	-	-	3,329,869
Total	8,065,404	-	(3,133,078)	4,932,326

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 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Barclays Plc	(57,972)	57,972	-
JP Morgan Securities Plc	(3,075,106)	3,075,106	-
Total	(3,133,078)	3,133,078	-
			Net amount US\$

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 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	3,319,143	-	(1,583,684)
Morgan Stanley & Co. International Plc	679,252	-	(200,369)
Total	3,998,395	-	(1,784,053)
			Net amount US\$

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Goldman Sachs International	(1,583,684)	1,583,684	-
Morgan Stanley & Co. International Plc	(200,369)	200,369	-
Total	(1,784,053)	1,784,053	-
			Net amount US\$

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 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	749,419	-	(315,289)	434,130
Morgan Stanley & Co. International Plc	316,747	-	(259,634)	57,113
Total	1,066,166	-	(574,923)	491,243

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	(315,289)	315,289	-	-
Morgan Stanley & Co. International Plc	(259,634)	259,634	-	-
Total	(574,923)	574,923	-	-

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 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	76,016	-	(76,016)	-
JP Morgan Securities Plc	13,964,182	-	(13,320,645)	643,537
Total	14,040,198	-	(13,396,661)	643,537

The following table summarises the net financial liabilities per counterparty as at 31 December 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(129,171)	-	76,016	(53,155)
Goldman Sachs International	(60,818)	-	-	(60,818)
JP Morgan Securities Plc	(13,320,645)	667,000	12,653,645	-
Total	(13,510,634)	667,000	12,729,661	(113,973)

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 Fund's investment activities expose it to the various types of risk which are associated with the financial instruments and markets in which it invests. The most important types of financial risks to which the Fund is exposed are market risk, credit risk and liquidity risk. Market risk includes equity price risk, interest rate risk and foreign currency risk. The Fund manages these risks on an aggregate basis along with the risks associated with its investing activities as part of its overall risk management policies.

The nature and extent of the financial instruments outstanding at the dates of the statement of financial position and the risk management policies employed by the Fund are discussed below.

The Manager employs a risk management process in respect of the Fund by which it attempts to accurately measure, monitor and manage the various risks associated with the use of financial instruments by the Fund, including controls on their use and processes for assessing compliance with these controls. The Manager may delegate certain risk management functions to the Investment Manager.

The following summary is not intended to be a comprehensive summary of all of the risks and investors should refer to the Prospectus for a more detailed discussion of the risks inherent in investing in the Fund.

Market risk

Market risk is the risk that fair value or future cash flows of financial instruments will fluctuate due to changes in market variables such as interest rates, foreign exchange rates and security prices.

Market risk can include equity risk, interest rate risk, credit spread risk, volatility and foreign currency risk. The exposure to these factors is measured and monitored using either the Value at Risk ("VaR") or the commitment approach.

All Portfolios with the exception of those noted below, utilise the absolute VaR approach to risk management (where VaR is presented as percentage points of net assets value).

Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE and Man US Extended Equity utilise relative VAR approach to risk management (absolute VaR/ relative VaR).

The table below identifies the VaR calculated on the Portfolio during 2021. A Monte Carlo VaR model is calculated daily, with a 99% confidence interval, over a 20 day holding period, using a historical observation period of not less than 1 year. This signifies that the Portfolio would not be expected to lose more than the stated amount 99% of the time. The results are based on historically observed correlations and volatilities, which may not be an accurate predictor of the future.

As at 31 December 2021 and 31 December 2020, the following table represents the Fund 1 day VaR as a percentage of Net Assets:

Fund name		Realised Absolute VaR during 2021	Realised Absolute VaR during 2020
<i>Man GLG Alpha Select Alternative</i>	Minimum	5.13%	1.46%
	Maximum	11.52%	8.75%
	Median	8.12%	3.30%
	Year-End	5.86%	6.50%
<i>Man GLG European Equity Alternative</i>	Minimum	2.52%	2.80%
	Maximum	8.87%	10.43%
	Median	3.72%	5.35%
	Year-End	4.17%	7.53%
<i>Man AHL Multi Strategy Alternative</i>	Minimum	3.76%	3.30%
	Maximum	10.76%	12.94%
	Median	6.96%	5.81%
	Year-End	4.85%	7.69%
<i>Man AHL TargetRisk</i>	Minimum	4.22%	1.74%
	Maximum	14.57%	14.11%
	Median	9.88%	6.62%
	Year-End	9.84%	6.93%
<i>Man GLG European Mid-Cap Equity Alternative</i>	Minimum	2.48%	2.31%
	Maximum	5.64%	5.26%
	Median	3.86%	4.20%
	Year-End	2.81%	4.39%
<i>Man GLG Global Emerging Markets Debt Total Return</i>	Minimum	2.62%	0.62%
	Maximum	4.00%	5.79%
	Median	3.37%	2.83%
	Year-End	3.67%	3.02%
<i>Man GLG Innovation Equity Alternative</i>	Minimum	3.84%	2.19%
	Maximum	17.66%	12.78%
	Median	7.09%	8.46%
	Year-End	6.64%	10.49%

6. Financial risk management (continued)

Market risk (continued)

Fund name		Realised Absolute VaR during 2021	Realised Absolute VaR during 2020
<i>Man Alternative Style Risk Premia</i>	Minimum	3.99%	3.60%
	Maximum	7.14%	10.48%
	Median	5.55%	5.09%
	Year-End	4.77%	5.69%
<i>Man AHL Active Balanced</i>	Minimum	3.60%	1.48%
	Maximum	15.29%	11.33%
	Median	9.75%	6.60%
	Year-End	10.43%	7.18%
<i>Man GLG Credit Multi-Strategy Alternative</i>	Minimum	1.95%	1.48%
	Maximum	4.00%	8.77%
	Median	2.80%	3.65%
	Year-End	1.95%	3.08%
<i>Man GLG Event Driven Alternative</i>	Minimum	5.66%	2.89%
	Maximum	19.01%	18.55%
	Median	12.89%	12.32%
	Year-End	6.68%	15.23%
<i>Man GLG Global Debt Total Return</i>	Minimum	2.04%	1.99%
	Maximum	3.47%	6.61%
	Median	2.78%	3.82%
	Year-End	2.57%	3.24%
<i>Man GLG Global Consumer Equity Alternative Liquidation October 2021</i>	Minimum	n/a	0.09%
	Maximum	n/a	12.47%
	Median	n/a	8.25%
	Year-End	n/a	5.83%
<i>Man GLG Japan Equity Alternative Liquidation July 2021</i>	Minimum	n/a	4.88%
	Maximum	n/a	7.92%
	Median	n/a	6.05%
	Year-End	n/a	6.24%
<i>Man AHL TargetRisk Moderate</i>	Minimum	2.00%	2.39%
	Maximum	6.99%	3.32%
	Median	4.72%	3.04%
	Year-End	4.84%	3.24%
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>	Minimum	0.85%	n/a
	Maximum	3.93%	n/a
	Median	3.08%	n/a
	Year-End	3.76%	n/a
<i>Man AHL Target Growth Alternative Launched January 2021</i>	Minimum	3.51%	n/a
	Maximum	10.47%	n/a
	Median	7.33%	n/a
	Year-End	7.45%	n/a
<i>Man GLG Convertible Arbitrage Alternative Launched May 2021</i>	Minimum	2.43%	n/a
	Maximum	11.14%	n/a
	Median	4.44%	n/a
	Year-End	5.27%	n/a
<i>Man GLG FI Global Sustainable Growth Alternative Launched May 2021</i>	Minimum	3.44%	n/a
	Maximum	6.47%	n/a
	Median	5.63%	n/a
	Year-End	5.93%	n/a
<i>Man GLG FI Sustainable Energy Transition Alternative Launched June 2021</i>	Minimum	2.21%	n/a
	Maximum	4.79%	n/a
	Median	3.29%	n/a
	Year-End	3.38%	n/a

6. Financial risk management (continued)

Market risk (continued)

Fund name			Realised Absolute VaR during 2021	Realised Absolute VaR during 2020
<i>Man AHL Global Bond</i> <i>Launched June 2021</i>	Minimum		2.27%	n/a
	Maximum		3.53%	n/a
	Median		2.96%	n/a
	Year-End		2.27%	n/a

Fund name			Relative VaR during 2021	Relative VaR during 2020
<i>Man GLG High Yield Opportunities</i>	ICE BofA Global High Yield Index (EUR, TR) Hedged	Minimum	0.89	1.37
		Maximum	1.84	1.94
		Median	1.22	1.62
		Year-End	1.24	1.42
<i>Man GLG High Yield Opportunities DE</i>	ICE BofA Global High Yield Index (EUR, TR) Hedged	Minimum	0.87	1.10
		Maximum	1.74	1.80
		Median	1.23	1.45
		Year-End	1.20	1.17
<i>Man GLG US Equity Extended</i> <i>Liquidation December 2021</i>	S&P 500 Net Total Return	Minimum	n/a	1.30
		Maximum	n/a	1.50
		Median	n/a	1.40
		Year-End	n/a	1.42

Interest rate risk

Interest rate risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market interest rates.

The Fund has direct and indirect exposure to interest rate risk on cash held at the bank, bank overdraft, collateral balances with and due to brokers and certain derivative contracts. That exposure may not necessarily be significant due to the generally short term nature of those holdings. But a more significant exposure exists in that the value of all financial instruments held by the Fund may be affected either positively or negatively by changes in interest rates.

The Fund is directly exposed to interest rate risk through its investment in debt securities, which is deliberately designed to generate returns through trading strategies focused on exploiting price differentials in rates. The sensitivity of these exposures is modelled through the overall VAR analysis provided in the market risk section. Short term government treasury bills are included in the tables on the pages herein after as not being exposed to interest rate risk.

Man GLG European Alpha Alternative

Man GLG European Alpha Alternative ceased operations on 15 July 2020, hence no table has been presented as at 31 December 2021.

	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
31 December 2020					
Assets					
Cash and cash equivalents	56,637	-	-	-	56,637
Other assets	-	-	-	17,966	17,966
Total assets	56,637	-	-	17,966	74,603
Liabilities					
Bank overdraft	973	-	-	-	973
Collateral balances due to brokers	112	-	-	-	112
Performance fees payable	-	-	-	95	95
Management fees payable	-	-	-	9,316	9,316
Interest payable	-	-	-	998	998
Liquidation fees payable	-	-	-	4,463	4,463
Accrued expenses and other liabilities	-	-	-	58,646	58,646
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,085	-	-	73,518	74,603
Net assets attributable to Redeemable Participating Shareholders	55,552	-	-	(55,552)	-

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Alpha Select Alternative

31 December 2021	Less than one month £	One month to one year £	Over one year £	Not exposed to interest rate risk £	Total £
Assets					
Cash and cash equivalents	429,543,846	-	-	-	429,543,846
Collateral balances with brokers	28,220,000	-	-	-	28,220,000
Due from brokers	-	-	-	344,331	344,331
Financial assets at fair value through profit or loss	-	230,758,250	-	888,033,485	1,118,791,735
Subscriptions receivable	-	-	-	1,680,209	1,680,209
Interest receivable	-	-	-	1,039,525	1,039,525
Dividend receivable	-	-	-	2,453,432	2,453,432
Other assets	-	-	-	277,332	277,332
Total assets	457,763,846	230,758,250	-	893,828,314	1,582,350,410
Liabilities					
Bank overdraft	12,493	-	-	-	12,493
Collateral balances due to brokers	53,780,175	-	-	-	53,780,175
Due to brokers	-	-	-	442,105	442,105
Financial liabilities at fair value through profit or loss	-	-	-	86,344,075	86,344,075
Shareholder transactions	-	-	-	132,623	132,623
Performance fees payable	-	-	-	24,440,541	24,440,541
Management fees payable	-	-	-	1,064,762	1,064,762
Interest payable	-	-	-	563,750	563,750
Dividend payable on short securities	-	-	-	984,160	984,160
Accrued expenses and other liabilities	-	-	-	1,415,059	1,415,059
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	53,792,668	-	-	115,387,075	169,179,743
Net assets attributable to Redeemable Participating Shareholders	403,971,178	230,758,250	-	778,441,239	1,413,170,667

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Alpha Select Alternative (continued)

31 December 2020	Less than one month £	One month to one year £	Over one year £	Not exposed to interest rate risk £	Total £
Assets					
Cash and cash equivalents	367,431,121	-	-	30,003,600	397,434,721
Collateral balances with brokers	119,595,654	-	-	-	119,595,654
Due from brokers	-	-	-	1,076,077	1,076,077
Financial assets at fair value through profit or loss	-	101,769,250	-	696,436,481	798,205,731
Subscriptions receivable	-	-	-	103,427	103,427
Interest receivable	-	-	-	606,926	606,926
Dividend receivable	-	-	-	2,669,358	2,669,358
Other assets	-	-	-	222,315	222,315
Total assets	487,026,775	101,769,250	-	731,118,184	1,319,914,209
Liabilities					
Bank overdraft	4	-	-	-	4
Collateral balances due to brokers	196,521,601	-	-	-	196,521,601
Due to brokers	-	-	-	60,921	60,921
Financial liabilities at fair value through profit or loss	-	-	-	69,797,252	69,797,252
Shareholder transactions	-	-	-	42,486	42,486
Performance fees payable	-	-	-	4,425,075	4,425,075
Management fees payable	-	-	-	742,252	742,252
Interest payable	-	-	-	245,959	245,959
Dividend payable on short securities	-	-	-	316,660	316,660
Accrued expenses and other liabilities	-	-	-	965,625	965,625
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	196,521,605	-	-	76,596,230	273,117,835
Net assets attributable to Redeemable Participating Shareholders	290,505,170	101,769,250	-	654,521,954	1,046,796,374

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Equity Alternative

	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
31 December 2021					
Assets					
Cash and cash equivalents	14,788,743	-	-	-	14,788,743
Collateral balances with brokers	16,223,970	-	-	-	16,223,970
Due from brokers	-	-	-	7,011,390	7,011,390
Financial assets at fair value through profit or loss	-	-	-	226,260,295	226,260,295
Subscriptions receivable	-	-	-	1,326,033	1,326,033
Dividend receivable	-	-	-	201,867	201,867
Other assets	-	-	-	142,994	142,994
Total assets	31,012,713	-	-	234,942,579	265,955,292
Liabilities					
Bank overdraft	531	-	-	-	531
Collateral balances due to brokers	6,511,858	-	-	-	6,511,858
Due to brokers	-	-	-	7,549,048	7,549,048
Financial liabilities at fair value through profit or loss	-	-	-	32,080,941	32,080,941
Performance fees payable	-	-	-	1,520,320	1,520,320
Management fees payable	-	-	-	293,019	293,019
Interest payable	-	-	-	15,579	15,579
Dividend payable on short securities	-	-	-	252,569	252,569
Accrued expenses and other liabilities	-	-	-	396,147	396,147
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,512,389	-	-	42,107,623	48,620,012
Net assets attributable to Redeemable Participating Shareholders	24,500,324	-	-	192,834,956	217,335,280

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Equity Alternative (continued)

31 December 2020	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	51,271,702	-	-	-	51,271,702
Collateral balances with brokers	45,038,190	-	-	-	45,038,190
Due from brokers	-	-	-	2,199,134	2,199,134
Financial assets at fair value through profit or loss	-	-	-	224,278,467	224,278,467
Subscriptions receivable	-	-	-	26,348	26,348
Dividend receivable	-	-	-	586,750	586,750
Other assets	-	-	-	32,530	32,530
Total assets	96,309,892	-	-	227,123,229	323,433,121
Liabilities					
Collateral balances due to brokers	33,177,324	-	-	-	33,177,324
Due to brokers	-	-	-	4,376,259	4,376,259
Financial liabilities at fair value through profit or loss	-	-	-	59,877,029	59,877,029
Shareholder transactions	-	-	-	258,057	258,057
Performance fees payable	-	-	-	557,273	557,273
Management fees payable	-	-	-	372,633	372,633
Interest payable	-	-	-	77,075	77,075
Dividend payable on short securities	-	-	-	543,932	543,932
Accrued expenses and other liabilities	-	-	-	322,473	322,473
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	33,177,324	-	-	66,384,731	99,562,055
Net assets attributable to Redeemable Participating Shareholders	63,132,568	-	-	160,738,498	223,871,066

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Multi Strategy Alternative

31 December 2021	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	35,182,079	-	-	200,000	35,382,079
Collateral balances with brokers	7,873,799	-	-	-	7,873,799
Due from brokers	-	-	-	71,781	71,781
Financial assets at fair value through profit or loss	-	29,212	1,013	17,295,899	17,326,124
Interest receivable	-	-	-	21	21
Dividend receivable	-	-	-	20,251	20,251
Other assets	-	-	-	147	147
Total assets	43,055,878	29,212	1,013	17,588,099	60,674,202
Liabilities					
Bank overdraft	5,093	-	-	-	5,093
Collateral balances due to brokers	1,327,932	-	-	-	1,327,932
Due to brokers	-	-	-	37,653	37,653
Financial liabilities at fair value through profit or loss	-	11,575	12,890	6,695,274	6,719,739
Management fees payable	-	-	-	50,937	50,937
Dividend payable on short securities	-	-	-	21,897	21,897
Accrued expenses and other liabilities	-	-	-	143,209	143,209
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,333,025	11,575	12,890	6,948,970	8,306,460
Net assets attributable to Redeemable Participating Shareholders	41,722,853	17,637	(11,877)	10,639,129	52,367,742

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Multi Strategy Alternative (continued)

31 December 2020	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	68,469,526	-	-	-	68,469,526
Collateral balances with brokers	11,643,785	-	-	-	11,643,785
Due from brokers	-	-	-	113,083	113,083
Financial assets at fair value through profit or loss	-	428	67,103	32,651,526	32,719,057
Subscriptions receivable	-	-	-	268	268
Interest receivable	-	-	-	36	36
Dividend receivable	-	-	-	37,668	37,668
Other assets	-	-	-	1,559	1,559
Total assets	80,113,311	428	67,103	32,804,140	112,984,982
Liabilities					
Bank overdraft	64,485	-	-	-	64,485
Collateral balances due to brokers	6,372,641	-	-	-	6,372,641
Due to brokers	-	-	-	78,852	78,852
Financial liabilities at fair value through profit or loss	-	23,279	13,257	11,813,462	11,849,998
Shareholder transactions	-	-	-	10,670	10,670
Management fees payable	-	-	-	76,548	76,548
Dividend payable on short securities	-	-	-	31,070	31,070
Accrued expenses and other liabilities	-	-	-	140,942	140,942
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,437,126	23,279	13,257	12,151,544	18,625,206
Net assets attributable to Redeemable Participating Shareholders	73,676,185	(22,851)	53,846	20,652,596	94,359,776

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL TargetRisk

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	2,889,731,296	-	-	-	2,889,731,296
Collateral balances with brokers	70,388,190	-	-	-	70,388,190
Due from brokers	-	-	-	51,215	51,215
Financial assets at fair value through profit or loss	-	2,500,811,743	-	602,810,380	3,103,622,123
Subscriptions receivable	-	-	-	11,277,319	11,277,319
Interest receivable	-	-	-	5,651,896	5,651,896
Other assets	-	-	-	2,064,415	2,064,415
Total assets	2,960,119,486	2,500,811,743	-	621,855,225	6,082,786,454
Liabilities					
Bank overdraft	65	-	-	-	65
Collateral balances due to brokers	106,669,772	-	-	-	106,669,772
Due to brokers	-	-	-	9,983,135	9,983,135
Financial liabilities at fair value through profit or loss	-	-	-	64,895,028	64,895,028
Shareholder transactions	-	-	-	1,663,900	1,663,900
Management fees payable	-	-	-	3,951,600	3,951,600
Accrued expenses and other liabilities	-	-	-	4,840,134	4,840,134
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	106,669,837	-	-	85,333,797	192,003,634
Net assets attributable to Redeemable Participating Shareholders	2,853,449,649	2,500,811,743	-	536,521,428	5,890,782,820
31 December 2020					
Assets					
Cash and cash equivalents	1,825,427,093	-	-	-	1,825,427,093
Collateral balances with brokers	48,727,424	-	-	-	48,727,424
Financial assets at fair value through profit or loss	-	1,554,075,097	-	827,455,957	2,381,531,054
Subscriptions receivable	-	-	-	4,089,517	4,089,517
Interest receivable	-	-	-	3,263,591	3,263,591
Other assets	-	-	-	1,406,624	1,406,624
Total assets	1,874,154,517	1,554,075,097	-	836,215,689	4,264,445,303
Liabilities					
Bank overdraft	288	-	-	-	288
Collateral balances due to brokers	84,517,446	-	-	-	84,517,446
Due to brokers	-	-	-	3,264,670	3,264,670
Financial liabilities at fair value through profit or loss	-	-	-	24,190,754	24,190,754
Shareholder transactions	-	-	-	6,867,038	6,867,038
Management fees payable	-	-	-	2,406,663	2,406,663
Accrued expenses and other liabilities	-	-	-	3,189,353	3,189,353
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	84,517,734	-	-	39,918,478	124,436,212
Net assets attributable to Redeemable Participating Shareholders	1,789,636,783	1,554,075,097	-	796,297,211	4,140,009,091

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Mid-Cap Equity Alternative

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2021	€	€	€	€	€
Assets					
Cash and cash equivalents	18,643,960	-	-	-	18,643,960
Collateral balances with brokers	3,715,464	-	-	-	3,715,464
Financial assets at fair value through profit or loss	-	-	-	72,514,262	72,514,262
Dividend receivable	-	-	-	24,725	24,725
Other assets	-	-	-	109,211	109,211
Total assets	22,359,424	-	-	72,648,198	95,007,622
Liabilities					
Collateral balances due to brokers	84,061	-	-	-	84,061
Financial liabilities at fair value through profit or loss	-	-	-	3,396,380	3,396,380
Performance fees payable	-	-	-	397,842	397,842
Management fees payable	-	-	-	76,636	76,636
Interest payable	-	-	-	23,085	23,085
Dividend payable on short securities	-	-	-	34,900	34,900
Accrued expenses and other liabilities	-	-	-	180,175	180,175
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	84,061	-	-	4,109,018	4,193,079
Net assets attributable to Redeemable Participating Shareholders	22,275,363	-	-	68,539,180	90,814,543

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

31 December 2020	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	23,553,609	-	-	-	23,553,609
Collateral balances with brokers	35,321,099	-	-	-	35,321,099
Financial assets at fair value through profit or loss	-	-	-	255,329,676	255,329,676
Subscriptions receivable	-	-	-	25,670	25,670
Other assets	-	-	-	12,696	12,696
Total assets	58,874,708	-	-	255,368,042	314,242,750
Liabilities					
Collateral balances due to brokers	2,334,427	-	-	-	2,334,427
Due to brokers	-	-	-	181,455	181,455
Financial liabilities at fair value through profit or loss	-	-	-	37,786,099	37,786,099
Shareholder transactions	-	-	-	186,764	186,764
Performance fees payable	-	-	-	4	4
Management fees payable	-	-	-	238,735	238,735
Interest payable	-	-	-	40,631	40,631
Dividend payable on short securities	-	-	-	77,388	77,388
Accrued expenses and other liabilities	-	-	-	325,753	325,753
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,334,427	-	-	38,836,829	41,171,256
Net assets attributable to Redeemable Participating Shareholders	56,540,281	-	-	216,531,213	273,071,494

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Emerging Markets Debt Total Return

31 December 2021	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	32,775,263	-	-	-	32,775,263
Collateral balances with brokers	7,913,171	-	-	-	7,913,171
Due from brokers	-	-	-	293	293
Financial assets at fair value through profit or loss	-	-	-	1,045,869,298	1,045,869,298
Subscriptions receivable	-	-	-	394	394
Other assets	-	-	-	371,038	371,038
Total assets	40,688,434	-	-	1,046,241,023	1,086,929,457
Liabilities					
Bank overdraft	102,032	-	-	-	102,032
Collateral balances due to brokers	16,629,860	-	-	-	16,629,860
Financial liabilities at fair value through profit or loss	-	-	-	8,977,877	8,977,877
Shareholder transactions	-	-	-	47,682	47,682
Management fees payable	-	-	-	569,488	569,488
Interest payable	-	-	-	345,093	345,093
Accrued expenses and other liabilities	-	-	-	1,033,061	1,033,061
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	16,731,892	-	-	10,973,201	27,705,093
Net assets attributable to Redeemable Participating Shareholders	23,956,542	-	-	1,035,267,822	1,059,224,364
31 December 2020					
Assets					
Cash and cash equivalents	39,204,913	-	-	-	39,204,913
Collateral balances with brokers	77,781,732	-	-	-	77,781,732
Financial assets at fair value through profit or loss	-	-	-	1,287,258,535	1,287,258,535
Subscriptions receivable	-	-	-	17,171	17,171
Other assets	-	-	-	486,052	486,052
Total assets	116,986,645	-	-	1,287,761,758	1,404,748,403
Liabilities					
Bank overdraft	27	-	-	-	27
Collateral balances due to brokers	14,420,380	-	-	-	14,420,380
Financial liabilities at fair value through profit or loss	39,175,745	-	935,987	24,243,602	64,355,334
Shareholder transactions	-	-	-	518,685	518,685
Management fees payable	-	-	-	688,084	688,084
Interest payable	-	-	-	308,519	308,519
Accrued expenses and other liabilities	-	-	-	1,224,539	1,224,539
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	53,596,152	-	935,987	26,983,429	81,515,568
Net assets attributable to Redeemable Participating Shareholders	63,390,493	-	(935,987)	1,260,778,329	1,323,232,835

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Innovation Equity Alternative

31 December 2021	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	59,031,562	-	-	-	59,031,562
Collateral balances with brokers	13,825,049	-	-	-	13,825,049
Due from brokers	-	-	-	6,069,581	6,069,581
Financial assets at fair value through profit or loss	-	-	-	636,653,522	636,653,522
Subscriptions receivable	-	-	-	129	129
Interest receivable	-	-	-	1,840	1,840
Dividend receivable	-	-	-	46,978	46,978
Other assets	-	-	-	230,735	230,735
Total assets	72,856,611	-	-	643,002,785	715,859,396
Liabilities					
Bank overdraft	6,626	-	-	-	6,626
Collateral balances due to brokers	3,702,964	-	-	-	3,702,964
Due to brokers	-	-	-	35,259,973	35,259,973
Financial liabilities at fair value through profit or loss	-	-	-	5,111,172	5,111,172
Shareholder transactions	-	-	-	143,899	143,899
Performance fees payable	-	-	-	14,966	14,966
Management fees payable	-	-	-	560,466	560,466
Dividend payable on short securities	-	-	-	228,911	228,911
Accrued expenses and other liabilities	-	-	-	800,227	800,227
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	3,709,590	-	-	42,119,614	45,829,204
Net assets attributable to Redeemable Participating Shareholders	69,147,021	-	-	600,883,171	670,030,192

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Innovation Equity Alternative (continued)

31 December 2020	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	80,245,738	-	-	-	80,245,738
Collateral balances with brokers	33,647,407	-	-	-	33,647,407
Due from brokers	-	-	-	23,768,158	23,768,158
Financial assets at fair value through profit or loss	-	-	-	621,269,778	621,269,778
Subscriptions receivable	-	-	-	593,244	593,244
Interest receivable	-	-	-	6,839	6,839
Other assets	-	-	-	222,816	222,816
Total assets	113,893,145	-	-	645,860,835	759,753,980
Liabilities					
Bank overdraft	487	-	-	-	487
Collateral balances due to brokers	13,732,173	-	-	-	13,732,173
Due to brokers	-	-	-	7,639,578	7,639,578
Financial liabilities at fair value through profit or loss	-	-	-	20,463,604	20,463,604
Shareholder transactions	-	-	-	36,488	36,488
Performance fees payable	-	-	-	15,493,384	15,493,384
Management fees payable	-	-	-	598,901	598,901
Dividend payable on short securities	-	-	-	340,985	340,985
Accrued expenses and other liabilities	-	-	-	606,165	606,165
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	13,732,660	-	-	45,179,105	58,911,765
Net assets attributable to Redeemable Participating Shareholders	100,160,485	-	-	600,681,730	700,842,215

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man Alternative Style Risk Premia

31 December 2021	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	184,459,325	-	-	-	184,459,325
Collateral balances with brokers	12,233,773	-	-	-	12,233,773
Financial assets at fair value through profit or loss	-	711	412,109	317,336,871	317,749,691
Interest receivable	-	-	-	90	90
Other assets	-	-	-	205,494	205,494
Total assets	196,693,098	711	412,109	317,542,455	514,648,373
Liabilities					
Bank overdraft	244,655	-	-	-	244,655
Collateral balances due to brokers	7,883,334	-	-	-	7,883,334
Due to brokers	-	-	-	142	142
Financial liabilities at fair value through profit or loss	-	86,725	43,164	20,151,375	20,281,264
Shareholder transactions	-	-	-	5,330,451	5,330,451
Performance fees payable	-	-	-	444,384	444,384
Management fees payable	-	-	-	385,241	385,241
Accrued expenses and other liabilities	-	-	-	609,974	609,974
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	8,127,989	86,725	43,164	26,921,567	35,179,445
Net assets attributable to Redeemable Participating Shareholders	188,565,109	(86,014)	368,945	290,620,888	479,468,928
31 December 2020					
Assets					
Cash and cash equivalents	107,435,200	-	-	49,999,932	157,435,132
Collateral balances with brokers	23,154,506	-	-	-	23,154,506
Financial assets at fair value through profit or loss	-	-	182,586	515,141,283	515,323,869
Other assets	-	-	-	345,195	345,195
Total assets	130,589,706	-	182,586	565,486,410	696,258,702
Liabilities					
Bank overdraft	7,249,110	-	-	-	7,249,110
Collateral balances due to brokers	24,355,932	-	-	-	24,355,932
Due to brokers	-	-	-	1,461	1,461
Financial liabilities at fair value through profit or loss	-	1,850	60,657	22,912,910	22,975,417
Shareholder transactions	-	-	-	8,417,938	8,417,938
Management fees payable	-	-	-	538,452	538,452
Accrued expenses and other liabilities	-	-	-	675,068	675,068
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	31,605,042	1,850	60,657	32,545,829	64,213,378
Net assets attributable to Redeemable Participating Shareholders	98,984,664	(1,850)	121,929	532,940,581	632,045,324

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Active Balanced

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	549,451,025	-	-	-	549,451,025
Collateral balances with brokers	1,790,000	-	-	-	1,790,000
Financial assets at fair value through profit or loss	-	-	-	386,591,867	386,591,867
Interest receivable	-	-	-	388	388
Other assets	-	-	-	346,915	346,915
Total assets	551,241,025	-	-	386,939,170	938,180,195
Liabilities					
Bank overdraft	1,823,764	-	-	-	1,823,764
Collateral balances due to brokers	1,501,231	-	-	-	1,501,231
Financial liabilities at fair value through profit or loss	-	-	-	12,580,470	12,580,470
Management fees payable	-	-	-	598,013	598,013
Accrued expenses and other liabilities	-	-	-	921,997	921,997
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	3,324,995	-	-	14,100,480	17,425,475
Net assets attributable to Redeemable Participating Shareholders	547,916,030	-	-	372,838,690	920,754,720
31 December 2020					
Assets					
Cash and cash equivalents	1,017,570,717	-	-	-	1,017,570,717
Collateral balances with brokers	47,642,308	-	-	-	47,642,308
Financial assets at fair value through profit or loss	-	-	-	638,630,701	638,630,701
Interest receivable	-	-	-	807	807
Other assets	-	-	-	612,088	612,088
Total assets	1,065,213,025	-	-	639,243,596	1,704,456,621
Liabilities					
Bank overdraft	929	-	-	-	929
Collateral balances due to brokers	8,939,839	-	-	-	8,939,839
Financial liabilities at fair value through profit or loss	-	-	-	8,414,218	8,414,218
Management fees payable	-	-	-	1,075,850	1,075,850
Accrued expenses and other liabilities	-	-	-	1,523,045	1,523,045
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	8,940,768	-	-	11,013,113	19,953,881
Net assets attributable to Redeemable Participating Shareholders	1,056,272,257	-	-	628,230,483	1,684,502,740

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG High Yield Opportunities

	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
31 December 2021					
Assets					
Cash and cash equivalents	15,945,979	-	-	-	15,945,979
Collateral balances with brokers	21,682,646	-	-	-	21,682,646
Financial assets at fair value through profit or loss	-	615,311,031	665,007	53,470,015	669,446,053
Subscriptions receivable	-	-	-	568,672	568,672
Interest receivable	-	-	-	8,940,326	8,940,326
Other assets	-	-	-	327,803	327,803
Total assets	37,628,625	615,311,031	665,007	63,306,816	716,911,479
Liabilities					
Bank overdraft	100	-	-	-	100
Collateral balances due to brokers	248,151	-	-	-	248,151
Due to brokers	-	-	-	30	30
Financial liabilities at fair value through profit or loss	-	-	414,206	11,766,909	12,181,115
Shareholder transactions	-	-	-	4,877	4,877
Management fees payable	-	-	-	298,757	298,757
Interest payable	-	-	-	359,370	359,370
Accrued expenses and other liabilities	-	-	-	709,426	709,426
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	248,251	-	414,206	13,139,369	13,801,826
Net assets attributable to Redeemable Participating Shareholders	37,380,374	615,311,031	250,801	50,167,447	703,109,653

31 December 2020

Assets					
Cash and cash equivalents	28,569,149	-	-	-	28,569,149
Collateral balances with brokers	13,054,948	-	-	-	13,054,948
Financial assets at fair value through profit or loss	3,683,923	233,803,454	2,810,377	22,477,920	262,775,674
Subscriptions receivable	-	-	-	6,045	6,045
Interest receivable	-	-	-	4,212,364	4,212,364
Other assets	-	-	-	821,539	821,539
Total assets	45,308,020	233,803,454	2,810,377	27,517,868	309,439,719
Liabilities					
Bank overdraft	2,550,062	-	-	-	2,550,062
Collateral balances due to brokers	151,276	-	-	-	151,276
Financial liabilities at fair value through profit or loss	-	-	145,856	6,715,546	6,861,402
Repurchase agreements	37,231,166	-	-	-	37,231,166
Shareholder transactions	-	-	-	9,014	9,014
Management fees payable	-	-	-	74,832	74,832
Interest payable	-	-	-	261,022	261,022
Accrued expenses and other liabilities	-	-	-	1,008,827	1,008,827
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	39,932,504	-	145,856	8,069,241	48,147,601
Net Assets attributable to Redeemable Participating Shareholders	5,375,516	233,803,454	2,664,521	19,448,627	261,292,118

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Credit Multi-Strategy Alternative

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	3,299,789	-	-	4,999,443	8,299,232
Collateral balances with brokers	3,517,979	-	-	-	3,517,979
Financial assets at fair value through profit or loss	-	10,007,450	111,614	17,517,175	27,636,239
Interest receivable	-	-	-	128,251	128,251
Other assets	-	-	-	43,888	43,888
Total assets	6,817,768	10,007,450	111,614	22,688,757	39,625,589
Liabilities					
Bank overdraft	2,014,900	-	-	-	2,014,900
Collateral balances due to brokers	314,532	-	-	-	314,532
Financial liabilities at fair value through profit or loss	-	-	24,137	1,855,921	1,880,058
Performance fees payable	-	-	-	9,683	9,683
Management fees payable	-	-	-	29,857	29,857
Interest payable	-	-	-	41,797	41,797
Dividend payable on short securities	-	-	-	4,963	4,963
Accrued expenses and other liabilities	-	-	-	99,862	99,862
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,329,432	-	24,137	2,042,083	4,395,652
Net Assets attributable to Redeemable Participating Shareholders	4,488,336	10,007,450	87,477	20,646,674	35,229,937
31 December 2020					
Assets					
Cash and cash equivalents	6,150,751	-	-	-	6,150,751
Collateral balances with brokers	4,652,939	-	-	-	4,652,939
Due from brokers	-	-	-	139,935	139,935
Financial assets at fair value through profit or loss	119,644	13,430,671	126,865	15,797,450	29,474,630
Interest receivable	-	-	-	174,093	174,093
Other assets	-	-	-	121,034	121,034
Total assets	10,923,334	13,430,671	126,865	16,232,512	40,713,382
Liabilities					
Collateral balances due to brokers	1,438,289	-	-	-	1,438,289
Due to brokers	-	-	-	162,100	162,100
Financial liabilities at fair value through profit or loss	-	-	76,454	3,386,212	3,462,666
Repurchase agreements	96,582	-	-	-	96,582
Performance fees payable	-	-	-	438,527	438,527
Management fees payable	-	-	-	29,250	29,250
Interest payable	-	-	-	34,259	34,259
Dividend payable on short securities	-	-	-	3,121	3,121
Accrued expenses and other liabilities	-	-	-	124,790	124,790
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,534,871	-	76,454	4,178,259	5,789,584
Net Assets attributable to Redeemable Participating Shareholders	9,388,463	13,430,671	50,411	12,054,253	34,923,798

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Event Driven Alternative

31 December 2021	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	257,822,111	-	-	-	257,822,111
Collateral balances with brokers	71,803,912	-	-	-	71,803,912
Due from brokers	-	-	-	18,392,706	18,392,706
Financial assets at fair value through profit or loss	-	40,428,887	-	977,465,652	1,017,894,539
Subscriptions receivable	-	-	-	522,058	522,058
Interest receivable	-	-	-	803,681	803,681
Dividend receivable	-	-	-	178,480	178,480
Other assets	-	-	-	267,730	267,730
Total assets	329,626,023	40,428,887	-	997,630,307	1,367,685,217
Liabilities					
Bank overdraft	38,474	-	-	-	38,474
Collateral balances due to brokers	33,335,270	-	-	-	33,335,270
Due to brokers	-	-	-	4,207,242	4,207,242
Financial liabilities at fair value through profit or loss	-	-	-	48,746,598	48,746,598
Shareholder transactions	-	-	-	76,839	76,839
Performance fees payable	-	-	-	5,902,691	5,902,691
Management fees payable	-	-	-	1,013,204	1,013,204
Accrued expenses and other liabilities	-	-	-	1,224,007	1,224,007
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	33,373,744	-	-	61,170,581	94,544,325
Net Assets attributable to Redeemable Participating Shareholders	296,252,279	40,428,887	-	936,459,726	1,273,140,892

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Event Driven Alternative (continued)

31 December 2020	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	95,442,709	-	-	-	95,442,709
Collateral balances with brokers	70,190,955	-	-	-	70,190,955
Due from brokers	-	-	-	27,131,222	27,131,222
Financial assets at fair value through profit or loss	-	18,376,503	-	250,225,221	268,601,724
Subscriptions receivable	-	-	-	787,021	787,021
Interest receivable	-	-	-	460,546	460,546
Dividend receivable	-	-	-	111,721	111,721
Other assets	-	-	-	127,030	127,030
Total assets	165,633,664	18,376,503	-	278,842,761	462,852,928
Liabilities					
Bank overdraft	773	-	-	-	773
Collateral balances due to brokers	32,559,749	-	-	-	32,559,749
Due to brokers	-	-	-	30,763,620	30,763,620
Financial liabilities at fair value through profit or loss	-	-	-	8,981,496	8,981,496
Shareholder transactions	-	-	-	28,167	28,167
Performance fees payable	-	-	-	4,698,505	4,698,505
Management fees payable	-	-	-	283,995	283,995
Dividend payable on short securities	-	-	-	13,886	13,886
Accrued expenses and other liabilities	-	-	-	287,018	287,018
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	32,560,522	-	-	45,056,687	77,617,209
Net Assets attributable to Redeemable Participating Shareholders	133,073,142	18,376,503	-	233,786,074	385,235,719

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Debt Total Return

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	878,628	-	-	-	878,628
Collateral balances with brokers	606,670	-	-	-	606,670
Due from brokers	-	-	-	193,398	193,398
Financial assets at fair value through profit or loss	-	4,565,776	1,405,886	4,852,383	10,824,045
Interest receivable	-	-	-	9,264	9,264
Other assets	-	-	-	47,615	47,615
Total assets	1,485,298	4,565,776	1,405,886	5,102,660	12,559,620
Liabilities					
Bank overdraft	39	-	-	-	39
Collateral balances due to brokers	70,561	-	-	-	70,561
Due to brokers	-	-	-	1,582,568	1,582,568
Financial liabilities at fair value through profit or loss	-	-	-	90,719	90,719
Management fees payable	-	-	-	6,804	6,804
Interest payable	-	-	-	212	212
Accrued expenses and other liabilities	-	-	-	85,400	85,400
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	70,600	-	-	1,765,703	1,836,303
Net Assets attributable to Redeemable Participating Shareholders	1,414,698	4,565,776	1,405,886	3,336,957	10,723,317
31 December 2020					
Assets					
Cash and cash equivalents	1,136,040	-	-	-	1,136,040
Collateral balances with brokers	704,795	-	-	-	704,795
Financial assets at fair value through profit or loss	-	13,164,636	3,250,527	11,591,665	28,006,828
Interest receivable	-	-	-	27,810	27,810
Other assets	-	-	-	64,127	64,127
Total assets	1,840,835	13,164,636	3,250,527	11,683,602	29,939,600
Liabilities					
Due to brokers	-	-	-	2,657,809	2,657,809
Financial liabilities at fair value through profit or loss	20,482	-	3,469	181,431	205,382
Management fees payable	-	-	-	8,994	8,994
Interest payable	-	-	-	348	348
Accrued expenses and other liabilities	-	-	-	61,429	61,429
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	20,482	-	3,469	2,910,011	2,933,962
Net Assets attributable to Redeemable Participating Shareholders	1,820,353	13,164,636	3,247,058	8,773,591	27,005,638

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG High Yield Opportunities DE

	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
31 December 2021					
Assets					
Cash and cash equivalents	25,016,660	-	-	-	25,016,660
Collateral balances with brokers	18,711,787	-	-	-	18,711,787
Financial assets at fair value through profit or loss	-	489,205,970	420,734	6,241,531	495,868,235
Interest receivable	-	-	-	6,931,855	6,931,855
Other assets	-	-	-	193,961	193,961
Total assets	43,728,447	489,205,970	420,734	13,367,347	546,722,498
Liabilities					
Bank overdraft	6	-	-	-	6
Collateral balances due to brokers	9,977	-	-	-	9,977
Financial liabilities at fair value through profit or loss	-	-	387,662	7,035,557	7,423,219
Repurchase agreements	40,923,482	-	-	-	40,923,482
Management fees payable	-	-	-	256,426	256,426
Interest payable	-	-	-	303,155	303,155
Accrued expenses and other liabilities	-	-	-	496,085	496,085
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	40,933,465	-	387,662	8,091,223	49,412,350
Net Assets attributable to Redeemable Participating Shareholders	2,794,982	489,205,970	33,072	5,276,124	497,310,148
31 December 2020					
Assets					
Cash and cash equivalents	11,633,458	-	-	-	11,633,458
Collateral balances with brokers	2,977,808	-	-	-	2,977,808
Financial assets at fair value through profit or loss	-	196,131,150	2,396,522	8,989,748	207,517,420
Interest receivable	-	-	-	3,252,612	3,252,612
Other assets	-	-	-	100,940	100,940
Total assets	14,611,266	196,131,150	2,396,522	12,343,300	225,482,238
Liabilities					
Collateral balances due to brokers	695,519	-	-	-	695,519
Financial liabilities at fair value through profit or loss	-	-	3,139	1,155,719	1,158,858
Management fees payable	-	-	-	116,537	116,537
Interest payable	-	-	-	71,816	71,816
Accrued expenses and other liabilities	-	-	-	215,895	215,895
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	695,519	-	3,139	1,559,967	2,258,625
Net Assets attributable to Redeemable Participating Shareholders	13,915,747	196,131,150	2,393,383	10,783,333	223,223,613

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Consumer Equity Alternative

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	38,478	-	-	-	38,478
Due from brokers	-	-	-	9	9
Interest receivable	-	-	-	1,769	1,769
Other assets	-	-	-	30,855	30,855
Total assets	38,478	-	-	32,633	71,111
Liabilities					
Bank overdraft	4,032	-	-	-	4,032
Collateral balances due to brokers	33	-	-	-	33
Liquidation fees payable	-	-	-	5,000	5,000
Accrued expenses and other liabilities	-	-	-	62,046	62,046
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	4,065	-	-	67,046	71,111
Net Assets attributable to Redeemable Participating Shareholders	34,413	-	-	(34,413)	-
31 December 2020					
Assets					
Cash and cash equivalents	930,570	-	-	1,794,904	2,725,474
Collateral balances with brokers	1,289,244	-	-	-	1,289,244
Financial assets at fair value through profit or loss	-	-	-	12,320,445	12,320,445
Other assets	-	-	-	121,457	121,457
Total assets	2,219,814	-	-	14,236,806	16,456,620
Liabilities					
Bank overdraft	68	-	-	-	68
Collateral balances due to brokers	22,460	-	-	-	22,460
Financial liabilities at fair value through profit or loss	-	-	-	259,383	259,383
Performance fees payable	-	-	-	638,648	638,648
Management fees payable	-	-	-	12,935	12,935
Interest payable	-	-	-	909	909
Dividend payable on short securities	-	-	-	10,622	10,622
Accrued expenses and other liabilities	-	-	-	52,010	52,010
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	22,528	-	-	974,507	997,035
Net Assets attributable to Redeemable Participating Shareholders	2,197,286	-	-	13,262,299	15,459,585

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Japan Equity Alternative

	Less than one month ¥	One month to one year ¥	Over one year ¥	Not exposed to interest rate risk ¥	Total ¥
31 December 2021					
Assets					
Cash and cash equivalents	5,595,921	-	-	-	5,595,921
Due from brokers	-	-	-	16	16
Total assets	5,595,921	-	-	16	5,595,937
Liabilities					
Bank overdraft	236,775	-	-	-	236,775
Collateral balances due to brokers	627	-	-	-	627
Performance fees payable	-	-	-	153,839	153,839
Liquidation fees payable	-	-	-	554,000	554,000
Accrued expenses and other liabilities	-	-	-	4,650,696	4,650,696
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	237,402	-	-	5,358,535	5,595,937
Net Assets attributable to Redeemable Participating Shareholders	5,358,519	-	-	(5,358,519)	-
31 December 2020					
Assets					
Cash and cash equivalents	220,477,317	-	-	-	220,477,317
Collateral balances with brokers	300,008,307	-	-	-	300,008,307
Due from brokers	-	-	-	46,949,132	46,949,132
Financial assets at fair value through profit or loss	-	-	-	1,838,364,960	1,838,364,960
Dividend receivable	-	-	-	2,795,325	2,795,325
Other assets	-	-	-	14,761,836	14,761,836
Total assets	520,485,624	-	-	1,902,871,253	2,423,356,877
Liabilities					
Bank overdraft	496,742	-	-	-	496,742
Collateral balances due to brokers	267,392	-	-	-	267,392
Due to brokers	-	-	-	241	241
Financial liabilities at fair value through profit or loss	-	-	-	198,028,754	198,028,754
Performance fees payable	-	-	-	6,338,975	6,338,975
Management fees payable	-	-	-	1,874,553	1,874,553
Interest payable	-	-	-	743,559	743,559
Dividend payable on short securities	-	-	-	4,773,376	4,773,376
Accrued expenses and other liabilities	-	-	-	5,575,915	5,575,915
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	764,134	-	-	217,335,373	218,099,507
Net Assets attributable to Redeemable Participating Shareholders	519,721,490	-	-	1,685,535,880	2,205,257,370

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG US Equity Extended

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	163,561	-	-	-	163,561
Other assets	-	-	-	60,048	60,048
Total assets	163,561	-	-	60,048	223,609
Liabilities					
Bank overdraft	30	-	-	-	30
Collateral balances due to brokers	138,223	-	-	-	138,223
Liquidation fees payable	-	-	-	5,000	5,000
Accrued expenses and other liabilities	-	-	-	80,356	80,356
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	138,253	-	-	85,356	223,609
Net Assets attributable to Redeemable Participating Shareholders	25,308	-	-	(25,308)	-
31 December 2020					
Assets					
Cash and cash equivalents	6,254,540	-	-	-	6,254,540
Collateral balances with brokers	357,025	-	-	-	357,025
Due from brokers	-	-	-	99,955	99,955
Financial assets at fair value through profit or loss	-	-	-	69,288,191	69,288,191
Dividend receivable	-	-	-	6,992	6,992
Other assets	-	-	-	94,244	94,244
Total assets	6,611,565	-	-	69,489,382	76,100,947
Liabilities					
Bank overdraft	5	-	-	-	5
Collateral balances due to brokers	182,603	-	-	-	182,603
Due to brokers	-	-	-	610,406	610,406
Financial liabilities at fair value through profit or loss	-	-	-	2,447,715	2,447,715
Management fees payable	-	-	-	3	3
Interest payable	-	-	-	710	710
Dividend payable on short securities	-	-	-	31,802	31,802
Accrued expenses and other liabilities	-	-	-	85,571	85,571
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	182,608	-	-	3,176,207	3,358,815
Net Assets attributable to Redeemable Participating Shareholders	6,428,957	-	-	66,313,175	72,742,132

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL TargetRisk Moderate

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	21,246,639	-	-	-	21,246,639
Collateral balances with brokers	499,134	-	-	-	499,134
Financial assets at fair value through profit or loss	-	8,833,176	-	7,094,064	15,927,240
Interest receivable	-	-	-	15,418	15,418
Other assets	-	-	-	50,762	50,762
Total assets	21,745,773	8,833,176	-	7,160,244	37,739,193
Liabilities					
Bank overdraft	6	-	-	-	6
Collateral balances due to brokers	253,270	-	-	-	253,270
Financial liabilities at fair value through profit or loss	-	-	-	204,933	204,933
Management fees payable	-	-	-	22,929	22,929
Accrued expenses and other liabilities	-	-	-	92,712	92,712
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	253,276	-	-	320,574	573,850
Net Assets attributable to Redeemable Participating Shareholders	21,492,497	8,833,176	-	6,839,670	37,165,343
31 December 2020					
Assets					
Cash and cash equivalents	16,815,585	-	-	-	16,815,585
Collateral balances with brokers	417,546	-	-	-	417,546
Financial assets at fair value through profit or loss	-	6,749,252	-	4,365,361	11,114,613
Interest receivable	-	-	-	10,167	10,167
Other assets	-	-	-	69,685	69,685
Total assets	17,233,131	6,749,252	-	4,445,213	28,427,596
Liabilities					
Bank overdraft	6	-	-	-	6
Collateral balances due to brokers	10,248	-	-	-	10,248
Financial liabilities at fair value through profit or loss	-	-	-	96,348	96,348
Management fees payable	-	-	-	26,192	26,192
Accrued expenses and other liabilities	-	-	-	38,675	38,675
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	10,254	-	-	161,215	171,469
Net Assets attributable to Redeemable Participating Shareholders	17,222,877	6,749,252	-	4,283,998	28,256,127

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	4,124,979	-	-	-	4,124,979
Collateral balances with brokers	1,138,540	-	-	-	1,138,540
Due from brokers	-	-	-	5	5
Financial assets at fair value through profit or loss	-	-	-	21,577,899	21,577,899
Dividend receivable	-	-	-	11,511	11,511
Other assets	-	-	-	138,532	138,532
Total assets	5,263,519	-	-	21,727,947	26,991,466
Liabilities					
Collateral balances due to brokers	496,907	-	-	-	496,907
Financial liabilities at fair value through profit or loss	-	-	-	324,540	324,540
Performance fees payable	-	-	-	133,341	133,341
Management fees payable	-	-	-	15,951	15,951
Interest payable	-	-	-	1,878	1,878
Dividend payable on short securities	-	-	-	19,476	19,476
Accrued expenses and other liabilities	-	-	-	67,973	67,973
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	496,907	-	-	563,159	1,060,066
Net Assets attributable to Redeemable Participating Shareholders	4,766,612	-	-	21,164,788	25,931,400
31 December 2020					
Assets					
Cash and cash equivalents	8,003,591	-	-	-	8,003,591
Financial assets at fair value through profit or loss	-	-	-	6	6
Other assets	-	-	-	1,012	1,012
Total assets	8,003,591	-	-	1,018	8,004,609
Liabilities					
Financial liabilities at fair value through profit or loss	-	-	-	6	6
Management fees payable	-	-	-	219	219
Accrued expenses and other liabilities	-	-	-	1,091	1,091
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	-	1,316	1,316
Net Assets attributable to Redeemable Participating Shareholders	8,003,591	-	-	(298)	8,003,293

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Target Growth Alternative

31 December 2021	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	47,843,421	-	-	-	47,843,421
Collateral balances with brokers	667,123	-	-	-	667,123
Financial assets at fair value through profit or loss	-	-	-	38,526,769	38,526,769
Interest receivable	-	-	-	33	33
Other assets	-	-	-	88,706	88,706
Total assets	48,510,544	-	-	38,615,508	87,126,052
Liabilities					
Bank overdraft	21	-	-	-	21
Collateral balances due to brokers	206,633	-	-	-	206,633
Financial liabilities at fair value through profit or loss	-	-	-	1,717,660	1,717,660
Management fees payable	-	-	-	27,736	27,736
Accrued expenses and other liabilities	-	-	-	117,464	117,464
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	206,654	-	-	1,862,860	2,069,514
Net Assets attributable to Redeemable Participating Shareholders	48,303,890	-	-	36,752,648	85,056,538

Man AHL Target Growth Alternative commenced its operations on 12 January 2021, hence no table has been presented as at 31 December 2020.

Man GLG Convertible Arbitrage Alternative

31 December 2021					
Assets					
Cash and cash equivalents	1,499,915	-	-	-	1,499,915
Collateral balances with brokers	7,117,806	-	-	-	7,117,806
Due from brokers	-	-	-	12,894	12,894
Financial assets at fair value through profit or loss	-	79,501,535	-	11,131,195	90,632,730
Subscriptions receivable	-	-	-	648,436	648,436
Interest receivable	-	-	-	47,903	47,903
Other assets	-	-	-	100,948	100,948
Total assets	8,617,721	79,501,535	-	11,941,376	100,060,632
Liabilities					
Bank overdraft	36	-	-	-	36
Collateral balances due to brokers	280,000	-	-	-	280,000
Financial liabilities at fair value through profit or loss	-	-	-	3,145,814	3,145,814
Performance fees payable	-	-	-	6	6
Management fees payable	-	-	-	35,291	35,291
Interest payable	-	-	-	41,193	41,193
Accrued expenses and other liabilities	-	-	-	140,663	140,663
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	280,036	-	-	3,362,967	3,643,003
Net Assets attributable to Redeemable Participating Shareholders	8,337,685	79,501,535	-	8,578,409	96,417,629

Man GLG Convertible Arbitrage Alternative commenced its operations on 11 May 2021, hence no table has been presented as at 31 December 2020.

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG RI Global Sustainable Growth Alternative

31 December 2021	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
Assets					
Cash and cash equivalents	1,347,560	-	-	-	1,347,560
Collateral balances with brokers	2,816,220	-	-	-	2,816,220
Due from brokers	-	-	-	179	179
Financial assets at fair value through profit or loss	-	-	-	19,708,478	19,708,478
Other assets	-	-	-	93,054	93,054
Total assets	4,163,780	-	-	19,801,711	23,965,491
Liabilities					
Collateral balances due to brokers	241,725	-	-	-	241,725
Financial liabilities at fair value through profit or loss	-	-	-	1,751,213	1,751,213
Performance fees payable	-	-	-	2,577	2,577
Management fees payable	-	-	-	11,251	11,251
Interest payable	-	-	-	368	368
Dividend payable on short securities	-	-	-	8,058	8,058
Accrued expenses and other liabilities	-	-	-	50,524	50,524
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	241,725	-	-	1,823,991	2,065,716
Net Assets attributable to Redeemable Participating Shareholders	3,922,055	-	-	17,977,720	21,899,775

Man GLG RI Global Sustainable Growth Alternative commenced its operations on 13 May 2021, hence no table has been presented as at 31 December 2020.

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG RI Sustainable Energy Transition Alternative

31 December 2021	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	977,803	-	-	800,520	1,778,323
Collateral balances with brokers	783,283	-	-	-	783,283
Due from brokers	-	-	-	341	341
Financial assets at fair value through profit or loss	-	-	-	7,249,500	7,249,500
Dividend receivable	-	-	-	7,889	7,889
Other assets	-	-	-	62,001	62,001
Total assets	1,761,086	-	-	8,120,251	9,881,337
Liabilities					
Bank overdraft	591,145	-	-	-	591,145
Collateral balances due to brokers	51,631	-	-	-	51,631
Financial liabilities at fair value through profit or loss	-	-	-	591,500	591,500
Management fees payable	-	-	-	7,413	7,413
Interest payable	-	-	-	482	482
Dividend payable on short securities	-	-	-	3,333	3,333
Accrued expenses and other liabilities	-	-	-	29,572	29,572
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	642,776	-	-	632,300	1,275,076
Net Assets attributable to Redeemable Participating Shareholders	1,118,310	-	-	7,487,951	8,606,261

Man GLG RI Sustainable Energy Transition Alternative commenced its operations on 14 June 2021, hence no table has been presented as at 31 December 2020.

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Global Bond

	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
31 December 2021					
Assets					
Cash and cash equivalents	6,475,337	-	-	-	6,475,337
Collateral balances with brokers	667,000	-	-	-	667,000
Due from brokers	-	-	-	152	152
Financial assets at fair value through profit or loss	-	8,158,875	13,291,857	4,794,568	26,245,300
Interest receivable	-	-	-	92,055	92,055
Other assets	-	-	-	69,119	69,119
Total assets	7,142,337	8,158,875	13,291,857	4,955,894	33,548,963
Liabilities					
Collateral balances due to brokers	119,648	-	-	-	119,648
Due to brokers	-	-	-	13,391,958	13,391,958
Financial liabilities at fair value through profit or loss	-	3,757	8,301	168,013	180,071
Management fees payable	-	-	-	6,725	6,725
Accrued expenses and other liabilities	-	-	-	73,652	73,652
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	119,648	3,757	8,301	13,640,348	13,772,054
Net Assets attributable to Redeemable Participating Shareholders	7,022,689	8,155,118	13,283,556	(8,684,454)	19,776,909

Man AHL Global Bond commenced its operations on 22 June 2021, hence no table has been presented as at 31 December 2020.

Government bonds which have a coupon rate of 0% have been included under "Not exposed to interest rate risk" in the above tables.

Liabilities not exposed to interest risk comprise due to broker, certain financial liabilities through profit or loss, shareholder transactions, performance fees payable, management fees payable, interest payable, dividend payable on short securities, liquidation fees payable and accrued expenses and other liabilities. These amounts normally require contractual settlement within one quarter and, in all cases, within one year.

The following tables detail the effect on net assets should interest rates have increased/decreased by 50 basis points (bps) with all other variables remaining constant, assuming that a 50bps increase/decrease in the base interest rate would result in a correlating 50bps increase/decrease in the value of net assets. In reality, an increase/decrease of 50bps would not result in a direct correlating increase/decrease in the fair value of net assets, as the movement in the value of the net assets would depend on the individual asset class and/or market sentiment towards any sensitivity in the interest rate. The volatility measures presented in the Market Risk section capture, among all other variables, these actual interest rate sensitivities.

	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<i>Man GLG European Alpha Alternative</i>					
31 December 2020					
Net assets after 50 bps increase	55,830	-	-	(55,552)	278
Net assets after 50 bps decrease	55,274	-	-	(55,552)	(278)
<i>Man GLG Alpha Select Alternative</i>					
31 December 2021					
Net assets after 50 bps increase	405,991,034	231,912,041	-	778,441,239	1,416,344,314
Net assets after 50 bps decrease	401,951,322	229,604,459	-	778,441,239	1,409,997,020
31 December 2020					
Net assets after 50 bps increase	291,957,696	102,278,096	-	654,521,954	1,048,757,746
Net assets after 50 bps decrease	289,052,644	101,260,404	-	654,521,954	1,044,835,002

6. Financial risk management (continued)

Interest rate risk (continued)

	Less than one month	One month to one Year	Over one Year	Not exposed to interest rate risk	Total
<i>Man GLG European Equity Alternative</i>	€	€	€	€	€
31 December 2021					
Net assets after 50 bps increase	24,622,826	-	-	192,834,956	217,457,782
Net assets after 50 bps decrease	24,377,822	-	-	192,834,956	217,212,778
31 December 2020					
Net assets after 50 bps increase	63,448,231	-	-	160,738,498	224,186,729
Net assets after 50 bps decrease	62,816,905	-	-	160,738,498	223,555,403
<i>Man AHL Multi Strategy Alternative</i>	US\$	US\$	US\$	US\$	US\$
31 December 2021					
Net assets after 50 bps increase	41,931,467	17,725	(11,936)	10,639,129	52,576,385
Net assets after 50 bps decrease	41,514,239	17,549	(11,818)	10,639,129	52,159,099
31 December 2020					
Net assets after 50 bps increase	74,044,566	(22,965)	54,115	20,652,596	94,728,312
Net assets after 50 bps decrease	73,307,804	(22,737)	53,577	20,652,596	93,991,240
<i>Man AHL TargetRisk</i>					
31 December 2021					
Net assets after 50 bps increase	2,867,716,897	2,513,315,802	-	536,521,428	5,917,554,127
Net assets after 50 bps decrease	2,839,182,401	2,488,307,684	-	536,521,428	5,864,011,513
31 December 2020					
Net assets after 50 bps increase	1,798,584,967	1,561,845,472	-	796,297,211	4,156,727,650
Net assets after 50 bps decrease	1,780,688,599	1,546,304,722	-	796,297,211	4,123,290,532
<i>Man GLG European Mid-Cap Equity Alternative</i>	€	€	€	€	€
31 December 2021					
Net assets after 50 bps increase	22,386,740	-	-	68,539,180	90,925,920
Net assets after 50 bps decrease	22,163,986	-	-	68,539,180	90,703,166
31 December 2020					
Net assets after 50 bps increase	56,822,982	-	-	216,531,213	273,354,195
Net assets after 50 bps decrease	56,257,580	-	-	216,531,213	272,788,793
<i>Man GLG Global Emerging Markets Debt Total Return</i>	US\$	US\$	US\$	US\$	US\$
31 December 2021					
Net assets after 50 bps increase	24,076,325	-	-	1,035,267,822	1,059,344,147
Net assets after 50 bps decrease	23,836,759	-	-	1,035,267,822	1,059,104,581
31 December 2020					
Net assets after 50 bps increase	63,707,445	-	(940,667)	1,260,778,329	1,323,545,107
Net assets after 50 bps decrease	63,073,541	-	(931,307)	1,260,778,329	1,322,920,563
<i>Man GLG Innovation Equity Alternative</i>					
31 December 2021					
Net assets after 50 bps increase	69,492,756	-	-	600,883,171	670,375,927
Net assets after 50 bps decrease	68,801,286	-	-	600,883,171	669,684,457
31 December 2020					
Net assets after 50 bps increase	100,661,287	-	-	600,681,730	701,343,017
Net assets after 50 bps decrease	99,659,683	-	-	600,681,730	700,341,413
<i>Man Alternative Style Risk Premia</i>					
31 December 2021					
Net assets after 50 bps increase	189,507,935	(86,444)	370,790	290,620,888	480,413,169
Net assets after 50 bps decrease	187,622,283	(85,584)	367,100	290,620,888	478,524,687
31 December 2020					
Net assets after 50 bps increase	99,479,587	(1,859)	122,539	532,940,581	632,540,848
Net assets after 50 bps decrease	98,489,741	(1,841)	121,319	532,940,581	631,549,800

6. Financial risk management (continued)

Interest rate risk (continued)

	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<i>Man AHL Active Balanced</i>					
31 December 2021					
Net assets after 50 bps increase	550,655,610	-	-	372,838,690	923,494,300
Net assets after 50 bps decrease	545,176,450	-	-	372,838,690	918,015,140
31 December 2020					
Net assets after 50 bps increase	1,061,553,618	-	-	628,230,483	1,689,784,101
Net assets after 50 bps decrease	1,050,990,896	-	-	628,230,483	1,679,221,379
<i>Man GLG High Yield Opportunities</i>					
31 December 2021	€	€	€	€	€
Net assets after 50 bps increase	37,567,276	618,387,586	252,055	50,167,447	706,374,364
Net assets after 50 bps decrease	37,193,472	612,234,476	249,547	50,167,447	699,844,942
31 December 2020					
Net assets after 50 bps increase	5,402,394	234,972,471	2,677,844	19,448,627	262,501,336
Net assets after 50 bps decrease	5,348,638	232,634,437	2,651,198	19,448,627	260,082,900
<i>Man GLG Credit Multi-Strategy Alternative</i>					
31 December 2021	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	4,510,778	10,057,487	87,914	20,646,674	35,302,853
Net assets after 50 bps decrease	4,465,894	9,957,413	87,040	20,646,674	35,157,021
31 December 2020					
Net assets after 50 bps increase	9,435,405	13,497,824	50,663	12,054,253	35,038,145
Net assets after 50 bps decrease	9,341,521	13,363,518	50,159	12,054,253	34,809,451
<i>Man GLG Event Driven Alternative</i>					
31 December 2021					
Net assets after 50 bps increase	297,733,540	40,631,031	-	936,459,726	1,274,824,297
Net assets after 50 bps decrease	294,771,018	40,226,743	-	936,459,726	1,271,457,487
31 December 2020					
Net assets after 50 bps increase	133,738,508	18,468,386	-	233,786,074	385,992,968
Net assets after 50 bps decrease	132,407,776	18,284,620	-	233,786,074	384,478,470
<i>Man GLG Global Debt Total Return</i>					
31 December 2021					
Net assets after 50 bps increase	1,421,771	4,588,605	1,412,915	3,336,957	10,760,248
Net assets after 50 bps decrease	1,407,625	4,542,947	1,398,857	3,336,957	10,686,386
31 December 2020					
Net assets after 50 bps increase	1,829,455	13,230,459	3,263,293	8,773,591	27,096,798
Net assets after 50 bps decrease	1,811,251	13,098,813	3,230,823	8,773,591	26,914,478
<i>Man GLG High Yield Opportunities DE</i>					
31 December 2021	€	€	€	€	€
Net assets after 50 bps increase	2,808,957	491,652,000	33,237	5,276,124	499,770,318
Net assets after 50 bps decrease	2,781,007	486,759,940	32,907	5,276,124	494,849,978
31 December 2020					
Net assets after 50 bps increase	13,985,326	197,111,806	2,405,350	10,783,333	224,285,815
Net assets after 50 bps decrease	13,846,168	195,150,494	2,381,416	10,783,333	222,161,411
<i>Man GLG Global Consumer Equity Alternative</i>					
31 December 2021	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	34,585	-	-	(34,413)	172
Net assets after 50 bps decrease	34,241	-	-	(34,413)	(172)
31 December 2020					
Net assets after 50 bps increase	2,208,272	-	-	13,262,299	15,470,571
Net assets after 50 bps decrease	2,186,300	-	-	13,262,299	15,448,599

6. Financial risk management (continued)

Interest rate risk (continued)

	Less than one month	One month to one Year	Over one Year	Not exposed to interest rate risk	Total
<i>Man GLG Japan Equity Alternative</i>					
31 December 2021	¥	¥	¥	¥	¥
Net assets after 50 bps increase	5,385,312	-	-	(5,358,519)	26,793
Net assets after 50 bps decrease	5,331,726	-	-	(5,358,519)	(26,793)
31 December 2020					
Net assets after 50 bps increase	522,320,097	-	-	1,685,535,880	2,207,855,977
Net assets after 50 bps decrease	517,122,883	-	-	1,685,535,880	2,202,658,763
<i>Man GLG US Equity Extended</i>					
31 December 2021	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	25,435	-	-	(25,308)	127
Net assets after 50 bps decrease	25,181	-	-	(25,308)	(127)
31 December 2020					
Net assets after 50 bps increase	6,461,102	-	-	66,313,175	72,774,277
Net assets after 50 bps decrease	6,396,812	-	-	66,313,175	72,709,987
<i>Man AHL TargetRisk Moderate</i>					
31 December 2021					
Net assets after 50 bps increase	21,599,959	8,877,342	-	6,839,670	37,316,971
Net assets after 50 bps decrease	21,385,035	8,789,010	-	6,839,670	37,013,715
31 December 2020					
Net assets after 50 bps increase	17,308,991	6,782,998	-	4,283,998	28,375,987
Net assets after 50 bps decrease	17,136,763	6,715,506	-	4,283,998	28,136,267
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>					
31 December 2021					
Net assets after 50 bps increase	4,790,445	-	-	21,164,788	25,955,233
Net assets after 50 bps decrease	4,742,779	-	-	21,164,788	25,907,567
31 December 2020					
Net assets after 50 bps increase	8,043,609	-	-	(298)	8,043,311
Net assets after 50 bps decrease	7,963,573	-	-	(298)	7,963,275
<i>Man AHL Target Growth Alternative</i>					
31 December 2021					
Net assets after 50 bps increase	48,545,409	-	-	36,752,648	85,298,057
Net assets after 50 bps decrease	48,062,371	-	-	36,752,648	84,815,019
<i>Man GLG Convertible Arbitrage Alternative</i>					
31 December 2021					
Net assets after 50 bps increase	8,379,373	79,899,043	-	8,578,409	96,856,825
Net assets after 50 bps decrease	8,295,997	79,104,027	-	8,578,409	95,978,433
<i>Man GLG RI Global Sustainable Growth Alternative</i>					
31 December 2021					
Net assets after 50 bps increase	3,941,665	-	-	17,977,720	21,919,385
Net assets after 50 bps decrease	3,902,445	-	-	17,977,720	21,880,165
<i>Man GLG RI Sustainable Energy Transition Alternative</i>					
31 December 2021	€	€	€	€	€
Net assets after 50 bps increase	1,123,902	-	-	7,487,951	8,611,853
Net assets after 50 bps decrease	1,112,718	-	-	7,487,951	8,600,669

6. Financial risk management (continued)

Interest rate risk (continued)

<i>Man AHL Global Bond</i>	Less than one month	One month to one Year	Over one Year	Not exposed to interest rate risk	Total
31 December 2021	US\$	US\$	US\$	US\$	US\$
Net assets after 50 bps increase	7,057,802	8,195,894	13,349,974	(8,684,454)	19,919,216
Net assets after 50 bps decrease	6,987,576	8,114,342	13,217,138	(8,684,454)	19,634,602

The Fund is indirectly exposed to interest rate risk through its investment strategy, which is deliberately designed to generate returns through trading strategies focused on exploiting price differentials in rates. The sensitivity of these exposures is modelled through the overall VaR analysis provided in the market risk section.

Currency risk

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

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

Man GLG European Alpha Alternative

Man GLG European Alpha Alternative ceased operations on 15 July 2020, hence no table has been presented as at 31 December 2021.

As at 31 December 2020

Amounts are expressed in their EUR equivalents

	Other	EUR	Total EUR
Assets			
Cash and cash equivalents	38,348	18,289	56,637
Other assets	-	17,966	17,966
Total assets	38,348	36,255	74,603
Liabilities			
Bank overdraft	973	-	973
Collateral balances due to brokers	-	112	112
Interest payable	-	998	998
Performance fees payable	-	95	95
Management fees payable	-	9,316	9,316
Liquidation fees payable	-	4,463	4,463
Accrued expenses and other liabilities	-	58,646	58,646
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	973	73,630	74,603
Net assets attributable to Redeemable Participating Shareholders	37,375	(37,375)	-

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Alpha Select Alternative

As at 31 December 2021

Amounts are expressed in their GBP equivalents

	Other	GBP	Total GBP
Assets			
Cash and cash equivalents	1,792,521	427,751,325	429,543,846
Collateral balances with brokers	-	28,220,000	28,220,000
Due from brokers	13,537	330,794	344,331
Financial assets at fair value through profit or loss	7,371,474	1,111,420,261	1,118,791,735
Subscriptions receivable	323,488	1,356,721	1,680,209
Interest receivable	-	1,039,525	1,039,525
Dividend receivable	-	2,453,432	2,453,432
Other assets	-	277,332	277,332
Total assets	9,501,020	1,572,849,390	1,582,350,410
Liabilities			
Bank overdraft	12,493	-	12,493
Collateral balances due to brokers	435,748	53,344,427	53,780,175
Due to brokers	22	442,083	442,105
Financial liabilities at fair value through profit or loss	1,887,902	84,456,173	86,344,075
Shareholder transactions	111,355	21,268	132,623
Performance fees payable	-	24,440,541	24,440,541
Management fees payable	-	1,064,762	1,064,762
Interest payable	-	563,750	563,750
Dividend payable on short securities	44,329	939,831	984,160
Accrued expenses and other liabilities	-	1,415,059	1,415,059
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,491,849	166,687,894	169,179,743
Net assets attributable to Redeemable Participating Shareholders	7,009,171	1,406,161,496	1,413,170,667

As at 31 December 2020

Amounts are expressed in their GBP equivalents

	Other	GBP	Total GBP
Assets			
Cash and cash equivalents	9,330,780	388,103,941	397,434,721
Collateral balances with brokers	-	119,595,654	119,595,654
Due from brokers	-	1,076,077	1,076,077
Financial assets at fair value through profit or loss	5,489,056	792,716,675	798,205,731
Subscriptions receivable	94,023	9,404	103,427
Interest receivable	-	606,926	606,926
Dividend receivable	331,383	2,337,975	2,669,358
Other assets	-	222,315	222,315
Total assets	15,245,242	1,304,668,967	1,319,914,209
Liabilities			
Bank overdraft	4	-	4
Collateral balances due to brokers	113	196,521,488	196,521,601
Due to brokers	-	60,921	60,921
Financial liabilities at fair value through profit or loss	2,519,809	67,277,443	69,797,252
Shareholder transactions	15,716	26,770	42,486
Performance fees payable	-	4,425,075	4,425,075
Management fees payable	-	742,252	742,252
Interest payable	-	245,959	245,959
Dividend payable on short securities	-	316,660	316,660
Accrued expenses and other liabilities	-	965,625	965,625
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,535,642	270,582,193	273,117,835
Net assets attributable to Redeemable Participating Shareholders	12,709,600	1,034,086,774	1,046,796,374

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Equity Alternative

As at 31 December 2021

Amounts are expressed in their EUR equivalents

	HKD	US\$	Other	EUR	Total EUR
Assets					
Cash and cash equivalents	345,858	2,618,227	4,891,441	6,933,217	14,788,743
Collateral balances with brokers	17,866	465,615	130,653	15,609,836	16,223,970
Due from brokers	9,058	5,766,551	869,314	366,467	7,011,390
Financial assets at fair value through profit or loss	14,316,783	114,071,840	20,461,915	77,409,757	226,260,295
Subscriptions receivable	-	749,353	576,680	-	1,326,033
Dividend receivable	-	63,372	119,303.00	19,192	201,867
Other assets	-	-	-	142,994	142,994
Total assets	14,689,565	123,734,958	27,049,306	100,481,463	265,955,292
Liabilities					
Bank overdraft	-	-	531	-	531
Collateral balances due to brokers	-	1,792,699	2,009,275	2,709,884	6,511,858
Due to brokers	76,760	6,427,465	624,617	420,206	7,549,048
Financial liabilities at fair value through profit or loss	248,551	10,287,953	11,667,340	9,877,097	32,080,941
Performance fees payable	-	-	-	1,520,320	1,520,320
Management fees payable	-	-	-	293,019	293,019
Interest payable	-	-	-	15,579	15,579
Dividend payable on short securities	-	45,983	126,972	79,614	252,569
Accrued expenses and other liabilities	-	-	-	396,147	396,147
Total liabilities (excluding net assets attributable to Redeemable Participating Net assets attributable to Redeemable Participating Shareholders)	325,311	18,554,100	14,428,735	15,311,866	48,620,012
	14,364,254	105,180,858	12,620,571	85,169,597	217,335,280

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Equity Alternative (continued)

As at 31 December 2020

Amounts are expressed in their EUR equivalents

	GBP	HKD	US\$	Other	EUR	Total EUR
Assets						
Cash and cash equivalents	22,468,863	143,840	4,140,567	3,638,535	20,879,897	51,271,702
Collateral balances with brokers	-	10,541	168,845	868,195	43,990,609	45,038,190
Due from brokers	209,279	159,789	577,838	211,957	1,040,271	2,199,134
Financial assets at fair value through profit or loss	25,619,720	23,826,640	105,809,147	22,197,412	46,825,548	224,278,467
Subscriptions receivable	-	-	26,348	-	-	26,348
Dividend receivable	322,616	-	64,816	134,420	64,898	586,750
Other assets	-	-	-	-	32,530	32,530
Total assets	48,620,478	24,140,810	110,787,561	27,050,519	112,833,753	323,433,121
Liabilities						
Collateral balances due to brokers	13,795,352	117,294	4,883,463	2,255,712	12,125,503	33,177,324
Due to brokers	76,701	983,332	2,093,502	26,350	1,196,374	4,376,259
Financial liabilities at fair value through profit or loss	10,551,757	333,089	10,966,884	16,024,052	22,001,247	59,877,029
Shareholder transactions	-	-	-	-	258,057	258,057
Performance fees payable	-	-	-	-	557,273	557,273
Management fees payable	-	-	-	-	372,633	372,633
Interest payable	-	-	-	-	77,075	77,075
Dividend payable on short securities	91,900	748	61,581	256,493	133,210	543,932
Accrued expenses and other liabilities	-	-	-	-	322,473	322,473
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	24,515,710	1,434,463	18,005,430	18,562,607	37,043,845	99,562,055
Net assets attributable to Redeemable Participating Shareholders	24,104,768	22,706,347	92,782,131	8,487,912	75,789,908	223,871,066

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Multi Strategy Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	EUR	Other	US\$	Total US\$
Assets				
Cash and cash equivalents	991,033	2,889,409	31,501,637	35,382,079
Collateral balances with brokers	93	362,370	7,511,336	7,873,799
Due from brokers	4,018	5,218	62,545	71,781
Financial assets at fair value through profit or loss	4,917,090	641,161	11,767,873	17,326,124
Interest receivable	-	-	21	21
Dividend receivable	-	5,253	14,998	20,251
Other assets	-	-	147	147
Total assets	5,912,234	3,903,411	50,858,557	60,674,202
Liabilities				
Bank overdraft	80	5,013	-	5,093
Collateral balances due to brokers	186,404	267,808	873,720	1,327,932
Due to brokers	1,536	1,994	34,123	37,653
Financial liabilities at fair value through profit or loss	725,592	562,588	5,431,559	6,719,739
Management fees payable	-	-	50,937	50,937
Dividend payable on short securities	1,537	7,647	12,713	21,897
Accrued expenses and other liabilities	-	-	143,209	143,209
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	915,149	845,050	6,546,261	8,306,460
Net assets attributable to Redeemable Participating Shareholders	4,997,085	3,058,361	44,312,296	52,367,742

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	EUR	Other	US\$	Total US\$
Assets				
Cash and cash equivalents	1,859,290	5,918,526	60,691,710	68,469,526
Collateral balances with brokers	207	999,899	10,643,679	11,643,785
Due from brokers	22,826	14,106	76,151	113,083
Financial assets at fair value through profit or loss	12,427,365	1,132,581	19,159,111	32,719,057
Subscriptions receivable	-	-	268	268
Interest receivable	-	-	36	36
Dividend receivable	160	7,957	29,551	37,668
Other assets	-	-	1,559	1,559
Total assets	14,309,848	8,073,069	90,602,065	112,984,982
Liabilities				
Bank overdraft	130	64,355	-	64,485
Collateral balances due to brokers	1,142,972	970,219	4,259,450	6,372,641
Due to brokers	2,071	8,823	67,958	78,852
Financial liabilities at fair value through profit or loss	669,830	851,624	10,328,544	11,849,998
Shareholder transactions	10,670	-	-	10,670
Management fees payable	-	-	76,548	76,548
Dividend payable on short securities	6,111	7,600	17,359	31,070
Accrued expenses and other liabilities	-	-	140,942	140,942
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,831,784	1,902,621	14,890,801	18,625,206
Net assets attributable to Redeemable Participating Shareholders	12,478,064	6,170,448	75,711,264	94,359,776

6. Financial risk management (continued)

Currency risk (continued)

Man AHL TargetRisk

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	EUR	GBP	Other	US\$	Total US\$
Assets					
Cash and cash equivalents	105,341,743	29,577,246	122,822,590	2,631,989,717	2,889,731,296
Collateral balances with brokers	2,208,803	-	-	68,179,387	70,388,190
Due from brokers	51,215	-	-	-	51,215
Financial assets at fair value through profit or loss	1,091,458,468	554,978,422	28,407,611	1,428,777,622	3,103,622,123
Subscriptions receivable	5,178,043	27,627	4,913	6,066,736	11,277,319
Interest receivable	3,721,753	152,653	-	1,777,490	5,651,896
Other assets	-	-	-	2,064,415	2,064,415
Total assets	1,207,960,025	584,735,948	151,235,114	4,138,855,367	6,082,786,454
Liabilities					
Bank overdraft	-	-	65	-	65
Collateral balances due to brokers	33,581,042	-	-	73,088,730	106,669,772
Due to brokers	9,983,135	-	-	-	9,983,135
Financial liabilities at fair value through profit or loss	32,951,232	1,052,042	5,150,971	25,740,783	64,895,028
Shareholder transactions	110,795	1,331	2,648	1,549,126	1,663,900
Management fees payable	-	-	-	3,951,600	3,951,600
Interest payable	-	-	-	-	-
Accrued expenses and other liabilities	-	-	-	4,840,134	4,840,134
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	76,626,204	1,053,373	5,153,684	109,170,373	192,003,634
Net assets attributable to Redeemable Participating Shareholders	1,131,333,821	583,682,575	146,081,430	4,029,684,994	5,890,782,820

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	EUR	GBP	Other	US\$	Total US\$
Assets					
Cash and cash equivalents	53,577,038	14,693,678	52,413,441	1,704,742,936	1,825,427,093
Collateral balances with brokers	261,963	-	(1)	48,465,462	48,727,424
Financial assets at fair value through profit or loss	807,462,518	393,931,129	15,901,921	1,164,235,486	2,381,531,054
Subscriptions receivable	426,616	13,670	91,811	3,557,420	4,089,517
Interest receivable	2,110,737	106,371	-	1,046,483	3,263,591
Other assets	-	-	-	1,406,624	1,406,624
Total assets	863,838,872	408,744,848	68,407,172	2,923,454,411	4,264,445,303
Liabilities					
Bank overdraft	-	-	288	-	288
Collateral balances due to brokers	20,617,689	-	916,748	62,983,009	84,517,446
Due to brokers	-	17	-	3,264,653	3,264,670
Financial liabilities at fair value through profit or loss	34,749	379,660	3,063,417	20,712,928	24,190,754
Shareholder transactions	443,982	10,302	5,771	6,406,983	6,867,038
Management fees payable	-	-	-	2,406,663	2,406,663
Accrued expenses and other liabilities	-	-	-	3,189,353	3,189,353
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	21,096,420	389,979	3,986,224	98,963,589	124,436,212
Net assets attributable to Redeemable Participating Shareholders	842,742,452	408,354,869	64,420,948	2,824,490,822	4,140,009,091

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Mid-Cap Equity Alternative

As at 31 December 2021

Amounts are expressed in their EUR equivalents

	Other	EUR	Total EUR
Assets			
Cash and cash equivalents	24,403	18,619,557	18,643,960
Collateral balances with brokers	-	3,715,464	3,715,464
Financial assets at fair value through profit or loss	5,927,978	66,586,284	72,514,262
Dividend receivable	24,725	-	24,725
Other assets	-	109,211	109,211
Total assets	5,977,106	89,030,516	95,007,622
Liabilities			
Collateral balances due to brokers	47,517	36,544	84,061
Financial liabilities at fair value through profit or loss	1,287,451	2,108,929	3,396,380
Performance fees payable	-	397,842	397,842
Management fees payable	-	76,636	76,636
Interest payable	-	23,085	23,085
Dividend payable on short securities	-	34,900	34,900
Accrued expenses and other liabilities	-	180,175	180,175
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,334,968	2,858,111	4,193,079
Net assets attributable to Redeemable Participating Shareholders	4,642,138	86,172,405	90,814,543

As at 31 December 2020

Amounts are expressed in their EUR equivalents

	Other	EUR	Total EUR
Assets			
Cash and cash equivalents	2,916,900	20,636,709	23,553,609
Collateral balances with brokers	346	35,320,753	35,321,099
Financial assets at fair value through profit or loss	11,694,294	243,635,382	255,329,676
Subscriptions receivable	25,670	-	25,670
Other assets	-	12,696	12,696
Total assets	14,637,210	299,605,540	314,242,750
Liabilities			
Collateral balances due to brokers	286,840	2,047,587	2,334,427
Due to brokers	-	181,455	181,455
Financial liabilities at fair value through profit or loss	12,621,382	25,164,717	37,786,099
Shareholder transactions	-	186,764	186,764
Performance fees payable	-	4	4
Management fees payable	-	238,735	238,735
Interest payable	-	40,631	40,631
Dividend payable on short securities	62,748	14,640	77,388
Accrued expenses and other liabilities	-	325,753	325,753
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	12,970,970	28,200,286	41,171,256
Net assets attributable to Redeemable Participating Shareholders	1,666,240	271,405,254	273,071,494

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Emerging Markets Debt Total Return

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	25	32,775,238	32,775,263
Collateral balances with brokers	-	7,913,171	7,913,171
Due from brokers	293	-	293
Financial assets at fair value through profit or loss	-	1,045,869,298	1,045,869,298
Subscriptions receivable	197	197	394
Other assets	-	371,038	371,038
Total assets	515	1,086,928,942	1,086,929,457
Liabilities			
Bank overdraft	102,032	-	102,032
Collateral balances due to brokers	-	16,629,860	16,629,860
Financial liabilities at fair value through profit or loss	-	8,977,877	8,977,877
Shareholder transactions	41	47,641	47,682
Management fees payable	-	569,488	569,488
Interest payable	-	345,093	345,093
Accrued expenses and other liabilities	-	1,033,061	1,033,061
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	102,073	27,603,020	27,705,093
Net assets attributable to Redeemable Participating Shareholders	(101,558)	1,059,325,922	1,059,224,364

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	(23)	39,204,936	39,204,913
Collateral balances with brokers	-	77,781,732	77,781,732
Financial assets at fair value through profit or loss	-	1,287,258,535	1,287,258,535
Subscriptions receivable	-	17,171	17,171
Other assets	-	486,052	486,052
Total assets	(23)	1,404,748,426	1,404,748,403
Liabilities			
Bank overdraft	27	-	27
Collateral balances due to brokers	-	14,420,380	14,420,380
Financial liabilities at fair value through profit or loss	40,111,732	24,243,602	64,355,334
Shareholder transactions	5,743.00	512,942	518,685
Management fees payable	-	688,084	688,084
Interest payable	-	308,519	308,519
Accrued expenses and other liabilities	-	1,224,539	1,224,539
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	40,117,502	41,398,066	81,515,568
Net assets attributable to Redeemable Participating Shareholders	(40,117,525)	1,363,350,360	1,323,232,835

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Innovation Equity Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	10,974	59,020,588	59,031,562
Collateral balances with brokers	-	13,825,049	13,825,049
Due from brokers	3	6,069,578	6,069,581
Financial assets at fair value through profit or loss	399,110	636,254,412	636,653,522
Subscriptions receivable	119	10	129
Interest receivable	-	1,840	1,840
Dividend receivable	-	46,978	46,978
Other assets	-	230,735	230,735
Total assets	410,206	715,449,190	715,859,396
Liabilities			
Bank overdraft	6,626	-	6,626
Collateral balances due to brokers	482,954	3,220,010	3,702,964
Due to brokers	30	35,259,943	35,259,973
Financial liabilities at fair value through profit or loss	-	5,111,172	5,111,172
Shareholder transactions	132,710	11,189	143,899
Performance fees payable	-	14,966	14,966
Management fees payable	-	560,466	560,466
Dividend payable on short securities	-	228,911	228,911
Accrued expenses and other liabilities	-	800,227	800,227
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	622,320	45,206,884	45,829,204
Net assets attributable to Redeemable Participating Shareholders	(212,114)	670,242,306	670,030,192

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	187,112	80,058,626	80,245,738
Collateral balances with brokers	4,687	33,642,720	33,647,407
Due from brokers	-	23,768,158	23,768,158
Financial assets at fair value through profit or loss	-	621,269,778	621,269,778
Subscriptions receivable	269,221	324,023	593,244
Interest receivable	-	6,839	6,839
Other assets	-	222,816	222,816
Total assets	461,020	759,292,960	759,753,980
Liabilities			
Bank overdraft	487	-	487
Collateral balances due to brokers	189,495	13,542,678	13,732,173
Due to brokers	-	7,639,578	7,639,578
Financial liabilities at fair value through profit or loss	5,947,825	14,515,779	20,463,604
Shareholder transactions	31,654	4,834	36,488
Performance fees payable	-	15,493,384	15,493,384
Management fees payable	-	598,901	598,901
Dividend payable on short securities	-	340,985	340,985
Accrued expenses and other liabilities	-	606,165	606,165
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,169,461	52,742,304	58,911,765
Net assets attributable to Redeemable Participating Shareholders	(5,708,441)	706,550,656	700,842,215

6. Financial risk management (continued)

Currency risk (continued)

Man Alternative Style Risk Premia

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	CHF	EUR	SEK	Other	US\$	Total US\$
Assets						
Cash and cash equivalents	6,788	1,611,239	293,851	4,460,922	178,086,525	184,459,325
Collateral balances with brokers	-	-	-	-	12,233,773	12,233,773
Financial assets at fair value through profit or loss	53,064,363	82,223,750	115,567,597	14,397,750	52,496,231	317,749,691
Interest receivable	-	-	-	-	90	90
Other assets	-	-	-	-	205,494	205,494
Total assets	53,071,151	83,834,989	115,861,448	18,858,672	243,022,113	514,648,373
Liabilities						
Bank overdraft	-	23,847	-	220,808	-	244,655
Collateral balances due to brokers	-	15,460	52,501	103,809	7,711,564	7,883,334
Due to brokers	1	-	-	141	-	142
Financial liabilities at fair value through profit or loss	2,433,920	4,550,382	4,024,258	985,013	8,287,691	20,281,264
Shareholder transactions	-	-	-	4,740,750	589,701	5,330,451
Performance fees payable	-	-	-	-	444,384	444,384
Management fees payable	-	-	-	-	385,241	385,241
Accrued expenses and other liabilities	-	-	-	-	609,974	609,974
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,433,921	4,589,689	4,076,759	6,050,521	18,028,555	35,179,445
Net assets attributable to Redeemable Participating Shareholders	50,637,230	79,245,300	111,784,689	12,808,151	224,993,558	479,468,928

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	CHF	EUR	SEK	Other	US\$	Total US\$
Assets						
Cash and cash equivalents	9,788	4,383,493	364,546	9,016,415	143,660,890	157,435,132
Collateral balances with brokers	-	-	321,817	503,558	22,329,131	23,154,506
Financial assets at fair value through profit or loss	50,721,310	148,703,469	37,898,820	48,104,937	229,895,333	515,323,869
Other assets	-	-	-	-	345,195	345,195
Total assets	50,731,098	153,086,962	38,585,183	57,624,910	396,230,549	696,258,702
Liabilities						
Bank overdraft	-	5,122,996	-	2,126,115	-	7,249,111
Collateral balances due to brokers	-	16,698	-	1,275	24,337,958	24,355,931
Due to brokers	(1)	-	4	1,458	-	1,461
Financial liabilities at fair value through profit or loss	2,324,735	10,718,257	1,750,202	3,250,540	4,931,683	22,975,417
Shareholder transactions	-	8,259,300	-	97,460	61,178	8,417,938
Management fees payable	-	-	-	-	538,452	538,452
Accrued expenses and other liabilities	-	-	-	-	675,068	675,068
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,324,734	24,117,251	1,750,206	5,476,848	30,544,339	64,213,378
Net assets attributable to Redeemable Participating Shareholders	48,406,364	128,969,711	36,834,977	52,148,062	365,686,210	632,045,324

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Active Balanced

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	EUR	Other	US\$	Total US\$
Assets				
Cash and cash equivalents	25,835,290	28,949,431	494,666,304	549,451,025
Collateral balances with brokers	-	-	1,790,000	1,790,000
Financial assets at fair value through profit or loss	368,593,357	7,663,786	10,334,724	386,591,867
Interest receivable	-	-	388	388
Other assets	-	-	346,915	346,915
Total assets	394,428,647	36,613,217	507,138,331	938,180,195
Liabilities				
Bank overdraft	-	1,823,764	-	1,823,764
Collateral balances due to brokers	-	689,239	811,992	1,501,231
Financial liabilities at fair value through profit or loss	7,151,204	1,052,443	4,376,823	12,580,470
Management fees payable	-	-	598,013	598,013
Accrued expenses and other liabilities	-	-	921,997	921,997
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	7,151,204	3,565,446	6,708,825	17,425,475
Net assets attributable to Redeemable Participating Shareholders	387,277,443	33,047,771	500,429,506	920,754,720

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	EUR	Other	US\$	Total US\$
Assets				
Cash and cash equivalents	38,072,821	39,882,918	939,614,978	1,017,570,717
Collateral balances with brokers	-	-	47,642,308	47,642,308
Financial assets at fair value through profit or loss	354,236,073	11,274,498	273,120,130	638,630,701
Interest receivable	-	-	807	807
Other assets	-	-	612,088	612,088
Total assets	392,308,894	51,157,416	1,260,990,311	1,704,456,621
Liabilities				
Bank overdraft	-	929	-	929
Collateral balances due to brokers	-	751,076	8,188,763	8,939,839
Financial liabilities at fair value through profit or loss	39,291	2,063,977	6,310,950	8,414,218
Management fees payable	-	-	1,075,850	1,075,850
Accrued expenses and other liabilities	-	-	1,523,045	1,523,045
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	39,291	2,815,982	17,098,608	19,953,881
Net assets attributable to Redeemable Participating Shareholders	392,269,603	48,341,434	1,243,891,703	1,684,502,740

6. Financial risk management (continued)

Currency risk (continued)

Man GLG High Yield Opportunities

As at 31 December 2021

Amounts are expressed in their EUR equivalents

	GBP	US\$	Other	EUR	Total EUR
Assets					
Cash and cash equivalents	40,290	859,763	7,248	15,038,678	15,945,979
Collateral balances with brokers	-	7,050,023	-	14,632,623	21,682,646
Financial assets at fair value through profit or loss	183,189,007	150,791,464	20,428,403	315,037,179	669,446,053
Subscriptions receivable	81,119	-	-	487,553	568,672
Interest receivable	2,589,557	2,616,373	-	3,734,396	8,940,326
Other assets	-	1,216	(1)	326,588	327,803
Total assets	185,899,973	161,318,839	20,435,650	349,257,017	716,911,479
Liabilities:					
Bank overdraft	-	-	-	100	100
Collateral balances due to brokers	1,289	11,307	-	235,555	248,151
Due to brokers	28	2	-	-	30
Financial liabilities at fair value through profit or loss	-	4,449,250	-	7,731,865	12,181,115
Shareholder transactions	688	-	-	4,189	4,877
Management fees payable	-	-	-	298,757	298,757
Interest payable	(43,664)	201,176	-	201,858	359,370
Accrued expenses and other liabilities	-	-	-	709,426	709,426
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	(41,659)	4,661,735	-	9,181,750	13,801,826
Net assets attributable to Redeemable Participating Shareholders	185,941,632	156,657,104	20,435,650	340,075,267	703,109,653

As at 31 December 2020

Amounts are expressed in their EUR equivalents

	GBP	US\$	Other	EUR	Total EUR
Assets					
Cash and cash equivalents	2,410,093	10,672	-	26,148,384	28,569,149
Collateral balances with brokers	-	6,684,371	-	6,370,577	13,054,948
Financial assets at fair value through profit or loss	54,177,823	98,161,781	-	110,436,070	262,775,674
Subscriptions receivable	3,088	-	-	2,957	6,045
Interest receivable	850,000	1,786,408	-	1,575,956	4,212,364
Other assets	-	-	-	821,539	821,539
Total assets	57,441,004	106,643,232	-	145,355,483	309,439,719
Liabilities:					
Bank overdraft	1,910,450	639,308	-	304	2,550,062
Collateral balances due to brokers	-	8,459	-	142,817	151,276
Financial liabilities at fair value through profit or loss	-	3,964,001	-	2,897,401	6,861,402
Repurchase agreements	7,810,155	11,565,556	-	17,855,455	37,231,166
Shareholder transactions	9,014	-	-	-	9,014
Management fees payable	-	-	-	74,832	74,832
Interest payable	36,555	121,821	-	102,646	261,022
Accrued expenses and other liabilities	-	-	-	1,008,827	1,008,827
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	9,766,174	16,299,145	-	22,082,282	48,147,601
Net assets attributable to Redeemable Participating Shareholders	47,674,830	90,344,087	-	123,273,201	261,292,118

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Credit Multi-Strategy Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	EUR	JPY	Other	US\$	Total US\$
Assets					
Cash and cash equivalents	46,001	11,231	247,440	7,994,560	8,299,232
Collateral balances with brokers	1,014,139	-	-	2,503,840	3,517,979
Financial assets at fair value through profit or loss	3,867,235	2,424,723	2,897,241	18,447,040	27,636,239
Interest receivable	15,960	-	11,926	100,365	128,251
Other assets	-	-	-	43,888	43,888
Total assets	4,943,335	2,435,954	3,156,607	29,089,693	39,625,589
Liabilities:					
Bank overdraft	653	-	-	2,014,247	2,014,900
Collateral balances due to brokers	-	3,517	1,431	309,584	314,532
Financial liabilities at fair value through profit or loss	1,161,915	-	111,459	606,684	1,880,058
Performance fees payable	-	-	-	9,683	9,683
Management fees payable	-	-	-	29,857	29,857
Interest payable	16,590	-	1	25,206	41,797
Dividend payable on short securities	-	-	4,963	-	4,963
Accrued expenses and other liabilities	-	-	-	99,862	99,862
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,179,158	3,517	117,854	3,095,123	4,395,652
Net assets attributable to Redeemable Participating Shareholders	3,764,177	2,432,437	3,038,753	25,994,570	35,229,937

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	EUR	JPY	ZAR	Other	US\$	Total US\$
Assets						
Cash and cash equivalents	755,235	4,403	1,157,779	289,403	3,943,931	6,150,751
Collateral balances with brokers	749,289	-	-	-	3,903,650	4,652,939
Due from brokers	22,291	-	-	117,643	1	139,935
Financial assets at fair value through profit or loss	6,532,945	2,265,211	1,540,362	2,557,086	16,579,026	29,474,630
Interest receivable	32,587	-	-	16,096	125,410	174,093
Other assets	-	-	-	-	121,034	121,034
Total assets	8,092,347	2,269,614	2,698,141	2,980,228	24,673,052	40,713,382
Liabilities:						
Collateral balances due to brokers	47,087	-	150,444	549	1,240,209	1,438,289
Due to brokers	-	-	-	-	162,100	162,100
Financial liabilities at fair value through profit or loss	1,637,555	-	734,692	207,930	882,489	3,462,666
Repurchase agreements	96,582	-	-	-	-	96,582
Performance fees payable	-	-	-	-	438,527	438,527
Management fees payable	-	-	-	-	29,250	29,250
Interest payable	12,733	-	-	-	21,526	34,259
Dividend payable on short securities	-	-	-	3,121	-	3,121
Accrued expenses and other liabilities	-	-	-	-	124,790	124,790
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,793,957	-	885,136	211,600	2,898,891	5,789,584
Net assets attributable to Redeemable Participating Shareholders	6,298,390	2,269,614	1,813,005	2,768,628	21,774,161	34,923,798

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Event Driven Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	10,645,146	247,176,965	257,822,111
Collateral balances with brokers	50,355	71,753,557	71,803,912
Due from brokers	1,902,129	16,490,577	18,392,706
Financial assets at fair value through profit or loss	99,269,336	918,625,203	1,017,894,539
Subscriptions receivable	148,952	373,106	522,058
Interest receivable	604,034	199,647	803,681
Dividend receivable	-	178,480	178,480
Other assets	-	267,730	267,730
Total assets	112,619,952	1,255,065,265	1,367,685,217
Liabilities:			
Bank overdraft	38,474	-	38,474
Collateral balances due to brokers	21,621,619	11,713,651	33,335,270
Due to brokers	39,216	4,168,026	4,207,242
Financial liabilities at fair value through profit or loss	24,271,432	24,475,166	48,746,598
Shareholder transactions	68,337	8,502	76,839
Performance fees payable	-	5,902,691	5,902,691
Management fees payable	-	1,013,204	1,013,204
Accrued expenses and other liabilities	-	1,224,007	1,224,007
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	46,039,078	48,505,247	94,544,325
Net assets attributable to Redeemable Participating Shareholders	66,580,874	1,206,560,018	1,273,140,892

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	13,326,006	82,116,703	95,442,709
Collateral balances with brokers	12,630,719	57,560,236	70,190,955
Due from brokers	27,045,005	86,217	27,131,222
Financial assets at fair value through profit or loss	43,680,760	224,920,964	268,601,724
Subscriptions receivable	131,518	655,503	787,021
Interest receivable	311,918	148,628	460,546
Dividend receivable	62,016	49,705	111,721
Other assets	-	127,030	127,030
Total assets	97,187,942	365,664,986	462,852,928
Liabilities:			
Bank overdraft	773	-	773
Collateral balances due to brokers	27,322,628	5,237,121	32,559,749
Due to brokers	29,131,103	1,632,517	30,763,620
Financial liabilities at fair value through profit or loss	4,976,177	4,005,319	8,981,496
Shareholder transactions	28,167	-	28,167
Performance fees payable	-	4,698,505	4,698,505
Management fees payable	-	283,995	283,995
Dividend payable on short securities	-	13,886	13,886
Accrued expenses and other liabilities	-	287,018	287,018
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	61,458,848	16,158,361	77,617,209
Net assets attributable to Redeemable Participating Shareholders	35,729,094	349,506,625	385,235,719

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Debt Total Return

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	EUR	GBP	JPY	Other	US\$	Total US\$
Assets						
Cash and cash equivalents	2,219	7,296	-	18,260	850,853	878,628
Collateral balances with brokers	-	-	-	1,055	605,615	606,670
Due from brokers	-	-	-	-	193,398	193,398
Financial assets at fair value through profit or loss	1,659,620	562,606	1,514,098	435,843	6,651,878	10,824,045
Interest receivable	3,437	916	1,320	747	2,844	9,264
Other assets	-	-	-	-	47,615	47,615
Total assets	1,665,276	570,818	1,515,418	455,905	8,352,203	12,559,620
Liabilities:						
Bank overdraft	-	39	-	-	-	39
Collateral balances due to brokers	-	-	-	-	70,561	70,561
Due to brokers	-	3	-	1	1,582,564	1,582,568
Financial liabilities at fair value through profit or loss	-	-	-	-	90,719	90,719
Management fees payable	-	-	-	-	6,804	6,804
Interest payable	-	-	-	(756)	968	212
Accrued expenses and other liabilities	-	-	-	-	85,400	85,400
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	42	-	(755)	1,837,016	1,836,303
Net assets attributable to Redeemable Participating Shareholders	1,665,276	570,776	1,515,418	456,660	6,515,187	10,723,317

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	EUR	JPY	Other	US\$	Total US\$
Assets					
Cash and cash equivalents	6,473	34,008	7,913	1,087,646	1,136,040
Collateral balances with brokers	-	-	-	704,795	704,795
Financial assets at fair value through profit or loss	3,958,331	3,067,978	2,190,579	18,789,940	28,006,828
Interest receivable	7,427	3,029	3,960	13,394	27,810
Other assets	-	-	-	64,127	64,127
Total assets	3,972,231	3,105,015	2,202,452	20,659,902	29,939,600
Liabilities:					
Due to brokers	-	-	-	2,657,809	2,657,809
Financial liabilities at fair value through profit or loss	-	-	23,951	181,431	205,382
Management fees payable	-	-	-	8,994	8,994
Interest payable	-	-	(905)	1,253	348
Accrued expenses and other liabilities	-	-	-	61,429	61,429
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	23,046	2,910,916	2,933,962
Net assets attributable to Redeemable Participating Shareholders	3,972,231	3,105,015	2,179,406	17,748,986	27,005,638

6. Financial risk management (continued)

Currency risk (continued)

Man GLG High Yield Opportunities DE

As at 31 December 2021

Amounts are expressed in their EUR equivalents

	GBP	US\$	Other	EUR	Total EUR
Assets					
Cash and cash equivalents	-	1,143,321	-	23,873,339	25,016,660
Collateral balances with brokers	131,014	5,275,113	1	13,305,659	18,711,787
Financial assets at fair value through profit or loss	157,099,377	116,688,179	-	222,080,679	495,868,235
Interest receivable	2,266,053	1,896,788	-	2,769,014	6,931,855
Other assets	-	-	-	193,961	193,961
Total assets	159,496,444	125,003,401	1	262,222,652	546,722,498
Liabilities:					
Bank overdraft	6	-	-	-	6
Collateral balances due to brokers	682	1	-	9,294	9,977
Financial liabilities at fair value through profit or loss	-	3,473,043	-	3,950,176	7,423,219
Repurchase agreements	6,570,303	10,686,747	-	23,666,432	40,923,482
Management fees payable	-	-	-	256,426	256,426
Interest payable	(41,032)	188,927	(1)	155,261	303,155
Accrued expenses and other liabilities	-	-	-	496,085	496,085
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,529,959	14,348,718	(1)	28,533,674	49,412,350
Net assets attributable to Redeemable Participating Shareholders	152,966,485	110,654,683	2	233,688,978	497,310,148

As at 31 December 2020

Amounts are expressed in their EUR equivalents

	GBP	US\$	Other	EUR	Total EUR
Assets					
Cash and cash equivalents	1	1,566,265	-	10,067,192	11,633,458
Collateral balances with brokers	-	120,383	-	2,857,425	2,977,808
Financial assets at fair value through profit or loss	50,142,508	58,430,976	-	98,943,936	207,517,420
Interest receivable	927,731	972,708	-	1,352,173	3,252,612
Other assets	-	-	-	100,940	100,940
Total assets	51,070,240	61,090,332	-	113,321,666	225,482,238
Liabilities:					
Collateral balances due to brokers	-	8,752	-	686,767	695,519
Financial liabilities at fair value through profit or loss	-	3,139	-	1,155,719	1,158,858
Management fees payable	-	-	-	116,537	116,537
Interest payable	-	(6,538)	-	78,354	71,816
Accrued expenses and other liabilities	-	-	-	215,895	215,895
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	5,353	-	2,253,272	2,258,625
Net assets attributable to Redeemable Participating Shareholders	51,070,240	61,084,979	-	111,068,394	223,223,613

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Consumer Equity Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	2	38,476	38,478
Due from brokers	(7)	16	9
Interest receivable	450	1,319	1,769
Other assets	1	30,854	30,855
Total assets	446	70,665	71,111
Liabilities:			
Bank overdraft	1,430	2,602	4,032
Collateral balances due to brokers	33	-	33
Liquidation fees payable	-	5,000	5,000
Accrued expenses and other liabilities	-	62,046	62,046
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,463	69,648	71,111
Net assets attributable to Redeemable Participating Shareholders	(1,017)	1,017	-

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	DKK	EUR	Other	US\$	Total US\$
Assets					
Cash and cash equivalents	-	143,139	73,604	2,508,731	2,725,474
Collateral balances with brokers	-	-	-	1,289,244	1,289,244
Financial assets at fair value through profit or loss	860,824	4,142,082	1,747,688	5,569,851	12,320,445
Other assets	-	-	-	121,457	121,457
Total assets	860,824	4,285,221	1,821,292	9,489,283	16,456,620
Liabilities:					
Bank overdraft	-	-	68	-	68
Collateral balances due to brokers	-	-	11,585	10,875	22,460
Financial liabilities at fair value through profit or loss	-	147,359	47,725	64,299	259,383
Performance fees payable	-	-	-	638,648	638,648
Management fees payable	-	-	-	12,935	12,935
Interest payable	-	-	-	909	909
Dividend payable on short securities	-	-	7,593	3,029	10,622
Accrued expenses and other liabilities	-	-	-	52,010	52,010
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	147,359	66,971	782,705	997,035
Net assets attributable to Redeemable Participating Shareholders	860,824	4,137,862	1,754,321	8,706,578	15,459,585

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Japan Equity Alternative

As at 31 December 2021

Amounts are expressed in their JPY equivalents

	Other	JPY	Total JPY
Assets			
Cash and cash equivalents	-	5,595,921	5,595,921
Due from brokers	16	-	16
Total assets	16	5,595,921	5,595,937
Liabilities:			
Bank overdraft	236,775	-	236,775
Collateral balances due to brokers	-	627	627
Performance fees payable	-	153,839	153,839
Liquidation fees payable	-	554,000	554,000
Accrued expenses and other liabilities	-	4,650,696	4,650,696
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	236,775	5,359,162	5,595,937
Net assets attributable to Redeemable Participating Shareholders	(236,759)	236,759	-

As at 31 December 2020

Amounts are expressed in their JPY equivalents

	Other	JPY	Total JPY
Assets			
Cash and cash equivalents	-	220,477,317	220,477,317
Collateral balances with brokers	-	300,008,307	300,008,307
Due from brokers	-	46,949,132	46,949,132
Financial assets at fair value through profit or loss	-	1,838,364,960	1,838,364,960
Dividend receivable	-	2,795,325	2,795,325
Other assets	-	14,761,836	14,761,836
Total assets	-	2,423,356,877	2,423,356,877
Liabilities:			
Bank overdraft	496,742	-	496,742
Collateral balances due to brokers	-	267,392	267,392
Due to brokers	241	-	241
Financial liabilities at fair value through profit or loss	-	198,028,754	198,028,754
Performance fees payable	-	6,338,975	6,338,975
Management fees payable	-	1,874,553	1,874,553
Interest payable	-	743,559	743,559
Dividend payable on short securities	-	4,773,376	4,773,376
Accrued expenses and other liabilities	-	5,575,915	5,575,915
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	496,983	217,602,524	218,099,507
Net assets attributable to Redeemable Participating Shareholders	(496,983)	2,205,754,353	2,205,257,370

6. Financial risk management (continued)

Currency risk (continued)

Man GLG US Equity Extended

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	-	163,561	163,561
Other assets	-	60,048	60,048
Total assets	-	223,609	223,609
Liabilities:			
Bank overdraft	30	-	30
Collateral balances due to brokers	-	138,223	138,223
Liquidation fees payable	-	5,000	5,000
Accrued expenses and other liabilities	-	80,356	80,356
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	30	223,579	223,609
Net assets attributable to Redeemable Participating Shareholders	(30)	30	-

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	-	6,254,540	6,254,540
Collateral balances with brokers	-	357,025	357,025
Due from brokers	-	99,955	99,955
Financial assets at fair value through profit or loss	-	69,288,191	69,288,191
Dividend receivable	-	6,992	6,992
Other assets	-	94,244	94,244
Total assets	-	76,100,947	76,100,947
Liabilities:			
Bank overdraft	4	-	4
Collateral balances due to brokers	-	182,604	182,604
Due to brokers	-	610,406	610,406
Financial liabilities at fair value through profit or loss	503,734	1,943,981	2,447,715
Management fees payable	-	3	3
Interest payable	-	710	710
Dividend payable on short securities	-	31,802	31,802
Accrued expenses and other liabilities	-	85,571	85,571
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	503,738	2,855,077	3,358,815
Net assets attributable to Redeemable Participating Shareholders	(503,738)	73,245,870	72,742,132

6. Financial risk management (continued)

Currency risk (continued)

Man AHL TargetRisk Moderate

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	EUR	GBP	Other	US\$	Total US\$
Assets					
Cash and cash equivalents	343,848	97,935	436,778	20,368,078	21,246,639
Collateral balances with brokers	-	-	-	499,134	499,134
Financial assets at fair value through profit or loss	3,124,834	2,251,523	94,960	10,455,923	15,927,240
Interest receivable	8,273	621	-	6,524	15,418
Other assets	-	-	-	50,762	50,762
Total assets	3,476,955	2,350,079	531,738	31,380,421	37,739,193
Liabilities:					
Bank overdraft	-	-	6	-	6
Collateral balances due to brokers	-	-	36,790	216,480	253,270
Financial liabilities at fair value through profit or loss	97,639	1,002	16,101	90,191	204,933
Management fees payable	-	-	-	22,929	22,929
Accrued expenses and other liabilities	-	-	-	92,712	92,712
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	97,639	1,002	52,897	422,312	573,850
Net assets attributable to Redeemable Participating Shareholders	3,379,316	2,349,077	478,841	30,958,109	37,165,343

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	EUR	GBP	Other	US\$	Total US\$
Assets					
Cash and cash equivalents	140,964	57,228	155,671	16,461,722	16,815,585
Collateral balances with brokers	-	-	-	417,546	417,546
Financial assets at fair value through profit or loss	2,349,031	2,185,377	52,805	6,527,400	11,114,613
Interest receivable	6,587	591	-	2,989	10,167
Other assets	-	-	-	69,685	69,685
Total assets	2,496,582	2,243,196	208,476	23,479,342	28,427,596
Liabilities:					
Bank overdraft	-	-	6	-	6
Collateral balances due to brokers	-	-	-	10,248	10,248
Financial liabilities at fair value through profit or loss	547	1,094	9,864	84,843	96,348
Management fees payable	-	-	-	26,192	26,192
Accrued expenses and other liabilities	-	-	-	38,675	38,675
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	547	1,094	9,870	159,958	171,469
Net assets attributable to Redeemable Participating Shareholders	2,496,035	2,242,102	198,606	23,319,384	28,256,127

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	AUD	CNY	HKD	KRW	TWD	Other	US\$	Total US\$
Assets								
Cash and cash equivalents	150,607	-	279,887	497,945	-	74,008	3,122,532	4,124,979
Collateral balances with brokers	-	-	15,830	-	-	42,475	1,080,235	1,138,540
Due from brokers	1	-	4	-	-	-	-	5
Financial assets at fair value through profit or loss	1,950,823	1,585,835	5,949,841	1,848,686	1,409,080	2,978,609	5,855,025	21,577,899
Dividend receivable	-	-	-	9,602	1,909	-	-	11,511
Other assets	-	-	-	-	-	-	138,532	138,532
Total assets	2,101,431	1,585,835	6,245,562	2,356,233	1,410,989	3,095,092	10,196,324	26,991,466
Liabilities:								
Collateral balances due to brokers	5,235	-	447	-	-	-	491,225	496,907
Financial liabilities at fair value through profit or loss	38,214	18,179	11,563	36,200	-	60,279	160,105	324,540
Performance fees	-	-	-	-	-	-	133,341	133,341
Management fees	-	-	-	-	-	-	15,951	15,951
Interest payable	-	-	-	-	-	-	1,878	1,878
Dividend payable on short securities	-	-	-	19,476	-	-	-	19,476
Accrued expenses and other liabilities	-	-	-	-	-	-	67,973	67,973
Total liabilities								
(excluding net assets attributable to Redeemable Participating Shareholders)	43,449	18,179	12,010	55,676	-	60,279	870,473	1,060,066
Net assets attributable to Redeemable Participating Shareholders	2,057,982	1,567,656	6,233,552	2,300,557	1,410,989	3,034,813	9,325,851	25,931,400

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Asia (ex Japan) Equity Alternative (continued)

As at 31 December 2020

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	-	8,003,591	8,003,591
Financial assets at fair value through profit or loss	-	6	6
Other assets	-	1,012	1,012
Total assets	-	8,004,609	8,004,609
Liabilities:			
Financial liabilities at fair value through profit or loss	-	6	6
Management fees payable	-	219	219
Accrued expenses and other liabilities	-	1,091	1,091
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	1,316	1,316
Net assets attributable to Redeemable Participating Shareholders	-	8,003,293	8,003,293

Man AHL Target Growth Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	EUR	Other	US\$	Total US\$
Assets				
Cash and cash equivalents	1,595,443	2,068,390	44,179,588	47,843,421
Collateral balances with brokers	-	-	667,123	667,123
Financial assets at fair value through profit or loss	31,572,049	479,061	6,475,659	38,526,769
Interest receivable	-	-	33	33
Other assets	-	-	88,706	88,706
Total assets	33,167,492	2,547,451	51,411,109	87,126,052
Liabilities:				
Bank overdraft	-	21	-	21
Collateral balances due to brokers	-	-	206,633	206,633
Financial liabilities at fair value through profit or loss	425,114	95,655	1,196,891	1,717,660
Management fees payable	-	-	27,736	27,736
Accrued expenses and other liabilities	-	-	117,464	117,464
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	425,114	95,676	1,548,724	2,069,514
Net assets attributable to Redeemable Participating Shareholders	32,742,378	2,451,775	49,862,385	85,056,538

Man AHL Target Growth Alternative commenced its operations on 12 January 2021, hence no table has been presented as at 31 December 2020.

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Convertible Arbitrage Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	Other	US\$	Total US\$
Assets			
Cash and cash equivalents	-	1,499,915	1,499,915
Collateral balances with brokers	1,831,974	5,285,832	7,117,806
Due from brokers	-	12,894	12,894
Financial assets at fair value through profit or loss	-	90,632,730	90,632,730
Subscriptions receivable	-	648,436	648,436
Interest receivable	-	47,903	47,903
Other assets	-	100,948	100,948
Total assets	1,831,974	98,228,658	100,060,632
Liabilities:			
Bank overdraft	36	-	36
Collateral balances due to brokers	-	280,000	280,000
Financial liabilities at fair value through profit or loss	1,338,225	1,807,589	3,145,814
Performance fees payable	-	6	6
Management fees payable	-	35,291	35,291
Interest payable	12,945	28,248	41,193
Accrued expenses and other liabilities	-	140,663	140,663
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,351,206	2,291,797	3,643,003
Net assets attributable to Redeemable Participating Shareholders	480,768	95,936,861	96,417,629

Man GLG Convertible Arbitrage Alternative commenced its operations on 11 May 2021, hence no table has been presented as at 31 December 2020.

6. Financial risk management (continued)

Currency risk (continued)

Man GLG RI Global Sustainable Growth Alternative

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	CHF	DKK	EUR	Other	US\$	Total US\$
Assets						
Cash and cash equivalents	51,533	-	11,135	32,343	1,252,549	1,347,560
Collateral balances with brokers	-	-	-	-	2,816,220	2,816,220
Due from brokers	-	-	-	179.00	-	179
Financial assets at fair value through profit or loss	2,323,339	2,405,069	5,395,035	287,479	9,297,556	19,708,478
Other assets	-	-	-	-	93,054	93,054
Total assets	2,374,872	2,405,069	5,406,170	320,001	13,459,379	23,965,491
Liabilities:						
Collateral balances due to brokers	320	83	25,989	35,477	179,856	241,725
Financial liabilities at fair value through profit or loss	38,590	-	626,449	297,439	788,735	1,751,213
Performance fees payable	-	-	-	-	2,577	2,577
Management fees payable	-	-	-	-	11,251	11,251
Interest payable	-	-	-	-	368	368
Dividend payable on short securities	-	-	-	2,734	5,324	8,058
Accrued expenses and other liabilities	-	-	-	-	50,524	50,524
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	38,910	83	652,438	335,650	1,038,635	2,065,716
Net assets attributable to Redeemable Participating Shareholders	2,335,962	2,404,986	4,753,732	(15,649)	12,420,744	21,899,775

Man GLG RI Global Sustainable Growth Alternative commenced its operations on 13 May 2021, hence no table has been presented as at 31 December 2020

6. Financial risk management (continued)

Currency risk (continued)

Man GLG RI Sustainable Energy Transition Alternative

As at 31 December 2021

Amounts are expressed in their EUR equivalents

	NOK	US\$	Other	EUR	Total EUR
Assets					
Cash and cash equivalents	16	27,442	32,533	1,718,332	1,778,323
Collateral balances with brokers	-	8,938	-	774,345	783,283
Due from brokers	-	-	64	277	341
Financial assets at fair value through profit or loss	433,101	1,147,103	643,036	5,026,260	7,249,500
Dividend receivable	-	2,387	3,041	2,461	7,889
Other assets	-	-	-	62,001	62,001
Total assets	433,117	1,185,870	678,674	7,583,676	9,881,337
Liabilities:					
Bank overdraft	-	2,323	-	588,822	591,145
Collateral balances due to brokers	-	11,725	3,951	35,955	51,631
Financial liabilities at fair value through profit or loss	2,556	56,626	97,079	435,239	591,500
Management fees payable	-	-	-	7,413	7,413
Interest payable	-	-	-	482	482
Dividend payable on short securities	-	62	186	3,085	3,333
Accrued expenses and other liabilities	-	-	-	29,572	29,572
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,556	70,736	101,216	1,100,568	1,275,076
Net assets attributable to Redeemable Participating Shareholders	430,561	1,115,134	577,458	6,483,108	8,606,261

Man GLG RI Sustainable Energy Transition Alternative commenced its operations on 14 June 2021, hence no table has been presented as at 31 December 2020.

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Global Bond

As at 31 December 2021

Amounts are expressed in their US\$ equivalents

	EUR	Other	US\$	Total US\$
Assets				
Cash and cash equivalents	99,158	90,540	6,285,639	6,475,337
Collateral balances with brokers	-	-	667,000	667,000
Due from brokers	153	(1)	-	152
Financial assets at fair value through profit or loss	8,401,573	81,074	17,762,653	26,245,300
Interest receivable	49,018	-	43,037	92,055
Other assets	-	-	69,119	69,119
Total assets	8,549,902	171,613	24,827,448	33,548,963
Liabilities:				
Collateral balances due to brokers	-	95,827	23,821	119,648
Due to brokers	-	-	13,391,958	13,391,958
Financial liabilities at fair value through profit or loss	57,412	14,464	108,195	180,071
Management fees payable	-	-	6,725	6,725
Accrued expenses and other liabilities	-	-	73,652	73,652
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	57,412	110,291	13,604,351	13,772,054
Net assets attributable to Redeemable Participating Shareholders	8,492,490	61,322	11,223,097	19,776,909

Man AHL Global Bond commenced its operations on 22 June 2021, hence no table has been presented as at 31 December 2020.

Other price risk

Other market price risks arise mainly from uncertainty about future prices of financial instruments held. They represent the potential loss the Fund might suffer through holding market positions in the face of price movements caused by factors specific to the individual investment or factors affecting all instruments traded in the market.

Credit/counterparty risk

The Investment Managers perform due diligence on all counterparties before they become a service provider or counterparty to the Fund, and credit quality checks are part of this process. The credit quality of the Fund's banks, brokers, and Depository is regularly monitored and factored into allocation decisions.

The Fund is exposed to credit/counterparty risk on parties with whom it trades and bears the risk of settlement default. Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the Fund. For example, it represents the financial risk associated with a security issuer (either Government or Corporate) failing to discharge an obligation or commitment, or filing for bankruptcy. The Fund seeks to reduce concentrations of credit risk by undertaking transactions with several customers and counterparties on recognised and reputable exchanges. The Fund only buys and sells investments through brokers which have been approved by the Investment Managers as an acceptable counterparty.

Financial assets which potentially expose the Fund to counterparty credit risk consist principally of investments in cash balances and deposits with and receivables from brokers and other receivables. The extent of the Fund's exposure to counterparty credit risk in respect of these financial assets approximates their carrying value as recorded in the Fund's statement of financial position. In addition, where the Fund borrows cash to finance leveraged investments, additional collateral is lodged with the counterparty to provide them with security for potential adverse movements in the collateral. Whilst most finance providers afford some segregated protection for this collateral, this facility may not always be available to the Fund, and consequently, can expose the Fund to the credit worthiness of the counterparty.

Credit risk also arises on transactions with brokers related to transactions awaiting settlement. Risks relating to unsettled transactions are considered small due to the short settlement period involved and the high credit quality of the brokers used. Broker balances are primarily due from large reputable institutions and are, thus, considered at minimal risk for default. As delivery versus payment is the standard procedure for trade settlements, there is no significant credit risk arising from transactions settlements.

Credit risk is the risk that an issuer or counterparty will be unable to meet a commitment that it has entered into with the Fund.

The Fund's maximum exposure to credit risk (not taking into account the value of any collateral or other security held) in the event that the counterparties fail to perform their obligations as at 31 December 2021 in relation to each class of recognised financial assets, including derivatives, is the carrying amount of those assets in the consolidated statement of financial position. Credit risk is mitigated through the diversity of counterparties and regular monitoring of concentration risk.

6. Financial risk management (continued)

Credit/counterparty risk (continued)

The exposures are to Bank of America Merrill Lynch, Bank of New York Mellon, Bank of Nova Scotia, Barclays Plc, BNP Paribas, Citibank N.A., Credit Suisse AG Ireland, Credit Suisse Securities Europe Limited, Deutsche Bank AG, London, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Morgan Stanley & Co. International Plc, Nomura Holdings, Royal Bank of Scotland, Sumitomo Trust and Banking and UBS AG (the "Brokers").

As at 31 December 2021, the majority of the Fund's assets were held with the Brokers. Each of these counterparties is considered by the Fund to be a highly rated and reputable institution and, thus, the individual and aggregate credit risk exposure is considered to not be significant.

The below table shows the credit ratings of the counterparties who hold the securities on behalf of the Portfolios or Funds (whichever word is used to represent sub-funds). For information about credit risk exposure relating to credit securities in the Portfolios, refer to the credit spread table on page 225.

			31 December 2021	31 December 2021	31 December 2020	31 December 2020
	Credit Ratings	Rating Agency	€	%	€	%
<i>Man GLG European Alpha Alternative</i>						
Bank of New York Mellon	A1	Moody's	n/a	n/a	2,399	4.24%
Credit Suisse Securities Europe Limited	A+	S&P	n/a	n/a	51,017	90.07%
Goldman Sachs International	A2	Moody's	n/a	n/a	3,221	5.69%
			n/a	n/a	56,637	100.00%
<i>Man GLG Alpha Select Alternative</i>						
			£	%	£	%
Bank of America Merrill Lynch	A2	Moody's	-	0.00%	10,273	0.00%
Bank of New York Mellon	A1	Moody's	1,020,237,575	64.49%	767,601,755	58.17%
BNP Paribas	Aa3	Moody's	225,268,311	14.24%	149,267,003	11.31%
Citibank N.A.	Aa3	Moody's	370,000	0.02%	-	0.00%
Credit Suisse Securities Europe Limited	A+	S&P	3	0.00%	35,420,829	2.68%
Goldman Sachs International	A2	Moody's	115,178,657	7.28%	123,328,500	9.35%
JP Morgan Securities Plc	Aa3	Moody's	139,608,738	8.82%	131,444,935	9.96%
Morgan Stanley & Co. International Plc	Aa3	Moody's	81,409,794	5.15%	112,618,599	8.53%
			1,582,073,078	100.00%	1,319,691,894	100.00%
<i>Man GLG European Equity Alternative</i>						
			€	%	€	%
Bank of America Merrill Lynch	A2	Moody's	165,901	0.06%	278,388	0.09%
Bank of New York Mellon	A1	Moody's	208,183,020	78.31%	173,942,270	53.75%
Bank of Nova Scotia	Aa2	Moody's	826,523	0.31%	3,257,771	1.01%
Barclays Plc	Baa2	Moody's	8,521,563	3.21%	10,969,512	3.39%
BNP Paribas	Aa3	Moody's	67,185	0.03%	12,414	0.00%
Credit Suisse AG Ireland	Baa1	Moody's	815,282	0.31%	18,312,650	5.66%
Credit Suisse Securities Europe Limited	A+	S&P	130,000	0.05%	874,299	0.27%
Goldman Sachs International	A2	Moody's	19,844,873	7.47%	49,046,420	15.15%
HSBC Bank Plc	A3	Moody's	102,116	0.04%	2,786,242	0.86%
JP Morgan Securities Plc	Aa3	Moody's	3,567,011	1.34%	18,785,493	5.80%
Morgan Stanley & Co. International Plc	Aa3	Moody's	23,588,824	8.87%	39,756,807	12.28%
UBS AG	A3	Moody's	-	0.00%	5,636,382	1.74%
			265,812,298	100.00%	323,658,648	100.00%
<i>Man AHL Multi Strategy Alternative</i>						
			US\$	%	US\$	%
Bank of America Merrill Lynch	A2	Moody's	1,043,172	1.72%	1,647,972	1.46%
Bank of New York Mellon	A1	Moody's	32,104,197	52.91%	63,040,826	55.79%
BNP Paribas	Aa3	Moody's	8,530,629	14.06%	15,315,199	13.55%
Barclays Plc	Baa2	Moody's	4,927,687	8.12%	-	0.00%
Citibank N.A.	Aa3	Moody's	1,387,547	2.29%	-	0.00%
Credit Suisse Securities Europe Limited	A+	S&P	192	0.00%	6,822,800	6.04%
Deutsche Bank AG, London	A2	Moody's	-	0.00%	1,353,096	1.20%
Goldman Sachs International	A2	Moody's	1,944,972	3.21%	829,775	0.73%
HSBC Bank Plc	A3	Moody's	2,354,843	3.88%	5,282,855	4.68%
JP Morgan Securities Plc	Aa3	Moody's	3,030,506	4.99%	4,537,441	4.02%
Morgan Stanley & Co. International Plc	Aa3	Moody's	4,446,320	7.33%	9,463,642	8.38%
Royal Bank of Scotland	A1	Moody's	903,990	1.49%	4,689,817	4.15%
			60,674,055	100.00%	112,983,423	100.00%

6. Financial risk management (continued)

Credit/counterparty risk

	Credit Ratings	Rating Agency	31 December 2021 US\$	31 December 2021 %	31 December 2020 US\$	31 December 2020 %
<u>Man AHL TargetRisk</u>						
Bank of America Merrill Lynch	A2	Moody's	68,018,675	1.12%	42,547,475	1.00%
Bank of New York Mellon	A1	Moody's	4,424,154,858	72.76%	3,261,901,214	76.52%
BNP Paribas	Aa3	Moody's	975,416,381	16.04%	670,607,121	15.73%
Credit Suisse Securities Europe Limited	A+	S&P	74,403,456	1.22%	138,918,671	3.26%
Deutsche Bank AG, London	A2	Moody's	-	0.00%	8	0.00%
Goldman Sachs International	A2	Moody's	318,125,202	5.23%	29,515,351	0.69%
JP Morgan Securities Plc	Aa3	Moody's	220,603,467	3.63%	119,548,839	2.80%
			6,080,722,039	100.00%	4,263,038,679	100.00%
<u>Man GLG European Mid-Cap Equity Alternative</u>						
			€	%	€	%
Bank of New York Mellon	A1	Moody's	72,708,191	76.61%	246,746,972	78.52%
BNP Paribas	Aa3	Moody's	11,051,323	11.65%	71,289	0.02%
Credit Suisse Securities Europe Limited	A+	S&P	-	0.00%	24,843,042	7.91%
Goldman Sachs International	A2	Moody's	8,262,619	8.71%	24,624,951	7.84%
HSBC Bank Plc	A3	Moody's	-	0.00%	5,269,510	1.68%
JP Morgan Securities Plc	Aa3	Moody's	2,875,612	3.03%	448,925	0.14%
Morgan Stanley & Co. International Plc	Aa3	Moody's	666	0.00%	12,225,365	3.89%
			94,898,411	100.00%	314,230,054	100.00%
<u>Man GLG Global Emerging Markets Debt Total Return</u>						
			US\$	%	US\$	%
Bank of New York Mellon	A1	Moody's	1,020,338,992	93.90%	1,300,094,186	92.58%
Credit Suisse Securities Europe Limited	A+	S&P	53,639,409	4.94%	84,199,556	6.00%
HSBC Bank Plc	A3	Moody's	12,580,018	1.16%	19,968,609	1.42%
			1,086,558,419	100.00%	1,404,262,351	100.00%
<u>Man GLG Innovation Equity Alternative</u>						
Bank of New York Mellon	A1	Moody's	653,343,861	91.29%	656,658,594	86.45%
BNP Paribas	Aa3	Moody's	40,268,694	5.63%	60,212,216	7.93%
Credit Suisse Securities Europe Limited	A+	S&P	-	0.00%	8,473,136	1.12%
Goldman Sachs International	A2	Moody's	20,761,109	2.90%	33,876,542	4.46%
Morgan Stanley & Co. International Plc	Aa3	Moody's	1,254,997	0.18%	310,676	0.04%
			715,628,661	100.00%	759,531,164	100.00%
<u>Man Alternative Style Risk Premia</u>						
Bank of America Merrill Lynch	A2	Moody's	612,334	0.12%	3,223,572	0.46%
Bank of New York Mellon	A1	Moody's	387,950,681	75.41%	620,077,411	89.11%
BNP Paribas	Aa3	Moody's	80,067,716	15.56%	-	0.00%
Citibank N.A.	Aa3	Moody's	6,314,429	1.23%	-	0.00%
Credit Suisse Securities Europe Limited	A+	S&P	765	0.00%	21,696,634	3.12%
Deutsche Bank AG, London	A2	Moody's	-	0.00%	1,694,643	0.24%
Goldman Sachs International	A2	Moody's	8,905,178	1.73%	-	0.00%
HSBC Bank Plc	A3	Moody's	6,430,655	1.25%	10,926,367	1.57%
JP Morgan Securities Plc	Aa3	Moody's	4,714,196	0.92%	5,771,203	0.83%
Morgan Stanley & Co. International Plc	Aa3	Moody's	15,112,250	2.94%	24,161,611	3.47%
Royal Bank of Scotland	A1	Moody's	4,334,675	0.84%	8,362,066	1.20%
			514,442,879	100.00%	695,913,507	100.00%
<u>Man AHL Active Balanced</u>						
Bank of America Merrill Lynch	A2	Moody's	15,451,192	1.65%	26,243,883	1.54%
Bank of New York Mellon	A1	Moody's	696,741,937	74.29%	1,293,519,713	75.92%
BNP Paribas	Aa3	Moody's	155,092,128	16.54%	291,355,036	17.10%
Credit Suisse Securities Europe Limited	A+	S&P	139	0.00%	60,724,005	3.56%
Goldman Sachs International	A2	Moody's	43,172,506	4.60%	-	0.00%
JP Morgan Securities Plc	Aa3	Moody's	27,375,378	2.92%	32,001,896	1.88%
			937,833,280	100.00%	1,703,844,533	100.00%

6. Financial risk management (continued)

Credit/counterparty risk (continued)

			31 December 2021 €	31 December 2021 %	31 December 2020 €	31 December 2020 %
<u>Man GLG High Yield Opportunities</u>						
	Credit Ratings	Rating Agency				
Bank of New York Mellon	A1	Moody's	697,163,943	97.30%	246,504,667	79.87%
Barclays Plc	Baa2	Moody's	298,697	0.04%	33,492,527	10.85%
BNP Paribas	Aa3	Moody's	97	0.00%	10,972	0.00%
Credit Suisse AG Ireland	Baa1	Moody's	772,521	0.11%	12,890	0.00%
Credit Suisse Securities Europe Limited	A+	S&P	249,015	0.03%	1,042,541	0.34%
Goldman Sachs International	A2	Moody's	1,011,126	0.14%	418,917	0.14%
JP Morgan Securities Plc	Aa3	Moody's	16,797,161	2.34%	8,232,196	2.67%
Morgan Stanley & Co. International Plc	Aa3	Moody's	291,116	0.04%	295,413	0.10%
Nomura Holdings	Baa1	Moody's	-	0.00%	18,608,057	6.03%
			716,583,676	100.00%	308,618,180	100.00%
<u>Man GLG Credit Multi-Strategy Alternative</u>						
			US\$	%	US\$	%
Bank of New York Mellon	A1	Moody's	34,880,114	88.11%	33,539,184	82.62%
Bank of Nova Scotia	Aa2	Moody's	1	0.00%	1,666,657	4.11%
Barclays Plc	Baa2	Moody's	275,094	0.70%	285,105	0.70%
BNP Paribas	Aa3	Moody's	-	0.00%	448	0.00%
Credit Suisse AG Ireland	Baa1	Moody's	2	0.00%	1,277,481	3.15%
Credit Suisse Securities Europe Limited	A+	S&P	-	0.00%	39,558	0.10%
Goldman Sachs International	A2	Moody's	110,321	0.28%	303,762	0.75%
HSBC Bank Plc	A3	Moody's	141,209	0.36%	110,360	0.27%
JP Morgan Securities Plc	Aa3	Moody's	2,846,885	7.19%	2,488,556	6.13%
Morgan Stanley & Co. International Plc	Aa3	Moody's	1,328,075	3.36%	755,454	1.86%
Nomura Holdings	Baa1	Moody's	-	0.00%	125,783	0.31%
			39,581,701	100.00%	40,592,348	100.00%
<u>Man GLG Event Driven Alternative</u>						
Bank of New York Mellon	A1	Moody's	1,021,721,982	74.73%	301,905,412	65.24%
Barclays Plc	Baa2	Moody's	13,212,178	0.97%	18,445,629	3.99%
BNP Paribas	Aa3	Moody's	202,166,166	14.78%	32,106,243	6.94%
Credit Suisse AG Ireland	Baa1	Moody's	14,825,454	1.08%	44,400,607	9.60%
Credit Suisse Securities Europe Limited	A+	S&P	-	0.00%	799,939	0.17%
Goldman Sachs International	A2	Moody's	11,953,124	0.87%	11,293,819	2.44%
HSBC Bank Plc	A3	Moody's	8	0.00%	237,514	0.05%
JP Morgan Securities Plc	Aa3	Moody's	19,827,774	1.45%	22,834,070	4.93%
Morgan Stanley & Co. International Plc	Aa3	Moody's	83,710,801	6.12%	30,702,665	6.64%
			1,367,417,487	100.00%	462,725,898	100.00%
<u>Man GLG Global Debt Total Return</u>						
Bank of New York Mellon	A1	Moody's	11,932,529	95.37%	28,965,896	96.95%
Credit Suisse Securities Europe Limited	A+	S&P	346,175	2.77%	611,116	2.05%
HSBC Bank Plc	A3	Moody's	233,301	1.86%	298,461	1.00%
			12,512,005	100.00%	29,875,473	100.00%
<u>Man GLG High Yield Opportunities DE</u>						
			€	%	€	%
Bank of New York Mellon	A1	Moody's	482,121,755	88.23%	222,290,584	98.63%
Barclays Plc	Baa2	Moody's	35,435,148	6.48%	500,607	0.22%
Credit Suisse AG Ireland	Baa1	Moody's	1,994,475	0.36%	701,878	0.31%
Credit Suisse Securities Europe Limited	A+	S&P	-	0.00%	61,407	0.03%
Goldman Sachs International	A2	Moody's	483,545	0.09%	219,891	0.10%
JP Morgan Securities Plc	Aa3	Moody's	26,362,600	4.82%	1,606,931	0.71%
Morgan Stanley & Co. International Plc	Aa3	Moody's	131,014	0.02%	-	0.00%
			546,528,537	100.00%	225,381,298	100.00%

6. Financial risk management (continued)

Credit/counterparty risk (continued)

<u>Man GLG Global Consumer Equity Alternative</u>	Credit Ratings	Rating Agency	31 December 2021 US\$	31 December 2021 %	31 December 2020 US\$	31 December 2020 %
Bank of New York Mellon	A1	Moody's	31,535	78.34%	14,748,379	90.28%
Goldman Sachs International	A2	Moody's	8,721	21.66%	1,492,320	9.14%
Morgan Stanley & Co. International Plc	Aa3	Moody's	-	0.00%	94,464	0.58%
			40,256	100.00%	16,335,163	100.00%
<u>Man GLG Japan Equity Alternative</u>			¥	%	¥	%
Bank of New York Mellon	A1	Moody's	5,595,937	100.00%	2,166,693,007	89.96%
Credit Suisse AG Ireland	Baa1	Moody's	-	0.00%	241,902,034	10.04%
			5,595,937	100.00%	2,408,595,041	100.00%
<u>Man GLG US Equity Extended</u>			US\$	%	US\$	%
Bank of New York Mellon	A1	Moody's	20,105	12.29%	71,625,840	94.24%
Goldman Sachs International	A2	Moody's	143,456	87.71%	4,380,863	5.76%
			163,561	100.00%	76,006,703	100.00%
<u>Man AHL TargetRisk Moderate</u>						
Bank of America Merrill Lynch	A2	Moody's	262,259	0.70%	149,048	0.53%
Bank of New York Mellon	A1	Moody's	29,155,732	77.35%	22,855,422	80.59%
BNP Paribas	Aa3	Moody's	6,256,113	16.60%	4,700,450	16.57%
Credit Suisse Securities Europe Limited	A+	S&P	-	0.00%	458,397	1.62%
Goldman Sachs International	A2	Moody's	1,472,066	3.91%	-	0.00%
JP Morgan Securities Plc	Aa3	Moody's	542,261	1.44%	194,594	0.69%
			37,688,431	100.00%	28,357,911	100.00%
<u>Man GLG Asia Pacific (ex-Japan) Equity Alternative</u>						
Bank of New York Mellon	A1	Moody's	24,110,997	89.79%	8,003,597	100.00%
Credit Suisse AG Ireland	Baa1	Moody's	580,107	2.16%	-	0.00%
Credit Suisse Securities Europe Limited	A+	S&P	144	0.00%	-	0.00%
JP Morgan Securities Plc	Aa3	Moody's	500,127	1.86%	-	0.00%
Morgan Stanley & Co. International Plc	Aa3	Moody's	1,661,559	6.19%	-	0.00%
			26,852,934	100.00%	8,003,597	100.00%
<u>Man AHL Target Growth Alternative</u>						
Bank of America Merrill Lynch	A2	Moody's	879,323	1.01%	n/a	n/a
Bank of New York Mellon	A1	Moody's	67,542,960	77.60%	n/a	n/a
BNP Paribas	Aa3	Moody's	13,005,579	14.94%	n/a	n/a
Citibank N.A.	Aa3	Moody's	328,113	0.38%	n/a	n/a
Credit Suisse Securities Europe Limited	A+	S&P	83	0.00%	n/a	n/a
Goldman Sachs International	A2	Moody's	2,652,066	3.05%	n/a	n/a
HSBC Bank Plc	A3	Moody's	397,346	0.46%	n/a	n/a
JP Morgan Securities Plc	Aa3	Moody's	1,969,759	2.26%	n/a	n/a
Royal Bank of Scotland	A1	Moody's	262,117	0.30%	n/a	n/a
			87,037,346	100.00%	n/a	n/a
<u>Man GLG Convertible Arbitrage Alternative</u>						
Bank of New York Mellon	A1	Moody's	91,840,478	91.87%	n/a	n/a
Barclays Plc	Baa2	Moody's	110,028	0.11%	n/a	n/a
JP Morgan Securities Plc	Aa3	Moody's	4,625,507	4.63%	n/a	n/a
Morgan Stanley & Co. International Plc	Aa3	Moody's	3,383,671	3.39%	n/a	n/a
			99,959,684	100.00%	n/a	n/a
<u>Man GLG RI Global Sustainable Growth Alternative</u>						
Bank of New York Mellon	A1	Moody's	19,649,776	82.31%	n/a	n/a
Goldman Sachs International	A2	Moody's	3,543,409	14.84%	n/a	n/a
Morgan Stanley & Co. International Plc	Aa3	Moody's	679,252	2.85%	n/a	n/a
			23,872,437	100.00%	n/a	n/a

6. Financial risk management (continued)

Credit/counterparty risk (continued)

<i>Man GLG RI Sustainable Energy Transition Alternative</i>	Credit Ratings	Rating Agency	31 December 2021 €	31 December 2021 %	31 December 2020 €	31 December 2020 %
Bank of New York Mellon	A1	Moody's	8,692,231	88.52%	n/a	n/a
Barclays Plc	Baa2	Moody's	790,121	8.05%	n/a	n/a
Morgan Stanley & Co. International Plc	Aa3	Moody's	336,984	3.43%	n/a	n/a
			9,819,336	100.00%	n/a	n/a

<i>Man AHL Global Bond</i>			US\$	%	US\$	%
Bank of America Merrill Lynch	A2	Moody's	231,801	0.69%	n/a	n/a
Bank of New York Mellon	A1	Moody's	16,397,284	48.98%	n/a	n/a
Sumitomo Trust and Banking	A1	Moody's	2,000,337	5.97%	n/a	n/a
Goldman Sachs International	A2	Moody's	120,041	0.36%	n/a	n/a
JP Morgan Securities Plc	Aa3	Moody's	14,730,381	44.00%	n/a	n/a
			33,479,844	100.00%	n/a	n/a

In addition, at 31 December 2021, the Fund had credit risk exposure equivalent to US\$3,853,728,000 (31 December 2020: US\$1,639,718,750) for Man AHL TargetRisk, US\$3,950,228 (31 December 2020: US\$1,480,000) for Man GLG Credit Multi-Strategy Alternative, US\$2,750,000 (31 December 2020: US\$5,450,000) for Man GLG Global Debt Total Return and US\$15,000,000 (31 December 2020: US\$5,000,000) for Man AHL TargetRisk Moderate on credit instruments over which it has sold protection to third parties through credit default swaps.

The below tables show the breakdown by Credit Spread of all credit securities held in the portfolio. This does not include any non-credit hedges held against these (for example equity securities) or deposits held with credit institutions. The "Credit Spread" is the measure which reflects the difference in yield of a credit security relative to an assumed credit risk-free security. For some security classes, the credit spread is the quotation method used by the market. For others, the credit spread is implied from the market price.

Spread (in Basis Points)

	Credit Securities 31 December 2021 £	Credit Securities 31 December 2020 £
<i>Man GLG Alpha Select Alternative</i>		
<25	947,045,588	677,249,977
	947,045,588	677,249,977
<i>Man AHL Multi Strategy Alternative</i>		
<25	US\$ 21,900,177	US\$ 68,370,816
25-100	226,955	9,086,506
	22,127,132	77,457,322
<i>Man AHL TargetRisk</i>		
<25	6,692,856,278	-
25-100	3,374,251,264	-
100-200	451,462,561	-
200-300	1,653,934,669	-
300-400	1,094,548,284	-
	13,267,053,056	-
<i>Man GLG European Mid-Cap Equity Alternative</i>		
<25	€ 22,546,600	€ -
	22,546,600	-
<i>Man GLG Global Emerging Markets Debt Total Return</i>		
<25	US\$ 979,493,580	US\$ 1,244,691,836
25-100	(330,709,891)	(419,248,310)
100-200	(211,670,781)	(282,171,295)
200-300	(324,202,120)	(289,545,174)
500-700	(120,374,239)	-
	(7,463,451)	253,727,057
<i>Man GLG Innovation Equity Alternative</i>		
<25	144,976,100	139,984,700
	144,976,100	139,984,700

6. Financial risk management (continued)

Credit/counterparty risk (continued)

Spread (in Basis Points)

	Credit Securities 31 December 2021 US\$	Credit Securities 31 December 2020 US\$
Man Alternative Style Risk Premia		
<25	45,065,750	-
25-100	17,951,820	-
	63,017,570	-
Man AHL Active Balanced		
<25	1,661,357,324	3,091,409,538
25-100	144,238,235	220,744,226
	1,805,595,559	3,312,153,764
Man GLG High Yield Opportunities	€	€
<25	5,979,948	496,409
25-100	(9,265,418)	(21,882,899)
100-200	161,258	(250,763)
200-300	2,934,996	(21,573,817)
300-400	157,529,616	11,049,893
400-500	109,992,016	28,713,942
500-700	131,401,228	75,764,798
700-1000	34,351,632	58,861,094
>1000	83,132,766	49,019,390
	516,218,042	180,198,047
Man GLG Credit Multi-Strategy Alternative	US\$	US\$
<25	6,995,068	966,545
25-100	(12,568,432)	(14,257,300)
100-200	(6,682,753)	1,294,284
200-300	(5,886,307)	(3,903,018)
300-400	1,516,316	2,103,412
400-500	44,253	2,683,176
500-700	342,587	717,988
700-1000	1,381,054	2,046,955
>1000	1,491,035	2,722,948
	(13,367,179)	(5,625,010)
Man GLG Event Driven Alternative		
<25	559,893,000	39,989,800
400-500	5,258,358	5,433,575
>1000	35,776,026	13,254,874
	600,927,384	58,678,249
Man GLG Global Debt Total Return		
<25	8,709,148	23,488,654
25-100	1,356,361	410,310
100-200	(1,079,953)	(207,192)
200-300	(1,908,764)	(2,787,839)
500-700	(648,044)	-
	6,428,748	20,903,933
Man GLG High Yield Opportunities DE	€	€
25-100	(12,080,553)	(16,849,409)
100-200	2,362,800	2,551,674
200-300	(4,316,181)	21,224,546
300-400	147,149,624	18,675,061
400-500	125,533,306	46,529,350
500-700	92,984,892	74,315,063
700-1000	35,174,400	22,156,042
>1000	15,250,461	9,932,318
	402,058,749	178,534,645
Man GLG Global Consumer Equity Alternative	US\$	US\$
<25	n/a	7,363,963
	n/a	7,363,963

6. Financial risk management (continued)

Credit/counterparty risk (continued)

Spread (in Basis Points)

	Credit Securities 31 December 2021 US\$	Credit Securities 31 December 2020 US\$
Man GLG US Equity Extended		
<25	n/a	1,799,388
	n/a	1,799,388
Man AHL TargetRisk Moderate		
<25	27,424,138	24,713,924
25-100	17,378,140	6,107,636
100-200	1,551,418	-
200-300	1,532,365	-
300-400	3,517,426	-
	51,403,487	30,821,560
Man GLG Asia Pacific (ex-Japan) Equity Alternative		
<25	2,999,830	n/a
	2,999,830	n/a
Man AHL Target Growth Alternative		
<25	94,674,740	n/a
25-100	7,921,508	n/a
	102,596,248	n/a
Man GLG Convertible Arbitrage Alternative		
<25	2,885,471	n/a
25-100	(5,678,723)	n/a
100-200	(5,042,327)	n/a
200-300	14,924,380	n/a
	7,088,801	n/a
Man GLG RI Sustainable Energy Transition Alternative		
<25	€ 4,107,993	€ n/a
	4,107,993	n/a
Man AHL Global Bond		
<25	US\$ 11,112,376	US\$ n/a
25-100	4,376,632	n/a
100-200	2,234,273	n/a
300-400	260,671	n/a
	17,983,952	n/a

As at 31 December 2021, the value of the Portfolio's assets which are considered to be past due or impaired was €17,008 for Man GLG High Yield Opportunities (31 December 2020: €51,356), US\$136,543 for Man GLG Credit Multi-strategy Alternative (31 December 2020: US\$20,553) and €4,798 for Man GLG High Yield Opportunities DE (31 December 2020: €14,489).

The table below shows the analysis of age of financial assets which are considered to be past due:

	31 December 2021	31 December 2020
Man GLG Credit Multi-Strategy Alternative		
6m-1y	US\$281,728	-
Man GLG High Yield Opportunities DE		
6m-1y	€2,606,310	-

Liquidity risk

Liquidity risk is the risk that the Fund will encounter difficulty in meeting its obligations associated with financial liabilities or equity that are settled by delivering cash or another financial asset. Redeemable Participating Shareholder redemption requests are the main liquidity risk for the Fund.

The Fund's Redeemable Participating Shares are redeemable as outlined in note 10. The exposure to liquidity risk through Redeemable Participating Shareholder redemption requests is managed by specifically setting the redemption notice period to accommodate the expected liquidity of the underlying investments as agreed by the Investment Manager. The Fund is therefore potentially exposed to daily redemptions by its shareholders.

The Fund's financial instruments include Level 1 financial instruments which are considered readily realisable as they are all listed on major recognised exchanges.

6. Financial risk management (continued)

Liquidity risk (continued)

The Fund's financial instruments also include investments in Level 2 and 3 financial Instruments, which are not quoted in an active public market and which generally may be illiquid. As a result, the Fund may not be able to liquidate quickly some of its investments in these instruments at an amount close to their fair value in order to meet its liquidity requirements.

The main liability of the Fund is associated with the need to satisfy Redeemable Participating Shareholders' request for redemptions. The Fund seeks to mitigate this risk by investing primarily in securities that are listed or traded on recognised markets, thus assets comprise mainly realisable securities, which can be readily sold.

The Manager implemented ESMA liquidity requirements as at September 2020 and is now monitored by the Manager on an on-going basis.

The following tables below summarise the maturity profile of the Fund's financial liabilities:

Man GLG European Alpha Alternative

Man GLG European Alpha Alternative ceased its operations on 14 July 2020, hence there were no liabilities as at 31 December 2021.

	Less than 1 month	1 to 3 months	3 to 12 months	Greater than 1 year	Total
31 December 2020	€	€	€	€	€
Liabilities					
Bank overdraft	973	-	-	-	973
Collateral balances due to brokers	112	-	-	-	112
Performance fees payable	95	-	-	-	95
Management fees payable	9,316	-	-	-	9,316
Interest payable	998	-	-	-	998
Liquidation fees payable	4,463	-	-	-	4,463
Accrued expenses and other liabilities	58,646	-	-	-	58,646
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total liabilities	74,603	-	-	-	74,603

Man GLG Alpha Select Alternative

	£	£	£	£	£
31 December 2021					
Liabilities					
Bank overdraft	12,493	-	-	-	12,493
Collateral balances due to brokers	53,780,175	-	-	-	53,780,175
Due to brokers	442,105	-	-	-	442,105
Financial liabilities at fair value through profit or loss	75,637,219	10,706,856	-	-	86,344,075
Shareholder transactions	132,623	-	-	-	132,623
Performance fees payable	24,440,541	-	-	-	24,440,541
Management fees payable	1,064,762	-	-	-	1,064,762
Interest payable	563,750	-	-	-	563,750
Dividend payable on short securities	984,160	-	-	-	984,160
Accrued expenses and other liabilities	1,415,059	-	-	-	1,415,059
Net assets attributable to Redeemable Participating Shareholders	1,413,170,667	-	-	-	1,413,170,667
Total liabilities	1,571,643,554	10,706,856	-	-	1,582,350,410

31 December 2020

Liabilities					
Bank overdraft	4	-	-	-	4
Collateral balances due to brokers	196,521,601	-	-	-	196,521,601
Due to brokers	60,921	-	-	-	60,921
Financial liabilities at fair value through profit or loss	68,562,308	1,234,944	-	-	69,797,252
Shareholder transactions	42,486	-	-	-	42,486
Performance fees payable	4,425,075	-	-	-	4,425,075
Management fees payable	742,252	-	-	-	742,252
Interest payable	245,959	-	-	-	245,959
Dividend payable on short securities	316,660	-	-	-	316,660
Accrued expenses and other liabilities	965,625	-	-	-	965,625
Net assets attributable to Redeemable Participating Shareholders	1,046,796,374	-	-	-	1,046,796,374
Total liabilities	1,318,679,265	1,234,944	-	-	1,319,914,209

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG European Equity Alternative

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
31 December 2021					
Liabilities					
Bank overdraft	531	-	-	-	531
Collateral balances due to brokers	6,511,858	-	-	-	6,511,858
Due to brokers	7,549,048	-	-	-	7,549,048
Financial liabilities at fair value through profit or loss	31,586,492	494,449	-	-	32,080,941
Performance fees payable	1,520,320	-	-	-	1,520,320
Management fees payable	293,019	-	-	-	293,019
Interest payable	15,579	-	-	-	15,579
Dividend payable on short securities	252,569	-	-	-	252,569
Accrued expenses and other liabilities	396,147	-	-	-	396,147
Net assets attributable to Redeemable Participating Shareholders	217,335,280	-	-	-	217,335,280
Total liabilities	265,460,843	494,449	-	-	265,955,292

31 December 2020

Liabilities					
Collateral balances due to brokers	33,177,324	-	-	-	33,177,324
Due to brokers	4,376,259	-	-	-	4,376,259
Financial liabilities at fair value through profit or loss	59,068,601	762,038	46,390	-	59,877,029
Shareholder transactions	258,057	-	-	-	258,057
Performance fees payable	557,273	-	-	-	557,273
Management fees payable	372,633	-	-	-	372,633
Interest payable	77,075	-	-	-	77,075
Dividend payable on short securities	543,932	-	-	-	543,932
Accrued expenses and other liabilities	322,473	-	-	-	322,473
Net assets attributable to Redeemable Participating Shareholders	223,871,066	-	-	-	223,871,066
Total liabilities	322,624,693	762,038	46,390	-	323,433,121

Man AHL Multi Strategy Alternative

	US\$	US\$	US\$	US\$	US\$
31 December 2021					
Liabilities					
Bank overdraft	5,093	-	-	-	5,093
Collateral balances due to brokers	1,327,932	-	-	-	1,327,932
Due to brokers	37,653	-	-	-	37,653
Financial liabilities at fair value through profit or loss	6,184,382	510,892	11,575	12,890	6,719,739
Management fees payable	50,937	-	-	-	50,937
Dividend payable on short securities	21,897	-	-	-	21,897
Accrued expenses and other liabilities	143,209	-	-	-	143,209
Net assets attributable to Redeemable Participating Shareholders	52,367,742	-	-	-	52,367,742
Total liabilities	60,138,845	510,892	11,575	12,890	60,674,202

6. Financial risk management (continued)

Liquidity risk (continued)

Man AHL Multi Strategy Alternative (continued)

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Bank overdraft	64,485	-	-	-	64,485
Collateral balances due to brokers	6,372,641	-	-	-	6,372,641
Due to brokers	78,852	-	-	-	78,852
Financial liabilities at fair value through profit or loss	10,586,435	1,227,027	23,279	13,257	11,849,998
Shareholder transactions	10,670	-	-	-	10,670
Management fees payable	76,548	-	-	-	76,548
Dividend payable on short securities	31,070	-	-	-	31,070
Accrued expenses and other liabilities	140,942	-	-	-	140,942
Net assets attributable to Redeemable Participating Shareholders	94,359,776	-	-	-	94,359,776
Total liabilities	111,721,419	1,227,027	23,279	13,257	112,984,982

Man AHL TargetRisk

31 December 2021

Liabilities					
Bank overdraft	65	-	-	-	65
Collateral balances due to brokers	106,669,772	-	-	-	106,669,772
Due to brokers	9,983,135	-	-	-	9,983,135
Financial liabilities at fair value through profit or loss	25,724,314	37,378,181	-	1,792,533	64,895,028
Shareholder transactions	1,663,900	-	-	-	1,663,900
Management fees payable	3,951,600	-	-	-	3,951,600
Accrued expenses and other liabilities	4,840,134	-	-	-	4,840,134
Net assets attributable to Redeemable Participating Shareholders	5,890,782,820	-	-	-	5,890,782,820
Total liabilities	6,043,615,740	37,378,181	-	1,792,533	6,082,786,454

31 December 2020

Liabilities					
Bank overdraft	288	-	-	-	288
Collateral balances due to brokers	84,517,446	-	-	-	84,517,446
Due to brokers	3,264,670	-	-	-	3,264,670
Financial liabilities at fair value through profit or loss	18,002,404	6,188,350	-	-	24,190,754
Shareholder transactions	6,867,038	-	-	-	6,867,038
Management fees payable	2,406,663	-	-	-	2,406,663
Accrued expenses and other liabilities	3,189,353	-	-	-	3,189,353
Net assets attributable to Redeemable Participating Shareholders	4,140,009,091	-	-	-	4,140,009,091
Total liabilities	4,258,256,953	6,188,350	-	-	4,264,445,303

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG European Mid-Cap Equity Alternative

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
31 December 2021					
Liabilities					
Collateral balances due to brokers	84,061	-	-	-	84,061
Financial liabilities at fair value through profit or loss	3,396,380	-	-	-	3,396,380
Performance fees payable	397,842	-	-	-	397,842
Management fees payable	76,636	-	-	-	76,636
Interest payable	23,085	-	-	-	23,085
Dividend payable on short securities	34,900	-	-	-	34,900
Accrued expenses and other liabilities	180,175	-	-	-	180,175
Net assets attributable to Redeemable Participating Shareholders	90,814,543	-	-	-	90,814,543
Total liabilities	95,007,622	-	-	-	95,007,622

31 December 2020

Liabilities					
Collateral balances due to brokers	2,334,427	-	-	-	2,334,427
Due to brokers	181,455	-	-	-	181,455
Financial liabilities at fair value through profit or loss	37,786,099	-	-	-	37,786,099
Shareholder transactions	186,764	-	-	-	186,764
Performance fees payable	4	-	-	-	4
Management fees payable	238,735	-	-	-	238,735
Interest payable	40,631	-	-	-	40,631
Dividend payable on short securities	77,388	-	-	-	77,388
Accrued expenses and other liabilities	325,753	-	-	-	325,753
Net assets attributable to Redeemable Participating Shareholders	273,071,494	-	-	-	273,071,494
Total liabilities	314,242,750	-	-	-	314,242,750

Man GLG Global Emerging Markets Debt Total Return

	US\$	US\$	US\$	US\$	US\$
31 December 2021					
Liabilities					
Bank overdraft	102,032	-	-	-	102,032
Collateral balances due to brokers	16,629,860	-	-	-	16,629,860
Financial liabilities at fair value through profit or loss	720,769	2,397,346	808,387	5,051,375	8,977,877
Shareholder transactions	47,682	-	-	-	47,682
Management fees payable	569,488	-	-	-	569,488
Interest payable	345,093	-	-	-	345,093
Accrued expenses and other liabilities	1,033,061	-	-	-	1,033,061
Net assets attributable to Redeemable Participating Shareholders	1,059,224,364	-	-	-	1,059,224,364
Total liabilities	1,078,672,349	2,397,346	808,387	5,051,375	1,086,929,457

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Bank overdraft	27	-	-	-	27
Collateral balances due to brokers	14,420,380	-	-	-	14,420,380
Financial liabilities at fair value through profit or loss	48,638,102	8,444,631	-	7,272,601	64,355,334
Shareholder transactions	518,685	-	-	-	518,685
Management fees payable	688,084	-	-	-	688,084
Interest payable	308,519	-	-	-	308,519
Accrued expenses and other liabilities	1,224,539	-	-	-	1,224,539
Net assets attributable to Redeemable Participating Shareholders	1,323,232,835	-	-	-	1,323,232,835
Total liabilities	1,389,031,171	8,444,631	-	7,272,601	1,404,748,403

Man GLG Innovation Equity Alternative

31 December 2021

Liabilities					
Bank overdraft	6,626	-	-	-	6,626
Collateral balances due to brokers	3,702,964	-	-	-	3,702,964
Due to brokers	35,259,973	-	-	-	35,259,973
Financial liabilities at fair value through profit or loss	4,883,937	227,235	-	-	5,111,172
Shareholder transactions	143,899	-	-	-	143,899
Performance fees payable	14,966	-	-	-	14,966
Management fees payable	560,466	-	-	-	560,466
Dividend payable on short securities	228,911	-	-	-	228,911
Accrued expenses and other liabilities	800,227	-	-	-	800,227
Net assets attributable to Redeemable Participating Shareholders	670,030,192	-	-	-	670,030,192
Total liabilities	715,632,161	227,235	-	-	715,859,396

31 December 2020

Liabilities					
Bank overdraft	487	-	-	-	487
Collateral balances due to brokers	13,732,173	-	-	-	13,732,173
Due to brokers	7,639,578	-	-	-	7,639,578
Financial liabilities at fair value through profit or loss	18,215,662	2,247,942	-	-	20,463,604
Shareholder transactions	36,488	-	-	-	36,488
Performance fees payable	15,493,384	-	-	-	15,493,384
Management fees payable	598,901	-	-	-	598,901
Dividend payable on short securities	340,985	-	-	-	340,985
Accrued expenses and other liabilities	606,165	-	-	-	606,165
Net assets attributable to Redeemable Participating Shareholders	700,842,215	-	-	-	700,842,215
Total liabilities	757,506,038	2,247,942	-	-	759,753,980

6. Financial risk management (continued)

Liquidity risk (continued)

Man Alternative Style Risk Premia

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2021					
Liabilities					
Bank overdraft	244,655	-	-	-	244,655
Collateral balances due to brokers	7,883,334	-	-	-	7,883,334
Due to brokers	142	-	-	-	142
Financial liabilities at fair value through profit or loss	16,712,022	3,439,353	86,725	43,164	20,281,264
Shareholder transactions	5,330,451	-	-	-	5,330,451
Performance fees payable	444,384	-	-	-	444,384
Management fees payable	385,241	-	-	-	385,241
Accrued expenses and other liabilities	609,974	-	-	-	609,974
Net assets attributable to Redeemable					
Participating Shareholders	479,468,928	-	-	-	479,468,928
Total liabilities	511,079,131	3,439,353	86,725	43,164	514,648,373

31 December 2020

Liabilities					
Bank overdraft	7,249,110	-	-	-	7,249,110
Collateral balances due to brokers	24,355,932	-	-	-	24,355,932
Due to brokers	1,461	-	-	-	1,461
Financial liabilities at fair value through profit or loss	21,471,020	1,441,890	1,850	60,657	22,975,417
Shareholder transactions	8,417,938	-	-	-	8,417,938
Management fees payable	538,452	-	-	-	538,452
Accrued expenses and other liabilities	675,068	-	-	-	675,068
Net assets attributable to Redeemable					
Participating Shareholders	632,045,324	-	-	-	632,045,324
Total liabilities	694,754,305	1,441,890	1,850	60,657	696,258,702

Man AHL Active Balanced

31 December 2021

Liabilities					
Bank overdraft	1,823,764	-	-	-	1,823,764
Collateral balances due to brokers	1,501,231	-	-	-	1,501,231
Financial liabilities at fair value through profit or loss	4,372,690	8,207,780	-	-	12,580,470
Management fees payable	598,013	-	-	-	598,013
Accrued expenses and other liabilities	921,997	-	-	-	921,997
Net assets attributable to Redeemable					
Participating Shareholders	920,754,720	-	-	-	920,754,720
Total liabilities	929,972,415	8,207,780	-	-	938,180,195

31 December 2020

Liabilities					
Bank overdraft	929	-	-	-	929
Collateral balances due to brokers	8,939,839	-	-	-	8,939,839
Financial liabilities at fair value through profit or loss	4,822,035	3,592,183	-	-	8,414,218
Management fees payable	1,075,850	-	-	-	1,075,850
Accrued expenses and other liabilities	1,523,045	-	-	-	1,523,045
Net assets attributable to Redeemable					
Participating Shareholders	1,684,502,740	-	-	-	1,684,502,740
Total liabilities	1,700,864,438	3,592,183	-	-	1,704,456,621

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG High Yield Opportunities

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
31 December 2021					
Liabilities					
Bank overdraft	100	-	-	-	100
Collateral balances due to brokers	248,151	-	-	-	248,151
Due to brokers	30	-	-	-	30
Financial liabilities at fair value through profit or loss	6,068,730	-	-	6,112,385	12,181,115
Shareholder transactions	4,877	-	-	-	4,877
Management fees payable	298,757	-	-	-	298,757
Interest payable	359,370	-	-	-	359,370
Accrued expenses and other liabilities	709,426	-	-	-	709,426
Net assets attributable to Redeemable Participating Shareholders	703,109,653	-	-	-	703,109,653
Total liabilities	710,799,094	-	-	6,112,385	716,911,479

31 December 2020

Liabilities					
Bank overdraft	2,550,062	-	-	-	2,550,062
Collateral balances due to brokers	151,276	-	-	-	151,276
Financial liabilities at fair value through profit or loss	697,628	1,466,734	-	4,697,040	6,861,402
Repurchase agreements	37,231,166	-	-	-	37,231,166
Shareholder transactions	9,014	-	-	-	9,014
Management fees payable	74,832	-	-	-	74,832
Interest payable	261,022	-	-	-	261,022
Accrued expenses and other liabilities	1,008,827	-	-	-	1,008,827
Net assets attributable to Redeemable Participating Shareholders	261,292,118	-	-	-	261,292,118
Total liabilities	303,275,945	1,466,734	-	4,697,040	309,439,719

Man GLG Credit Multi-Strategy Alternative

	US\$	US\$	US\$	US\$	US\$
31 December 2021					
Liabilities					
Bank overdraft	2,014,900	-	-	-	2,014,900
Collateral balances due to brokers	314,532	-	-	-	314,532
Financial liabilities at fair value through profit or loss	262,271	16,263	12,506	1,589,018	1,880,058
Performance fees payable	9,683	-	-	-	9,683
Management fees payable	29,857	-	-	-	29,857
Interest payable	41,797	-	-	-	41,797
Dividend payable on short securities	4,963	-	-	-	4,963
Accrued expenses and other liabilities	99,862	-	-	-	99,862
Net assets attributable to Redeemable Participating Shareholders	35,229,937	-	-	-	35,229,937
Total liabilities	38,007,802	16,263	12,506	1,589,018	39,625,589

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2020					
Liabilities					
Collateral balances due to brokers	1,438,289	-	-	-	1,438,289
Due to brokers	162,100	-	-	-	162,100
Financial liabilities at fair value through profit or loss	1,961,390	29,031	731	1,471,514	3,462,666
Repurchase agreements	96,582	-	-	-	96,582
Performance fees payable	438,527	-	-	-	438,527
Management fees payable	29,250	-	-	-	29,250
Interest payable	34,259	-	-	-	34,259
Dividend payable on short securities	3,121	-	-	-	3,121
Accrued expenses and other liabilities	124,790	-	-	-	124,790
Net assets attributable to Redeemable Participating Shareholders	34,923,798	-	-	-	34,923,798
Total liabilities	39,212,106	29,031	731	1,471,514	40,713,382

Man GLG Event Driven Alternative

31 December 2021

Liabilities					
Bank overdraft	38,474	-	-	-	38,474
Collateral balances due to brokers	33,335,270	-	-	-	33,335,270
Due to brokers	4,207,242	-	-	-	4,207,242
Financial liabilities at fair value through profit or loss	48,746,598	-	-	-	48,746,598
Shareholder transactions	76,839	-	-	-	76,839
Performance fees payable	5,902,691	-	-	-	5,902,691
Management fees payable	1,013,204	-	-	-	1,013,204
Accrued expenses and other liabilities	1,224,007	-	-	-	1,224,007
Net assets attributable to Redeemable Participating Shareholders	1,273,140,892	-	-	-	1,273,140,892
Total liabilities	1,367,685,217	-	-	-	1,367,685,217

31 December 2020

Liabilities					
Bank overdraft	773	-	-	-	773
Collateral balances due to brokers	32,559,749	-	-	-	32,559,749
Due to brokers	30,763,620	-	-	-	30,763,620
Financial liabilities at fair value through profit or loss	8,963,199	18,297	-	-	8,981,496
Shareholder transactions	28,167	-	-	-	28,167
Performance fees payable	4,698,505	-	-	-	4,698,505
Management fees payable	283,995	-	-	-	283,995
Dividend payable on short securities	13,886	-	-	-	13,886
Accrued expenses and other liabilities	287,018	-	-	-	287,018
Net assets attributable to Redeemable Participating Shareholders	385,235,719	-	-	-	385,235,719
Total liabilities	462,834,631	18,297	-	-	462,852,928

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Global Debt Total Return

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2021					
Liabilities					
Bank overdraft	39	-	-	-	39
Collateral balances due to brokers	70,561	-	-	-	70,561
Due to brokers	1,582,568	-	-	-	1,582,568
Financial liabilities at fair value through profit or loss	34,232	25,416	3,787	27,284	90,719
Management fees payable	6,804	-	-	-	6,804
Interest payable	212	-	-	-	212
Accrued expenses and other liabilities	85,400	-	-	-	85,400
Net assets attributable to Redeemable Participating Shareholders	10,723,317	-	-	-	10,723,317
Total liabilities	12,503,133	25,416	3,787	27,284	12,559,620

31 December 2020

Liabilities					
Due to brokers	2,657,809	-	-	-	2,657,809
Financial liabilities at fair value through profit or loss	68,874	71,172	382	64,954	205,382
Management fees payable	8,994	-	-	-	8,994
Interest payable	348	-	-	-	348
Accrued expenses and other liabilities	61,429	-	-	-	61,429
Net assets attributable to Redeemable Participating Shareholders	27,005,638	-	-	-	27,005,638
Total liabilities	29,803,092	71,172	382	64,954	29,939,600

Man GLG High Yield Opportunities DE

	€	€	€	€	€
31 December 2021					
Liabilities					
Bank overdraft	6	-	-	-	6
Collateral balances due to brokers	9,977	-	-	-	9,977
Financial liabilities at fair value through profit or loss	2,585,555	-	-	4,837,664	7,423,219
Repurchase agreements	40,923,482	-	-	-	40,923,482
Management fees payable	256,426	-	-	-	256,426
Interest payable	303,155	-	-	-	303,155
Accrued expenses and other liabilities	496,085	-	-	-	496,085
Net assets attributable to Redeemable Participating Shareholders	497,310,148	-	-	-	497,310,148
Total liabilities	541,884,834	-	-	4,837,664	546,722,498

31 December 2020

Liabilities					
Collateral balances due to brokers	695,519	-	-	-	695,519
Financial liabilities at fair value through profit or loss	738,617	-	-	420,241	1,158,858
Management fees payable	116,537	-	-	-	116,537
Interest payable	71,816	-	-	-	71,816
Accrued expenses and other liabilities	215,895	-	-	-	215,895
Net assets attributable to Redeemable Participating Shareholders	223,223,613	-	-	-	223,223,613
Total liabilities	225,061,997	-	-	420,241	225,482,238

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Global Consumer Equity Alternative

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2021					
Liabilities					
Bank overdraft	4,032	-	-	-	4,032
Collateral balances due to brokers	33	-	-	-	33
Liquidation fees payable	5,000	-	-	-	5,000
Accrued expenses and other liabilities	62,046	-	-	-	62,046
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total liabilities	71,111	-	-	-	71,111

31 December 2020

Liabilities					
Bank overdraft	68	-	-	-	68
Collateral balances due to brokers	22,460	-	-	-	22,460
Financial liabilities at fair value through profit or loss	259,383	-	-	-	259,383
Performance fees payable	638,648	-	-	-	638,648
Management fees payable	12,935	-	-	-	12,935
Interest payable	909	-	-	-	909
Dividend payable on short securities	10,622	-	-	-	10,622
Accrued expenses and other liabilities	52,010	-	-	-	52,010
Net assets attributable to Redeemable Participating Shareholders	15,459,585	-	-	-	15,459,585
Total liabilities	16,456,620	-	-	-	16,456,620

Man GLG Japan Equity Alternative

31 December 2021

	¥	¥	¥	¥	¥
Liabilities					
Bank overdraft	236,775	-	-	-	236,775
Collateral balances due to brokers	627	-	-	-	627
Performance fees payable	153,839	-	-	-	153,839
Liquidation fees payable	554,000	-	-	-	554,000
Accrued expenses and other liabilities	4,650,696	-	-	-	4,650,696
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total liabilities	5,595,937	-	-	-	5,595,937

31 December 2020

Liabilities					
Bank overdraft	496,742	-	-	-	496,742
Collateral balances due to brokers	267,392	-	-	-	267,392
Due to brokers	241	-	-	-	241
Financial liabilities at fair value through profit or loss	198,028,754	-	-	-	198,028,754
Performance fees payable	6,338,975	-	-	-	6,338,975
Management fees payable	1,874,553	-	-	-	1,874,553
Interest payable	743,559	-	-	-	743,559
Dividend payable on short securities	4,773,376	-	-	-	4,773,376
Accrued expenses and other liabilities	5,575,915	-	-	-	5,575,915
Net assets attributable to Redeemable Participating Shareholders	2,205,257,370	-	-	-	2,205,257,370
Total liabilities	2,423,356,877	-	-	-	2,423,356,877

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG US Equity Extended

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2021					
Liabilities					
Bank overdraft	30	-	-	-	30
Collateral balances due to brokers	138,223	-	-	-	138,223
Liquidation fees payable	5,000	-	-	-	5,000
Accrued expenses and other liabilities	80,356	-	-	-	80,356
Net assets attributable to Redeemable Participating Shareholders	-	-	-	-	-
Total liabilities	223,609	-	-	-	223,609

31 December 2020

Liabilities					
Bank overdraft	5	-	-	-	5
Collateral balances due to brokers	182,603	-	-	-	182,603
Due to brokers	610,406	-	-	-	610,406
Financial liabilities at fair value through profit or loss	2,447,715	-	-	-	2,447,715
Management fees payable	3	-	-	-	3
Interest payable	710	-	-	-	710
Dividend payable on short securities	31,802	-	-	-	31,802
Accrued expenses and other liabilities	85,571	-	-	-	85,571
Net assets attributable to Redeemable Participating Shareholders	72,742,132	-	-	-	72,742,132
Total liabilities	76,100,947	-	-	-	76,100,947

Man AHL TargetRisk Moderate

31 December 2021

Liabilities					
Bank overdraft	6	-	-	-	6
Collateral balances due to brokers	253,270	-	-	-	253,270
Financial liabilities at fair value through profit or loss	90,191	17,103	97,639	-	204,933
Management fees payable	22,929	-	-	-	22,929
Accrued expenses and other liabilities	92,712	-	-	-	92,712
Net assets attributable to Redeemable Participating Shareholders	37,165,343	-	-	-	37,165,343
Total liabilities	37,624,451	17,103	97,639	-	37,739,193

31 December 2020

Liabilities					
Bank overdraft	6	-	-	-	6
Collateral balances due to brokers	10,248	-	-	-	10,248
Financial liabilities at fair value through profit or loss	81,843	14,505	-	-	96,348
Management fees payable	26,192	-	-	-	26,192
Accrued expenses and other liabilities	38,675	-	-	-	38,675
Net assets attributable to Redeemable Participating Shareholders	28,256,127	-	-	-	28,256,127
Total liabilities	28,413,091	14,505	-	-	28,427,596

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
31 December 2021					
Liabilities					
Collateral balances due to brokers	496,907	-	-	-	496,907
Financial liabilities at fair value through profit or loss	299,138	25,402	-	-	324,540
Performance fees payable	133,341	-	-	-	133,341
Management fees payable	15,951	-	-	-	15,951
Interest payable	1,878	-	-	-	1,878
Dividend payable on short securities	19,476	-	-	-	19,476
Accrued expenses and other liabilities	67,973	-	-	-	67,973
Net assets attributable to Redeemable Participating Shareholders	25,931,400	-	-	-	25,931,400
Total liabilities	26,966,064	25,402	-	-	26,991,466

31 December 2020

Liabilities					
Financial liabilities at fair value through profit or loss	6	-	-	-	6
Management fees payable	219	-	-	-	219
Accrued expenses and other liabilities	1,091	-	-	-	1,091
Net assets attributable to Redeemable Participating Shareholders	8,003,293	-	-	-	8,003,293
Total liabilities	8,004,609	-	-	-	8,004,609

Man AHL Target Growth Alternative

31 December 2021

Liabilities					
Bank overdraft	21	-	-	-	21
Collateral balances due to brokers	206,633	-	-	-	206,633
Financial liabilities at fair value through profit or loss	1,104,537	613,123	-	-	1,717,660
Management fees payable	27,736	-	-	-	27,736
Accrued expenses and other liabilities	117,464	-	-	-	117,464
Net assets attributable to Redeemable Participating Shareholders	85,056,538	-	-	-	85,056,538
Total liabilities	86,512,929	613,123	-	-	87,126,052

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

Man GLG Convertible Arbitrage Alternative

31 December 2021

Liabilities					
Bank overdraft	36	-	-	-	36
Collateral balances due to brokers	280,000	-	-	-	280,000
Financial liabilities at fair value through profit or loss	12,736	-	21,052	3,112,026	3,145,814
Performance fees payable	6	-	-	-	6
Management fees payable	35,291	-	-	-	35,291
Interest payable	41,193	-	-	-	41,193
Accrued expenses and other liabilities	140,663	-	-	-	140,663
Net assets attributable to Redeemable Participating Shareholders	96,417,629	-	-	-	96,417,629
Total liabilities	96,927,554	-	21,052	3,112,026	100,060,632

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

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG RI Global Sustainable Growth Alternative

31 December 2021	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than 1 year US\$	Total US\$
Liabilities					
Collateral balances due to brokers	241,725	-	-	-	241,725
Financial liabilities at fair value through profit or loss	1,726,388	24,825	-	-	1,751,213
Performance fees payable	2,577	-	-	-	2,577
Management fees payable	11,251	-	-	-	11,251
Interest payable	368	-	-	-	368
Dividend payable on short securities	8,058	-	-	-	8,058
Accrued expenses and other liabilities	50,524	-	-	-	50,524
Net assets attributable to Redeemable Participating Shareholders	21,899,775	-	-	-	21,899,775
Total liabilities	23,940,666	24,825	-	-	23,965,491

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

Man GLG RI Sustainable Energy Transition Alternative

31 December 2021	€	€	€	€	€
Liabilities					
Bank overdraft	591,145	-	-	-	591,145
Collateral balances due to brokers	51,631	-	-	-	51,631
Financial liabilities at fair value through profit or loss	591,500	-	-	-	591,500
Management fees payable	7,413	-	-	-	7,413
Interest payable	482	-	-	-	482
Dividend payable on short securities	3,333	-	-	-	3,333
Accrued expenses and other liabilities	29,572	-	-	-	29,572
Net assets attributable to Redeemable Participating Shareholders	8,606,261	-	-	-	8,606,261
Total liabilities	9,881,337	-	-	-	9,881,337

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

Man AHL Global Bond

31 December 2021	US\$	US\$	US\$	US\$	US\$
Liabilities					
Collateral balances due to brokers	119,648	-	-	-	119,648
Due to brokers	13,391,958	-	-	-	13,391,958
Financial liabilities at fair value through profit or loss	73,851	94,162	3,757	8,301	180,071
Management fees payable	6,725	-	-	-	6,725
Accrued expenses and other liabilities	73,652	-	-	-	73,652
Net assets attributable to Redeemable Participating Shareholders	19,776,909	-	-	-	19,776,909
Total liabilities	33,442,743	94,162	3,757	8,301	33,548,963

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

6. Financial risk management (continued)

Cyber security risk

Cyber security breaches may occur allowing an unauthorised party to gain access to the assets of the Fund, Shareholder data, or proprietary information, or may cause the investment platform, the Investment Manager, the Distributor, the Administrator or the Depositary to suffer data corruption or lose operational functionality. The Fund may be affected by intentional cybersecurity breaches which include unauthorised access to systems, networks, or devices (such as through “hacking” activity); infection from computer viruses or other malicious software code; and attacks that shut down, disable, slow, or otherwise disrupt operations, business processes, or website access or functionality. In addition, unintentional incidents can occur, such as the inadvertent release of confidential information (possibly resulting in the violation of applicable privacy laws).

A cybersecurity breach could result in the loss or theft of Shareholder data or funds, the inability to access electronic systems, loss or theft of proprietary information or corporate data, physical damage to a computer or network system, or costs associated with system repairs. Such incidents could cause the Company, the Investment Manager, the Distributor, the Administrator, the Depositary, or other service providers to incur regulatory penalties, reputational damage, additional compliance costs, or financial loss. Consequently, Shareholders may lose some or all of their invested capital. In addition, such incidents could affect issuers in which a Fund invests, and thereby cause a Fund’s investments to lose value, as a result of which investors, including the relevant Fund and its Shareholders, could potentially lose all or a portion of their investment with that issuer.

As at 31 December 2021, there were no such instances reported.

Option writing

As a writer of options, the Fund receives a premium at the outset and then bears the risk of unfavourable changes in the price of the financial instrument underlying the option. As a result of writing option contracts, the Fund is obligated to purchase or sell, at the holder’s option, the underlying financial instrument at a fixed price which may differ from the prevailing market price at that date. Writing options may incur losses which greatly exceed the premium income received.

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

	Combined Fund 31 December 2021 US\$	Man GLG Alpha Select Alternative 31 December 2021 £	Man GLG European Equity Alternative 31 December 2021 €	Man AHL Multi Strategy Alternative 31 December 2021 US\$
Interest income	216,431,949	3,790,288	7,720	43,720
Interest expense	(83,303,737)	(8,761,399)	(3,037,649)	(839,650)
Dividend income	101,785,252	49,742,826	11,737,982	609,553
Dividend expense on short securities	(78,222,866)	(38,276,647)	(9,726,434)	(606,947)
	<u>156,690,598</u>	<u>6,495,068</u>	<u>(1,018,381)</u>	<u>(793,324)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	583,019,630	70,684,811	22,821,431	(3,120,898)
Net realised (loss)/gain on foreign currency	(54,579,524)	(3,978,624)	4,798,378	374,561
Total net realised gain/(loss)	<u>528,440,106</u>	<u>66,706,187</u>	<u>27,619,809</u>	<u>(2,746,337)</u>
Movement in net unrealised gain/(loss) on investments	7,775,975	7,640,398	(11,545,606)	(2,616,589)
Movement in net unrealised (loss)/gain on foreign currency	(7,781,287)	75,580	(79,743)	(244,947)
Total net movement in unrealised (loss)/gain	<u>(5,312)</u>	<u>7,715,978</u>	<u>(11,625,349)</u>	<u>(2,861,536)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>685,125,392</u>	<u>80,917,233</u>	<u>14,976,079</u>	<u>(6,401,197)</u>

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

	Man AHL TargetRisk 31 December 2021 US\$	Man GLG European Mid-Cap Equity Alternative 31 December 2021 €	Man GLG Global Emerging Markets Debt Total Return 31 December 2021 US\$	Man GLG Innovation Equity Alternative 31 December 2021 US\$
Interest income	145,797,408	41,482	4,690,861	152,606
Interest expense	(9,618,589)	(1,771,109)	(14,091,357)	(403,251)
Dividend income	-	2,497,924	-	2,998,048
Dividend expense on short securities	-	(3,407,655)	-	(4,722,475)
	<u>136,178,819</u>	<u>(2,639,358)</u>	<u>(9,400,496)</u>	<u>(1,975,072)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	473,652,495	13,036,622	(104,629,131)	(33,246,242)
Net realised (loss)/gain on foreign currency	(55,184,051)	498,520	(1,142,276)	1,674,085
Total net realised gain/(loss)	<u>418,468,444</u>	<u>13,535,142</u>	<u>(105,771,407)</u>	<u>(31,572,157)</u>
Movement in net unrealised gain/(loss) on investments	(38,160,563)	424,483	95,051,342	(24,395,261)
Movement in net unrealised (loss)/gain on foreign currency	(4,434,668)	(125,396)	(2,244)	27,144
Total net movement in unrealised (loss)/gain	<u>(42,595,231)</u>	<u>299,087</u>	<u>95,049,098</u>	<u>(24,368,117)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>512,052,032</u>	<u>11,194,871</u>	<u>(20,122,805)</u>	<u>(57,915,346)</u>

	Man Alternative Style Risk Premia 31 December 2021 US\$	Man AHL Active Balanced 31 December 2021 US\$	Man GLG High Yield Opportunities 31 December 2021 €	Man GLG Credit Multi- Strategy Alternative 31 December 2021 US\$
Interest income	1,855,863	378,206	21,770,340	727,534
Interest expense	(2,481,291)	(22,687,314)	(3,489,218)	(952,116)
Dividend income	368,593	-	146,819	-
Dividend expense on short securities	(48,238)	-	(117,374)	(137,889)
	<u>(305,073)</u>	<u>(22,309,108)</u>	<u>18,310,567</u>	<u>(362,471)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	50,557,496	37,282,164	27,584,890	(1,650,134)
Net realised (loss)/gain on foreign currency	(1,785,706)	(24,073,921)	10,796,953	(57,899)
Total net realised gain/(loss)	<u>48,771,790</u>	<u>13,208,243</u>	<u>38,381,843</u>	<u>(1,708,033)</u>
Movement in net unrealised gain/(loss) on investments	(5,099,380)	(25,042,827)	12,435,057	625,541
Movement in net unrealised (loss)/gain on foreign currency	(563,978)	(2,242,485)	(58,784)	(73,140)
Total net movement in unrealised (loss)/gain	<u>(5,663,358)</u>	<u>(27,285,312)</u>	<u>12,376,273</u>	<u>552,401</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>42,803,359</u>	<u>(36,386,177)</u>	<u>69,068,683</u>	<u>(1,518,103)</u>

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

	Man GLG Event Driven Alternative 31 December 2021 US\$	Man GLG Global Debt Total Return 31 December 2021 US\$	Man GLG High Yield Opportunities DE 31 December 2021 €	+Man GLG Global Consumer Equity Alternative 31 December 2021 US\$
Interest income	4,751,615	170,485	22,175,542	4,765
Interest expense	(3,465,349)	(694,430)	(2,755,648)	(37,138)
Dividend income	10,739,147	-	167,535	140,503
Dividend expense on short securities	(3,148,381)	-	(113,230)	(225,261)
	<u>8,877,032</u>	<u>(523,945)</u>	<u>19,474,199</u>	<u>(117,131)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(22,115,087)	(437,394)	(2,145,469)	894,954
Net realised (loss)/gain on foreign currency	4,803,781	(2,399)	6,723,711	(260,240)
Total net realised gain/(loss)	<u>(17,311,306)</u>	<u>(439,793)</u>	<u>4,578,242</u>	<u>634,714</u>
Movement in net unrealised gain/(loss) on investments	6,001,795	(496,392)	(3,755,125)	(424,628)
Movement in net unrealised (loss)/gain on foreign currency	87,247	(413)	(17,068)	670
Total net movement in unrealised (loss)/gain	<u>6,089,042</u>	<u>(496,805)</u>	<u>(3,772,193)</u>	<u>(423,958)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(2,345,232)</u>	<u>(1,460,543)</u>	<u>20,280,248</u>	<u>93,625</u>

+ Man GLG Global Consumer Equity Alternative ceased its operations on 12 October 2021.

	+Man GLG Japan Equity Alternative 31 December 2021 ¥	+Man GLG US Equity Extended 31 December 2021 US\$	Man AHL TargetRisk Moderate 31 December 2021 US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative 31 December 2021 US\$
Interest income	15	2,587	454,766	4,116
Interest expense	(12,336,000)	(69,688)	(67,557)	(54,231)
Dividend income	21,074,073	603,379	-	357,649
Dividend expense on short securities	(22,106,495)	(327,223)	-	(152,870)
	<u>(13,368,407)</u>	<u>209,055</u>	<u>387,209</u>	<u>154,664</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	669,726,057	13,858,038	1,057,497	1,042,796
Net realised (loss)/gain on foreign currency	(159,960,379)	230,569	(59,365)	(124,916)
Total net realised gain/(loss)	<u>509,765,678</u>	<u>14,088,607</u>	<u>998,132</u>	<u>917,880</u>
Movement in net unrealised gain/(loss) on investments	(12,526,763)	(7,169,491)	196,266	288,652
Movement in net unrealised (loss)/gain on foreign currency	(4,006)	-	(16,036)	(17,598)
Total net movement in unrealised (loss)/gain	<u>(12,530,769)</u>	<u>(7,169,491)</u>	<u>180,230</u>	<u>271,054</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>483,866,502</u>	<u>7,128,171</u>	<u>1,565,571</u>	<u>1,343,598</u>

+ Man GLG Japan Equity Alternative and Man GLG US Equity Extended ceased their operations on 14 July 2021 and 9 December 2021, respectively.

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

	*Man AHL Target Growth Alternative 31 December 2021 US\$	*Man GLG Convertible Arbitrage Alternative 31 December 2021 US\$	*Man GLG RI Global Sustainable Growth Alternative 31 December 2021 US\$	*Man GLG RI Sustainable Energy Transition Alternative 31 December 2021 €
Interest income	13,212	44,742	1,644	851
Interest expense	(1,525,425)	(756,020)	(39,264)	(40,494)
Dividend income	-	-	74,134	90,322
Dividend expense on short securities	-	-	(93,767)	(112,065)
	<u>(1,512,213)</u>	<u>(711,278)</u>	<u>(57,253)</u>	<u>(61,386)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(2,344,490)	(4,562,915)	(311,625)	757,422
Net realised (loss)/gain on foreign currency	(174,382)	1,427,878	144,946	(211,765)
Total net realised gain/(loss)	<u>(2,518,872)</u>	<u>(3,135,037)</u>	<u>(166,679)</u>	<u>545,657</u>
Movement in net unrealised gain/(loss) on investments	386,592	193,069	1,631,758	(274,949)
Movement in net unrealised (loss)/gain on foreign currency	(27,312)	(44,892)	(428)	1,401
Total net movement in unrealised (loss)/gain	<u>359,280</u>	<u>148,177</u>	<u>1,631,330</u>	<u>(273,548)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(3,671,805)</u>	<u>(3,698,138)</u>	<u>1,407,398</u>	<u>210,723</u>

* Man AHL Target Growth Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative and Man GLG RI Sustainable Energy Transition Alternative commenced their operations on 12 January 2021, 11 May 2021, 13 May 2021 and 14 June 2021, respectively.

	*#Man AHL Global Bond 31 December 2021 US\$
Interest income	138,035
Interest expense	(251,733)
Dividend income	1,566
Dividend expense on short securities	-
	<u>(112,132)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>	
Net realised gain/(loss) on investments	472,454
Net realised (loss)/gain on foreign currency	(155,723)
Total net realised gain/(loss)	<u>316,731</u>
Movement in net unrealised gain/(loss) on investments	(376,624)
Movement in net unrealised (loss)/gain on foreign currency	(1,722)
Total net movement in unrealised (loss)/gain	<u>(378,346)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(173,747)</u>

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

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

	Combined Fund 31 December 2020 US\$	#Man GLG European Alpha Alternative 31 December 2020 €	Man GLG Alpha Select Alternative 31 December 2020 £	Man GLG European Equity Alternative 31 December 2020 €
Interest income	157,295,456	30,325	4,148,471	(356,010)
Interest expense	(33,491,733)	(308,143)	(5,412,171)	(4,471,449)
Dividend income	74,233,978	261,475	34,788,238	15,951,010
Dividend expense on short securities	(36,381,227)	(321,052)	(8,968,173)	(11,911,854)
	<u>161,656,474</u>	<u>(337,395)</u>	<u>24,556,365</u>	<u>(788,303)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	639,428,191	4,481,132	18,692,245	1,629,126
Net realised (loss)/gain on foreign currency	(9,886,388)	13,787	(154,087)	8,861,572
Total realised gain/(loss)	<u>629,541,803</u>	<u>4,494,919</u>	<u>18,538,158</u>	<u>10,490,698</u>
Movement in net unrealised gain/(loss) on investments	290,099,290	(6,364,640)	59,443,143	9,872,818
Movement in net unrealised gain/(loss) on foreign currency	4,397,999	803	(45,596)	167,094
Total net movement in unrealised gain/(loss)	<u>294,497,289</u>	<u>(6,363,837)</u>	<u>59,397,547</u>	<u>10,039,912</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>1,085,695,566</u>	<u>(2,206,313)</u>	<u>102,492,070</u>	<u>19,742,307</u>

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

	Man AHL Multi Strategy Alternative 31 December 2020 US\$	Man AHL TargetRisk 31 December 2020 US\$	Man GLG European Mid-Cap Equity Alternative 31 December 2020 €	Man GLG Global Emerging Markets Debt Total Return 31 December 2020 US\$
Interest income	2,769,511	60,284,502	311,010	11,830,060
Interest expense	(646,685)	1,387,068	(4,187,950)	(7,018,572)
Dividend income	1,922,298	-	2,716,366	-
Dividend expense on short securities	(1,106,370)	-	(4,136,334)	-
	<u>2,938,754</u>	<u>61,671,570</u>	<u>(5,296,908)</u>	<u>4,811,488</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(15,383,138)	222,034,808	25,591,875	148,876,969
Net realised (loss)/gain on foreign currency	(3,717,148)	(10,615,668)	1,130,592	8,932,566
Total realised gain/(loss)	<u>(19,100,286)</u>	<u>211,419,140</u>	<u>26,722,467</u>	<u>157,809,535</u>
Movement in net unrealised gain/(loss) on investments	2,820,787	123,458,577	(32,982,585)	16,619,035
Movement in net unrealised gain/(loss) on foreign currency	63,825	2,087,001	99,982	13,009
Total net movement in unrealised gain/(loss)	<u>2,884,612</u>	<u>125,545,578</u>	<u>(32,882,603)</u>	<u>16,632,044</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(13,276,920)</u>	<u>398,636,288</u>	<u>(11,457,044)</u>	<u>179,253,067</u>

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

	Man GLG Innovation Equity Alternative 31 December 2020 US\$	Man Alternative Style Risk Premia 31 December 2020 US\$	Man AHL Active Balanced 31 December 2020 US\$	Man GLG High Yield Opportunities 31 December 2020 €
Interest income	1,600,521	5,433,136	37,971,950	13,337,465
Interest expense	(463,828)	(5,243,741)	(208,313)	(948,965)
Dividend income	2,078,218	-	-	144,763
Dividend expense on short securities	(3,484,507)	-	-	-
	<u>(269,596)</u>	<u>189,395</u>	<u>37,763,637</u>	<u>12,533,263</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	119,366,583	(50,417,677)	118,195,678	563,742
Net realised (loss)/gain on foreign currency	6,657,389	(5,786,236)	(29,793,752)	2,466,502
Total realised gain/(loss)	<u>126,023,972</u>	<u>(56,203,913)</u>	<u>88,401,926</u>	<u>3,030,244</u>
Movement in net unrealised gain/(loss) on investments	4,145,256	18,776,788	26,633,567	11,374,905
Movement in net unrealised gain/(loss) on foreign currency	(61,917)	329,033	1,615,701	(14,478)
Total net movement in unrealised gain/(loss)	<u>4,083,339</u>	<u>19,105,821</u>	<u>28,249,268</u>	<u>11,360,427</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>129,837,715</u>	<u>(36,908,697)</u>	<u>154,414,831</u>	<u>26,923,934</u>

	Man GLG Credit Multi- Strategy Alternative 31 December 2020 US\$	Man GLG Event Driven Alternative 31 December 2020 US\$	Man GLG Global Debt Total Return 31 December 2020 US\$	Man GLG High Yield Opportunities DE 31 December 2020 €
Interest income	1,165,730	2,343,285	344,043	11,315,255
Interest expense	(657,614)	(1,178,233)	(32,997)	(944,124)
Dividend income	6,050	3,254,182	-	143,601
Dividend expense on short securities	(99,348)	(1,056,600)	-	-
	<u>414,818</u>	<u>3,362,634</u>	<u>311,046</u>	<u>10,514,732</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	7,588,471	27,300,776	798,822	(2,975,537)
Net realised (loss)/gain on foreign currency	(326,790)	7,165,944	474,621	1,639,615
Total realised gain/(loss)	<u>7,261,681</u>	<u>34,466,720</u>	<u>1,273,443</u>	<u>(1,335,922)</u>
Movement in net unrealised gain/(loss) on investments	(2,807,503)	16,634,486	422,292	17,261,325
Movement in net unrealised gain/(loss) on foreign currency	46,095	76,018	583	(7,393)
Total net movement in unrealised gain/(loss)	<u>(2,761,408)</u>	<u>16,710,504</u>	<u>422,875</u>	<u>17,253,932</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>4,915,091</u>	<u>54,539,858</u>	<u>2,007,364</u>	<u>26,432,742</u>

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

	##Man GLG Global Consumer Equity Alternative 31 December 2020 US\$	*Man GLG Japan Equity Alternative 31 December 2020 ¥	*Man GLG US Equity Extended 31 December 2020 US\$	*Man AHL TargetRisk Moderate 31 December 2020 US\$	*Man GLG Asia Pacific (ex-Japan) Equity Alternative 31 December 2020 US\$
Interest income	86,782	(292,797)	272	19,633	-
Interest expense	(822)	(5,082,447)	(28,355)	(7,601)	-
Dividend income	88,323	14,029,435	161,655	-	-
Dividend expense on short securities	(164,133)	(14,158,138)	(140,616)	-	-
	<u>10,150</u>	<u>(5,503,947)</u>	<u>(7,044)</u>	<u>12,032</u>	<u>-</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>					
Net realised gain/(loss) on investments	4,544,513	(6,081,555)	(1,009,141)	160,169	-
Net realised (loss)/gain on foreign currency	10,358	17,847,259	606,115	428,110	166
Total realised gain/(loss)	<u>4,554,871</u>	<u>11,765,704</u>	<u>(403,026)</u>	<u>588,279</u>	<u>166</u>
Movement in net unrealised gain/(loss) on investments	424,628	12,532,936	7,169,491	337,016	-
Movement in net unrealised gain/(loss) on foreign currency	(688)	2,459	-	7,035	-
Total net movement in unrealised gain/(loss)	<u>423,940</u>	<u>12,535,395</u>	<u>7,169,491</u>	<u>344,051</u>	<u>-</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>4,988,961</u>	<u>18,797,152</u>	<u>6,759,421</u>	<u>944,362</u>	<u>166</u>

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

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

8. Fees and expenses

Management and performance fees

The Fund has appointed Man Asset Management (Ireland) Limited (the “Manager”) as manager of the Fund. The Manager has delegated its administration and share registration functions to BNY Mellon Fund Services (Ireland) Designated Activity Company (the “Administrator”), and its investment management functions to GLG LLC for GLG LLC Portfolios, GLG Partners LP for Man GLG Portfolios, Numeric Investors LLC for Man Numeric Portfolios, AHL Partners LLP for Man AHL Portfolios and Man Solutions Limited for Man Solutions Portfolios (the “Investment Managers”). The Manager has delegated its distribution functions to GLG Partners LP for the Man GLG portfolios, Man Investments AG for the Numeric Portfolios, Man Investments AG for Man AHL Portfolios and Man Investments AG for Man Solutions Portfolios (the “Distributors”).

Man GLG Portfolios, GLG LLC Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios

The Manager receives management fees on an annual basis, based on the average NAV of each of the Portfolios, by class of shares as per the table below:

	0.3 0%	0.375 %	0.40 %	0.50 %	0.60 %	Up to 0.60 %	0.75 %	Up to 0.75 %	0.85 %	0.88 %	1.00 %	Up to 1.00 %	1.25 %	1.35 %	1.38 %	1.50 %	Up to 1.50 %	1.75 %	Up to 1.75 %	2.00 %	Up to 2.00 %	2.25 %	2.75 %	3.00 %
Man GLG Alpha Select Alternative							IL				IN					DL		DN		DNY				
Man GLG European Equity Alternative																	IXN		INZ	IN	IMU, INU		DN	
Man AHL Multi Strategy Alternative											IN							DN						
Man AHL TargetRisk							I	INU			IV					D	DU	DV, DRV				DW		DJ
Man GLG European Mid-Cap Equity Alternative											IN, INF							DN		DNY				
Man GLG Global Emerging Markets Debt Total Return					IL, IMF		I						DL, DM F			D	DR	DY						
Man GLG Innovation Equity Alternative				INF					IXN		IN	INU	DN F					DN						
Man Alternative Style Risk Premia								INU			I							D						
Man AHL Active Balanced							I											DV						
Man GLG High Yield Opportunities	IF					I	ILU			IV					D	DV								
Man GLG Credit Multi-Strategy Alternative											IN	INU						DN						
Man GLG Event Driven Alternative				INF							IN	INU, IU, INXX				DNFY		DN						

8. Fees and expenses (continued)

Management and performance fees (continued)

Man GLG Portfolios, GLG LLC Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios (continued)

	0.3 0%	0.375 %	0.40 %	0.50 %	0.60 %	Up to 0.60 %	0.75 %	Up to 0.75 %	0.85 %	0.88 %	1.00 %	Up to 1.00 %	1.25 %	1.35 %	1.38 %	1.50 %	Up to 1.50 %	1.75 %	Up to 1.75 %	2.00 %	Up to 2.00 %	2.25 %	2.75 %	3.00 %
Man GLG Global Debt Total Return			I																					
Man GLG High Yield Opportunities DE						I						ILU												
Man GLG Global Consumer Equity Alternative				INF							IN							DN						
Man GLG Japan Equity Alternative				INF							IN													
Man GLG US Equity Extended		IMF					IM	IU																
Man AHL TargetRisk Moderate					I									D										
Man GLG Asia Pacific (ex-Japan) Equity Alternative				INF							IN	IU												
Man AHL Target Growth Alternative	IF				I									D										
Man GLG Convertible Arbitrage Alternative				INF							IN	IU												
Man GLG RI Global Sustainable Growth Alternative				INF							IN	IU												
Man GLG RI Sustainable Energy Transition Alternative				INF							IN													
Man AHL Global Bond			I																					

8. Fees and expenses (continued)

Management and performance fees (continued)

Man GLG Portfolios, GLG LLC Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios (continued)

The Manager receives performance fees for classes and on rates prescribed as per below table:-

	10.00%	20.00%	Up to 20.00%	Up to 25.00%	N/A
Man GLG Alpha Select Alternative		DL, DN, DNY, IL, IN			
Man GLG European Equity Alternative		DN, IN	IMU, IXXN, INU	INZ	
Man AHL Multi Strategy Alternative		DN, IN			
Man AHL TargetRisk			INU		D, I, DV, IV, DJ, DW, DRV, DU
Man GLG European Mid-Cap Equity Alternative	INF	DN, DNY, IN			
Man GLG Global Emerging Markets Debt Total Return		DL, DMF, IL, IMF			D, DR, DY, I
Man GLG Innovation Equity Alternative		DN, DNF, IN, INF, IXN	INU		
Man Alternative Style Risk Premia			INU		D, I
Man GLG High Yield Opportunities			ILU		D, I, IF, DV, IV
Man GLG Credit Multi-Strategy Alternative		DN, IN	INU		
Man GLG Event Driven Alternative		DNFY, DN, INF, IN	INU, INXX		IU
Man GLG Global Debt Total Return					I
Man GLG High Yield Opportunities DE			ILU		I
Man GLG Global Consumer Equity Alternative		DN, IN, INF			
Man GLG Japan Equity Alternative		INF, IN			
Man GLG US Equity Extended		IM, IMF			IU
Man GLG Asia Pacific (ex-Japan) Equity Alternative		INF, IN			IU
Man GLG Convertible Arbitrage Alternative		IN, INF			IU
Man GLG RI Global Sustainable Growth Alternative		IN, INF			IU
Man GLG RI Sustainable Energy Transition Alternative		IN, INF			
Man AHL Global Bond					I

Performance fees accrue at each valuation point and are calculated by the Administrator on the dates set out below in respect of each Share Class (each a "Calculation Date"):

- in case of all the Share Classes with the exception of those funds noted in point 2 below, performance fees are calculated annually in arrears as at the last business day in the twelve month period ending on 31 December in each year; or
- in case of all the Share Classes of Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative and Man GLG Asia Pacific (ex-Japan) Equity Alternative, performance fees are calculated for the period from 1 July 2020 to 26 November 2020, thereafter from 27 November 2020 to 31 December 2021 and annually as at the last business day of period from 1 January to 31 December in each year thereafter. In each case the performance fee is calculated in arrears as at the last business day of the period.

The Manager receives no performance fee for Classes D, I, DV, IV, DJ, DW, DRV and DU of Man AHL TargetRisk, Classes D, DR, DY and I of Man GLG Global Emerging Markets Debt Total Return, Classes D and I of Man Alternative Style Risk Premia, Class I and IF of Man GLG Global Debt Total Return, Classes D, I, IF, DV and IV of Man GLG High Yield Opportunities, Class IU of Man GLG Event Driven Alternative, Class I of Man GLG High Yield Opportunities DE, Class IU of Man GLG US Equity Extended, Class IU of Man GLG Asia Pacific (ex-Japan) Equity Alternative, Class IU of Man GLG Convertible Arbitrage Alternative, Class IU of Man GLG RI Global Sustainable Growth Alternative, Class I of Man AHL Global Bond and Classes I and DV of Man AHL Active Balanced, Classes D and I of Man AHL TargetRisk Moderate and Classes D, I and IF of Man AHL Target Growth Alternative..

The Manager pays the fees of the Investment Manager, Administrator and the Distributor.

The Manager may also receive distribution fees, up-front sales charges and contingent deferred sales charges.

8. Fees and expenses (continued)

Administration fees

The Fund is subject to an administration fee in respect of each Portfolio in relation to administration services provided by the Administrator and the Investment Manager. The administration fee is an amount which may not exceed 0.30% per annum of the Net Asset Value of the relevant Portfolio. The amount paid to each of the Administrator and Investment Manager is determined between the parties from time to time.

The Investment Manager receives only the portion of the administration fee relating to the administrative support services it provides pursuant to the Administrative Services Agreement. Part of the administration fee is paid by the Fund to the Manager (for on-payment to the Administrator) monthly in arrears and the remainder is paid by the Fund to the Investment Manager. The Fund also reimburses the Manager out of the assets of the Fund for reasonable out-of-pocket expenses incurred by the Administrator and the Investment Manager. The Manager is responsible for reimbursing the Administrator and the Investment Manager for these expenses.

Depository fees

The Fund pays the Depository a depository fee which may not exceed 0.04% per annum of the Net Asset Value of the relevant Portfolio together with value added tax, if any, applicable to such fees. The Fund also reimburses the Depository out of the assets of the relevant Portfolio for reasonable out-of-pocket expenses will accrue from day to day (which will not exceed normal commercial rates) and reasonable out of pocket expenses of any sub-custodian appointed by the Depository and will be liable for transaction charges. The fee and expenses of the Depository are paid monthly in arrears.

Directors' fees

The Fund pays the fees of the Directors. Currently each Director's fee is not expected to exceed €15,000 per annum. The Directors' fees for the year ended 31 December 2021 were €45,000 (31 December 2020: €45,000). In addition, the Directors receive reimbursement for travel and other out-of-pocket expenses relating to attendance at meetings and other matters, including any expenses relating to the performance of due diligence for the benefit of the Fund.

Distribution fees

There were no distribution fees charged to the Fund for the years ended 31 December 2021 and 31 December 2020.

Details of management, performance, administration and depository fees incurred by the Fund during the year are shown in the statement of comprehensive income.

Amounts unpaid by the Fund at the year end relating to management, performance, administration and depository fees are shown below:

	2021 Combined Fund US\$	2020 Combined Fund US\$
Management fees	9,787,869	7,772,556
Performance fees	41,795,033	28,061,630
Administration fees	10,923,753	9,029,091
Depository fees	633,700	535,095

Administration fees and depository fees payable are included in accrued expenses and other liabilities in the statement of financial position.

9. Related party transactions

Man Asset Management (Ireland) Limited is a related party through its holding of one Subscriber Share in the Fund. John Morton, a director of the Fund, holds the second Subscriber Share.

During the year ended 31 December 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\$Nil (31 December 2020: US\$104,281).

During the year Samantha McConnell, Ronan Daly and Bronwyn Wright earned Directors' fee of €15,000 each. John Morton has elected to waive his Directors' fee as he is the CEO and a director of Man Asset Management (Ireland) Limited, the Manager of the Fund.

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.

9. Related party transactions (continued)

GLG Partners LP, GLG LLC, AHL Partners LLP, Numeric Investors LLC and Man Solutions Limited - the Investment Managers of the Portfolios, Man Asset Management (Ireland) Limited - the Manager of the Fund, Man Investments AG - the Distributor in relation to the Portfolios are indirect wholly-owned subsidiaries of Man Group plc and all subsidiaries of Man Group plc are 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, Man 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 year ended 31 December 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 £1,179,245 (31 December 2020: £Nil), €574,675 (31 December 2020: €1,065,487), €156,060 (31 December 2020: €Nil), US\$565,858 (31 December 2020: US\$Nil), US\$6,813 (31 December 2020: US\$Nil), US\$481,281 (31 December 2020: US\$219,762), US\$19,483 (31 December 2020: US\$91,626), ¥1,596,433 (31 December 2020: ¥607,405), US\$40,544 (31 December 2020: US\$4,072), US\$77,787 (31 December 2020: US\$22), US\$11,181 (31 December 2020: US\$Nil), US\$2,318 (31 December 2020: US\$Nil) and €4,626 (31 December 2020: €Nil) respectively.

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

31 December 2021	Type of fees /(income)	Total fees /(income) US\$	Fees payable /(receivable) US\$
Related party			
Man Asset Management (Ireland) Limited	Management fees	102,205,691	9,787,869
Man Asset Management (Ireland) Limited	Performance fees	41,944,245	41,795,033
Man Asset Management (Ireland) Limited	Administration fees*	38,491,304	10,923,753
Man Asset Management (Ireland) Limited	Expense reimbursement	(17,902,298)	(4,863,442)
Directors	Directors' fees	53,176	-
31 December 2020	Type of fees /(income)	Total fees /(income) US\$	Fees payable /(receivable) US\$
Related party			
Man Asset Management (Ireland) Limited	Management fees	79,950,499	7,772,556
Man Asset Management (Ireland) Limited	Performance fees	41,909,764	28,061,630
Man Asset Management (Ireland) Limited	Administration fees*	29,160,897	9,029,091
Man Asset Management (Ireland) Limited	Expense reimbursement	(12,145,740)	(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 statement of financial position.

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

9. Related party transactions (continued)

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

Portfolio	Redeemable Participating Shares	
	31 December 2021	31 December 2020
Man GLG Alpha Select Alternative	29,678	74,049
Man GLG European Equity Alternative	160	27,639
Man AHL Multi Strategy Alternative	1,225	2,379
Man AHL TargetRisk	2,073,570	92,789
Man GLG European Mid-Cap Equity Alternative	818	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	4,390	435,494
Man AHL Active Balanced	6,671,461	30
Man GLG High Yield Opportunities	48,845	16,526
Man GLG Credit Multi-Strategy Alternative	278,926	272,004
Man GLG Event Driven Alternative	285,080	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	-	129,017
Man GLG Japan Equity Alternative	-	150,020
Man GLG US Equity Extended	-	40
Man AHL TargetRisk Moderate	200,020	200,020
Man GLG Asia Pacific (ex-Japan) Equity Alternative	174,533	80,030
Man AHL Target Growth Alternative	928,774	n/a
Man GLG Convertible Arbitrage Alternative	50	n/a
Man GLG RI Global Sustainable Growth Alternative	125,311	n/a
Man GLG RI Sustainable Energy Transition Alternative	100,030	n/a
Man AHL Global Bond	30	n/a

10. Share capital

The authorised share capital of the Fund is 500,000,000,002 divided into 2 Subscriber Shares of EUR1 each and 500,000,000,000 Shares of no par value initially designated as unclassified Shares. The Directors are empowered to issue up to 500,000,000,000 Shares of no par value designated as Shares of any series or class on such terms as they think fit.

Subscriber Shares of the Fund

The Subscriber Shares are each held by Man Asset Management (Ireland) Limited and John Morton in Nominee capacity. The Subscriber Shares were fully issued when the Fund was launched. They entitle the holders to attend and vote at general meetings of the Fund but do not entitle the holders to participate in the profits or assets of the Fund except for a return of capital on a winding-up. The Subscriber Share capital is beneficially held by or on behalf of the Manager. All issued Shares are fully paid. All these Issued Subscriber Shares are fully paid.

Redeemable Participating Shares

The Fund's Redeemable Participating Shares are redeemable at the shareholder's option on each Dealing Day with 1 business day written notice for Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man AHL Active Balanced, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG European Mid-Cap Equity Alternative, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man GLG High Yield Opportunities, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG High Yield Opportunities DE, Man GLG Global Consumer Equity Alternative, 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, Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man AHL Global Bond, and with 5 days' written notice for Man GLG Credit Multi-Strategy Alternative. The Fund's Redeemable Participating Shares are classified as financial liabilities. The Fund is therefore potentially exposed to daily redemptions by its shareholders. The exposure to liquidity risk through shareholder redemption requests is managed by specifically setting the redemption notice period to accommodate the expected liquidity of the underlying investment as agreed by the Investment Managers.

The Fund manages its obligation to repurchase the Shares when required to do so and its overall liquidity risk by:

- Allowing for redemptions only during the each Business Day.
- Requiring a 1 Business Day notice period before redemptions.

10. Share capital (continued)

Redeemable Participating Shares (continued)

The Fund's policy is to satisfy redemption requests by any one of the following means or as may otherwise be provided in the Fund's Prospectus:

- Withdrawal of cash deposits.
- Disposal of assets

All issued Shares are fully paid. The Fund's capital is represented by these shares with no par value and with each carrying one vote. They are entitled to dividends and to payment of a proportionate share based on the Fund's Net Asset Value per Share on the redemption date.

Investors may be subject to an upfront sales charge of up to 5% of their proposed subscription, payable to the Manager in respect of any subscription for any Class of Shares.

As at 31 December 2021, Shares amounted to the following:

	Shares as at 1 January 2021	Subscriptions	Redemptions	Shares as at 31 December 2021
<i>Man GLG Alpha Select Alternative</i>				
DL GBP	14,430	7,912	(7,884)	14,458
DL H EUR	138,918	80,517	(23,652)	195,783
DL H USD	34,415	5,632	(6,348)	33,699
DN H USD	-	31,514	-	31,514
DNY H EUR	167,438	203,766	(54,052)	317,152
IL GBP	480,022	55,849	(134,905)	400,966
IL GBP Dist	1,341,916	262,041	(247,963)	1,355,994
IL H EUR	3,380,785	910,791	(1,456,323)	2,835,253
IL H EUR Dist	19,418	5,364	(1,141)	23,641
IL H SEK	640	-	-	640
IL H USD	1,026,137	10,024	(137,394)	898,767
IL H USD Dist	163,671	34,086	(108,468)	89,289
IL U GBP	112,483	1,178	(35,533)	78,128
IN GBP	-	398,162	(1,872)	396,290
IN H CHF	-	85,921	-	85,921
IN H EUR	1,892,649	4,564,711	(867,984)	5,589,376
IN H SEK	728,516	705,132	(298,130)	1,135,518
IN H USD	75,188	86,225	(57,326)	104,087
Total	9,576,626	7,448,825	(3,438,975)	13,586,476
<i>Man GLG European Equity Alternative</i>				
DN EUR	97,567	1,267	(34,720)	64,114
DN H CHF	28,076	-	(3,404)	24,672
DN H GBP	2,280	259	(244)	2,295
DN H NOK	57,753	-	(57,590)	163
DN H SEK	2,199	9	(2,120)	88
DN H USD	55,869	205	(16,330)	39,744
DN U EUR	10	-	-	10
IMU H GBP	-	253,624	(3,432)	250,192
IN EUR	1,043,389	25,454	(297,793)	771,050
IN H GBP	2,306	71	(79)	2,298
IN H SEK	9,042	-	(1,014)	8,028
IN H USD	235,711	67,047	(70,369)	232,389
INU EUR	508,983	-	(2,420)	506,563
INU H USD	10	-	-	10
INZ EUR	18,399	-	(18,399)	-
INZ EUR Dist	8,600	-	(8,600)	-
INZ H CHF Dist	2,800	14	(2,547)	267
INZ H GBP Dist	2,386	-	(2,169)	217
INZ H USD	12,970	34	(12,258)	746
IXN EUR	10	-	-	10
IXN H USD	10	-	-	10
Total	2,088,370	347,984	(533,488)	1,902,866
<i>Man AHL Multi Strategy Alternative</i>				
DN USD	9,872	16	(9,621)	267
DN H EUR	3,570	16	(3,029)	557
DN H GBP	2,307	-	(1,153)	1,154
IN USD	26,299	-	(14,610)	11,689

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2021	Subscriptions	Redemptions	Shares as at 31 December 2021
<i>Man AHL Multi Strategy Alternative (continued)</i>				
IN H EUR	724,632	-	(289,716)	434,916
IN H GBP	15,379	555	(1,939)	13,995
IN H SEK	436,008	-	(8,347)	427,661
Total	1,218,067	587	(328,415)	890,239
<i>Man AHL TargetRisk</i>				
D USD	1,120,789	572,972	(485,932)	1,207,829
D H CHF	199,016	114,062	(28,678)	284,400
D H EUR	958,734	2,719,369	(1,167,895)	2,510,208
D H GBP	20,547	33,671	(6,124)	48,094
D H SEK	14,731	9,586	-	24,317
D H SGD	15,279	12,979	(3,032)	25,226
DJ USD	-	162,246	(55)	162,191
DRV USD	-	48,635	(713)	47,922
DU USD Dist	-	84,149	-	84,149
DU H HKD Dist	-	10	-	10
DU H SGD Dist	-	10	-	10
DV USD	119,477	960,843	(253,326)	826,994
DW USD	-	99,763	(380)	99,383
I USD	2,876,513	2,578,377	(752,730)	4,702,160
I H AUD	7,192,892	5,102,012	(12,286,495)	8,409
I H (BRL) USD	295,592	628,917	(56,845)	867,664
I H CHF	486,475	238,657	(179,681)	545,451
I H EUR	5,985,692	7,374,233	(3,932,008)	9,427,917
I H GBP	2,099,816	2,574,504	(45,639)	4,628,681
I H JPY	2,067,335	221,738	(541,044)	1,748,029
I H SEK	50	-	-	50
I H SGD	75,753	12,154	(6,841)	81,066
INU USD	4,960,060	205,805	(508,260)	4,657,605
INU H CHF	162,714	12,968	(20,768)	154,914
INU H EUR	720,660	93,080	(179,803)	633,937
INU H GBP	194,393	16,230	(34,374)	176,249
IV USD	53,578	252,538	(11,643)	294,473
Total	29,620,096	24,129,508	(20,502,266)	33,247,338
<i>Man GLG European Mid-Cap Equity Alternative</i>				
DN EUR	34,692	626	(25,761)	9,557
DN H USD	1,814	129	(1,636)	307
DNY EUR	6,549	-	(3,557)	2,992
IN EUR	1,855,530	111,894	(1,311,532)	655,892
IN H GBP	37,114	414	(37,287)	241
IN H SEK	50	-	-	50
IN H USD	81,098	4,072	(78,626)	6,544
INF EUR	467,667	68,866	(428,766)	107,767
INF H GBP	25,912	749	(25,930)	731
INF H USD	104	-	-	104
Total	2,510,530	186,750	(1,913,095)	784,185
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
D USD	74,351	164	(9,293)	65,222
D H CHF	6,585	145	(3,560)	3,170
D H EUR	22,368	789	(15,189)	7,968
D H GBP	2,825	165	(425)	2,565
D H NOK	50	-	-	50
DL USD	6,506	-	(3,700)	2,806
DL H EUR	3,182	746	(1,946)	1,982
DMF USD	107,760	-	(58,815)	48,945
DMF H EUR	505	-	-	505
DR USD Dist	128,366	-	(105,968)	22,398
DY H EUR	1,990	-	(624)	1,366
I USD	1,370,114	423,935	(360,178)	1,433,871
I USD Dist	311,453	86,210	(19,349)	378,314

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2021	Subscriptions	Redemptions	Shares as at 31 December 2021
<i>Man GLG Global Emerging Markets Debt Total Return (continued)</i>				
I H AUD	2,253,031	-	-	2,253,031
I H CHF	1,500	64,237	-	65,737
I H EUR	699,731	58,898	(62,836)	695,793
I H EUR Dist	594,000	-	-	594,000
I H GBP	7,462	47,021	(25,910)	28,573
I H SEK	50	-	-	50
IL USD	10	-	-	10
IL H EUR	6,050	4,817	(4,782)	6,085
IMF USD	120,467	195,682	(177,392)	138,757
IMF USD Dist	527,515	45,425	(54,754)	518,186
IMF H EUR	3,692,815	873,546	(1,873,824)	2,692,537
IMF H EUR Dist	2,220,914	110,716	(836,944)	1,494,686
IMF H GBP Dist	1,770	323	(459)	1,634
Total	12,161,370	1,912,819	(3,615,948)	10,458,241
<i>Man GLG Innovation Equity Alternative</i>				
DN USD	345,070	194,492	(265,985)	273,577
DN H CHF	28,370	8,940	(834)	36,476
DN H EUR	102,259	89,249	(91,611)	99,897
DN H SEK	16,600	-	(10,250)	6,350
DNF USD	52,435	1,400	(5,327)	48,508
DNF H EUR	13,887	-	(1,832)	12,055
IN USD	1,018,634	469,419	(468,548)	1,019,505
IN H CHF	27,559	3,679	(25,908)	5,330
IN H EUR	2,291,515	1,211,465	(2,186,958)	1,316,022
IN H GBP	464,885	200,948	(299,358)	366,475
IN H SEK	408,986	352,604	(212,979)	548,611
INF USD	49,897	26,933	(52,172)	24,658
INF H EUR	273,869	4,868	(40,635)	238,102
INF H GBP	6,456	-	(2,110)	4,346
INU H EUR	10	-	-	10
INU H GBP	448	-	(392)	56
XN H EUR	-	1,861,843	(84,809)	1,777,034
Total	5,100,880	4,425,840	(3,749,708)	5,777,012
<i>Man Alternative Style Risk Premia</i>				
D USD	9,372	-	(5,292)	4,080
D H DKK	2,308,432	-	(2,265,734)	42,698
D H EUR	77	2	-	79
D H NOK	5,150	-	-	5,150
D H SEK	42,607	685	(39,801)	3,491
I USD	20,787	-	(20,777)	10
I H AUD	153,777	26,838	(17,907)	162,708
I H CHF	10,179	-	(10,179)	-
I H DKK	50	124,848	(27,705)	97,193
I H EUR	1,088,179	223,726	(42,440)	1,269,465
I H GBP	2,356,163	225,646	(693,877)	1,887,932
I H JPY	687,254	21,946	(684,101)	25,099
I H NZD	114,969	-	-	114,969
I H SEK	2,536	-	(2,486)	50
INU H EUR	191,436	363,912	(498,393)	56,955
INU H GBP	-	182,339	(70,087)	112,252
INU USD	1,228,656	71,643	(793,701)	506,598
Total	8,219,624	1,241,585	(5,172,480)	4,288,729
<i>Man AHL Active Balanced</i>				
DV USD	-	13,077	-	13,077
I H EUR	10	-	-	10
I H GBP	10	-	-	10
I H JPY	12,282,868	709,487	(6,320,924)	6,671,431
I H USD	811,982	28,077	(206,875)	633,184
Total	13,094,870	750,641	(6,527,799)	7,317,712

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2021	Subscriptions	Redemptions	Shares as at 31 December 2021
<i>Man GLG High Yield Opportunities</i>				
D EUR	29,559	48,042	(4,100)	73,501
D H CHF	-	15,973	-	15,973
D H USD Dist	-	1,310	-	1,310
DV H USD	10	6,026	(1,412)	4,624
I EUR	78,503	593,521	(165,434)	506,590
I EUR Dist	-	310,693	(1,236)	309,457
I H (BRL) EUR	-	21,000	-	21,000
I H CHF	-	13,204	-	13,204
I H GBP	298,791	30,687	(187,757)	141,721
I H USD	65,376	2,845,597	(93,423)	2,817,550
I H USD Dist	6,231	16,580	(13,350)	9,461
IF EUR	21,688	9,156	(13,808)	17,036
IF H GBP	835,804	133,263	(134,770)	834,297
IF H GBP Dist	401,043	55,903	(320,350)	136,596
IF H GBP G-Dist	62,472	25,875	(20,158)	68,189
ILU H GBP G-Dist	181,060	-	-	181,060
IV H USD	6	25,073	-	25,079
Total	1,980,543	4,151,903	(955,798)	5,176,648
<i>Man GLG Credit Multi-Strategy Alternative</i>				
DN H EUR	10	-	-	10
IN USD	51,373	6,922	(1,355)	56,940
IN H EUR	221,916	235,801	(221,916)	235,801
IN H SEK	50	-	-	50
INU H GBP	10	-	-	10
Total	273,359	242,723	(223,271)	292,811
<i>Man GLG Event Driven Alternative</i>				
DN USD	4,304	122,136	(2,360)	124,080
DN H CHF	-	22,219	(310)	21,909
DN H EUR	60,171	248,947	(20,387)	288,731
DNFY H EUR	13,700	435	(2,000)	12,135
DNFY USD	40,607	-	(6,443)	34,164
IN USD	70,435	575,146	(34,197)	611,384
IN H CHF	-	66,876	(10)	66,866
IN H EUR	1,878,714	3,112,652	(1,570,273)	3,421,093
IN H GBP	46,146	220,155	(15,561)	250,740
IN H SEK	50	83,222	-	83,272
INF USD	55,514	9,331	(3,025)	61,820
INF H EUR	42,403	184,340	(10,240)	216,503
INU H EUR	481,669	1,360,256	(127,433)	1,714,492
IU USD	160,243	23,237	(24,128)	159,352
INXX H EUR	0.1	28,818	(417)	28,401
Total	2,853,956	6,057,770	(1,816,784)	7,094,942
<i>Man GLG Global Debt Total Return</i>				
I C EUR	10	-	-	10
I C USD	118,165	5,701	(23,866)	100,000
I H CHF	12,814	1,121	(13,175)	760
I H EUR	101,998	4,397	(104,345)	2,050
Total	232,987	11,219	(141,386)	102,820
<i>Man GLG High Yield Opportunities DE</i>				
I EUR	10	25,889	(15,221)	10,678
I EUR Dist	1,006,088	534,081	(21,408)	1,518,761
ILU EUR G Dist	1,100,000	2,074,757	-	3,174,757
Total	2,106,098	2,634,727	(36,629)	4,704,196
<i>Man GLG Global Consumer Equity Alternative</i>				
DN H EUR	10	-	(10)	-
IN USD	128,987	166,179	(295,166)	-
IN H EUR	10	3,030	(3,040)	-
INF USD	10	-	(10)	-
Total	129,017	169,209	(298,226)	-

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2021	Subscriptions	Redemptions	Shares as at 31 December 2021
<i>Man GLG Japan Equity Alternative</i>				
IN H EUR	49,914	15,394	(65,308)	-
IN H USD	150,000	578,773	(728,773)	-
INF H EUR	655	12,941	(13,596)	-
Total	200,569	607,108	(807,677)	-
<i>Man GLG US Equity Extended</i>				
IM USD	10	-	(10)	-
IM C EUR	10	-	(10)	-
IM C GBP	10	-	(10)	-
IMF C EUR	10	-	(10)	-
IU C GBP	518,369	-	(518,369)	-
Total	518,409	-	(518,409)	-
<i>Man AHL TargetRisk Moderate</i>				
D USD	-	620	-	620
D H CHF	-	1,000	-	1,000
D H EUR	26,764	50,423	(29,088)	48,099
I USD	200,000	2,460	-	202,460
I H CHF	-	34,232	-	34,232
I H EUR	37,208	16,151	(9,371)	43,988
Total	263,972	104,886	(38,459)	330,399
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>				
IN USD	80,000	94,493	-	174,493
IN H EUR	10	6,514	-	6,524
IN H GBP	10	-	-	10
INF USD	10	543	-	553
INF H EUR	-	10	-	10
IU H GBP	-	98,191	(49,327)	48,864
Total	80,030	199,751	(49,327)	230,454
<i>Man AHL Target Growth Alternative</i>				
D H CHF	-	1,500	-	1,500
D H EUR	-	10	-	10
I USD	-	400,000	(200,000)	200,000
I H EUR	-	39,172	(20,147)	19,025
I H GBP	-	10	-	10
IF H GBP	-	10	-	10
IF H JPY	-	789,500	(60,766)	728,734
Total	-	1,230,202	(280,913)	949,289
<i>Man GLG Convertible Arbitrage Alternative</i>				
IN USD	-	159,837	(159,827)	10
IN H EUR	-	58,483	-	58,483
IN H GBP	-	10	-	10
INF USD	-	112,158	(59,928)	52,230
INF H EUR	-	598,412	(106,428)	491,984
IU USD	-	273,343	(15,256)	258,087
IU H GBP	-	74,547	(44,545)	30,002
Total	-	1,276,790	(385,984)	890,806
<i>Man GLG RI Global Sustainable Growth Alternative</i>				
IN USD	-	123,549	-	123,549
IN H EUR	-	1,733	-	1,733
IN H GBP	-	10	-	10
INF H EUR	-	10	-	10
IU H GBP	-	149,081	(89,292)	59,789
Total	-	274,383	(89,292)	185,091
<i>Man GLG RI Sustainable Energy Transition Alternative</i>				
IN EUR	-	10	-	10
IN H GBP	-	10	-	10
IN H USD	-	100,000	-	100,000
INF EUR	-	10	-	10
Total	-	100,030	-	100,030

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2021	Subscriptions	Redemptions	Shares as at 31 December 2021
<i>Man AHL Global Bond</i>				
I USD	-	200,000	-	200,000
I H EUR	-	10	-	10
I H GBP	-	10	-	10
I H JPY	-	10	-	10
Total	-	200,030	-	200,030

As at 31 December 2020, Shares amounted to the following:

	Shares as at 1 January 2020	Subscriptions	Redemptions	Shares as at 31 December 2020
<i>Man GLG European Alpha Alternative</i>				
DN EUR	28,575	71	(28,646)	-
DN H GBP	3,496	3,508	(7,004)	-
DN H USD	10,552	14	(10,566)	-
IN EUR	478,215	5,412	(483,627)	-
IN H GBP	1,237	180	(1,417)	-
IN H USD	1,254	-	(1,254)	-
INF EUR	370,676	6,090	(376,766)	-
Total	894,005	15,275	(909,280)	-
<i>Man GLG Alpha Select Alternative</i>				
DL GBP	11,827	4,484	(1,881)	14,430
DL H EUR	171,033	51,357	(83,472)	138,918
DL H USD	29,760	4,672	(17)	34,415
DNY H EUR	79,706	131,835	(44,103)	167,438
IL GBP	516,302	101,813	(138,093)	480,022
IL GBP Dist	1,459,833	194,401	(312,318)	1,341,916
IL H EUR	3,872,676	436,657	(928,548)	3,380,785
IL H EUR Dist	14,858	6,106	(1,546)	19,418
IL H SEK	50	590	-	640
IL H USD	1,147,528	11,135	(132,526)	1,026,137
IL H USD Dist	154,018	15,041	(5,388)	163,671
IL U GBP	160,844	41,500	(89,861)	112,483
IN H EUR	1,396,155	1,091,844	(595,350)	1,892,649
IN H SEK	385,447	561,215	(218,146)	728,516
IN H USD	78,173	107,194	(110,179)	75,188
Total	9,478,210	2,759,844	(2,661,428)	9,576,626
<i>Man GLG European Equity Alternative</i>				
DN EUR	371,228	18,735	(292,396)	97,567
DN H CHF	30,227	-	(2,151)	28,076
DN H GBP	2,837	-	(557)	2,280
DN H NOK	64,120	163	(6,530)	57,753
DN H SEK	2,749	44	(594)	2,199
DN H USD	73,908	1,497	(19,536)	55,869
DN U EUR	10	-	-	10
IN EUR	1,948,010	42,910	(947,531)	1,043,389
IN H GBP	2,828	2	(524)	2,306
IN H SEK	11,747	-	(2,705)	9,042
IN H USD	389,455	233,363	(387,107)	235,711
INU EUR	342,055	247,765	(80,837)	508,983
INU H USD	10	-	-	10
INZ EUR	153,322	9,094	(144,017)	18,399
INZ EUR Dist	12,300	-	(3,700)	8,600
INZ H CHF Dist	60,897	1,449	(59,546)	2,800
INZ H GBP Dist	20,606	1,895	(20,115)	2,386
INZ H USD	108,695	8,041	(103,766)	12,970
INZ H USD Dist	8,262	-	(8,262)	-
IXN EUR	10	6,127	(6,127)	10
IXN H USD	10	46,455	(46,455)	10
Total	3,603,286	617,540	(2,132,456)	2,088,370

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2020	Subscriptions	Redemptions	Shares as at 31 December 2020
<i>Man AHL Multi Strategy Alternative</i>				
DN USD	93,897	281	(84,306)	9,872
DN H EUR	9,872	4,804	(11,106)	3,570
DN H GBP	3,818	-	(1,511)	2,307
IN USD	27,011	21,195	(21,907)	26,299
IN H CHF	55,116	-	(55,116)	-
IN H EUR	500,443	596,154	(371,965)	724,632
IN H GBP	25,719	4,657	(14,997)	15,379
IN H SEK	1,218,406	970,449	(1,752,847)	436,008
Total	1,934,282	1,597,540	(2,313,755)	1,218,067
<i>Man AHL TargetRisk</i>				
D USD	238,486	1,089,484	(207,181)	1,120,789
D H CHF	120,141	119,590	(40,715)	199,016
D H EUR	392,146	794,259	(227,671)	958,734
D H GBP	9,087	13,572	(2,112)	20,547
D H SEK	11,410	3,321	-	14,731
D H SGD	6,006	12,027	(2,754)	15,279
DV USD	-	122,792	(3,315)	119,477
I USD	827,209	3,590,168	(1,540,864)	2,876,513
I H AUD	-	7,192,892	-	7,192,892
I H CHF	306,601	257,695	(77,821)	486,475
I H EUR	2,463,604	5,560,593	(2,038,505)	5,985,692
I H GBP	1,939,426	241,733	(81,343)	2,099,816
I H JPY	1,911,407	459,051	(303,123)	2,067,335
I H SEK	50	-	-	50
I H SGD	2,365	73,388	-	75,753
I H (BRL) USD	38,500	258,391	(1,299)	295,592
INU H CHF	-	166,362	(3,648)	162,714
INU H EUR	-	747,320	(26,660)	720,660
INU H GBP	-	198,044	(3,651)	194,393
INU USD	2,273,665	3,067,915	(381,520)	4,960,060
IV USD	-	54,498	(920)	53,578
Total	10,540,103	24,023,095	(4,943,102)	29,620,096
<i>Man GLG European Mid-Cap Equity Alternative</i>				
DN EUR	119,925	4,320	(89,553)	34,692
DN H USD	16,561	738	(15,485)	1,814
DNY EUR	34,364	1,654	(29,469)	6,549
IN EUR	3,371,130	288,292	(1,803,892)	1,855,530
IN F EUR	609,283	351	(141,967)	467,667
IN H GBP	26,847	18,779	(8,512)	37,114
IN H SEK	50	-	-	50
IN H USD	96,294	2,846	(18,042)	81,098
INF H GBP	37,867	7,138	(19,093)	25,912
INF H USD	104	-	-	104
Total	4,312,425	324,118	(2,126,013)	2,510,530
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
D USD	98,621	779	(25,049)	74,351
D H CHF	250	6,335	-	6,585
D H EUR	24,803	15,793	(18,228)	22,368
D H GBP	2,825	-	-	2,825
D H NOK	50	-	-	50
DL USD	6,506	253	(253)	6,506
DL H EUR	7,699	9,735	(14,252)	3,182
DMF USD	166,680	5,519	(64,439)	107,760
DMF H EUR	505	-	-	505
DR USD Dist	460,135	11,553	(343,322)	128,366
DY USD	294	-	(294)	-
DY H EUR	2,128	267	(405)	1,990

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2020	Subscriptions	Redemptions	Shares as at 31 December 2020
<i>Man GLG Global Emerging Markets Debt Total Return (continued)</i>				
I USD	2,584,712	270,350	(1,484,948)	1,370,114
I USD Dist	279,751	53,040	(21,338)	311,453
I H AUD	2,253,031	-	-	2,253,031
I H CHF	1,500	-	-	1,500
I H EUR	780,146	104,545	(184,960)	699,731
I H EUR Dist	1,036,000	21,000	(463,000)	594,000
I H GBP	7,935	1,465	(1,938)	7,462
I H SEK	50	-	-	50
IL USD	14,640	-	(14,630)	10
IL H EUR	179,611	100,394	(273,955)	6,050
IMF USD	422,434	256,666	(558,633)	120,467
IMF USD Dist	630,731	97,309	(200,525)	527,515
IMF H EUR	5,153,549	396,977	(1,857,711)	3,692,815
IMF H EUR Dist	2,881,680	119,151	(779,917)	2,220,914
IMF H GBP Dist	6,065	6,628	(10,923)	1,770
Total	17,002,331	1,477,759	(6,318,720)	12,161,370
<i>Man GLG Innovation Equity Alternative</i>				
DN USD	169,825	240,649	(65,404)	345,070
DN H CHF	12,910	15,635	(175)	28,370
DN H EUR	1,346	120,179	(19,266)	102,259
DN H SEK	12,200	5,750	(1,350)	16,600
DNF USD	-	53,321	(886)	52,435
DNF H EUR	101	25,138	(11,352)	13,887
IN USD	588,943	513,280	(83,589)	1,018,634
IN H CHF	31,964	25,376	(29,781)	27,559
IN H EUR	1,957,701	1,932,943	(1,599,129)	2,291,515
IN H GBP	393,873	109,931	(38,919)	464,885
IN H SEK	50	420,558	(11,622)	408,986
INF USD	16,846	53,209	(20,158)	49,897
INF H EUR	464,755	186,550	(377,436)	273,869
INF H GBP	7,539	716	(1,799)	6,456
INU H EUR	255,253	197,630	(452,873)	10
INU H GBP	59,659	4,818	(64,029)	448
Total	3,972,965	3,905,683	(2,777,768)	5,100,880
<i>Man Alternative Style Risk Premia</i>				
D USD	14,791	2,880	(8,299)	9,372
D H DKK	10,021,221	715,659	(8,428,448)	2,308,432
D H EUR	89	38	(50)	77
D H NOK	5,148	2	-	5,150
D H SEK	177,511	48,291	(183,195)	42,607
I USD	297,557	-	(276,770)	20,787
I H AUD	75,703	194,053	(115,979)	153,777
I H CHF	20,472	-	(10,293)	10,179
I H DKK	-	50	-	50
I H EUR	669,215	663,116	(244,152)	1,088,179
I H GBP	1,105,635	1,843,314	(592,786)	2,356,163
I H JPY	1,358,364	233,405	(904,515)	687,254
I H NZD	-	114,969	-	114,969
I H SEK	11,177	53	(8,694)	2,536
INU USD	530,756	753,328	(55,428)	1,228,656
INU H EUR	607,531	58,027	(474,122)	191,436
Total	14,895,170	4,627,185	(11,302,731)	8,219,624

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2020	Subscriptions	Redemptions	Shares as at 31 December 2020
<i>Man AHL Active Balanced</i>				
I H EUR	10	-	-	10
I H GBP	10	-	-	10
I H JPY	5,043,782	7,752,732	(513,646)	12,282,868
I H USD	10	1,034,228	(222,256)	811,982
Total	5,043,812	8,786,960	(735,902)	13,094,870
<i>Man GLG High Yield Opportunities</i>				
D EUR	2,439	27,741	(621)	29,559
DV H USD	-	21	(11)	10
I EUR	15,773	191,230	(128,500)	78,503
I H GBP	190,962	169,198	(61,369)	298,791
I H USD	895	65,321	(840)	65,376
I H USD Dist	-	6,231	-	6,231
IF EUR	36,641	3,200	(18,153)	21,688
IF H GBP	640,769	299,176	(104,141)	835,804
IF H GBP Dist	360,349	131,802	(91,108)	401,043
IF H GBP G-Dist	29,734	37,851	(5,113)	62,472
ILU H GBP G-Dist	137,930	43,130	-	181,060
I H USD	-	10	(4)	6
Total	1,415,492	974,911	(409,860)	1,980,543
<i>Man GLG Credit Multi-Strategy Alternative</i>				
DN H EUR	10	-	-	10
IN USD	39,195	12,178	-	51,373
IN H EUR	231,063	-	(9,147)	221,916
IN H SEK	50	-	-	50
INU H GBP	10	-	-	10
Total	270,328	12,178	(9,147)	273,359
<i>Man GLG Event Driven Alternative</i>				
DN USD	-	4,304	-	4,304
DN H EUR	-	62,642	(2,471)	60,171
DNFY H EUR	13,450	250	-	13,700
DNFY USD	39,575	10,746	(9,714)	40,607
IN USD	24,885	164,433	(118,883)	70,435
IN H EUR	335,742	1,570,697	(27,725)	1,878,714
IN H GBP	12,669	47,604	(14,127)	46,146
IN H SEK	50	-	-	50
INF USD	8,700	48,599	(1,785)	55,514
INF H EUR	455,156	92,876	(505,629)	42,403
INU H EUR	-	504,083	(22,414)	481,669
IU USD	-	181,696	(21,453)	160,243
INXX H EUR	-	0.1	-	0.1
Total	890,227	2,687,930	(724,201)	2,853,956
<i>Man GLG Global Debt Total Return</i>				
I C EUR	10	-	-	10
I C USD	100,000	35,588	(17,423)	118,165
I H CHF	-	13,215	(401)	12,814
I H EUR	-	102,087	(89)	101,998
Total	100,010	150,890	(17,913)	232,987
<i>Man GLG High Yield Opportunities DE</i>				
I EUR	10	-	-	10
I EUR Dist	500,000	735,910	(229,822)	1,006,088
ILU EUR Dist	-	1,100,000	-	1,100,000
Total	500,010	1,835,910	(229,822)	2,106,098

10. Share capital (continued)

Redeemable Participating Shares (continued)

	Shares as at 1 January 2020	Subscriptions	Redemptions	Shares as at 31 December 2020
<i>Man GLG Global Consumer Equity Alternative</i>				
DN H EUR	-	10	-	10
IN USD	200,000	-	(71,013)	128,987
IN H EUR	-	10	-	10
INF USD	-	10	-	10
Total	200,000	30	(71,013)	129,017
<i>Man GLG Japan Equity Alternative</i>				
IN H EUR	-	50,507	(593)	49,914
IN H USD	-	150,000	-	150,000
INF H EUR	-	655	-	655
Total	-	201,162	(593)	200,569
<i>Man GLG US Equity Extended</i>				
IM USD	-	10	-	10
IM C EUR	-	10	-	10
IM C GBP	-	512,333	(512,323)	10
IMF C EUR	-	10	-	10
IU C GBP	-	518,369	-	518,369
Total	-	1,030,732	(512,323)	518,409
<i>Man AHL TargetRisk Moderate</i>				
D H EUR	-	27,254	(490)	26,764
I USD	-	400,000	(200,000)	200,000
I H EUR	-	37,208	-	37,208
Total	-	464,462	(200,490)	263,972
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>				
IN USD	-	80,000	-	80,000
IN H EUR	-	10	-	10
IN H GBP	-	10	-	10
INF USD	-	10	-	10
Total	-	80,030	-	80,030

Capital management

As a result of the ability to issue, repurchase and resell Redeemable Participating Shares, the capital of the Fund can vary depending on the demand for the redemptions and subscriptions to the Fund. The Fund is not subject to externally imposed capital requirements and has no restrictions on the issue, redemption of Redeemable Participating Shares other than those set out in the Fund's Prospectus, repurchase and resale of the shares.

The Fund's objectives for managing capital may include:

- investing the capital in investments meeting the description, risk exposure and expected return indicated in the Fund's Prospectus;
- achieving consistent returns while safeguarding capital by investing in diversified portfolios, by participating in derivative and other advanced capital markets and by using various investment strategies and hedging techniques; maintaining sufficient liquidity to meet the expenses of the Fund and to meet redemption requests as they arise; and
- maintaining sufficient size to make the operation of the Fund cost-efficient; and
- maintaining sufficient liquidity to meet the expenses of the Fund and to meet redemption requests as they arise.

Refer to 'Financial risk management' (note 6 under 'Liquidity risk') for the policies and processes applied by the Fund in managing its capital and its obligation to repurchase the Redeemable Participating Shares.

11. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG Global Consumer Equity Alternative, 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 31 December 2021:

US\$1 = AUD1.37533	US\$1 = DKK6.54022	US\$1 = KRW1,250.00000	US\$1 = RON4.35161
US\$1 = BRL5.57103	US\$1 = €0.87935	US\$1 = MXN20.44990	US\$1 = RUB75.18797
US\$1 = CAD1.26310	US\$1 = £0.73828	US\$1 = MYR4.16667	US\$1 = SEK9.04977
US\$1 = CHF0.91116	US\$1 = HKD7.79423	US\$1 = NOK8.81834	US\$1 = SGD1.34807
US\$1 = CLP833.333331	US\$1 = HUF322.58065	US\$1 = NZD1.46049	US\$1 = THB33.44482
US\$1 = CNH6.35728	US\$1 = IDR10,000.00000	US\$1 = PEN3.99042	US\$1 = TRY13.28021
US\$1 = CNY6.37349	US\$1 = ILS3.11236	US\$1 = PHP51.02041	US\$1 = TWD27.70083
US\$1 = COP5,000.00000	US\$1 = INR74.074070	US\$1 = PLN4.03063	US\$1 = ZAR15.94896
US\$1 = CZK21.83406	US\$1 = JPY114.94253		

The following exchange rates were used to translate foreign currency assets and liabilities in, 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 31 December 2021:

€1 = AED4.17628	€1 = DKK7.43754	€1 = KWD0.34372	€1 = SEK10.29140
€1 = AUD1.56402	€1 = EGP17.85243	€1 = MYR4.73833	€1 = SGD1.53303
€1 = BRL6.33538	€1 = £0.83957	€1 = MXN23.25562	€1 = SAR4.26877
€1 = CAD1.43640	€1 = HKD8.86360	€1 = NOK10.02822	€1 = THB38.03344
€1 = CHF1.03617	€1 = HUF366.83871	€1 = NZD1.66087	€1 = TRY15.10226
€1 = CLP947.66667	€1 = IDR11,372.00000	€1 = PHP58.02041	€1 = TWD31.50139
€1 = CNY7.24793	€1 = JPY130.71264	€1 = PLN4.58364	€1 = US\$1.13720
€1 = COP5686.00000	€1 = KRW1421.50000	€1 = RUB85.50376	€1 = ZAR18.13716
€1 = CZK24.82969			

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative at 31 December 2021:

£1 = CHF1.23417	£1 = HKD10.55729	£1 = US\$1.35450
£1 = €1.19108	£1 = NOK11.94444	£1 = SEK12.25792

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Japan Equity Alternative at 31 December 2021:

¥1 = €0.00765	¥1 = US\$0.00870
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11. Exchange rates (continued)

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 = KRW1,111.11111	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 = IDR10,000.00000	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 = COP3,333.33333	US\$1 = JPY103.09278	US\$1 = PLN3.72578	US\$1 = ZAR14.68429
US\$1 = DKK6.08273			

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE at 31 December 2020:

€1 = AED4.49519	€1 = DKK7.44269	€1 = MXN24.37241	€1 = TRY9.09753
€1 = AUD1.58559	€1 = £0.89509	€1 = NOK10.47559	€1 = TWD34.37607
€1 = BRL6.35647	€1 = HKD9.48497	€1 = PLN4.55892	€1 = US\$1.22360
€1 = CAD1.55892	€1 = HUF359.71223	€1 = SEK10.04621	€1 = ZAR17.96622
€1 = CHF1.08158	€1 = JPY126.10340	€1 = SGD1.61723	
€1 = CNY8.00256	€1 = KRW1351.35135	€1 = SAR4.58968	
€1 = CZK26.26050	€1 = MYR4.92199	€1 = THB36.63004	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative at 31 December 2020:

£1 = CHF1.20834	£1 = €1.11719	£1 = NOK11.70412	£1 = US\$1.36700
£1 = DKK8.31532	£1 = HKD10.59659	£1 = SEK11.22334	

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

12. Net asset valuation comparison

	Outstanding Shares as at 31-Dec-2021	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2021	31-Dec-2021	31-Dec-2020	31-Dec-2019	31-Dec-2021	31-Dec-2020	31-Dec-2019
<i>Man GLG European Alpha Alternative</i>							
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
<i>Man GLG Alpha Select Alternative</i>							
DL GBP	14,458	159.15	147.04	140.58	2,300,937	2,121,732	1,662,766
DL H EUR	195,783	146.30	135.93	130.98	28,642,400	18,882,985	22,401,164
DL H USD	33,699	160.43	148.13	141.09	5,406,442	5,097,844	4,198,815
DN H USD	31,514	102.26	-	-	3,222,572	-	-
DNY H EUR	317,152	112.84	105.27	101.81	35,788,773	17,625,569	8,115,277
IL GBP	400,966	170.07	156.21	148.45	68,192,027	74,984,712	76,644,421
IL GBP Dist	1,355,994	121.85	114.00	110.01	165,227,240	152,979,408	160,590,514
IL H EUR	2,835,253	156.69	144.67	138.63	444,245,300	489,096,998	536,853,102
IL H EUR Dist	23,641	117.44	110.33	107.34	2,776,432	2,142,340	1,594,872
IL H SEK	640	142.04	130.73	124.77	90,912	83,672	6,239
IL H USD	898,767	172.62	158.49	150.05	155,148,077	162,633,524	172,181,432
IL H USD Dist	89,289	125.89	117.63	112.97	11,240,118	19,253,261	17,399,727
IL U GBP	78,128	147.46	135.44	128.67	11,520,450	15,234,347	20,695,136
IN GBP	396,290	107.80	-	-	42,719,416	-	-
IN H CHF	85,921	108.14	-	-	9,291,240	-	-
IN H EUR	5,589,376	114.53	105.98	101.72	640,155,502	200,575,785	142,011,459
IN H SEK	1,135,518	113.28	104.55	100.06	128,629,087	76,164,961	38,568,946
IN H USD	104,087	118.09	108.63	103.25	12,291,893	8,167,433	8,071,291
<i>Man GLG European Equity Alternative</i>							
DN EUR	64,114	113.70	111.62	107.02	7,289,562	10,890,531	39,728,609
DN H CHF	24,672	107.44	105.62	101.59	2,650,636	2,965,456	3,070,861
DN H GBP	2,295	119.27	116.14	110.42	273,705	264,745	313,292
DN H NOK	163	127.42	125.17	119.43	20,811	7,229,144	7,658,170
DN H SEK	88	116.44	113.64	109.16	10,253	249,890	300,037
DN H USD	39,744	127.95	125.08	118.20	5,085,198	6,987,944	8,736,127
DN U EUR	10	100.06	97.01	91.84	1,001	970	918
IMU H GBP	250,192	100.88	-	-	25,240,565	-	-
IN EUR	771,050	122.25	119.22	113.57	94,260,693	124,394,942	221,234,826
IN H GBP	2,298	129.29	125.63	118.54	297,128	289,677	335,227
IN H SEK	8,028	114.15	111.33	106.37	916,309	1,006,662	1,249,553
IN H USD	232,389	133.35	129.56	122.73	30,989,161	30,539,188	47,796,097
INU EUR	506,563	99.78	96.90	92.29	50,542,960	49,322,758	31,569,375
INU H USD	10	108.77	104.83	98.51	1,088	1,048	985
INZ EUR	-	-	106.39	100.73	-	1,957,434	15,443,392
INZ EUR Dist	-	-	89.09	90.34	-	766,204	1,111,124
INZ H CHF Dist	267	85.47	87.77	89.68	22,859	245,781	5,461,151
INZ H GBP Dist	217	90.54	92.32	93.56	19,621	220,279	1,927,934
INZ H USD	746	118.79	114.62	107.76	88,630	1,486,691	11,713,227
INZ H USD Dist	-	-	-	95.78	-	-	791,369
IXN EUR	10	108.37	105.23	100.42	1,084	1,052	1,004
IXN H USD	10	108.30	105.73	100.52	1,083	1,057	1,005

12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2021	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2021	31-Dec-2021	31-Dec-2020	31-Dec-2019	31-Dec-2021	31-Dec-2020	31-Dec-2019
<i>Man AHL Multi Strategy Alternative</i>							
DN USD	267	98.99	101.84	119.50	26,405	1,005,405	11,221,103
DN H EUR	557	90.25	93.81	111.23	50,241	334,889	1,098,056
DN H GBP	1,154	90.14	93.11	109.89	103,991	214,832	419,518
IN USD	11,689	103.88	106.07	123.56	1,214,256	2,789,518	3,337,359
IN H CHF	-	-	-	106.06	-	-	5,845,485
IN H EUR	434,916	90.55	93.37	109.98	39,381,472	67,661,929	55,040,157
IN H GBP	13,995	96.65	99.08	116.04	1,352,665	1,523,658	2,984,471
IN H SEK	427,661	91.30	94.01	110.27	39,043,536	40,988,140	134,348,946
<i>Man AHL TargetRisk</i>							
D USD	1,207,829	167.89	147.85	140.93	202,786,672	165,707,545	33,608,933
D H CHF	284,400	144.81	129.08	125.32	41,183,295	25,689,393	15,055,584
D H EUR	2,510,208	151.83	135.02	130.69	381,116,956	129,448,852	51,247,598
D H GBP	48,094	118.62	104.91	101.05	5,705,009	2,155,623	918,199
D H SEK	24,317	151.94	135.05	130.62	3,694,836	1,989,396	1,490,339
D H SGD	25,226	121.11	106.80	102.20	3,055,140	1,631,872	613,812
DJ USD	162,191	101.32	-	-	16,433,943	-	-
DRV USD	47,922	98.13	-	-	4,702,370	-	-
DU USD Dist	84,149	109.47	-	-	9,211,916	-	-
DU H HKD Dist	10	108.56	-	-	1,086	-	-
DU H SGD Dist	10	109.31	-	-	1,093	-	-
DV USD	826,994	124.26	109.70	-	102,765,471	13,106,872	-
DW USD	99,383	99.60	-	-	9,898,460	-	-
I USD	4,702,160	204.22	178.49	168.86	960,252,188	513,438,229	139,683,015
I H AUD	8,409	122.42	107.70	-	1,029,414	774,686,478	-
I H (BRL) USD	867,664	89.40	82.28	99.67	77,566,186	24,320,442	3,837,125
I H CHF	545,451	153.09	135.43	130.50	83,504,566	65,883,872	40,011,193
I H EUR	9,427,917	163.78	144.55	138.86	1,544,098,548	865,236,789	342,097,010
I H GBP	4,628,681	165.91	145.64	139.28	767,958,565	305,825,089	270,124,700
I H JPY	1,748,029	14,309.62	12,567.67	12,028.28	25,013,624,242	25,981,591,136	22,990,932,340
I H SEK	50	156.90	138.62	133.33	7,845	6,931	6,666
I H SGD	81,066	121.56	106.40	101.06	9,854,512	8,060,245	239,033
INU USD	4,657,605	157.59	137.16	129.21	733,979,872	680,328,205	293,783,642
INU H CHF	154,914	120.64	106.29	-	18,689,434	17,295,371	-
INU H EUR	633,937	117.03	102.86	-	74,190,752	74,128,724	-
INU H GBP	176,249	121.80	106.47	-	21,466,985	20,697,622	-
IV USD	294,473	126.28	110.65	-	37,186,573	5,928,584	-
<i>Man GLG European Mid-Cap Equity Alternative</i>							
DN EUR	9,557	107.06	100.87	104.80	1,023,171	3,499,316	12,567,572
DN H USD	307	125.22	117.87	120.77	38,450	213,835	2,000,104
DNY EUR	2,992	104.36	98.77	102.88	312,237	646,871	3,535,227
IN EUR	655,892	115.69	108.39	111.77	75,878,410	201,112,501	376,798,619
INF EUR	107,767	117.47	109.91	113.32	12,659,649	51,399,524	69,044,040
INF H GBP	731	120.83	112.54	115.37	88,326	2,916,271	4,368,598
INF H USD	104	129.38	120.47	122.32	13,470	12,543	12,736
IN H GBP	241	124.80	116.82	119.77	30,035	4,335,620	3,215,545
IN H SEK	50	110.90	102.94	105.83	5,545	5,147	5,291
IN H USD	6,544	131.02	122.60	124.55	857,344	9,942,497	11,993,409
<i>Man GLG Global Emerging Markets Debt Total Return</i>							
D USD	65,222	105.09	106.06	103.22	6,854,159	7,885,669	10,179,664
D H CHF	3,170	87.80	89.51	88.44	278,332	589,422	22,110
D H EUR	7,968	94.30	95.89	94.46	751,409	2,144,790	2,342,968
D H GBP	2,565	100.40	101.34	98.76	257,523	286,288	278,990
D H NOK	50	99.18	99.70	96.70	4,959	4,985	4,835
DL USD	2,806	98.28	98.95	96.06	275,737	643,704	624,900
DL H EUR	1,982	94.03	95.38	93.80	186,360	303,473	722,227
DMF USD	48,945	101.85	102.54	99.54	4,985,158	11,049,546	16,591,189
DMF H EUR	505	91.06	92.36	90.78	45,999	46,658	45,858
DR USD Dist	22,398	99.52	99.69	96.30	2,228,984	12,796,655	44,311,177
DY USD	-	-	-	98.93	-	-	29,085

12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2021	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2021	31-Dec-2021	31-Dec-2020	31-Dec-2019	31-Dec-2021	31-Dec-2020	31-Dec-2019
<i>Man GLG Global Emerging Markets Debt Total Return (continued)</i>							
DY H EUR	1,366	88.62	90.31	89.18	121,037	179,727	189,787
I USD	1,433,871	109.52	109.70	105.96	157,031,491	150,302,203	273,888,883
I USD Dist	378,314	100.15	100.32	96.90	37,888,932	31,245,122	27,109,053
I H AUD	2,253,031	100.99	101.25	97.75	227,534,589	228,119,331	220,241,997
I H CHF	65,737	93.20	94.26	92.47	6,126,715	141,394	138,706
I H EUR	695,793	98.50	99.41	97.19	68,538,658	69,557,516	75,821,479
I H EUR Dist	594,000	94.78	95.65	93.52	56,299,906	56,816,285	96,882,396
I H GBP	28,573	104.33	104.51	101.09	2,980,850	779,826	802,090
I H SEK	50	100.45	100.65	97.80	5,023	5,033	4,890
IL USD	10	109.93	109.91	105.87	1,099	1,099	1,549,948
IL H EUR	6,085	97.86	98.47	97.22	595,488	595,742	17,462,036
IMF USD	138,757	110.23	110.15	106.15	15,295,536	13,269,540	44,839,526
IMF USD Dist	518,186	101.20	101.12	97.43	52,440,404	53,341,020	61,449,822
IMF H EUR	2,692,537	96.68	97.31	94.86	260,315,295	359,341,014	488,874,382
IMF H EUR Dist	1,494,686	97.21	97.83	95.39	145,291,450	217,274,007	274,872,501
IMF H GBP Dist	1,634	99.79	99.73	96.48	163,092	176,487	585,124
<i>Man GLG Innovation Equity Alternative</i>							
DN USD	273,577	125.67	131.22	112.41	34,381,444	45,280,566	19,090,799
DN H CHF	36,476	114.66	120.99	105.12	4,182,278	3,432,441	1,357,043
DN H EUR	99,897	115.52	121.68	105.51	11,540,041	12,442,786	142,013
DN H SEK	6,350	117.18	123.10	106.77	744,115	2,043,543	1,302,641
DNF USD	48,508	101.59	105.50	-	4,927,941	5,532,096	-
DNF H EUR	12,055	109.15	114.37	101.86	1,315,754	1,588,224	10,273
IN USD	1,019,505	130.18	134.92	114.89	132,718,648	137,429,374	67,663,101
INF USD	24,658	130.74	134.95	114.41	3,223,828	6,733,426	1,927,305
INF H EUR	238,102	122.12	127.00	109.03	29,076,851	34,781,313	50,672,646
INF H GBP	4,346	125.16	129.39	110.41	543,996	835,372	832,390
IN H CHF	5,330	118.16	123.69	106.87	629,819	3,408,891	3,416,120
IN H EUR	1,316,022	118.91	124.38	107.23	156,487,756	285,020,295	209,924,740
IN H GBP	366,475	124.04	128.99	110.50	45,456,673	59,965,633	43,524,733
IN H SEK	548,611	119.87	125.06	107.79	65,764,402	51,148,015	5,390
INU H EUR	10	112.33	116.90	100.65	1,123	1,169	25,690,166
INU H GBP	56	120.03	124.35	106.35	6,757	55,686	6,344,539
XN H EUR	1,777,034	96.09	-	-	170,762,739	-	-
<i>Man Alternative Style Risk Premia</i>							
D USD	4,080	94.05	85.61	97.47	383,784	802,381	1,441,785
D H DKK	42,698	90.45	83.18	95.92	3,862,196	192,028,093	961,282,975
D H EUR	79	93.24	85.71	98.79	7,396	6,627	8,815
D H NOK	5,150	92.53	84.58	96.95	476,581	435,640	499,098
D H SEK	3,491	91.32	83.85	96.43	318,844	3,572,912	17,118,186
I USD	10	101.54	91.71	103.55	1,015	1,906,507	30,814,690
I H AUD	162,708	97.01	88.05	99.98	15,785,320	13,541,205	7,568,986
I H CHF	-	-	79.76	91.67	-	811,893	1,876,775
I H DKK	97,193	108.88	99.27	-	10,582,643	4,964	-
I H EUR	1,269,465	93.29	85.13	97.50	118,438,057	92,639,566	65,248,801
I H GBP	1,887,932	96.84	87.83	100.01	182,841,265	206,960,350	110,585,104
I H JPY	25,099	8,765.70	7,951.40	9,092.95	220,006,459	5,464,639,360	12,351,538,828
I H NZD	114,969	106.80	96.72	-	12,279,837	11,120,476	-
I H SEK	50	94.59	85.94	98.16	4,731	217,971	1,097,238
INU H EUR	56,955	90.04	82.39	94.08	5,128,557	15,773,611	57,157,718
INU H GBP	112,252	112.73	-	-	12,655,558	-	-
INU USD	506,598	98.05	89.01	100.35	49,672,245	109,374,175	53,261,439
<i>Man AHL Active Balanced</i>							
DV USD	13,077	97.49	-	-	1,274,782	-	-
I H EUR	10	141.54	131.86	124.58	1,415	1,319	1,246
I H GBP	10	145.57	134.98	126.41	1,456	1,350	1,264
I H JPY	6,671,431	14,240.94	13,218.50	12,463.50	95,007,420,132	162,361,144,806	62,863,187,005
I H USD	633,184	149.15	137.83	128.42	94,436,886	111,918,094	1,284

12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2021	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2021	31-Dec-2021	31-Dec-2020	31-Dec-2019	31-Dec-2021	31-Dec-2020	31-Dec-2019
<i>Man GLG High Yield Opportunities</i>							
D EUR	73,501	136.41	123.99	111.93	10,026,329	3,664,927	272,989
D H CHF	15,973	103.60	-	-	1,654,731	-	-
D H USD Dist	1,310	102.72	-	-	134,559	-	-
DV H USD	4,624	150.54	135.79	-	696,101	1,358	-
I EUR	506,590	139.30	125.67	112.60	70,567,318	9,865,677	1,775,984
I EUR Dist	309,457	102.10	-	-	31,595,598	-	-
I H (BRL) EUR	21,000	103.55	-	-	2,174,538	-	-
I H CHF	13,204	103.20	-	-	1,362,646	-	-
I H GBP	141,721	141.77	127.23	113.98	20,092,148	38,016,034	21,766,477
I H USD	2,817,550	146.68	131.43	115.85	413,288,208	8,592,558	103,682
I H USD Dist	9,461	140.79	131.28	-	1,331,996	817,998	-
IF EUR	17,036	132.18	118.89	106.21	2,251,783	2,578,498	3,891,597
IF H GBP	834,297	135.64	121.36	108.41	113,163,827	101,435,770	69,462,722
IF H GBP Dist	136,596	120.09	112.04	105.75	16,404,215	44,931,173	38,108,145
IF H GBP G-Dist	68,189	120.11	112.23	106.23	8,190,385	7,011,288	3,158,736
ILU H GBP G-Dist	181,060	124.79	116.99	110.04	22,595,122	21,182,683	15,177,560
IV H USD	25,079	151.32	135.97	-	3,794,933	801	-
<i>Man GLG Credit Multi-Strategy Alternative</i>							
DN H EUR	10	107.29	107.07	102.08	1,073	1,071	1,021
IN USD	56,940	111.69	110.89	104.22	6,359,484	5,696,819	4,084,782
IN H EUR	235,801	107.65	107.63	102.35	25,384,424	23,884,223	23,650,058
IN H SEK	50	110.40	109.31	103.07	5,520	5,466	5,153
INU H GBP	10	107.46	107.23	101.59	1,075	1,072	1,016
<i>Man GLG Event Driven Alternative</i>							
DN USD	124,080	117.65	111.36	-	14,597,608	479,334	-
DN H CHF	21,909	101.36	-	-	2,220,709	-	-
DN H EUR	288,731	115.02	109.57	-	33,210,904	6,592,960	-
DNFY H EUR	12,135	117.71	111.93	101.60	1,428,418	1,533,387	1,366,509
DNFY USD	34,164	120.79	114.12	102.20	4,126,604	4,634,210	4,044,605
IN H CHF	66,866	101.72	-	-	6,801,793	-	-
IN H EUR	3,421,093	119.31	112.96	102.28	408,180,500	212,215,575	34,339,068
IN H GBP	250,740	120.25	113.29	102.71	30,150,587	5,228,051	1,301,257
IN H SEK	83,272	120.18	113.59	102.45	10,007,573	5,680	5,123
IN USD	611,384	122.70	115.47	103.37	75,013,821	8,132,970	2,572,255
INF H EUR	216,503	120.08	113.24	102.02	25,996,744	4,801,771	46,435,215
INF USD	61,820	122.73	115.03	102.25	7,587,213	6,385,603	889,546
IU USD	159,352	133.63	122.63	-	21,294,300	19,650,929	-
INU H EUR	1,714,492	113.69	107.46	-	194,926,677	51,758,976	-
INXX H EUR	28,401	10,646.80	10,084.40	-	302,380,763	1,008	-
<i>Man GLG Global Debt Total Return</i>							
I C EUR	10	101.28	98.63	98.80	1,013	986	988
I C USD	100,000	104.21	109.44	100.72	10,420,977	12,932,191	10,071,778
I H CHF	760	94.96	100.99	-	72,171	1,294,140	-
I H EUR	2,050	95.22	101.03	-	195,197	10,304,602	-
<i>Man GLG High Yield Opportunities DE</i>							
I EUR	10,678	118.53	112.85	101.42	1,265,664	1,129	1,014
I EUR Dist	1,518,761	107.43	107.07	101.42	163,155,908	107,717,062	50,709,441
ILU EUR G Dist	3,174,757	104.85	105.00	-	332,888,576	115,505,423	-
<i>Man GLG Global Consumer Equity Alternative</i>							
DN H EUR	-	-	118.03	-	-	1,180	-
IN USD	-	-	119.82	100.00	-	15,455,491	20,000,000
IN H EUR	-	-	118.80	-	-	1,188	-
INF USD	-	-	119.80	-	-	1,198	-
<i>Man GLG Japan Equity Alternative</i>							
IN H EUR	-	-	100.09	-	-	4,995,897	-
IN H USD	-	-	101.11	-	-	15,165,963	-
INF H EUR	-	-	100.81	-	-	66,010	-

12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2021	Net Asset Value per Share as at 31-Dec-2021 31-Dec-2020 31-Dec-2019	Net Assets as at 31-Dec-2021 31-Dec-2020 31-Dec-2019
<i>Man GLG US Equity Extended</i>			
IM USD	-	- 109.83 -	- 1,098 -
IM C EUR	-	- 105.34 -	- 1,053 -
IM C GBP	-	- 103.77 -	- 1,014 -
IMF C EUR	-	- 105.45 -	- 1,054 -
IU C GBP	-	- 102.65 -	- 53,211,214 -
<i>Man AHL TargetRisk Moderate</i>			
D USD	620	105.38 - -	65,338 - -
D H CHF	1,000	99.99 - -	99,993 - -
D H EUR	48,099	105.92 101.25 -	5,094,788 2,710,068 -
I USD	202,460	108.04 101.61 -	21,872,898 20,323,777 -
I H CHF	34,232	105.87 - -	3,623,984 - -
I H EUR	43,988	106.87 101.40 -	4,701,193 3,772,994 -
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>			
IN USD	174,493	103.76 100.00 -	18,104,749 7,999,703 -
IN H EUR	6,524	103.16 100.01 -	672,942 1,000 -
IN H GBP	10	103.73 100.00 -	1,037 1,000 -
INF USD	553	104.21 100.00 -	57,674 1,000 -
INF H EUR	10	98.90 - -	989 - -
IU H GBP	48,864	105.78 - -	5,169,016 - -
<i>Man AHL Target Growth Alternative</i>			
D H CHF	1,500	100.35 - -	150,522 - -
D H EUR	10	102.71 - -	1,027 - -
I USD	200,000	103.97 - -	20,793,329 - -
I H EUR	19,025	103.16 - -	1,962,597 - -
I H GBP	10	103.95 - -	1,039 - -
IF H GBP	10	97.47 - -	975 - -
IF H JPY	728,734	9,775.51 - -	7,123,747,045 - -
<i>Man GLG Convertible Arbitrage Alternative</i>			
IN USD	10	99.22 - -	992 - -
IN H EUR	58,483	98.29 - -	5,748,031 - -
IN H GBP	10	98.90 - -	989 - -
INF USD	52,230	98.88 - -	5,164,245 - -
INF H EUR	491,984	98.57 - -	48,497,316 - -
IU USD	258,087	98.89 - -	25,523,239 - -
IU H GBP	30,002	99.42 - -	2,982,764 - -
<i>Man GLG RI Global Sustainable Growth Alternative</i>			
IN USD	123,549	105.13 - -	12,988,501 - -
IN H EUR	1,733	105.23 - -	182,323 - -
IN H GBP	10	105.61 - -	1,056 - -
INF H EUR	10	105.62 - -	1,056 - -
IU H GBP	59,789	107.45 - -	6,424,233 - -
<i>Man GLG RI Sustainable Energy Transition Alternative</i>			
IN EUR	10	97.55 - -	976 - -
IN H GBP	10	97.81 - -	978 - -
IN H USD	100,000	97.83 - -	9,783,491 - -
INF EUR	10	97.85 - -	978 - -
<i>Man AHL Global Bond</i>			
I USD	200,000	98.87 - -	19,773,589 - -
I H EUR	10	98.68 - -	987 - -
I H GBP	10	98.92 - -	989 - -
I H JPY	10	9,880.42 - -	98,804 - -

13. Segregation of liabilities between portfolios

At an Extraordinary General Meeting held on 22 May 2007, the Fund availed of the provisions of the Investment Funds, Companies and Miscellaneous Provisions Act, 2005 to segregate liabilities between each Portfolio. The Fund will not be liable as a whole to third parties for the liability of each Portfolio.

14. Securities owned and securities sold, not yet purchased

Possession of securities owned is maintained by major multinational broker-dealers as at 31 December 2021 and 31 December 2020. Securities sold, not yet purchased represent obligations of the Fund to purchase the securities at prevailing market prices. The future satisfaction of such obligations may be for an amount greater than the amount recorded.

15. Taxation

The Fund qualifies as an investment undertaking as defined in Section 739 B of the Taxes (Consolidation) Acts 1997. It is not chargeable to Irish tax on its income or capital gains. Tax may arise on the happening of a chargeable event.

A chargeable event includes any distribution payments to Shareholders or any encashment, redemption or transfer of Shares. No tax will arise on the Fund in respect of chargeable events regarding:

- (i) a Shareholder who is not Irish resident and not ordinarily resident in Ireland at the time of the chargeable event, provided the necessary signed statutory declarations are held by the Fund; or
- (ii) certain exempted Irish resident investors who have provided the Fund with the necessary signed statutory declarations; or
- (iii) Shares held in a recognised clearing system as designated by the order of the Irish Revenue Commissioners.

Following legislative changes in the Finance Act 2006, the holding of Shares at the end of a relevant year will, in respect of Irish Resident investors, also constitute a chargeable event. To the extent that any tax issues arise on such a chargeable event, such tax will be allowed as a credit against any tax payable on the subsequent encashment, redemption, cancellation or transfer of the relevant Shares.

Relevant Year is defined as a period of 8 years beginning with the acquisition of a share by a shareholder and each subsequent period of 8 years beginning immediately after the preceding relevant year.

16. Soft commissions

In line with the introduction of revised rules in respect of the use of dealing commission as part of the implementation of the Directive 2014/65/EU on Markets in Financial Instruments and amending Directive 2004/39/EC ("MiFID II"), effective from 3 January 2018 the Investment Manager no longer pays for its investment research via dealing commission. The Investment Manager has established a research budget and the Portfolios have accrued a fee to pay for the research services independent of trade execution. The Investment Manager will share the research costs with the Portfolios based on an allocated usage basis. All transactions are placed and executed on the basis that best execution is achieved.

The Fund incurred transaction costs including equity swaps commissions which are included in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

17. Auditor's remuneration

For the year ended 31 December 2021, the Fund incurred audit fees as disclosed in the statement of comprehensive income; these amounts represent a provision. The actual audit fees are US\$230,229 (31 December 2020: US\$215,088).

During the year there were fees billed for tax advisory services, other assurance services or other non-audit services provided by the auditors of the Fund of US\$53,906 (31 December 2020: US\$137,719).

18. Efficient portfolio management

The Fund may employ investment techniques and instruments for efficient portfolio management of the assets of any Portfolio including hedging against market movements, currency exchange or interest rate risks under the conditions and within the limits stipulated by the Central Bank under the UCITS Regulations and described below.

Techniques and instruments which are used for the purpose of efficient portfolio management, including FDIs which are not used for direct investment purposes, shall be understood as a reference to techniques and instruments which fulfil the following criteria:

- i. they are economically appropriate in that they are realised in a cost effective way;
- ii. they are entered into for one or more of the following specific aims:
 - (a) reduction of risk;
 - (b) reduction of cost;
 - (c) generation of additional capital or income for a Portfolio with an appropriate level of risk taking into account the risk profile of the Portfolio as described in the Prospectus, the risk diversification rules set out in UCITS Notice 9 and the general provisions of the UCITS Regulations
- iii. their risks are adequately captured by the risk management procedures implemented by the Fund, and
- iv. they cannot result in a change to a Portfolio's declared investment objective or add substantial supplementary risks in comparison to the general risk policy as described in its sales documents.

While the use of such techniques and instruments will be in line with the best interests of the Fund, individual techniques may result in increased counterparty risk and potential conflicts of interest. Details of the proposed efficient portfolio management techniques and policies adopted by the Fund in relation to their use by the Portfolios and details of the relevant risks are set out in the Prospectus.

19. Transaction costs

For the year ended 31 December 2021 and 31 December 2020, the Fund incurred transaction costs, disclosed in the statement of comprehensive income as part of net gain/(loss) on financial assets and liabilities at fair value through profit or loss, as follows:

	31 December 2021	31 December 2020
Man GLG European Alpha Alternative	-	€74,228
Man GLG Alpha Select Alternative	£5,720,815	£5,704,680
Man GLG European Equity Alternative	€2,161,067	€4,175,863
Man AHL Multi Strategy Alternative	US\$144,870	US\$382,911
Man AHL TargetRisk	US\$1,094,674	US\$373,171
Man GLG European Mid-Cap Equity Alternative	€152,082	€190,550
Man GLG Global Emerging Markets Debt Total Return	-	US\$1,897
Man GLG Innovation Equity Alternative	US\$462,900	US\$1,882,857
Man Alternative Style Risk Premia	US\$153,171	US\$155,833
Man AHL Active Balanced	US\$333,181	US\$263,166
Man GLG High Yield Opportunities	€56,817	€37
Man GLG Credit Multi-Strategy Alternative	US\$2,769	US\$12,858
Man GLG Event Driven Alternative	US\$1,600,865	US\$738,061
Man GLG High Yield Opportunities DE	€32,902	€66
Man GLG Global Consumer Equity Alternative	US\$41,129	US\$ 94,121
Man GLG Japan Equity Alternative	¥3,339,761	¥1,300,825
Man GLG US Equity Extended	US\$16,212	US\$10,218
Man AHL TargetRisk Moderate	US\$3,692	US\$483
Man GLG Asia Pacific (ex-Japan) Equity Alternative	US\$197,803	-
Man AHL Target Growth Alternative	US\$12,343	n/a
Man GLG RI Global Sustainable Growth Alternative	US\$9,504	n/a
Man GLG RI Sustainable Energy Transition Alternative	€10,602	n/a
Man AHL Global Bond	US\$1,179	n/a

20. Securities Financing Transactions Regulation

The Securities Financing Transactions Regulation, as published by the European Securities and Markets Authority, aims to improve the transparency of the security financing markets. Disclosures regarding exposures to Securities Financing Transactions (SFTs) will be required on all reports and accounts published.

As at 31 December 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.

21. Significant events during the year

Directors

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

Prospectus

A new Supplement was issued on 4 January 2021 for the AHL Partners LLP to the Prospectus dated 31 December 2020. The amendments to the Prospectus reflected the launch of a new portfolio Man AHL Target Growth Alternative.

A new Supplement was issued on 22 January 2021 for GLG Partners LP to the Prospectus dated 31 December 2020. The amendments to the Prospectus reflected that Man GLG Asia Pacific (ex-Japan) Equity Alternative can invest in equity swaps or other derivatives where the underlying assets is equity instruments or equity indices.

A revised Prospectus and Supplements were issued on 9 March 2021. The amendments to the Prospectus include 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 and noting the Manager and the Investment Managers do not consider the principal adverse impacts of investment decisions on sustainability factors. These amendments are applicable to all Portfolios except Numeric Investors LLC Portfolios.

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 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.

21. Significant events during the year (continued)

Prospectus (continued)

A new Supplement for the AHL Partners LLP 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.

An Addendum was issued on 31 August 2021 to the GLG Partners LP Supplement dated 20 May 2021. The amendments reflected a change in investment approach for Man GLG European Mid-Cap Equity Alternative and inclusion of investment in “New issues” under FINRA Rules as a part of the investment approach in case of Man GLG Innovation Equity Alternative.

New Supplements to the Prospectus were issued on 3 September 2021 to the GLG LLC and GLG Partners LP Portfolios dated 9 March 2021.

An Addendum was issued on 20 September 2021 to GLG Partners LP Supplement dated 3 September 2021 reflecting a change in investment approach with respect to Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative and Man GLG Innovation Equity Alternative.

An Addendum was issued on 8 October 2021 to GLG Partners LP and GLG LLC Supplements dated 3 September 2021. The amendments reflected change in investment approach for Man GLG Convertible Arbitrage Alternative.

An Addendum was issued on 13 December 2021 to GLG Partners LP Supplement dated 3 September 2021, AHL Partners LLP Supplement dated 11 October 2021, Man Solutions Limited Supplement dated 9 March 2021 and GLG LLC Supplement dated 3 September 2021. The main changes were: i) replacement of reference from Framework Regulation to Taxonomy Regulation applicable to all Portfolios. ii) financial product disclosure required as per Taxonomy Regulation applicable to Man GLG European Mid-Cap Equity Alternative, Man GLG Innovation Equity Alternative, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man GLG US Equity Extended.

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.

Man GLG Japan Equity Alternative, Man GLG Global Consumer Equity Alternative and Man GLG US Equity Extended ceased their operations on 14 July 2021, 12 October 2021 and 9 December 2021 respectively.

Share Class

An Addendum was issued on 31 August 2021 to the GLG Partners LP Supplement dated 20 May 2021 to reflect the inclusion of IMU share class in Man GLG European Equity Alternative and the inclusion of M share class and related example with calculation of performance fees for GLG Partners LP portfolios.

An Addendum was issued on 8 October 2021 to GLG Partners LP and GLG LLC Supplements dated 3 September 2021. The amendments reflected a change in Management fees changed from 2.5% to 3% for share class DJ and inclusion of DW share class for Man GLG High Yield Opportunities. The main change was the inclusion of “W” share classes in the Prospectus.

An Addendum was issued on 8 October 2021 to AHL Partners LLP Supplement dated 4 June 2021. The amendments reflected the inclusion of D, I and DW share classes and deletion of DN and IN share classes for Man AHL TargetRisk.

A new Supplement for the AHL Partners LLP Portfolios was issued on 11 October 2021 to the Prospectus dated 9 March 2021 to reflect the inclusion of DRV share class in Man AHL TargetRisk.

21. Significant events during the year (continued)

Share Class

Below is the list of share classes which were launched during the year ended 31 December 2021:

Sub Fund	Share Class	Launch Date
Man GLG Alpha Select Alternative	Class IN GBP	13 May 2021
Man GLG Alpha Select Alternative	Class IN H CHF	3 March 2021
Man GLG Alpha Select Alternative	Class DN H USD	14 October 2021
Man GLG European Equity Alternative	Class IMU H GBP	12 October 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 AHL TargetRisk	Class DJ USD	23 July 2021
Man AHL TargetRisk	Class DRV USD	9 November 2021
Man AHL TargetRisk	Class DW USD	26 October 2021
Man GLG Innovation Equity Alternative	Class IXN H EUR	14 January 2021
Man Alternative Style Risk Premia	Class INU H GBP	29 January 2021
Man AHL Active Balanced	Class DV USD	9 September 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 High Yield Opportunities	Class I H (BRL) EUR	4 November 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 AHL TargetRisk Moderate	Class D USD	7 January 2021
Man AHL TargetRisk Moderate	Class I H CHF	2 March 2021
Man AHL TargetRisk Moderate	Class D H CHF	20 October 2021
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class IU H GBP	29 January 2021
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class INF H EUR	29 November 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 AHL Target Growth Alternative	Class D H CHF	21 October 2021
Man AHL Target Growth Alternative	Class IF H GBP	11 August 2021
Man AHL Target Growth Alternative	Class IF H JPY	27 August 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

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.

21. Significant events during the year (continued)

There were no other significant events during the year ended 31 December 2021.

22. Subsequent events since the year end

A revised Prospectus dated 1 January 2022 was issued.

An Addendum was issued on 1 February 2022 to GLG Partners LP Supplement dated 1 January 2022 reflecting updates to the subscription and redemption sections and noting the introduction of the 'K' share class.

The Directors and Investment Managers acknowledge the current crisis in Ukraine and all applicable Russian related sanctions. The Investment Managers have reviewed the positions held across Man Funds VI plc for any Russian and Ukrainian exposure. Appropriate action has been taken to reduce or remove certain direct exposures to Russia, where necessary, and the situation is under constant review.

All exposures to such investments have either been sold or written down to zero by the end of Q1 2022.

Man GLG European Equity Alternative and Man GLG RI Sustainable Energy Transition Alternative were the only GLG sub-funds for which a material exposure to any Russian holdings existed at the year end date. Most of the positions within these sub-funds were closed out before the end of February 2022, whilst all remaining positions were subsequently liquidated by the end of Q1 2022. Furthermore, the only AHL portfolio which faced exposure to some Russian holdings was Man AHL Multi Strategy Alternative. Following a decision from Man's Independent Pricing Committee, the value of these investments was written down to zero on 3 March 2022.

The ongoing political instability in the region is an additional risk factor which is being monitored and could impact the valuation of the Fund's assets after the year end.

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

23. Stock lending

The Fund may enter into stock lending programmes organised by generally recognised International Central Securities Depositories Systems provided that the programme is subject to a guarantee from the system operator. As at 31 December 2021 and 31 December 2020, the Fund has a stock lending programme in place with Bank of New York Mellon, (London Branch).

24. Dividends

On 31 December 2021 and 31 December 2020 the Directors propose the payment of dividends as per the table below:

31 December 2021

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>
Man GLG Alpha Select Alternative	Class IL GBP Dist	£0.33
Man GLG Alpha Select Alternative	Class IL H EUR Dist	€0.26
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF6.43
Man GLG European Equity Alternative	Class INZ H GBP Dist	£7.12
Man GLG High Yield Opportunities	Class I H USD Dist	US\$0.40
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.36
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.34
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£1.29
Man GLG High Yield Opportunities	Class I EUR Dist	€0.29
Man GLG High Yield Opportunities	Class D H USD Dist	US\$0.29
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.38
Man GLG High Yield Opportunities DE	Class ILU EUR G Dist	€1.25
Man AHL TargetRisk	Class DU USD Dist	US\$0.46
Man AHL TargetRisk	Class DU H HKD Dist	HKD0.45
Man AHL TargetRisk	Class DU H SGD Dist	SGD0.46

24. Dividends (continued)

31 December 2020

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

Dividends proposed for the year ended 31 December 2021 were paid on 12 January 2022 for all the classes of Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE and Man AHL TargetRisk. The dividends proposed for the year ended 31 December 2020 were paid on 12 January 2021 for all the classes of Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG High Yield Opportunities and Man GLG High Yield Opportunities DE except for Class INZ H USD Dist of Man GLG European Equity Alternative which was paid on 8 January 2021. The Directors do not propose the payment of a dividend for any of the other share classes in the other Portfolios.

25. Contingent liabilities and commitments

There were no contingent liabilities or commitments other than those already disclosed in these financial statements as at 31 December 2021 (31 December 2020: none).

26. Approval of financial statements

The Directors approved these financial statements on 25 April 2022.

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

Report on the audit of the financial statements

Opinion

We have audited the financial statements of Man Funds VI plc ('the Fund') for the year ended 31 December 2021, which comprise the Statement of financial position, Statement of changes in net assets, Statement of comprehensive income, Statement of cash flows and notes to the financial statements, including the summary of significant accounting policies set out in note 2. The financial reporting framework that has been applied in their preparation is Irish Law and International Financial Reporting Standards ('IFRS') as adopted by the European Union.

In our opinion the financial statements:

- give a true and fair view of the assets, liabilities and financial position of the Fund as at 31 December 2021 and of its profit for the year then ended;
- have been properly prepared in accordance with IFRS as adopted by the European Union; and
- have been properly prepared in accordance with the requirements of the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011, and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) (ISAs (Ireland)) and applicable law. Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are independent of the Fund in accordance with ethical requirements that are relevant to our audit of financial statements in Ireland, including the Ethical Standard issued by the Irish Auditing and Accounting Supervisory Authority (IAASA), and we have fulfilled our other ethical responsibilities in accordance with these requirements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Conclusions relating to going concern

In auditing the financial statements, we have concluded that the directors' use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Fund's ability to continue as a going concern for a period of at least twelve months from the date when the financial statements are authorised for issue.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report. However, because not all future events or conditions can be predicted, this statement is not a guarantee as to the Fund's ability to continue as a going concern.

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

Other information

The directors are responsible for the other information. The other information comprises the information included in the annual report other than the financial statements and our auditor's report thereon. Our opinion on the financial statements does not cover the other information and, except to the extent otherwise explicitly stated in our report, we do not express any form of assurance conclusion thereon.

Our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If we identify such material inconsistencies or apparent material misstatements, we are required to determine whether there is a material misstatement in the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact.

We have nothing to report in this regard.

Opinions on other matters prescribed by the Companies Act 2014

In our opinion, based solely on the work undertaken in the course of the audit, we report that:

- the information given in the directors' report for the financial year ended for which the financial statements are prepared is consistent with the financial statements; and
- the directors' report has been prepared in accordance with applicable legal requirements.

We have obtained all the information and explanations which, to the best of our knowledge and belief, are necessary for the purposes of our audit.

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

Matters on which we are required to report by exception

Based on the knowledge and understanding of the Fund and its environment obtained in the course of the audit, we have not identified material misstatements in the directors' report.

The Companies Act 2014 requires us to report to you if, in our opinion, the disclosures of directors' remuneration and transactions required by sections 305 to 312 of the Act, which relate to disclosures of directors' remuneration and transactions are not complied with by the Fund. We have nothing to report in this regard.

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

Respective responsibilities

Responsibilities of directors for the financial statements

As explained more fully in the directors' responsibilities statement set out on page 47, the directors are responsible for the preparation of the financial statements in accordance with the applicable financial reporting framework that give a true and fair view, and for such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the Fund's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the Fund or to cease operations, or has no realistic alternative but to do so.

Auditor's responsibilities for the audit of the financial statements

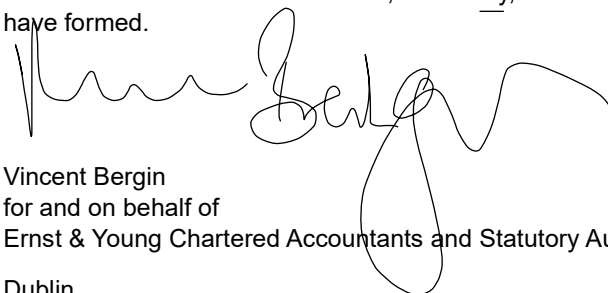
Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA's website at: http://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description_of_auditors_responsibilities_for_audit.pdf.

This description forms part of our auditor's report.

The purpose of our audit work and to whom we owe our responsibilities

Our report is made solely to the Fund's members, as a body, in accordance with section 391 of the Companies Act 2014. Our audit work has been undertaken so that we might state to the Fund's members those matters we are required to state to them in an auditor's report and for no other purpose. To the fullest extent permitted by law, we do not accept or assume responsibility to anyone other than the Fund and the Fund's members, as a body, for our audit work, for this report, or for the opinions we have formed.



Vincent Bergin
for and on behalf of
Ernst & Young Chartered Accountants and Statutory Audit Firm

Dublin

28 April 2022

Man Funds VI plc

Schedule of Investments as at 31 December 2021 Man GLG Alpha Select Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	United Kingdom				United Kingdom (continued)		
87,544	Prudential plc	1,115,748	0.08	142,534	DS Smith plc	4,881	0.00
				89,117	Easyjet plc	74,938	0.01
	Total equities	1,115,748	0.08	2,134,173	Electrocomponents Plc	5,813,439	0.41
	Equity swaps (b)			(261,750)	Energean plc	68,140	0.01
	Australia			(45,336)	Euromoney Instl Investor plc	18,163	0.00
1,018,705	BHP Group plc	2,536,463	0.18	378,847	Ferguson Plc	8,495,924	0.60
	Bermuda			(54,104)	First Derivatives plc	201,090	0.01
(189,196)	Conduit Holdings Limited	118,899	0.01	196,076	Foresight Group Holdings Limited	39,226	0.00
474,093	Hiscox Limited	180,026	0.01	34,806	Gb Group plc	4,515	0.00
		298,925	0.02	(76,433)	Genus Plc	260,111	0.02
	Germany			1,474,485	Grainger plc_GS	318,797	0.02
(848,523)	Tui AG_GS	303,067	0.02	1,411,129	Grainger plc_JPM	53,632	0.00
(3,514,366)	Tui AG_JPM	338,492	0.02	727,627	Halma plc	1,832,014	0.13
		641,559	0.04	(81,861)	Hilton Food Group plc	70,400	0.01
	Gibraltar			(267,240)	Homeserve plc_GS	359,098	0.03
(59,175)	888 Holdings plc	27,765	0.00	(357,032)	Homeserve plc_JPM	101,832	0.01
	Hungary			397,796	HSBC Holdings Plc	27,174	0.00
(72,940)	Wizz Air Holdings plc	150,519	0.01	458,190	lbstock plc	23,621	0.00
	Ireland			1,204,524	Intercontinental Hotels Group Plc	502,909	0.04
(46,780)	C&C Group plc	653	0.00	2,029,626	Intermediate Capital Group plc	1,670,392	0.12
50,302	CRH plc	156,676	0.01	110,078	Intertek Group Plc	218,903	0.02
1,921,864	CRH Plc	5,600,766	0.40	(558,872)	ITV Plc	64,135	0.00
1,898,635	Experian plc	7,791,681	0.55	(910,834)	John Wood Group plc_GS	536,559	0.04
(1,807,459)	Glanbia plc	2,170,791	0.15	(942,061)	John Wood Group plc_JPM	433,952	0.03
2,188,458	Glenveagh Properties plc	337,521	0.02	112,963	Keller Group plc	144,001	0.01
189,932	Grafton Group plc_GS	28,115	0.00	(595,651)	Kingfisher Plc	34,853	0.00
1,077,598	Grafton Group plc_JPM	823,534	0.06	835,938	Legal & General Group Plc	66,875	0.00
(5,017,714)	Greencore Group plc	255,814	0.02	1,967,782	Lloyds Banking Group plc	16,689	0.00
71,700	Kingspan Group plc_JPM	720,372	0.05	6,014,657	Londonmetric Property plc	1,775,221	0.13
1,266,019	Smurfit Kappa Group plc	6,240,606	0.45	(492,158)	Marston's plc	95,479	0.01
395,366	Uniphair plc	513,777	0.04	(682,248)	Moneysupermarket.com Group plc	85,181	0.01
		24,640,306	1.75	695,208	Morgan Advanced Materials plc	95,917	0.01
	Isle of Man			29,090	Morgan Sindall Group plc	67,725	0.00
338,832	Kape Technologies plc	443,505	0.03	1,468,678	National Grid plc	1,481,820	0.11
(451,057)	Strix Group plc	73,389	0.01	196,647	Next Plc	391,634	0.03
		516,894	0.04	221,059	Norcross plc	28,550	0.00
	Netherlands			558,476	OSB Group plc	372,046	0.03
949,317	Royal Dutch Shell plc-Class B	1,706,665	0.12	105,775	Oxford Instruments plc_GS	423,232	0.03
	Switzerland			532,837	Oxford Instruments plc_JPM	1,728,157	0.12
18,351,184	Glencore International plc	1,935,013	0.14	(243,125)	Pearson Plc	265,953	0.02
(766,054)	International Workplace Group Company	383,533	0.03	221,061	Persimmon Plc	323,855	0.02
		2,318,546	0.17	77,297	Pets at Home Group plc	4,251	0.00
	United Arab Emirates			595,885	Redrow plc_GS	51,612	0.00
(211,180)	Network International Holdings Limited	198,509	0.01	60,469	Redrow plc_JPM	31,385	0.00
	United Kingdom			4,441,382	Relx plc_GS	12,984,560	0.92
4,131,247	3i Group plc	8,166,558	0.58	19,536	Relx plc_JPM	13,216	0.00
936,048	Admiral Group Plc	615,614	0.04	439,997	Restaurant Group plc	53,402	0.00
(355,761)	AJ Bell plc	75,668	0.01	928,575	Rio Tinto plc_GS	2,462,441	0.17
3,271	Anglo American Plc	3,608	0.00	9,852	Rio Tinto plc_JPM	21,555	0.00
(470,188)	AO World plc	159,205	0.01	(574,832)	Sabre Insurance Group plc	342,605	0.02
(3,288,232)	Ashmore Group Plc	919,999	0.07	676,248	Sage Group Plc	360,468	0.03
1,147,003	Ashtead Group Plc	3,810,693	0.27	172,843	Sainsbury (J) plc	2,409	0.00
(164,700)	ASOS Plc	2,453,187	0.17	3,791,648	Segro plc	11,150,972	0.79
16,985	Associated British Foods Plc	13,597	0.00	1,209,339	Senior plc	303,244	0.02
824,129	Astrazeneca plc_GS	1,938,179	0.14	412,745	Serica Energy plc	413,895	0.03
5,990	Astrazeneca plc_JPM	11,434	0.00	389,830	Seymour Trent Plc	326,778	0.02
23,975	Astrazeneca plc_MS	274,316	0.02	(594,820)	Shaftesbury plc	12,699	0.00
3,343,511	Auto Trader Group plc	4,063,768	0.29	633,916	Spire Healthcare Group plc	191,805	0.01
2,091,398	Aviva Plc	191,488	0.01	3,000,740	SSE plc_JPM	1,557,828	0.11
(6,690,964)	Bae Systems plc	931,923	0.07	662,098	SSE plc_MS	1,283,207	0.09
(421,352)	Bakkavor Group plc	18,539	0.00	(1,966,968)	SSP Group Plc	229,744	0.02
135,336	Balfour Beatty Plc	23,512	0.00	2,872,457	St James's Place Plc	4,109,266	0.29
12,521,704	Barclays Plc	269,658	0.02	(10,653,877)	Standard Life Aberdeen Plc	1,672,342	0.12
105,354	Barratt Developments Plc	33,227	0.00	490,571	Threel plc	262,339	0.02
1,088,315	Beazley plc_GS	1,296,697	0.09	(1,280,637)	Tate & Lyle Plc	123,402	0.01
657,451	Beazley plc_JPM	346,614	0.02	25,015,957	Taylor Wimpey Plc	4,742,672	0.34
21,292	Bellway Plc	27,894	0.00	11,714,646	Tesco Plc	749,752	0.05
793,724	Berkeley Group Holding NPV	3,262,952	0.23	(102,492)	Trainline Plc	41,435	0.00
(642,955)	Biffa plc	12,384	0.00	1,294,772	Tritax Big Box REIT plc_GS	574,105	0.04
(431,359)	British American Tobacco plc	13,902	0.00	6,944,027	Tritax Big Box REIT plc_JPM	2,829,829	0.20
4,777,055	British Land Company plc	752,801	0.05	836,044	Unilever Plc	339,676	0.02
664,308	Chemring Group plc	155,167	0.01	954,455	Unite Group plc	324,944	0.02
(607,996)	Civitas Social Housing plc	80,156	0.01	37,753	United Utilities Group Plc	18,319	0.00
65,682	Computacenter plc_JPM	136,136	0.01	(269,331)	Victorian Plumbing plc	163,144	0.01
(41,349)	Countryside Properties Plc	8,884	0.00	(3,689,420)	Vodafone Group Plc	3,439	0.00
61,971	Cranswick Plc	90,509	0.01	197,006	Volution Group plc	214,440	0.02
529,990	Croda International Plc	12,251,820	0.87	61,745	Watches of Switzerland Company Limited_GS	410,173	0.03
(470,688)	Devro plc	16,474	0.00	684,195	Watches of Switzerland Company Limited_JPM	4,473,509	0.32
2,630,644	Diageo plc_GS	10,011,411	0.71	16,410	Weir Group Plc	3,476	0.00
24,293	Diageo plc_JPM	52,115	0.00	(1,285)	Wickes Group plc	42	0.00
(811,270)	Direct Line Insurance Company_GS	74,488	0.01	(1,478,463)	Wise plc	240,033	0.02
297,275	Direct Line Insurance Company_JPM	19,388	0.00			135,682,573	9.60
(1,920,788)	Dixons Carphone plc_GS	350,020	0.02		Total equity swaps	168,718,724	11.94
(10,276,408)	Dixons Carphone plc_JPM	1,063,142	0.08				

Man Funds VI plc

Schedule of Investments as at 31 December 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
Government bonds			
United Kingdom			
180,000,000	United Kingdom Gilt 0.50% 22/07/2022	180,409,500	12.77
50,000,000	United Kingdom Gilt 4% 03/07/2022	50,348,750	3.57
50,000,000	United Kingdom Treasury Bill 0% 07/02/2022#	50,005,000	3.54
37,619,000	United Kingdom Treasury Bill 0% 07/03/2022#	37,628,969	2.66
50,000,000	United Kingdom Treasury Bill 0% 09/05/2022#	50,012,250	3.54
50,000,000	United Kingdom Treasury Bill 0% 14/02/2022#	50,007,000	3.54
50,000,000	United Kingdom Treasury Bill 0% 14/03/2022#	50,014,750	3.54
50,000,000	United Kingdom Treasury Bill 0% 16/05/2022#	49,996,500	3.54
30,000,000	United Kingdom Treasury Bill 0% 20/06/2022#	29,987,250	2.12
33,450,000	United Kingdom Treasury Bill 0% 21/02/2022#	33,456,356	2.37
28,714,000	United Kingdom Treasury Bill 0% 21/03/2022#	28,723,906	2.03
50,000,000	United Kingdom Treasury Bill 0% 24/01/2022#	50,006,000	3.54
80,000,000	United Kingdom Treasury Bill 0% 25/04/2022#	80,027,200	5.67
50,000,000	United Kingdom Treasury Bill 0% 27/06/2022#	49,988,500	3.54
112,505,000	United Kingdom Treasury Bill 0% 30/05/2022#	112,490,374	7.97
43,086,000	United Kingdom Treasury Bill 0% 31/01/2022#	43,085,569	3.05
		946,187,874	66.99
Total government bonds			
		946,187,874	66.99
Option contracts (b)			
United Kingdom			
3,290	Call on 1300 PRU LN 21 January 2022	625,100	0.04
1,342	Call on 1600 SSE LN 21 January 2022	738,100	0.05
638	Call on 1650 SSE LN 18 February 2022	213,730	0.02
497	Call on 2900 WTB LN 21 January 2022	765,380	0.05
34,331	Call on 48 LLOY LN 21 January 2022	343,310	0.03
62	Put on 7350 UKX 21 January 2022	41,230	0.00
		2,726,850	0.19
Total option contracts			
		2,726,850	0.19

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Alpha Select Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain £	% of Net Assets
€5,749,916	£4,827,459	7 January 2022	4	904	0.00
£3,451,094	€4,063,277	7 January 2022	19	39,048	0.00
£215,476	€255,307	20 January 2022	2	1,025	0.00
£10,951	SEK133,117	7 January 2022	2	95	0.00
£101,761	US\$135,842	7 January 2022	1	1,467	0.00
Total unrealised gain on forward currency contracts				42,539	0.00
Total financial assets at fair value through profit or loss - trading				1,118,791,735	79.20

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Alpha Select Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Bermuda				United Kingdom (continued)		
1,514,061	Hiscox Limited	(580,055)	(0.04)	(270,571)	MSGLUKCN	(709,464)	(0.05)
	Ireland			(2,566,114)	MSGLUKEW	(2,506,636)	(0.18)
(174,480)	DCC Plc	(107,050)	(0.01)	(611,240)	MSGLUKHI	(2,519,756)	(0.18)
(56,730)	Flutter Entertainment plc	(715,736)	(0.05)	(208,471)	MSGLUKLW	(1,282,967)	(0.09)
(67,110)	Flutter Entertainment Plc	(481,252)	(0.03)	(11,297)	MSSTUKRC	(55,899)	(0.00)
(863,238)	Greencore Group plc	(27,270)	(0.00)	(803,444)	National Express Group Plc	(171,052)	(0.01)
(35,575)	Kerry Group plc_GS	(20,990)	(0.00)	(7,124,274)	Natwest Group Plc	(468,998)	(0.03)
(393,805)	Kerry Group plc_JPM	(46,288)	(0.00)	239,225	On The Beach Group plc	(32,074)	(0.00)
154,786	Ryanair Designated Activity Company_GS	(170,488)	(0.01)	292,486	Pennon Group Plc	(127,626)	(0.01)
3,543,736	Ryanair Designated Activity Company_JPM	(467,757)	(0.03)	517,798	Petershill Partners plc	(390,937)	(0.03)
		(2,036,831)	(0.13)	(56,398)	Phoenix Group Holdings Plc	(1,263)	(0.00)
	Isle of Man			2,899,680	Prudential Plc	(946,431)	(0.07)
(85,345)	Strix Group plc	(16,007)	(0.00)	1,129,899	Qinetiq Group plc	(716,356)	(0.05)
	Jersey			(52,635)	Reckitt Benckiser Group Plc	(46,279)	(0.00)
1,874,537	Breedon Group plc_GS	(181,894)	(0.01)	(26,999)	Rentokil Initial Plc	(1,832)	(0.00)
4,101,180	Breedon Group plc_JPM	(103,455)	(0.01)	(846,636)	Rotork Plc	(22,470)	(0.00)
		(285,349)	(0.02)	(277,327)	Royal Mail Plc	(24,340)	(0.00)
	Malta			(2,564)	Russell UK Mid 150	(2,369,050)	(0.17)
320,782	Entain plc	(1,114,249)	(0.08)	433,515	Rws Holdings Plc	(27,391)	(0.00)
	Netherlands			(103,467)	Sage Group Plc	(177,711)	(0.01)
13,764	Just Eat Takeaway.com NV_JPM	(167,728)	(0.01)	789,525	Schroders Plc	(567,046)	(0.04)
79,978	Rhi Magnesita NV	(587,310)	(0.04)	126,417	Serco Group plc	(512)	(0.00)
2,131,960	Royal Dutch Shell plc-Class A	(692,607)	(0.05)	(35,352)	Shaftesbury plc	(692)	(0.00)
		(1,447,645)	(0.10)	(868,414)	Smith & Nephew plc	(508,282)	(0.04)
	Switzerland			(196,619)	Smiths Group Plc	(179,988)	(0.01)
(714,704)	Coca-Cola HBC AG	(726,864)	(0.05)	427,081	Spectris Plc	(586,755)	(0.04)
	United Kingdom			284,902	Standard Chartered Plc	(137)	(0.00)
(25,807)	4Imprint Group plc	(102,930)	(0.01)	249,582	Synthomer plc	(192,429)	(0.01)
(272,403)	Abcam plc	(99,405)	(0.01)	(86,149)	Telecom Plus plc	(307,549)	(0.02)
(92,645)	Acal plc	(149,448)	(0.01)	830,130	Ti Fluid Systems plc	(262,718)	(0.02)
1,211,024	Ascential plc	(133,667)	(0.01)	(361,312)	Travis Perkins Plc	(32,666)	(0.00)
485,162	Aveva Group plc	(1,876,011)	(0.13)	403,633	Tyman plc	(162,375)	(0.01)
(193,044)	B&M European Value Retail SA_GS	(137,578)	(0.01)	651,290	Vesuvius plc	(568,042)	(0.04)
(109,174)	B&M European Value Retail SA_JPM	(4,740)	(0.00)	1,182,077	WH Smith Plc	(1,723,531)	(0.12)
(483,242)	Bae Systems plc	(154,543)	(0.01)	1,303,629	Whitbread Plc	(1,207,356)	(0.09)
83,983	Bellway Plc	(196,712)	(0.01)	(1,851,807)	WPP Plc	(1,529,252)	(0.11)
72,939	Boohoo Group Plc	(28,648)	(0.00)		United States		
7,168,521	Bp plc	(501,174)	(0.04)	150,372	Burford Capital Limited	(99,844)	(0.01)
(39,579)	Bridgepoint Group plc	(3,857)	(0.00)	1,148,418	Diversified Gas & Oil plc	(59,783)	(0.01)
(444,860)	Britvic Plc	(42,634)	(0.00)			(159,627)	(0.02)
1,095,746	BT Group Plc	(281,814)	(0.02)		Total equity swaps	(55,530,816)	(3.93)
(104,658)	Bunzl Plc	(339,815)	(0.02)		Futures contracts		
552,247	Burberry Group Plc	(8,920)	(0.00)		Germany		
(270,160)	Centrica plc	(29,647)	(0.00)	(165)	STOXX Europe 600 March 2022	(77,302)	(0.01)
19,143	Close Brothers Group Plc	(41,923)	(0.00)	(422)	EURO STOXX 50 March 2022	(279,021)	(0.02)
(1,836,437)	Coats Group plc	(141,184)	(0.01)			(356,323)	(0.03)
(1,506,352)	Compass Group food service company	(1,635,043)	(0.12)		United Kingdom		
(2,603,434)	Convatec Group Plc	(160,920)	(0.01)	(746)	FTSE 250 Index Futures March 2022	(1,016,798)	(0.07)
(76,527)	Dominos Pizza UK & Ireland plc	(58,900)	(0.01)	(10,520)	FTSE 100 Index Futures March 2022	(9,333,735)	(0.66)
676,849	Dunelm Group Plc	(5,530)	(0.00)			(10,350,533)	(0.73)
1,186,494	Easyjet plc	(143,441)	(0.01)		Total futures contracts	(10,706,856)	(0.76)
2,162,418	Elementis plc	(194,262)	(0.01)				
(10,516)	Fevertree Drinks Plc	(2,417)	(0.00)				
1,258,292	Foxtons Group plc_GS	(273,185)	(0.02)				
529,986	Foxtons Group plc_JPM	(38,503)	(0.00)				
(966)	FTSE 250 Index	(550,165)	(0.04)				
205,518	Funding Circle Holdings	(47,733)	(0.00)				
28,467	Gamma Communications plc	(37,378)	(0.00)				
(110,303)	Genuit Group plc	(24,316)	(0.00)				
(203,690)	Glaxosmithkline Plc	(3,977)	(0.00)				
(80,677)	Greggs Plc	(219,636)	(0.02)				
271,994	Halfords Group plc	(68,300)	(0.01)				
16,233,726	Hays Plc	(1,802,174)	(0.13)				
182,190	Headlam Group plc	(68,996)	(0.01)				
(1,355,045)	Helios Towers plc_GS	(81,860)	(0.01)				
(2,654,975)	Helios Towers plc_JPM	(95,341)	(0.01)				
(9,023)	High Quality Cyclicals	(110,321)	(0.01)				
51,616	Howden Joinery Group Plc	(496)	(0.00)				
599,473	Hunting plc	(523,340)	(0.04)				
(66,704)	IG Group Holdings Plc	(17,165)	(0.00)				
(15,206)	IMI Plc	(5,396)	(0.00)				
(25,999)	Imperial Brands plc plc	(1,767)	(0.00)				
(269,588)	Informa Plc	(20,308)	(0.00)				
(5,412,144)	International Consolidated Airlines Group SA	(80,280)	(0.01)				
145,448	Jd Wetherspoon plc	(209,082)	(0.02)				
1,510,429	Jet2 Plc	(2,047,790)	(0.15)				
(728,336)	Jupiter Fund Management plc	(30,621)	(0.00)				
(5,927,659)	Kingfisher Plc	(519,530)	(0.04)				
262,629	Knights Group Holdings plc	(10,099)	(0.00)				
118,253	Lancashire Holdings Limited	(201,030)	(0.02)				
737,487	London Stock Exchange Plc	(3,443,140)	(0.24)				
(1,885,652)	Made.com Group plc	(129,327)	(0.01)				
22,660,553	Melrose Industries plc	(1,883,417)	(0.13)				
(115)	Michael Page International Plc	(13)	(0.00)				
(72,599)	Mitchells & Butlers plc	(11,647)	(0.00)				
2,533,317	Mondi Plc	(2,084,987)	(0.15)				
(3,418,350)	MSGLGHDG	(7,619,844)	(0.54)				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Alpha Select Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss £	% of Net Assets
CHF9,318,119	£7,657,184	7 January 2022	4	(105,255)	(0.01)
€1,148,569,787	£980,969,130	7 January 2022	29	(16,483,541)	(1.15)
£243,576	€290,119	7 January 2022	4	(45)	(0.00)
SEK129,296,928	£10,695,139	7 January 2022	5	(150,689)	(0.01)
US\$186,602,488	£141,138,486	7 January 2022	6	(3,366,873)	(0.25)
Total unrealised loss on forward currency contracts				(20,106,403)	(1.42)
Total financial liabilities at fair value through profit or loss - trading				(86,344,075)	(6.11)
Total financial assets at fair value through profit or loss - trading				1,118,791,735	79.20
Total financial liabilities at fair value through profit or loss - trading				(86,344,075)	(6.11)
Other net assets				380,723,007	26.94
Net assets attributable to holders of redeemable participating shares				1,413,170,667	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	14.65
OTC financial derivative instruments described in classification (b) above	10.84
Transferable Securities as described in # above	45.21
Other current assets	29.30
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG European Equity Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities				Equities (continued)		
	Argentina				India		
21	Globant SA	5,800	0.00	71,919	ICICI Bank Limited	1,251,563	0.58
62	Mercadolibre Inc	73,515	0.03	85,472	Infosys Limited	1,902,301	0.88
5,697	YPF SA	19,137	0.01			3,153,864	1.46
		98,452	0.04				
	Australia			21,509,006	Indonesia	1,227,536	0.57
8,872	CSL Limited	1,649,012	0.76		Ireland		
43,180	Flight Centre Travel Group Limited	486,425	0.23	3,081	Allegion plc	358,818	0.17
492,119	Medibank Private Limited	1,054,004	0.49	14,336	Endo International plc	47,400	0.02
7,021	Naked Brand Group Limited	33,092	0.02	1,003	Jazz Pharmaceuticals plc	112,366	0.05
189,521	Qantas Airways Limited	607,047	0.28	2,702	Medtronic plc	245,798	0.11
96,800	QBE Insurance Group Limited	702,423	0.33	236	Seagate Technology Holdings	23,446	0.01
		4,532,003	2.11			787,828	0.36
	Belgium				Israel		
42	Sofina SA	18,144	0.01	515	Check Point Software Technologies Limited	52,786	0.02
3	Solvay Sa	307	0.00	685	Cyberark Software Limited	104,376	0.05
		18,451	0.01	1,235	Fiverr International Limited	123,478	0.06
	Bermuda			3,807	Global-E Online Limited	212,210	0.10
4,032	Arch Capital Group Limited	157,600	0.07	464	Inmode Limited	28,798	0.01
6,711	Axis Capital Holdings Limited	321,446	0.15	2,002	Jfrog Limited	52,286	0.02
1,648	Essent Group Limited	65,981	0.03	349	Monday.com Limited	94,744	0.04
2	Everest Re Group Limited	482	0.00	1,520	Playtika Holding Corporation	23,110	0.01
3,953	Genpact Limited	184,510	0.09	1,397	Riskified Limited-Class A	9,656	0.00
327	Helen of Troy Limited	70,297	0.03	388	SolarEdge Technologies Inc	95,727	0.04
9,115	Paysafe Limited	31,340	0.01	480	Wix.com Limited	66,601	0.03
1,424	Textainer Group Holdings Limited	44,716	0.02	1,544	Zim Integrated Shipping Services	79,915	0.04
642	Triton International Limited	34,003	0.02			943,687	0.42
965	Valaris Limited	30,549	0.01		Italy		
		940,924	0.43	2,081	A2A SpA	3,579	0.00
	Canada			33,965	Ariston Holding NV	344,405	0.16
16,660	Aptose Biosciences Inc	19,778	0.01	1,942	Assicurazioni Generali SpA	36,179	0.02
	Chile			11,154	Atlantia SpA	194,693	0.09
7,427	Sociedad Quimica y Minera de Chile SA	329,356	0.15	177,714	Autogrill SpA	1,110,002	0.51
	China			7,028	Azimut Holding SpA	173,451	0.08
102,392	Bank Of China Limited	32,452	0.01	1,994	Banca Generali SpA	77,268	0.04
15,286	Bit Digital Inc	81,726	0.04	12,430	Banco BPM SpA	32,815	0.02
67,522	China Construction Bank Corporation	41,126	0.02	1,184	Buzzi Unicem SpA	22,466	0.01
	China Datang Corporation Renewable Power Company Limited	925,242	0.43	14,885	Davide Campari Milano Nv	191,347	0.09
144,000	China Mengniu Dairy Company Limited	717,892	0.33	5,823	De' Longhi	183,541	0.08
160,800	China Molybdenum Company Limited	74,542	0.03	220,742	Enel SpA	1,555,348	0.72
95,608	China Petroleum & Chemical Corporation	39,145	0.02	10,905	Eni SpA	133,259	0.06
846,983	China Yuhua Education Corporation Limited	266,535	0.12	12,789	Ferrari NV	2,909,547	1.35
323,500	Great Wall Motor Company Limited	977,876	0.45	42,903	Fila SpA	417,017	0.19
17,712	Haidilao International Holding Limited	35,161	0.02	10,386	FincoBank Banca FineCompany SpA	160,308	0.07
61,468	Hollysys Automation Technologies Limited	761,053	0.35	45,366	Hera SpA	166,085	0.08
82,933	Industrial & Commercial Bank Of China Limited	41,159	0.02	14,036	Infrastrutture Wireless Italiane SpA	149,904	0.07
924	Innecare Pharma Limited	1,595	0.00	209	Interpump Group SpA	13,470	0.01
62,876	Netease Inc	1,116,966	0.52	38,092	Intesa Sanpaolo SpA	86,621	0.04
17,264	Nio Inc	480,939	0.22	151,958	Italgas SpA	919,650	0.43
3,337	Petrochina Company Limited	1,306	0.00	3,050	Leonardo SpA	19,215	0.01
40,261	Shanghai Microport Medbot Group	265,880	0.12	44,585	Moncler SpA	2,854,332	1.32
32,038	TRIP.COM Group Limited	689,475	0.32	326,788	Pirelli & C. SpA	1,996,021	0.92
121,527	Wuxi Biologics Cayman Inc	1,268,597	0.59	19,681	Poste Italiane SpA	227,119	0.11
190,280	Xinyi Energy Holdings Limited	91,642	0.04	18,300	Prada SpA	102,997	0.05
105,860	Xinyi Solar Holdings Limited	157,848	0.07	14,984	Prismian SpA	496,120	0.23
49,200	Xpeng Inc - Class A Shares	1,033,838	0.48	2,049	Recordati SpA	115,769	0.05
47,000	Xtep International Holdings	68,915	0.03	7,148	Salvatore Ferragamo SpA	161,044	0.07
		9,170,909	4.23	44,777	Snam SpA	237,318	0.11
	France			431,328	Telecom Italia SpA	187,283	0.09
116	Faurecia SE	4,750	0.00	1,966,299	Telecom Italia SpA Non Conv Shs	821,520	0.38
	Germany			21,556	Unipol Gruppo Finanziario SpA	103,016	0.05
361,174	Innogy Claim	-	0.00			16,202,709	7.51
23,140	MYT Netherlands Parent BV	431,586	0.20		Japan		
		431,586	0.20	1,513	Lifedrink Company Inc	13,321	0.01
	Greece			820	MorinAGA & Company Limited	23,544	0.01
5,793	Star Bulk Carriers Corporation	115,483	0.05	5	Takara Leben Infrastructure Fund Inc	4,230	0.00
						41,095	0.02
	Hong Kong				Luxembourg		
140,800	AIA Group Limited	1,248,245	0.58	3,535	Adecoagro SA	23,873	0.01
30,000	CGN Meiya Power Holdings Company Limited	27,611	0.01	954	Befesa SA	64,300	0.03
234,000	China Resources Gas Group Limited	1,162,616	0.54	908	Millicom International Cellular SA	22,716	0.01
6	CK Asset Holdings Limited	33	0.00	1,332	Tenaris SA	12,268	0.01
4,943	CLP Holdings Limited	43,905	0.02			123,157	0.06
126,000	GCL-Poly Energy Holdings Limited	40,219	0.02		Macau		
240,326	Global Cord Blood Corporation	885,478	0.41	252,789	Sands China Limited	517,784	0.24
23,300	Hang Seng Bank Limited	375,020	0.17		Marshall Islands		
4,386	Hong Kong & China Gas Company Limited	6,006	0.00	510	Danaos Corporation*	33,478	0.02
19,400	Hong Kong Exchanges and Clearing Limited	996,482	0.46		Netherlands		
273,338	Hongkong Land Holdings Limited	1,249,875	0.58	155	Adyen NV	358,283	0.17
139,600	Man Wah Holdings Limited	190,207	0.09	13,816	Aercap Holdings NV	794,797	0.37
6,000	Orient Overseas International Limited	129,462	0.06	744	EXOR NV	58,746	0.03
8,013	Power Assets Holdings Limited	43,924	0.02	5,380	Qiagen NV	262,944	0.12
1,864,379	Tianhe Chemicals Group	2	0.00			1,474,770	0.69
107,000	Wharf Real Estate Investment Company Limited	477,918	0.22				
		6,877,003	3.18				

Man Funds VI plc

Schedule of Investments as at 31 December 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
Equities (continued)			
Norway			
34,344	Aker Carbon Capture ASA	94,557	0.04
248,165	Aker Offshore Wind AS	125,466	0.06
		220,023	0.10
Panama			
236	Copa Holdings SA	17,154	0.01
Puerto Rico			
1,490	First Bancorp/Puerto Rico	18,055	0.01
338	Popular Inc	24,384	0.01
		42,439	0.02
Russia			
1,137	Yandex NV	60,489	0.03
Sweden			
1,688	Autoliv Inc	153,496	0.07
72,599	Bravida Holding AB	895,497	0.41
264	Industrivarden AB	7,395	0.00
97	Spotify Technology SA	19,962	0.01
2,464	Svenska Handelsbanken AB	23,419	0.01
		1,099,769	0.50
Switzerland			
70	Chubb Limited	11,899	0.01
975	Garmin Limited	116,748	0.05
1,020	Logitech International SA	73,980	0.03
1,181	Roche Holding Ag	432,093	0.20
142	ST Microelectronics NV	6,214	0.00
61,643	Transocean Limited	149,608	0.07
		790,542	0.36
Thailand			
618	Fabrinet	64,381	0.03
2,760,569	Thai Beverage PCL	1,188,413	0.55
		1,252,794	0.58
United Kingdom			
8,282	Adaptimmune Therapeutics plc	27,311	0.01
63	Amcor plc	665	0.00
105,183	Blue Prism Group plc	1,582,250	0.73
1,736	Coca-Cola Europacific Partners plc	85,380	0.04
720	IHS Markit Limited	84,156	0.04
1,268	Janus Henderson Group plc	46,764	0.02
723	Linde plc	220,251	0.10
1,396	Normad Foods Limited	31,168	0.01
2,395	nVent Electric plc	80,030	0.04
64	Stellantis NV	1,068	0.00
9,180	Technipfmc plc	47,789	0.02
5,195	Tronox Holdings plc	109,775	0.05
60	Willis Towers Watson plc	12,530	0.01
		2,329,137	1.07

Man Funds VI plc

Schedule of Investments as at 31 December 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
	Equities (continued)		
	United States		
166	10X Genomics Inc	21,744	0.01
127	1Life Healthcare Inc	1,962	0.00
1,636	23 and Me Holding Company	9,581	0.00
1,240	2U Inc	21,884	0.01
390	3M Company	60,918	0.03
2,303	8X8 Inc	33,942	0.02
1,649	Abbott Laboratories	204,080	0.09
1,123	Abbvie Inc	133,709	0.06
121	Abiomed Inc	38,216	0.02
1,134	Abm Industries Inc	40,735	0.02
254	Academy Sports & Outdoors Inc	9,805	0.00
479	Acadia Pharmaceuticals Inc	9,831	0.00
2,231	Accolade Inc	51,714	0.02
514	ACM Research Inc	38,541	0.02
353	Adient plc	14,863	0.01
3,506	Adobe Inc	1,748,252	0.81
1,575	Advance Auto Parts Inc	332,229	0.15
183	Advanced Drainage Systems Inc	21,906	0.01
1,859	Aehr Test Systems	39,527	0.02
2,846	AES Corporation	60,814	0.03
2,028	Atlas Air Inc	104,129	0.05
259	AG Company Corporation	26,424	0.01
44	Agilent Technologies Inc	6,177	0.00
1,793	Agilon Health Inc	42,570	0.02
1,320	AGS Pharmaceuticals Inc	38,154	0.02
1,212	Air Products & Chemicals Inc	324,273	0.15
478	Akamai Technologies Inc	49,196	0.02
572	Alaska Air Group Inc	26,206	0.01
372	Albemarle Corporation	76,471	0.04
2,982	Albertsons Companies Inc - Class A	79,165	0.04
1,328	Albireo Pharma Inc	27,198	0.01
172	Align Technology Inc	99,398	0.05
3,347	Allete Inc	195,281	0.09
6,609	Allison Transmission Holdings Inc	211,253	0.10
2	Allstate Corporation	207	0.00
3,034	Ally Financial Inc	127,021	0.06
1,571	Alpha Metallurgical Resource	84,338	0.04
51	Alphabet Inc	129,924	0.06
12,579	Altice USA Inc	178,973	0.08
60	Amazon.com Inc	175,924	0.08
180	Amdocs Limited	11,846	0.01
6,654	American Eagle Outfitters Inc	148,153	0.07
1,353	American Electric Power Company Inc	105,853	0.05
543	American Express Company	78,117	0.04
141	American Financial Group Inc	17,026	0.01
2,570	American Well Corp-Class A	13,650	0.01
721	Ameriprise Financial Inc	191,256	0.09
408	Amerisourcebergen Corporation	47,678	0.02
374	Ametek Inc	48,358	0.02
1,866	Amkor Technology Inc	40,677	0.02
190	AMN Healthcare Services Inc	20,439	0.01
1,105	Ansys Inc	389,762	0.18
312	Anthem Inc	127,176	0.06
795	AO Smith Corporation	60,016	0.03
982	Apa Corporation	23,220	0.01
555	Appian Corporation	31,825	0.01
825	Apple Inc	128,821	0.06
164	Applied Materials Inc	22,694	0.01
1,069	Aptargroup Inc	115,135	0.05
1,788	Aramark	57,939	0.03
491	Arcbest Corporation	51,747	0.02
2,158	Arch Resources Inc	173,293	0.08
1,116	Arcturus Therapeutics Holdings Inc	36,320	0.02
1,222	Arcus Biosciences Inc	43,488	0.02
10,772	Arena Pharmaceuticals Inc	880,364	0.41
238	Arista Networks Inc	30,085	0.01
1,035	Armstrong World Industries Inc	105,684	0.05
1,027	Arthur J Gallagher & Company	153,228	0.07
50	Asana Inc - Cl A	3,278	0.00
174	Asbury Automotive Group Inc	26,429	0.01
511	Associated Banc Corporation	10,151	0.00
5,297	AT&T Inc	114,585	0.05
3,083	Atea Pharmaceuticals Inc	24,237	0.01
32,900	Athene Holding Limited	2,410,796	1.12
902	Atkore International Group Inc	88,193	0.04
1,352	Atlas Air Worldwide Holdings Inc	111,898	0.05
377	Atmos Energy Corporation	34,733	0.02
84	Autozone Inc	154,851	0.07
1,847	Avangrid Inc	81,013	0.04
1,510	Avaya Holdings Corporation	26,291	0.01
970	Avery Dennison Corporation	184,728	0.09
2,212	Avient Corporation	108,830	0.05
434	Avista Corporation	16,216	0.01
551	Avnet Inc	19,977	0.01
7,382	Axalta Coating Systems Limited	214,995	0.10
480	Axon Enterprise Inc	66,268	0.03
4,253	Azek Company Inc	172,932	0.08
3,742	Baker Hughes Company	79,137	0.04
472	Bandwidth Inc	29,784	0.01
4,255	Bank of America Corporation	166,466	0.08
118	Becton Dickinson and Company	26,094	0.01
582	Berkeley Lights Inc	9,304	0.00
198	Berkshire Hathaway Inc	52,059	0.02

Man Funds VI plc

Schedule of Investments as at 31 December 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
	Equities (continued)		
	United States (continued)		
6,515	Big 5 Sporting Goods Corporation	108,908	0.05
92	Bill.com Holdings Inc	20,156	0.01
610	Biogen Inc	47,391	0.02
10	Bio-Rad Laboratories Inc	6,644	0.00
98	Bio-Techne Corporation	44,583	0.02
1,922	BJ'S Wholesale Club Holdings Inc	113,187	0.05
1,776	Black Hills Corporation	110,211	0.05
171	Black Knight Inc	12,464	0.01
2,375	Blackline Inc	216,239	0.10
867	Blackstone Inc	98,647	0.05
462	Blink Charging Company	10,770	0.00
3,516	Bloomin' Brands Inc	64,866	0.03
198	Boeing Company	35,052	0.02
1,449	Boise Cascade Company	90,722	0.04
2,841	Booz Allen Hamilton Holding Corp	211,826	0.10
475	Borgwarner Inc	18,825	0.01
6,871	Boston Scientific Corporation	256,666	0.12
14,603	Bottomline Technologies De Inc	725,142	0.34
11,448	Box Inc	263,650	0.12
410	Brighthouse Financial Inc	18,676	0.01
1,499	BrightSphere Investment Group Inc	33,745	0.02
34	Bristol-Myers Squibb Company	1,864	0.00
91	Broadcom Inc	53,247	0.02
1,206	Broadridge Financial Solutions Inc	193,881	0.09
826	Brown & Brown Inc	51,048	0.02
1,160	Brunswick Corporation/De	102,750	0.05
652	Buckle Inc	24,258	0.01
277	Builders Firstsource Inc	20,877	0.01
5,092	Bunge Limited	418,035	0.19
368	Burlington Stores Inc	94,333	0.04
3,022	Butterfly Network Inc	17,778	0.01
2,008	BWX Technologies Inc	84,544	0.04
5	Cable One Inc	7,753	0.00
981	Cabot Oil & Gas Corporation	16,390	0.01
447	Caci International Inc	105,819	0.05
2,581	Cadence Bank	67,612	0.03
247	Cadence Design Systems Inc	40,475	0.02
409	California Resources Corporation	15,361	0.01
325	Calix Inc	22,855	0.01
455	Callon Petroleum Company	18,905	0.01
2,692	Cannae Holdings Inc	83,208	0.04
2,973	Cano Health Inc	23,294	0.01
9,171	Canoo Inc	62,258	0.03
770	Capital One Financial Corporation	98,241	0.05
952	Cardinal Health Inc	43,105	0.02
143	Cardlytics Inc	8,311	0.00
13	Cargurus Inc	385	0.00
165	Carlisle Companies Inc	36,001	0.02
2,283	Carlyle Group Inc	110,215	0.05
4,097	Carnival Corporation	72,487	0.03
3,920	Carter's Inc	348,912	0.16
287	Casey's General Stores Inc	49,806	0.02
262	Catalent Inc	29,497	0.01
459	CBRE Group Inc	43,797	0.02
660	Centene Corporation	47,823	0.02
6,961	Centennial Resource Development Inc/De	36,605	0.02
776	Century Aluminum Company	11,300	0.01
1,891	Century Communities Inc	136,005	0.06
27,857	Cerner Corporation	2,274,956	1.05
18	CF Industries Holdings Inc	1,120	0.00
711	Championx Corporation	12,636	0.01
66	Charles River Laboratories International Inc	21,867	0.01
3,771	Chegg Inc	101,802	0.05
1,817	Chemours Company	53,622	0.02
981	Chevron Corporation	101,231	0.05
1,422	Church & Dwight Company Inc	128,170	0.06
23,311	Cinemark Holdings Inc	330,437	0.15
50	Cintas Corporation	19,485	0.01
1,859	Cirrus Logic Inc	150,427	0.07
2,774	CisCompany Systems Inc	154,580	0.07
339	Cit Group Inc	15,304	0.01
5,242	Citigroup Inc	278,372	0.13
534	Citrix Systems Inc	44,417	0.02
4,170	Cleantech Inc	34,909	0.02
4	Cloudflare Inc	463	0.00
1,439	CMC Materials Inc	242,562	0.11
790	CME Group Inc/II	158,709	0.07
707	Coca-Cola Company	36,811	0.02
15,782	Coherent Inc	3,699,028	1.71
3,923	Colfax Corporation	158,583	0.07
4,788	Comcast Corporation	211,907	0.10
1,172	Comerica Inc	89,662	0.04
423	Commercial Metals Company	13,499	0.01
770	Compass Inc - Class A	6,155	0.00
1,842	Comstock Resources Inc	13,104	0.01
10,391	ConAgra Foods Inc	312,041	0.14
72	Concentrix Corporation - WI	11,309	0.01
171	Confluent Inc-Class A	11,464	0.01
675	Conmed Corporation	84,144	0.04
302	Conocophillips	19,168	0.01
4,566	Consolidated Edison Inc	342,570	0.16
625	Constellation Brands Inc	137,932	0.06
125	Cooper Company Inc	46,050	0.02

Man Funds VI plc

Schedule of Investments as at 31 December 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
	Equities (continued)		
	United States (continued)		
3,461	Corteva Inc	143,894	0.07
297	Costar Group Inc	20,640	0.01
505	Costco Wholesale Corporation	252,100	0.12
974	Coupa Software Inc	135,368	0.06
1,546	Coursera Inc	33,226	0.02
90	Crane Company	8,051	0.00
799	Crocs Inc	90,088	0.04
1,793	Cullen/Frost Bankers Inc	198,772	0.09
424	Cummins Inc	81,333	0.04
555	Customers Bancorp Inc	31,903	0.01
23,840	CVRX Inc	256,387	0.12
667	Danaher Corporation	192,974	0.09
8,459	Danimer Scientific Inc	63,376	0.03
1,398	Darden Restaurants Inc	185,187	0.09
3,871	Dave & Buster'S Entertainment Inc	130,713	0.06
297	Deere & Company	89,552	0.04
2,372	Dell Technologies Inc	117,161	0.05
1,073	Delta Airlines Inc	36,874	0.02
690	Denbury Inc	46,471	0.02
18,853	Designer Brands Inc	235,580	0.11
10,773	Desktop Metal Inc	46,893	0.02
559	Devon Energy Corporation	21,653	0.01
318	DexCom Inc	150,150	0.07
208	Diamondback Energy Inc	19,726	0.01
232	Dineequity Inc	15,466	0.01
7,275	Discovery Inc	150,592	0.07
2,548	Dish Network Corporation	72,685	0.03
745	Dolby Laboratories Inc	62,380	0.03
1,275	Dominion Energy Inc	88,080	0.04
207	Donaldson Company Inc	10,787	0.00
105	Doubleverity Holdings Inc	3,073	0.00
906	Dover Corporation	144,680	0.07
1,221	DR Horton Inc	116,442	0.05
3,546	Dropbox Inc	76,520	0.04
2,765	DTE Energy Company	290,651	0.13
2,418	Dupont De Nemours Inc	171,760	0.08
693	Dutch Bros Inc-Class A	31,024	0.01
893	Dynatrace Inc	47,391	0.02
1,354	Dynavax Technologies Corporation	16,752	0.01
2,135	E2Open Parent Holdings Inc	21,140	0.01
2,315	Eaton Corporation plc	351,810	0.16
429	Ecolab Inc	88,497	0.04
332	Editas Medicine Inc	7,751	0.00
2,667	Edwards Lifesciences Corporation	303,825	0.14
1,227	Ehealth Inc	27,514	0.01
245	Eli Lilly & Co	59,509	0.03
1,840	Emcor Group Inc	206,118	0.10
345	Emergent Biosolutions Inc	13,188	0.01
384	Encore Wire Corporation	48,321	0.02
2,178	Endeavor Group Holdings-Class A	66,822	0.03
9,215	Energizer Holdings Inc	324,940	0.15
1,358	Enphase Energy Inc	218,460	0.10
26	Entegris Inc	3,168	0.00
241	Entergy Corporation	23,873	0.01
467	EOG Resources Inc	36,479	0.02
130	Epam Systems Inc	76,414	0.04
1,010	EQT Corporation	19,370	0.01
2,183	Equitable Holdings Inc	62,945	0.03
89	Etsy Inc	17,135	0.01
781	Everbridge Inc	46,241	0.02
794	Evercore Inc	94,851	0.04
3,973	Everygy Inc	239,701	0.11
899	Everi Holdings Inc	16,878	0.01
1,703	Evgo Inc	14,886	0.01
902	Exelixis Inc	14,499	0.01
2,973	Exelon Corporation	151,003	0.07
361	Exp World Holdings Inc	10,695	0.00
512	Expeditors International Of Washington Inc	60,461	0.03
1,860	Exxon Mobil Corporation	100,082	0.05
1,087	Fastly Inc	33,885	0.02
5	Fedex Corporation	1,137	0.00
209	First American Financial Corporation	14,377	0.01
782	First Republic Bank/Ca	142,007	0.07
5,227	FirstEnergy Corporation	191,163	0.09
1,018	Five Below Inc	185,204	0.09
1,796	Flex Limited	28,949	0.01
437	Floor & Decor Holdings Inc	49,960	0.02
12,738	Flowers Foods Inc	307,697	0.14
4,952	Flowserve Corp	133,249	0.06
675	Flywire Corporation-Voting	22,591	0.01
1,767	FMC Corporation	170,749	0.08
1,129	FNB Corporation/Pa	12,043	0.01
2,897	FNF Group	132,928	0.06
1,811	Fortive Corporation	121,492	0.06
5,816	Fortress Biotech Inc	12,786	0.01
1,964	Fortune Brands Home & Security Inc	184,622	0.09
3,509	Franklin Resources Inc	103,338	0.05
1,539	Freshpet Inc	128,931	0.06
1,141	FTI Consulting Inc	153,933	0.07
68,000	FTS International Inc-Class A	1,569,645	0.73
2,964	FuboTV Inc	40,451	0.02
90	Fuelcell Energy Inc	412	0.00
579	Fulgent Genetics Inc	51,215	0.02

Man Funds VI plc

Schedule of Investments as at 31 December 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
	Equities (continued)		
	United States (continued)		
46	Gartner Inc	13,523	0.01
1,339	Gates Industrial Corporation plc	18,733	0.01
6,373	GCP Applied Technologies Inc	177,426	0.08
683	General Dynamics Corporation	125,207	0.06
905	General Mills Inc	53,622	0.02
6,109	Gevo Inc	22,992	0.01
3,002	Gilead Sciences Inc	191,677	0.09
1,491	Global Blood Therapeutics Inc	38,376	0.02
548	Global Payments Inc	65,141	0.03
1,482	Globe Life Inc	122,136	0.06
1,858	Globus Medical Inc	117,963	0.05
4,707	Goodyear Tire & Rubber Company	88,246	0.04
1,134	Graphic Packaging Holdings Company	19,445	0.01
4,038	Grocery Outlet Holding Corporation	100,417	0.05
9,571	Groupon Inc	194,921	0.09
855	Guidewire Software Inc	85,357	0.04
1,459	H&R Block Inc	30,227	0.01
474	Haemonetics Corporation	22,108	0.01
1,600	Hain Celestial Group Inc	59,951	0.03
997	Halliburton Company	20,050	0.01
389	Halozyme Therapeutics Inc	13,755	0.01
1,332	Harley-Davidson Inc	44,146	0.02
4,065	Hawaiian Holdings Inc	65,665	0.03
2,842	Hayward Holdings Inc	65,552	0.03
764	HB Fuller Company	54,418	0.03
1,476	Heico Corporation	187,187	0.09
39	Henry Schein Inc	2,659	0.00
1,156	Hershey Company	196,668	0.09
2,755	Hess Corporation	179,346	0.08
3,941	Hewlett Packard Enterprise Company	54,651	0.03
1,482	Hilton Grand Vacations Inc	67,910	0.03
9,169	Hims & Hers Health Inc	52,811	0.02
246	Hollyfrontier Corporation	7,091	0.00
4,444	Hologic Inc	299,185	0.14
1,808	Home Depot Inc	659,812	0.31
772	Honeywell International Inc	141,549	0.07
1,145	Horizon Therapeutics plc	108,499	0.05
1,141	Hormel Foods Corporation	48,973	0.02
6,990	Hostess Brands Inc	125,515	0.06
2,141	Houlihan Lokey Inc	194,897	0.09
1,106	Howard Hughes Corporation	98,988	0.05
2,475	HP Inc	81,985	0.04
79	Hubspot Inc	45,790	0.02
244	Humana Inc	99,527	0.05
7,098	Huntsman Corporation	217,709	0.10
228	Hyatt Hotels Corporation	19,227	0.01
2,024	Idacorp Inc	201,670	0.09
29	Idex Corp	6,026	0.00
578	Idexx Laboratories Inc	334,673	0.15
1,617	Iheartmedia Inc	29,917	0.01
574	Illinois Tool Works Inc	124,572	0.06
669	Illumina Inc	223,808	0.10
6,580	Inari Medical Inc	528,101	0.24
700	Incyte Corporation	45,181	0.02
2,268	Ingersoll-Rand Inc	123,392	0.06
901	Ingredion Inc	76,568	0.04
3,026	Inovio Pharmaceuticals Inc	13,278	0.01
4,556	Insmid Inc	109,132	0.05
1,900	Insperty Inc	197,335	0.09
675	Inspire Medical Systems Inc	136,555	0.06
521	Insulet Corporation	121,898	0.06
1,734	Intel Corporation	78,527	0.04
238	Intellia Therapeutics Inc	24,746	0.01
252	Interactive Brokers Group Inc	17,599	0.01
2,020	Intercontinental Exchange Inc	242,944	0.11
2	International Business Machines Corporation	235	0.00
645	International Flavors & Fragrances Inc	85,446	0.04
2,679	Interpublic Group of Companies Inc	88,224	0.04
146	Intuit Inc	82,580	0.04
634	Intuitive Surgical Inc	200,313	0.09
392	Invesco Limited	7,935	0.00
850	Invitae Corporation	11,414	0.01
269	IPG Photonics Corporation	40,719	0.02
1,211	IQVIA Holdings Inc	300,450	0.14
1,252	iRhythm Technologies Inc	129,571	0.06
2,199	Ironnet Inc	8,122	0.00
1,505	Iteos Therapeutics Inc	61,619	0.03
183	ITT Inc	16,445	0.01
1,313	Jack In The Box Inc	101,004	0.05
989	Jackson Financial Inc-Class A	36,379	0.02
583	JB Hunt Transport Services Inc	104,788	0.05
8,593	Jetblue Airways Corporation	107,601	0.05
1,926	JM Smucker Company	230,029	0.11
298	Johnson & Johnson	44,828	0.02
1,974	Johnson Controls International plc	141,141	0.07
70	Jones Lang Lasalle Inc	16,579	0.01
3,234	Juniper Networks Inc	101,553	0.05
890	Kellogg Company	50,417	0.02
901	Kennametal Inc	28,451	0.01
329	Keysight Technologies Inc	59,745	0.03
787	Kimberly-Clark Corporation	98,908	0.05
12,943	Kinder Morgan Inc	180,510	0.08
1,087	Kirby Corporation	56,797	0.03

Man Funds VI plc

Schedule of Investments as at 31 December 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
	Equities (continued)		
	United States (continued)		
1,910	KKR & Company Inc	125,128	0.06
347	KLA Corporation	131,242	0.06
5	Knight-Swift Transportation Holdings Inc	268	0.00
3,175	Knowbe4 Inc-Class A	64,047	0.03
348	Kodiak Sciences Inc	25,944	0.01
12	Kraft Heinz Company	379	0.00
1,618	Kulicke & Soffa Industries Inc	86,136	0.04
87	Lam Research Corporation	55,018	0.03
2,644	Lamb Weston Holdings Inc	147,359	0.07
393	Landstar System Inc	61,867	0.03
257	Laredo Petroleum Inc	13,589	0.01
1,473	Las Vegas Sands Corporation	48,755	0.02
42	Lattice Semiconductor Corporation	2,846	0.00
39	Lear Corporation	6,274	0.00
2,684	Leidos Holdings Inc	209,820	0.10
3,337	Lendingclub Corporation	70,954	0.03
767	Lendingtree Inc	82,689	0.04
1,404	Lennar Corporation	143,412	0.07
90	Lennox International Inc	25,670	0.01
1,872	Leslies Inc	38,948	0.02
1,589	Levi Strauss & Company	34,974	0.02
273	LGI Homes Inc	37,085	0.02
411	LHC Group Inc	49,597	0.02
189	Liberty Media Corp-Liberty Formula One	10,510	0.00
40,057	Life360 Inc-CDI	248,671	0.12
1	Live Nation Entertainment Inc	105	0.00
315	Live Oak Bancshares Inc	24,179	0.01
196	Livperson Inc	6,156	0.00
857	Liveramp Holdings Inc	36,135	0.02
1,594	LKQ Corporation	84,143	0.04
926	Loews Corporation	47,033	0.02
16,826	Lordstown Motors Corporation-Class A	51,046	0.02
43	Lovesac Company	2,505	0.00
1,318	Lowes Company Inc	299,575	0.14
539	Lucid Group Inc	18,035	0.01
18,076	Lumen Technologies Inc	199,485	0.09
1,052	Luminar Technologies Inc	15,643	0.01
812	Lyondellbasell Industries Nv	65,855	0.03
282	M&T Bank Corporation	38,084	0.02
552	M/I Homes Inc	30,182	0.01
7,722	Macy'S Inc	177,772	0.08
1,145	Magnite Inc	17,620	0.01
164	Manhattan Associates Inc	22,424	0.01
1,439	Marathon Oil Corporation	20,778	0.01
5,103	Marinemax Inc	264,932	0.12
178	Markel Corporation	193,152	0.09
123	Marketaxess Holdings Inc	44,483	0.02
496	Marvell Technology Inc*	38,160	0.02
2,064	Masco Corporation	127,448	0.06
320	Masimo Corporation	82,386	0.04
278	Matador Resources Company	9,025	0.00
1,666	Maxar Technologies Inc	43,262	0.02
46,361	Mcafee Corporation - Class A	1,051,398	0.49
27	Mccormick & Company Inc	2,294	0.00
347	Mckesson Corporation	75,848	0.04
1,865	MDC Holdings Inc	91,561	0.04
776	Medifast Inc	142,910	0.07
503	Medpace Holdings Inc	96,265	0.04
174	Merck & Company Inc	11,726	0.01
1,132	Mercury Systems Inc	54,808	0.03
967	Meritage Homes Corporation	103,792	0.05
11,627	Meta Materials Inc	25,152	0.01
728	Meta Platforms Inc	215,321	0.10
122	Mettler-Toledo International Inc	182,078	0.08
76	Microchip Technology Inc	5,818	0.00
442	Micron Technology Inc	36,205	0.02
2,423	Microsoft Corporation	716,588	0.33
1,351	Microvision Inc	5,952	0.00
122	MKS Instruments Inc	18,685	0.01
10,369	Molecular Templates Inc	35,743	0.02
871	Mondelez International Inc	50,788	0.02
1,794	Monster Beverage Corporation	151,509	0.07
1,182	Morgan Stanley	102,027	0.05
223	Morningstar Inc	67,063	0.03
3,090	Mosaic Company	106,759	0.05
63	Motorola Solutions Inc	15,052	0.01
433	Murphy Oil Corporation	9,942	0.00
768	Murphy Usa Inc	134,555	0.06
502	Nanostring Technologies Inc	18,642	0.01
268	Nasdaq Inc	49,492	0.02
2,895	National Instruments Corporation	111,172	0.05
43	National Vision Holdings Inc	1,815	0.00
4,609	Neophotonics Corporation	62,294	0.03
2,708	Netapp Inc	219,055	0.10
2,034	Neurocrine Biosciences Inc	152,335	0.07
6,548	Nevro Corporation	466,801	0.22
383	New Relic Inc	37,034	0.02
1,690	Newegg Commerce Inc	15,411	0.01
2,212	Newell Brands Inc	42,482	0.02
2,321	News Corporation	45,534	0.02
4,551	NextEra Energy Inc	373,621	0.17
1,031	Nextera Energy Partners LP	76,518	0.04
4,985	Nielsen Holdings plc	89,907	0.04

Man Funds VI plc

Schedule of Investments as at 31 December 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
	Equities (continued)		
	United States (continued)		
3,735	Nike Inc	547,408	0.25
10,480	Nikola Corporation	90,958	0.04
212	Nordson Corporation	47,588	0.02
119	Norfolk Southern Corporation	31,153	0.01
1,388	Northern Trust Corporation	145,989	0.07
4,636	Norwegian Cruise Line Holdings Limited	84,550	0.04
11,302	Nuance Communications Inc	549,795	0.25
804	Nuvasive Inc	37,103	0.02
73	Nvidia Corporation	18,880	0.01
822	Oasis Petroleum Inc	91,069	0.04
677	Occidental Petroleum Corporation	17,258	0.01
34,955	Ocular Therapeutix Inc	214,242	0.10
56	Okta Inc	11,039	0.00
1,769	Ollie'S Bargain Outlet Holdings Inc	79,630	0.04
1,107	ON Semiconductor Corporation	66,116	0.03
2,148	On24 Inc	32,772	0.02
1,761	Onermain Holdings Inc	77,489	0.04
3,601	Oneok Inc	186,066	0.09
18	Oracle Corporation	1,380	0.00
7,206	Orasure Technologies Inc	55,065	0.03
1,630	Organon & Co-W/I	43,645	0.02
1,583	Ormat Technologies Inc	110,387	0.05
1,175	Orthopediatrics Corporation	61,850	0.03
421	Otis Worldwide Corporation	32,234	0.01
1,422	Ovintiv Inc	42,140	0.02
312	Owens Corning	24,829	0.01
3,626	Paccar Inc	281,420	0.13
811	Pacwest Bancorp	32,213	0.01
683	Papa John's International Inc	80,162	0.04
22,666	Paragon 28 Inc	352,587	0.16
43	Parker-Hannifin Corporation	12,029	0.01
22,360	Party City Holdco Inc	109,519	0.05
8,581	Patterson-UTI Energy Inc	63,761	0.03
932	Paychex Inc	111,870	0.05
570	Paycom Software Inc	208,106	0.10
122	Paylocity Holding Corporation	25,336	0.01
7,611	PBF Energy Inc	86,805	0.04
10,135	Peabody Energy Corporation	89,746	0.04
852	Pegasystems Inc	83,777	0.04
521	Pennymac Financial Services Inc	31,969	0.01
671	Penske Automotive Group Inc	63,265	0.03
483	Penumbra Inc	122,033	0.06
3,731	PepsiCo Inc	569,919	0.26
1,582	Petco Health And Wellness Company	27,531	0.01
7,992	Phenex Inc CVR Line	-	0.00
1,209	Pfizer Inc	62,778	0.03
5,504	Philip Morris International Inc	459,796	0.21
656	Phillips 66	41,799	0.02
3,492	Ping Identity Holding Corporation	70,258	0.03
4,910	Pinnacle West Capital Corp	304,781	0.14
292	Pinterest Inc	9,334	0.00
119	Pioneer Natural Resources Company	19,032	0.01
6,574	Plains GP Holdings LP	58,618	0.03
803	Plby Group Inc	18,811	0.01
160	Polaris Inc	15,464	0.01
162	Pool Corporation	80,630	0.04
338	Portillos Inc-Class A	11,158	0.01
5,204	Portland General Electric Company	242,170	0.11
3,255	Poshmark Inc-Class A	48,745	0.02
179	PPG Industries Inc	27,143	0.01
786	Procter & Gamble Company	113,062	0.05
7,226	Progyny Inc	319,934	0.15
734	Proto Labs Inc	33,144	0.02
1,407	PTC Inc	149,893	0.07
12	Public Service Enterprise Group Inc	704	0.00
1,414	Pubmatic Inc-Class A	42,338	0.02
2,696	Pure Storage Inc	77,167	0.04
2,293	Purple Innovation Inc	26,757	0.01
776	PVH Corporation	72,776	0.03
455	Qorvo Inc	62,573	0.03
968	Qualcomm Inc	155,661	0.07
2,919	Qualtrics International	90,866	0.04
1,378	Quantumscape Corp	26,889	0.01
7,032	Qurate Retail Inc	46,995	0.02
4,726	Radian Group Inc	87,813	0.04
681	Ralph Lauren Corporation	71,178	0.03
1,449	Range Resources Corporation	22,719	0.01
156	RBC Bearings Inc	27,706	0.01
1,850	Realreal Inc	18,887	0.01
94	Reata Pharmaceuticals Inc	2,180	0.00
482	Redfin Corporation	16,272	0.01
1,344	Regal Rexnord Corporation	201,127	0.09
431	Reliance Steel & Aluminum Company	61,482	0.03
1,193	Rent-A-Center Inc	50,397	0.02
2,100	Republic Services Inc	257,514	0.12
66	Ringcentral Inc	10,873	0.00
645	Riot Blockchain Inc	12,665	0.01
8,447	Rite Aid Corporation	109,116	0.05
59	Rockwell Automation Inc	18,099	0.01
5,305	Rogers Corporation	1,273,536	0.59
18,456	Romeo Power Inc	59,237	0.03
223	Roper Technologies Inc	96,452	0.04
1,926	Royal Caribbean Cruises Limited	130,240	0.06

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)				Equities (continued)		
	United States (continued)				United States (continued)		
711	Royal Gold Inc	65,779	0.03	1,208	Uipath Inc - Class A	45,815	0.02
1,753	Royalty Pharma plc- Class A	61,429	0.03	233	Ulta Salon Cosmetics & Fragrance Inc	84,484	0.04
93,764	RR Donnelley & Sons Company	928,405	0.43	359	Ultrasenx Pharmaceutical Inc	26,546	0.01
3,555	Rush Street Interactive Inc	51,581	0.02	12	Union Pacific Corporation	2,658	0.00
913	S&P Global Inc	378,889	0.18	901	United Airlines Holdings Inc	34,687	0.02
60	Saia Inc	17,782	0.01	2,266	United Natural Foods Inc	97,797	0.05
73	Sarepta Therapeutics Inc	5,781	0.00	1,213	United States Steel Corporation	25,397	0.01
1,739	Schlumberger Limited	45,799	0.02	136	Unitedhealth Group Inc	60,052	0.03
3,582	Schneider National Inc	84,762	0.04	140	Upstart Holdings Inc	18,626	0.01
1,590	Schrodinger Inc/United States	48,698	0.02	1,427	Upwork Inc	42,865	0.02
377	Scientific Games Corporation	22,155	0.01	2,246	Us Bancorp/Mn	110,937	0.05
788	Scotts Miracle-Group Company	111,562	0.05	7,435	UWM Holdings Corporation	38,705	0.02
170	Seagen Inc	23,111	0.01	86	Vail Resorts Inc	24,797	0.01
1,723	Sei Investments Company	92,332	0.04	1,579	Valero Energy Corporation	104,290	0.05
10,025	Selecta Biosciences Inc	28,739	0.01	1,033	Valvoline Inc	33,873	0.02
3,260	Sempra Energy	379,206	0.18	2,257	Varonis Systems Inc	96,814	0.04
1,113	Semtech Corporation	87,038	0.04	3,540	Vaxart Inc	19,518	0.01
1,608	Sensata Technologies Holding plc	87,230	0.04	1,296	Veeva Systems Inc	291,156	0.13
20,634	Senseonics Holdings Inc	48,446	0.02	471	Verisign Inc	105,126	0.05
987	Sensient Technologies Corporation	86,844	0.04	1,166	Verisk Analytics Inc	234,523	0.11
381	Sentinelone Inc -Class A	16,916	0.01	2,150	Verizon Communications Inc	98,236	0.05
67	Service Corporation International	4,182	0.00	3,997	Viatis Inc	47,555	0.02
516	Sherwin-Williams Company	159,791	0.07	888	Vicor Corporation	99,154	0.05
2,540	Shockwave Medical Inc	398,310	0.18	80,634	Viewray Inc	390,691	0.18
645	Shutterstock Inc	62,889	0.03	196	Vir Biotechnology Inc	7,216	0.00
3,485	Si-Bone Inc	68,064	0.03	2,048	Visa Inc	390,276	0.18
3,439	Signify Health Inc -Class A	43,003	0.02	4,822	Vizio Holding Corporation-Class A	82,388	0.04
667	Silicon Laboratories Inc	121,071	0.06	167	Vmware Inc	17,017	0.01
1	Silvergate Capital Corporation	130	0.00	38,990	Vonage Holdings Corporation	712,805	0.33
7,126	Sirius XM Holdings Inc	39,791	0.02	5,764	Vontier Corporation	155,758	0.07
689	Siteone Landscape Supply Inc	146,791	0.07	166	Vulcan Materials Company	30,301	0.01
4,559	SLM Corporation	78,856	0.04	6,595	Vuzix Corporation	50,280	0.02
2,547	SM Energy Company	66,027	0.03	5	Walgreens Boots Alliance Inc	229	0.00
20	Snap-on Inc	3,788	0.00	1,351	Walker & Dunlop Inc	179,246	0.08
504	Sonic Automotive Inc	21,916	0.01	385	Walmart Inc	48,985	0.02
93	Sonoco Products Company	4,734	0.00	1,832	Warner Music Group Corporation-CI A	69,562	0.03
1,144	Southern Company	68,990	0.03	1,861	Warrior Met Coal Inc	42,074	0.02
926	Southwest Airlines Company	34,884	0.02	2,474	Waste Management Inc	363,094	0.17
721	Southwest Gas Holdings Inc	44,413	0.02	253	Waters Corporation	82,895	0.04
8,601	Southwestern Energy Company	35,245	0.02	2,648	Wec Energy Group Inc	226,030	0.10
507	Spectrum Brands Holdings Inc	45,350	0.02	294	Wells Fargo & Company	12,404	0.01
283	Spirit Aerosystems Holdings Inc	10,723	0.00	11,619	Wendy'S Company	243,680	0.11
3,439	Spirit Airlines Inc	66,076	0.03	429	West Pharmaceutical Services Inc	176,930	0.08
245	Sprout Social Inc	19,538	0.01	560	Western Alliance Bancorp	53,011	0.02
233	SPS Commerce Inc	29,166	0.01	259	Western Digital Corporation	14,852	0.01
21,620	SPX Flow Inc	1,644,124	0.76	772	Westlake Chemical Corporation	65,938	0.03
1,361	SS&C Technologies Holdings Inc	98,114	0.05	2,205	Westrock Company	86,013	0.04
1,217	Starbucks Corporation	125,178	0.06	388	Whiting Petroleum Corporation	22,068	0.01
27,029	State Auto Financial Corporation	1,228,569	0.57	556	Wingstop Inc	84,485	0.04
943	Stifel Financial Corporation	58,394	0.03	381	Workday Inc	91,524	0.04
2,659	Stitch Fix Inc	44,239	0.02	27	World Wrestling Entertainment Inc	1,171	0.00
1,534	Stratasys Limited	33,035	0.02	827	Wynn Resorts Limited	61,843	0.03
738	Stryker Corporation	173,546	0.08	1,081	Xcel Energy Inc	64,354	0.03
8,496	Sunnova Energy International Inc	208,590	0.10	27,903	Xilinx Inc	5,202,491	2.41
614	SunPower Corporation	11,268	0.01	2,955	Yum! Brands Inc	360,826	0.17
5,640	Sunrun Inc	170,113	0.08	87	Zebra Technologies Corporation	45,535	0.02
428	SVB Financial Group	255,264	0.12	1,722	Zions Bancorp NA	95,640	0.04
1,345	Sylvamo Corporation	32,986	0.02	2,373	Zoetis Inc	509,218	0.24
463	Synopsis Inc	150,031	0.07	566	Zoom Video Communications Inc	91,535	0.04
56	Synovus Financial Corporation	2,357	0.00	274	Zoominfo Technologies Inc-Class A	15,469	0.01
257	T Rowe Price Group Inc	44,439	0.02	60	Zscaler Inc	16,954	0.01
1	Tandem Diabetes Care Inc	132	0.00	25,045	Zynga Inc	140,950	0.07
1,368	Taylor Morrison Home Corporation	42,055	0.02				
59,461	Tegna Inc	970,450	0.45			91,170,923	42.26
286	Teledyne Technologies Inc	109,876	0.05				
552	Teleflex Inc	159,445	0.07		Total equities	144,027,873	66.69
4,855	Telephone & Data Systems Inc	86,026	0.04		Equity swaps (b)		
3,330	Tenable Holdings Inc	161,258	0.07		Argentina		
1,290	Teradata Corporation	48,176	0.02	(73)	Mercadolibre Inc	6,420	0.00
196	Teradyne Inc	28,185	0.01		Australia		
1,245	Tetra Tech Inc	185,896	0.09	14,902	29Metals Limited	61	0.00
1	Texas Instruments Inc	166	0.00	522,131	APM Human Services International	16,691	0.01
23	Texas Pacific Land Corporation	25,259	0.01	177,851	Arena REIT	55,545	0.03
235	Thermo Fisher Scientific Inc	137,884	0.06	181,684	Avz Minerals Limited	17,718	0.01
5,196	TJX Companies Inc	346,887	0.16	2,250	BHP Group plc	1,893	0.00
3,943	Toll Brothers Inc	250,997	0.12	393,392	Centuria Office REIT	5,826	0.00
197	Topbuild Corporation	47,797	0.02	(8,959)	Commonwealth Bank Of Australia	1,640	0.00
4,821	Tradeweb Markets Inc	424,530	0.20	(8,052)	Dominos Pizza Enterprises Limited	174,526	0.08
441	Trane Technologies plc	78,346	0.04	295,178	Global Energy Ventures Limited	3,019	0.00
2,558	Transunion	266,732	0.12	(60,321)	Imugene Limited	469	0.00
2,119	Travel Leisure Company	102,987	0.05	5,990	Kogan.com Limited	2,367	0.00
243	Travelers Companies Inc	33,426	0.02	(14,844)	Magellan Financial Group Limited	77,550	0.04
18,746	Treace Medical Concepts Inc	307,268	0.14	(110,889)	Mesoblast Limited	19,150	0.01
558	Trex CompanyInc	66,256	0.03	8,508	Mineral Resources Limited	23,955	0.01
3,653	Tri Pointe Homes Inc	89,590	0.04	(248,000)	MMG Limited	17,552	0.01
1,186	Trinet Group Inc	99,348	0.05	6,850	Monadelphous Group Limited	940	0.00
4,023	Tripadvisor Inc	96,436	0.04	10,992	Omni Bridgeway Limited	1,399	0.00
10	Truist Financial Corporation	515	0.00	22,705	Oz Minerals Limited	9,432	0.01
62	Trupanion Inc	7,198	0.00	7,967	Redbubble Limited	481	0.00
835	Twist Bioscience Corporation	56,824	0.03	(149,044)	Santos Limited	49,934	0.02
510	Tyler Technologies Inc	241,254	0.11				
25	Tyson Foods Inc	1,916	0.00				
207	Ubiquiti Inc	55,827	0.03				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Australia (continued)				China (continued)		
86,368	Sydney Airport	12,101	0.01	(123,500)	Kwg Property Holding Limited	26,684	0.01
32,933	TPG Telecom Limited	1,369	0.00	(1,985)	Meituan Inc_GS	11,323	0.01
		493,618	0.24	(33,100)	Meituan Inc_MS	42,502	0.02
	Austria			(2,908)	Netease Inc	585	0.00
678	Bawag Group AG	1,890	0.00	(2,521)	Noah Holdings Limited	9,840	0.01
18,090	EVN AG	87,978	0.04	(102,000)	Ping An Insurance Group Company	127,313	0.06
1,735	Omv AG	625	0.00	5,800	Ping an Insurance Group Company- Class A	854	0.00
		90,493	0.04	(150,000)	Powerlong Real Estate Holdings Limited	12,016	0.01
	Belgium			(95,000)	Sany Heavy Equipment International	3,162	0.00
35	Ackermans & Van Haaren	1,580	0.00	(3,160)	Shenzhen International Group	5,288	0.00
514	Ageas	189	0.00	(41,000)	Shimao Services Holdings Limited	25,792	0.01
1,300	Anheuser-Busch Inbev SA/NV_Barclays	13,088	0.01	(200,500)	Sun Art Retail Group Limited	4,143	0.00
1,869	Anheuser-Busch Inbev SA/NV_GS	1,754	0.00	(27,000)	Sunac Services Holdings Limited	356	0.00
3,026	Care Property Invest	1,437	0.00	(164,472)	Tencent Music Entertainment	186,466	0.09
(23,047)	Colruyt SA	54,684	0.03	(9,000)	Venus Medtech Hangzhou Inc	10,581	0.01
8,380	Diereren SA/NV	68,947	0.03	(5,850)	Vnet Group Inc	32,881	0.02
(9,384)	Euronav SA	9,025	0.01	(28,000)	Weimob Inc	3,105	0.00
1,215	Galapagos NV	2,917	0.00	(4,817)	Wuxi Biologics Inc_Barclays	15,129	0.01
117	Groupe Bruxelles Lambert SA	1,469	0.00	(321)	Wuxi Biologics Inc_GS	763	0.00
3	Kbc Groep NV	7	0.00	117,192	Wuxi Lead Intelligent- Class A	219,450	0.10
7,821	Proximus Group_Barclays	1,141	0.00	22,639	Xian Longi Silicon Materia- Class A	5,609	0.00
(261)	Proximus Group_GS	151	0.00	(82)	Xinte Energy Company Limited	50	0.00
59	Sofina Foods Inc	3,907	0.00	(39,470)	Xinyi Solar Holdings Limited	9,820	0.01
403	Ucb SA	3,280	0.00			1,465,887	0.70
(275)	Umicore NPV	13,538	0.01		Cyprus		
20,790	Warehouses De Pauw SCA	171,384	0.08	(3,238)	Ozon Holdings plc	734	0.00
		348,498	0.17		Denmark		
	Bermuda			(1,137)	Ambu AS	2,156	0.00
(484)	Assured Guaranty Limited	1,467	0.00	874	Carlsberg AS	7,491	0.00
(848,000)	China Youzan Limited	24,747	0.01	6	Coloplast-Class B Shares_Barclays	189	0.00
1	Everest Re Group Limited	37	0.00	1,811	Coloplast-Class B Shares_GS	25,662	0.01
(64,000)	Hengten Networks Group Limited	3,121	0.00	4,185	Danske Bank AS	26	0.00
584	Hiscox Limited	110	0.00	(1,816)	Demant AS	2,200	0.00
		29,482	0.01	2,082	DSV Panalpina AS	34,068	0.02
	Brazil			(537)	Genmab	7,709	0.00
(74,902)	Banco Bradesco SA	71,382	0.03	(285)	GN Store Nord AS_Barclays	2,882	0.00
21,041	Embraer SA	3,051	0.00	1,193	GN Store Nord AS_GS	5,545	0.00
(5,276)	Pagseguro Digital Limited-Class A	5,642	0.00	(6,167)	ISS AS	15,483	0.01
132,115	Raizen SA	19,697	0.01	(1,213)	Netcompany Group AS_Barclays	5,552	0.00
(89,045)	Via SA	20,777	0.01	(3,110)	Netcompany Group AS_GS	9,394	0.01
(1,653)	XP Inc - Class A	661	0.00	4	Novo Nordisk AS-Class B Shares_Barclays	133	0.00
		121,210	0.05	36,981	Novo Nordisk AS-Class B Shares_GS	867,752	0.40
	Canada			13	Novozymes A/S-Class B Shares	231	0.00
19,693	ARC Resources Limited	1,204	0.00	480	Orsted AS	523	0.00
(11,264)	Ballard Power Systems Inc	40,430	0.02	(297)	Simcorp AS_Barclays	4,291	0.00
2,838	BRP Inc/CA	4,218	0.00	(2,984)	Simcorp AS_GS	10,922	0.01
(10,237)	Canadian Solar Inc	58,790	0.03	21,656	Tryg AS	30,141	0.02
3,110	Colliers International Group	8,364	0.01	(876)	Vestas Wind Systems AS	3,537	0.00
(1,563)	Lululemon Athletica Inc	8,048	0.00		Egypt		
105,006	Shaw Communications Inc-Class B	214,543	0.10	492,713	Efg-Hermes Holding SAE	9,744	0.01
		335,597	0.16		Finland		
	Cayman Islands			(1,415)	Cargotec Oyj_Barclays	1,742	0.00
(30,000)	CIFI Ever Sunshine Services Group Limited	429	0.00	385	Cargotec Oyj_GS	233	0.00
	Chile			871	Elisa Oyj_Barclays	2,523	0.00
26,595	Cencosud Shopping SA	2,518	0.00	1,666	Elisa Oyj_GS	485	0.00
596,067	Colbun SA	8,559	0.01	15	Kesko Oyj	25	0.00
(3,651,170)	Enel Chile SA	2,200	0.00	10,324	Kone Oyj_Barclays	41,450	0.02
		13,277	0.01	1,623	Kone Oyj_GS	2,510	0.00
	China			(1,415)	Konecranes Oyj_Barclays	1,882	0.00
(1,992)	360 Digitech Inc	45	0.00	(1)	Konecranes Oyj_GS	5	0.00
(51,000)	3Sbio Inc	79	0.00	(12,389)	Metso Outotec Oyj	429	0.00
(125,568)	Agile Group Holdings Limited	15,004	0.01	8,257	Nokian Renkaat Oyj	9,871	0.01
(2,670)	Agora Inc	17,481	0.01	2,361	Nordea Bank AB_Barclays	1,783	0.00
99,200	Agricultural Bank of China- Class A	194	0.00	161,871	Nordea Bank AB_GS	20,770	0.01
(1,198,000)	Ak Medical Holdings Limited	86,462	0.04	(901)	Orion Oyj	1,456	0.00
(41,893)	Alibaba Group Holding Limited	176,996	0.08	35,265	Outokumpu Oyj	12,151	0.01
(15,000)	A-Living Smart City Services Company Limited	1,540	0.00	444	Stora Enso Oyj-Class R	320	0.00
(3,602)	Anta Sports Products Limited_Barclays	16,821	0.01	1,369	Tietoevry Oyj	1,939	0.00
(1,800)	Anta Sports Products Limited_GS	3,714	0.00	640	Upm-Kymmene Oyj	1,887	0.00
	Changsha Zoomlion Heavy Industry Science and Technology Company Limited_GS	4,350	0.00	1,545	Valmet Corporation	1,370	0.00
(133,400)	Changsha Zoomlion Heavy Industry Science and Technology Company Limited_MS	255,922	0.12	22,864	Wartsila Oyj	3,232	0.00
(79,000)	China Coal Energy Company	68	0.00		France		
(11,688)	China Mengniu Dairy Company	3,990	0.00	(8)	Accor SA	25	0.00
(8,665)	China Merchants Bank	3,133	0.00	(1,698)	Adp Promesses	2,681	0.00
(202,000)	China Yuhua Education Corporation Limited	15,066	0.01	(27,333)	Air France-Kim	27,169	0.01
(1,881)	Chindata Group Holdings Limited	5,013	0.00	3,088	Air Liquide SA	30,972	0.02
(3,110)	Dada Nexus Limited	27,456	0.01	5,587	Airbus SE	8,276	0.00
(802)	Futu Holdings Limited	8,646	0.01	687	Alstom SA	441	0.00
(20,404)	Geely Automobile Holdings Limited	1,799	0.00	17,981	Alten Group	794,516	0.37
(1,001,000)	Gome Retail Holdings Limited	3,756	0.00	866	Amundi SA	898	0.00
(175,600)	Guangzhou R&F Properties	25,241	0.01	11,888	Arkema	172,593	0.08
(5,603)	Hello Group Inc	510	0.00	2,675	AXA SA	9,347	0.01
(5,698)	Jinkosolar Holding Company Limited	33,974	0.02	2	Biomerieux NPV	57	0.00
(1,329)	Kingsoft Cloud Holdings	4,915	0.00	783	BNP Paribas	4,805	0.00
				900	Bouygues SA	1,015	0.00
				4,556	Bureau Veritas UK Limited_Barclays	10,475	0.01

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	France (continued)				Germany (continued)		
115,676	Bureau Veritas UK Limited_GS	141,239	0.07	(9,433)	Elringklinger AG_Barcays	26,370	0.01
3,720	Carrefour SA	6,277	0.00	(53,289)	Elringklinger AG_GS	129,121	0.06
	Cie Generale D'Optique Essilor International			6,130	Evonik Industries AG	5,360	0.00
1	SA_Barcays	29	0.00	(19,298)	Fielmann AG	46,421	0.02
9,820	Cie Generale D'Optique Essilor International SA_GS	207,148	0.10	1,821	Freenet AG_Barcays	5,200	0.00
80,472	CNP Assurances	15,290	0.01	208	Freenet AG_GS	172	0.00
469	Credit Agricole SA_Barcays	381	0.00	2,408	Fresenius SE & Co Kgaa	3,232	0.00
1,798	Credit Agricole SA_GS	267	0.00	(31,618)	Gerresheimer AG	89,090	0.04
1,811	Danone SA	2,049	0.00	71	Hannover Rueckversicheru	2,218	0.00
5,099	Edenred	5,909	0.00	(4,522)	Heidelbergcemeent AG	23,320	0.01
176	Eiffage	931	0.00	(1,591)	Hellofresh AG	20,916	0.01
(7,048)	Elion Group	2,397	0.00	(4,489)	Henkel AG & Co Kgaa	30,151	0.02
(2,316)	Elis SA_Barcays	480	0.00	(44)	Hochtief AG	21	0.00
3,074	Elis SA_GS	3,282	0.00	712	Infineon Technologies AG	94	0.00
32,779	Engie SA_Barcays	53,808	0.03	(1,743)	K plus S AG	1,360	0.00
1,729	Engie SA_GS	149	0.00	(203)	Knorr-Bremse AG	107	0.00
1,598	Eramet	1,177	0.00	(11,152)	Lanxess AG	8,386	0.01
110	Euro Stoxx 50 Price Index*	16,558	0.01	(90)	Mtu Aero Eng. Holding AG	1,709	0.00
402	Gaztransport Et Techniga	3,598	0.00	1	Muenchener Rueckver AG	25	0.00
(138)	Hermes International	2,161	0.00	496	Norddeutsche Affinerie AG	6,394	0.00
12,864	Imerys SA	13,260	0.01	(3,601)	Nordex SE	5,525	0.00
(1,732)	Ipsen SA	8,436	0.01	(1,452)	Prosieben Sat 1 Media SE	2,436	0.00
446	Kering	7,416	0.00	17,789	Puma AG	101,097	0.05
(1,120)	La Francaise Des Jeux Saem	2,750	0.00	913	Rational AG	76,566	0.04
5,224	Legrand SA_Barcays	94,124	0.04	21,103	RWE AG	102,785	0.05
944	Legrand SA_GS	2,684	0.00	2	SAP SE_Barcays	28	0.00
104	L'Oreal SA_Barcays	6,167	0.00	13,424	SAP SE_GS	86,731	0.04
8,695	L'Oreal SA_GS	418,377	0.19	221	Siemens AG	170	0.00
5,796	Lvmh Moet Hennessy Louis Vuitton SE	323,781	0.15	(3,330)	Siemens Energy AG	141	0.00
6,296	Nexans SA	31,744	0.02	7	Siemens Healthineers AG	140	0.00
46,887	Nexity	286,358	0.13	7,324	Sixt SE	123,160	0.06
(9,938)	Orange SA	1,001	0.00	(4,760)	Sma Solar Technology AG	11,566	0.01
716	Orpea	99	0.00	837	Tag Immobilien AG	7	0.00
2,610	Publicis Group	1,768	0.00	(1,778)	Teamviewer AG	43,404	0.02
3,211	Remy Cointreau	108,217	0.05	446	Telefonica Deutschland Holdings_Barcays	1	0.00
(7)	Renault SA	28	0.00	25,990	Telefonica Deutschland Holdings_HSBC	4,276	0.00
3,871	Rubis Sca	3,698	0.00	(42)	Thyssenkrupp AG_Barcays	24	0.00
208	Safran SA	1,393	0.00	1,317	Thyssenkrupp AG_GS	26	0.00
11,377	Saint Gobain SA_Barcays	24,652	0.01	(17,149)	Traton SE	18,879	0.01
831	Saint Gobain SA_GS	1,751	0.00	17,175	Tui AG	2,798	0.00
656	Sanofi SA	4,072	0.00	(528)	Uniper AG	157	0.00
5,552	Scor Regroupee	14,571	0.01	(1,234)	Varta AG	16,360	0.01
308	Seb SA	363	0.00	(757)	Verbio Vereinigte Bioenergi	5,176	0.00
(18,967)	SMCA SA	19,821	0.01	(857)	Vitesco Technologies Group Class A	14,883	0.01
(760)	Sodexo Holding Company	866	0.00	(790)	Vonovia	2,963	0.00
(2,156)	Stoxx 600 Automobiles & Parts Price EUR*	18,135	0.01	(183)	VW Stock	786	0.00
(6,127)	Stoxx Bank EUR Price Index	12,871	0.01	(2,215)	Wacker Chemi AG	49,653	0.02
800	Stoxx Europe 600 Basic Resources Price EUR	6,270	0.00	(5,148)	Wirecard AG	548,050	0.25
(2,138)	Stoxx Europe 600 Oil & Gas Price EUR*	15,263	0.01	(440)	Zalando SE	5,583	0.00
6,833	Suez	1,605	0.00			2,321,240	1.08
3	Technip Energies NV	3	0.00		Greece		
4,963	Teleperformance SA	248,094	0.12	(30,388)	Jumbo SA	15,901	0.01
(344)	Thales SA	14	0.00	95,306	National Bank of Greece	14,972	0.01
25,201	Total SE	121,109	0.06			30,873	0.02
1,946	Ubisoft Entertainment	1,093	0.00		Hong Kong		
(45,635)	Unibail-Rodamco-Westfield/CDI	5,927	0.00	(310,000)	Alibaba Pictures Group Limited	3,014	0.00
12,570	Vallourec SA	17,899	0.01	(267,459)	Bank Of East Asia	50,559	0.02
(3,270)	Veralia Sasu_Barcays	636	0.00	(184,000)	Lee & Man Paper Manufacturing Limited	1,523	0.00
57,130	Veralia Sasu_GS	12,722	0.01	(8,819)	Melco Resorts & Entertainment	6,556	0.00
6,920	Vinci SA	55,305	0.03	(2,279,000)	Pacific Basin Shipping Limited	65,554	0.03
2,222	Vivendi Universal SA	8,205	0.00	(127,000)	Shenzhen International Holdings	725	0.00
(472)	Worldline SA_Barcays	8,191	0.00	181,753	Tianhe Chemicals Group Limited	-	0.00
427	Worldline SA_GS	246	0.00	(33,000)	Vinda International Holdings Limited	8,344	0.01
		3,437,385	1.61			136,275	0.06
	Germany				Hungary		
(4,793)	Aareal Bank AG	1,458	0.00	(9,622)	Wizz Air Holdings plc	68,152	0.03
(1,653)	Adidas AG	3,353	0.00		Indonesia		
2,171	Aixtron AG	2,141	0.00	3,586,890	Bank Central Asia PT USD Line	258,956	0.12
7,732	Aroundtown SA	433	0.00	413,588	Bank Jago TBK PT	17,273	0.01
(2,254)	Basf SE	1,139	0.00	7,289,639	Dayamitra Telekomunikasi TBK PT	20,915	0.01
810	Bayer AG	959	0.00	2,608,279	Elang Mahkota Teknologi TBK	51,481	0.02
4,709	Bayerische Motoren Werke AG	21,718	0.01	1,905,744	Sumber Alfaria Trijaya TBK PT	2,727	0.00
4,100	Commerzbank AG	101	0.00		Ireland		
(1,580)	Continental AG	14,374	0.01	6,564	CRH plc_Barcays	50,350	0.02
(551)	Covestro AG_Barcays	1,167	0.00	2,577	CRH plc_GS	4,769	0.00
(634)	Covestro AG_GS	924	0.00	232,146	Dalata Hotel Group plc	31,228	0.02
(580)	Curevac NV	2,191	0.00	4,287	DCC plc_Barcays	9,771	0.01
2	Daimler AG	6	0.00	1,094	DCC plc_GS	4,548	0.00
1	Daimler Truck Holding NPV_Barcays	8	0.00	24,302	Experian plc	223,334	0.10
5,093	Daimler Truck Holding NPV_GS	16,972	0.01	(236)	Flutter Entertainment plc_Barcays	1,276	0.00
(457)	Delivery Hero AG	8,676	0.01	(2,138)	Flutter Entertainment plc_GS	26,259	0.01
20,054	Dermapharm Holding SE	319,353	0.15	(7,852)	Grafton Group plc_Barcays_Barcays	989	0.00
(2,021)	Deutsche Bank AG	218	0.00	134,831	Grafton Group plc_GS	350,944	0.16
276	Deutsche Boerse AG	1,654	0.00	(170)	Jazz Pharmaceuticals Plc	4,671	0.00
(67,439)	Deutsche Euroshop AG	248,417	0.12	13,468	Kingspan Group plc_GS	333,164	0.16
10,293	Deutsche Post AG_Barcays	30,050	0.02	(1,705)	Perrigo Company	2,712	0.00
986	Deutsche Post AG_GS	3,956	0.00				
3,392	Deutsche Telekom AG_Barcays	1,529	0.00				
3,226	Deutsche Telekom AG_GS	388	0.00				
10,005	E.ON AG	11,836	0.00				
(676)	Eckert & Ziegler Strahlen UN	5,181	0.00				

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Ireland (continued)				Jersey (continued)		
42,936	Smurfit Kappa Group plc	78,932	0.04	(188)	Novocure Limited	5,707	0.00
		1,122,947	0.52			7,219	0.00
	Israel				Kuwait		
(490)	Fiverr International Limited	7,011	0.00	556,567	Gulf Bank	30,358	0.02
(1,565)	Ironsource Limited	4,867	0.00		Luxembourg		
(229)	Komit Digital Limited	2,450	0.00	(1,209)	Arrival SA	254	0.00
		14,328	0.00	7,587	Befesa SA	100,864	0.05
	Italy			(996)	Eurofins Scientific International Group	270	0.00
(13,607)	Banca Mediolanum	383	0.00	4,830	Grand City Properties	353	0.00
(10,216)	Buzzi Unicem SpA	6,562	0.00	(2,338)	Millicom International Cellular SA	1,305	0.00
(2,364)	Diasorin Spa	20,392	0.01	2,822	Solutions 30 SE	602	0.00
(4,705)	Eni SpA	2,597	0.00			103,648	0.05
(1,485)	Ferrari NV	506	0.00		Malaysia		
(877)	Moncler SpA	4,738	0.00	439,075	Petronas Chemicals Group Berhad	70,742	0.03
(2,064)	Nexi SpA_Barclays	1,834	0.00		Malta		
(2,368)	Nexi SpA_GS	4,569	0.00	(6,081)	Entain plc	11,768	0.01
(1,680)	Pirelli & C SpA	5	0.00	(5,991)	Kindred Group Plc	15,546	0.01
684	Prismian SpA	12,163	0.01	(17,002)	MSCI Daily Trend Net Asian Market	339,685	0.16
(271,130)	Saipem Spa	48,632	0.02			366,999	0.18
(158,068)	Saras SpA	12,282	0.01		Mexico		
26,444	Snam Rete Gas	12,136	0.01	(9,942)	Fresnillo Plc	765	0.00
(973,020)	Telecom Italia SpA	27,230	0.01		Netherlands		
6,759	Unicredit SpA	19,211	0.01	47,429	Aalberts Industries	512,158	0.24
		173,240	0.08	3,541	ABN Amro Group NV_Barclays	5,359	0.00
	Japan			(2,189)	ABN Amro Group NV_GS	201	0.00
4,289	77 Bank Limited	4,212	0.00	1,027	Adyen NV	59,427	0.03
(2,600)	Appier Group Inc	3,332	0.00	951	Aegon NV_Barclays	344	0.00
2,982	Aruhi Corporation	147	0.00	(2,923)	Aegon NV_GS	44	0.00
3,000	Bank of Iwate Limited	5,462	0.00	275	Akzo Nobel NV	290	0.00
1,273	Canon Inc	7,616	0.00	(2,967)	Arcadis NV	220	0.00
5,666	Chugoku Electric Power Company	2,383	0.00	4,592	Asml Holding NV	471,510	0.22
800	Chukyo Bank Limited	3,158	0.00	40	Asr Nederland NV_Barclays	123	0.00
(3,300)	Daiseiki Eco. Solution Company Limited	5,307	0.00	2,495	Asr Nederland NV_GS	3,818	0.00
6,871	Ehime Bank Limited	4,428	0.00	354	BE Semiconductor Industries	284	0.00
(1,288)	Eri Holdings Company Limited	1,451	0.00	(485)	Corbion NV	1,206	0.00
(1,705)	Evolable Asia Corporation	11,639	0.01	8,248	Euronext NV	19,384	0.01
(300)	Fuji Kosan Company Limited	109	0.00	348	Heineken Holding NV_Barclays	3,261	0.00
3,292	Hamee Corporation	1,731	0.00	1,269	Heineken Holding NV_GS	1,346	0.00
9,141	Hokuriku Electric Power Company	2,207	0.00	398	Heineken NV	6,113	0.00
1,868	Idemitsu Kosan Company Limited	2,827	0.00	82,138	Intertrust NV	9,926	0.01
(2,350)	IHI Corporation	2,361	0.00	2,695	Jde Peets BV	3,061	0.00
2,513	Infocom Corporation	2,007	0.00	1,448	Koninklijke Ahold Delhaize NV_Barclays	5,453	0.00
9,371	IYO Bank Limited	1,712	0.00	8,569	Koninklijke Ahold Delhaize NV_GS	2,476	0.00
2,670	Japan Tobacco Inc	3,201	0.00	3,774	Koninklijke KPN NV_Barclays	1,476	0.00
(3,053)	J-Lease Company Limited	1,956	0.00	49,238	Koninklijke KPN NV_GS	6,078	0.00
(2)	Keeper Technical Laboratory Company Limited	19	0.00	1,110	Philips Electronics NV	1,005	0.00
3,641	Keihanshin Building Company Limited	4,175	0.00	(226,228)	Postnl	2,884	0.00
4,581	Kyushu Financial Group Inc	715	0.00	106	Prosus NV	275	0.00
(19,300)	Lion Corporation	8,358	0.01	(3,029)	Royal Dutch Shell plc	2,664	0.00
(2)	Management Solutions Company Limited	2	0.00	2,604	Royal Dutch Shell plc_Barclays	6,833	0.00
(6,126)	Mazda Motor Corporation	4,393	0.00	(746)	Royal Dutch Shell plc_GS	541	0.00
(1,192)	Midac Holdings Company Limited	8,777	0.01	46,285	Royal Dutch Shell plc_MSCI	98,721	0.05
3,715	Mitsubishi Chemical Holdings	3,455	0.00	(4,958)	Shop Apotheke Europe NV	156,696	0.07
8	Mitsubishi Corporation	45	0.00	(7,046)	Signify NV	28,907	0.01
(16,100)	Mitsubishi Gas Chemical Company	6,684	0.00	(2,494,984)	Sns Reaal AG	25	0.00
(71)	Mitsui E&S Holdings Company Limited	30	0.00	1,273	Universal Music Group	5,386	0.00
1,900	Mitsui Osk Lines Limited	18,916	0.01			1,417,495	0.64
(6,400)	Miura Company Limited	3,525	0.00		Norway		
(2,402)	Morinaga & Company Limited	2,253	0.00	(2,236)	Adevinta ASA-Class B	11,747	0.01
7,335	Nichi-Iko Pharmaceutical Company	489	0.00	(15,326)	Aker BP ASA	57,241	0.03
(9,380)	Nippon Sheet Glass Company Limited	3,573	0.00	103,091	Aker Carbon Capture ASA_Barclays	78,550	0.04
1,724	Nippon Telegraph & Telephone Corporation	5,421	0.00	(26,631)	Aker Carbon Capture ASA_GS	6,633	0.00
(13,800)	Nomura Real Estate Holdings	3,992	0.00	159,774	Aker Offshore Wind ASA	22,323	0.01
(15,934)	NTN Corporation	1,887	0.00	94,313	Aker Solutions Holding ASA	44,018	0.02
2,108	Ono Pharmaceutical Company Limited	6,739	0.00	3,795	DNB Bank ASA	596	0.00
(12,600)	Pola Orbis Holdings Inc	25,963	0.01	11,868	Gjensidige Forsikring ASA	7,240	0.00
(1)	Rakus Company Limited	2	0.00	1,257	Mowi ASA	499	0.00
4,125	Retail Partners Company Limited	3,440	0.00	18,072	Mpc Container Ships ASA	6,254	0.00
(7,800)	Ryohin Keikaku Company Limited	4,204	0.00	51,930	Norwegian Air Shuttle ASA	6,671	0.00
1,797	Sekisui House Limited	5,277	0.00	7,157	Orkla ASA_Barclays	4,434	0.00
2,794	Shiga Bank Limited	5,064	0.00	9,577	Orkla ASA_GS	2,885	0.00
4,300	Shinko Electric Industries	3,824	0.00	319,171	PGS ASA	3,380	0.00
4,855	Shizuoka Bank Limited_Barclays	1,020	0.00	4	Salmar ASA_Barclays	8	0.00
(37,000)	Shizuoka Bank Limited_GS	752	0.00	(2,209)	Salmar ASA_GS	3,229	0.00
3,455	Softbank Corporation	185	0.00	(3,746)	Schibsted ASA	31,221	0.02
(2,200)	Sohgo S&P Services Company	1,685	0.00	10,554	Storebrand ASA	4,214	0.00
(6,200)	Taisho Pharmaceutical Holdings Company Limited	20,457	0.01	2,904	Telenor ASA	911	0.00
4,900	Taiyo Yuden Company Limited	509	0.00	18,693	Tomra Systems ASA	43,043	0.02
(1,500)	Tokyo Century Corporation	828	0.00	925	Yara International ASA	281	0.00
(47,500)	Tokyo Electric Power Company Inc	2,945	0.00			335,378	0.15
2,624	Tokyo Gas Company Limited	2,892	0.00		Philippines		
1,401	Tonami Holdings Company Limited	2,824	0.00	(42,863)	Metro Pacific Investments Company	82	0.00
6,406	Vital Ksk Holdings Inc	67	0.00		Poland		
5,900	Yamagata Bank Limited	1,743	0.00	(4,637)	Allegro.eu SA	3,379	0.00
		234,375	0.06	(2,133)	Bank Pekao SA	2,987	0.00
	Jersey						
530,682	Breedon Group plc	827	0.00				
17,387	Centamin Plc	262	0.00				
(2,614)	Clarivate Plc	423	0.00				

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Poland (continued)				Sweden (continued)		
(4,426)	Cd Projekt SA	635	0.00	33,251	Atlas Copco AB-Class B	239,924	0.11
34	Dino Polska SA	628	0.00	(4,278)	BHG Group AB	12,004	0.01
(46,579)	Inpost SA	29,419	0.01	10,078	Bravida Holding AB	9,779	0.01
(3,089)	Polski Koncern Naftowy Orlen	9,051	0.01	(888)	Cellink AB	10,242	0.01
(5,091)	Powszechna Kasa Oszczednosci Bank Polski SA	4,056	0.00	(10,717)	Dometic Group AB_Barclays	19,207	0.01
		50,155	0.02	(2,722)	Dometic Group AB_GS	2,313	0.00
	Portugal			351	Elekta AB-Class B	206	0.00
(624,606)	Banco Comercial Portugues SA	4,744	0.00	42,071	Embracer Group AB	34,155	0.02
277,156	Edp-Energias De Portugal SA_Barclays	64,292	0.03	25,027	Epiroc AB_Barclays	156,552	0.07
10,159	Edp-Energias De Portugal SA_GS	387	0.00	31,358	Epiroc AB_GS	73,561	0.04
(5,942)	Galp Energia Sgps SA	2,233	0.00	(7,087)	EQT AB	3,588	0.00
34,186	Greenvolt Energi	7,614	0.00	2,047	Essity Aktiebolag	5,500	0.00
1,540	Jeronimo Martins	3,614	0.00	299	Fabegge AB	801	0.00
49,357	Navigator Company SA	20,174	0.01	(1,197)	Fastighets AB Balder-Class B	65	0.00
		103,058	0.04	3,178	Fingerprint Cards AB-B NPV	111	0.00
	Russia			1,424	Hennes & Mauritz AB	838	0.00
(28,939)	Gazprom PAO	11,055	0.01	40,023	Hexagon AB	106,838	0.05
249,368	Magnitogorsk Iron & Steel Works	8,000	0.00	1,002	Holmen AB	2,282	0.00
(2,786)	Novatek Gas Industry Company	66,939	0.03	(8,577)	Hufvudstaden AB-Class A	843	0.00
8,304	PIK Group	168	0.00	30,991	Industrivarden AB-Class A_GS	24,469	0.01
(1,313)	Polymetal International plc_Barclays	8,242	0.00	230	Industrivarden AB-Class A_HSBC	474	0.00
(11,593)	Polymetal International plc_GS	7,717	0.00	58,741	Indutrade AB	109,772	0.05
(19,718)	VK Company Limited	73,549	0.04	(4,794)	Intrum AB	3,788	0.00
		175,670	0.08	619	Investor AB_Barclays	3,909	0.00
	Saudi Arabia			6,956	Investor AB_GS	6,757	0.00
6,298	Saudi Research & Media Group	51,187	0.02	22,951	Karnov Group AB	14,712	0.01
	Singapore			(1,595)	Kinnevik AB	5,242	0.00
(63,323)	Venture Corporation Limited	31,870	0.02	15,329	Lundin Energy AB_Barclays	50,309	0.02
	South Africa			(711)	Lundin Energy AB_GS	2,642	0.00
(15,018)	Pepkor Holdings Limited	322	0.00	(2,118)	Nordic Entertainment Group-B	2,009	0.00
	South Korea			(2,778)	Sagax AB-Class B	4,338	0.00
(1,805)	BGF Retail Company Limited	5,271	0.00	851	Sandvik AB	1,640	0.00
(327)	Green Cross Corporation	2,364	0.00	(13,833)	Securitas AB_Barclays	16,490	0.01
20,317	Hynix Semiconductor Inc	10,953	0.01	(75,181)	Securitas AB_GS	2,614	0.00
(7,154)	Kumho Petro Chemical Company Limited	127,068	0.06	(9,936)	Sinch AB_Barclays	35,419	0.02
(3,468)	Lotte Shopping Company	19,856	0.01	1,659	Sinch AB_GS	893	0.00
6,976	Meritz Financial Group Inc	34,260	0.02	1,756	Skanska AB	1,971	0.00
6,250	Meritz Fire & Marine Insurance Company Limited	4,051	0.00	(11,701)	SKF AB	10,347	0.01
(2,855)	Shin Poong Pharmaceutical Company	17,586	0.01	17,913	Stillfront Group AB	2,663	0.00
1,863	Sk Innovation Company Limited	9,538	0.01	8,245	Svenska Handelsbkn Series A NPV_GS	3,620	0.00
157,510	Woori Financial Group Inc	49,718	0.02	8,605	Svenska Handelsbkn Series A NPV_HSBC	3,471	0.00
		280,665	0.14	1,800	Swedbank AB_Barclays	1,545	0.00
	Spain			2,561	Swedbank AB_GS	750	0.00
7,094	Acciona SA	48,045	0.02	10,812	Swedish Match AB	3,707	0.00
2,677	Acerinox SA_GS	3,375	0.00	4,570	Tele2 AB-Class B_Barclays	3,766	0.00
45,432	Acerinox SA_MSCI	74,828	0.04	1,944	Tele2 AB-Class B_GS	989	0.00
11,793	Acs Actividades Cons Y Services	15,045	0.01	7,607	Telefonaktiebolaget LM Ericsson_Barclays	1,065	0.00
(554)	Aena Sme SA	44	0.00	7,006	Telefonaktiebolaget LM Ericsson_GS	1,389	0.00
(334)	Amadeus IT Group SA	218	0.00	72,356	Trelleborg AB-Class B	258,111	0.12
62,663	Applus Services SA	18,887	0.01	26,751	Vitrolife AB	290,924	0.14
(27,622)	Audax Renovables SA_GS	3,559	0.00	54,537	Volvo Car AB	18,227	0.01
(19,266)	Audax Renovables SA_MSCI	3,562	0.00			1,780,079	0.83
538	Banco Bilbao Vizcaya Argentaria SA_Barclays	242	0.00		Switzerland		
14,781	Banco Bilbao Vizcaya Argentaria SA_GS	6,781	0.00	20,951	ABB Limited	116,675	0.06
31,025	Banco Santander SA	1,278	0.00	1,593	Adecco Group AG	317	0.00
5,522	Bankinter SA	717	0.00	3	Alcon Inc	38	0.00
16,192	Caixabank	1,731	0.00	5	Allreal Holding AG-Reg	84	0.00
8	Cellnex Telecom SAU_Barclays	86	0.00	1,445	Baloise Holding	7,302	0.00
(3,799)	Cellnex Telecom SAU_GS	3,886	0.00	5	Barry Callebaut AG_Barclays	600	0.00
22,213	Cie Automotive SA	84,541	0.04	(75)	Barry Callebaut AG_GS	4,088	0.00
18,217	Edp Renovaveis SA	21,593	0.01	(528)	Basilea Pharmaceuticals	3,647	0.00
8,239	Endesa SA	5,549	0.00	60	Chubb Limited	3,271	0.00
6,725	Fluidra SA	13,494	0.01	3,738	Clariant AG	995	0.00
116,840	Gestamp Automocion SA	54,747	0.03	(23)	Comet Holding AG	65	0.00
(15,082)	Grifols SA	17,775	0.01	(7,106)	Credit Suisse Group AG	3,235	0.00
159,927	Iberdrola SA_Barclays	182,868	0.09	(1,125)	Crispr Therapeutics AG	2,968	0.00
7,656	Iberdrola SA_GS	4,150	0.00	(308)	Dufry Group_Barclays	1,540	0.00
3,412	Inditex SA	1,958	0.00	4,349	Dufry Group_GS	5,499	0.00
(998)	Indra Sistemas SA	931	0.00	(63)	Fischer (Georg)-Registered	803	0.00
(27,112)	Mapfre SA	865	0.00	7	Galenica Sante Limited_Barclays	56	0.00
(6,416)	Melia Hotels International	1,680	0.00	1,583	Galenica Sante Limited_GS	2,502	0.00
(2,275)	Repsol Ypf SA	62	0.00	5	Geberit AG	27	0.00
14,938	Simens Gamesa Renewable Energy_Barclays	13,087	0.01	184	Givaudan SA	71,296	0.03
(931)	Simens Gamesa Renewable Energy_GS	239	0.00	(64)	International Workplace Group Plc	9	0.00
1,773	Solaria Energia Y Medio Ambi	465	0.00	(1,385)	Julius Baer Holding AG	4,199	0.00
(7,928)	Tecnicas Reunidas SA	7,395	0.00	(1,139)	Kuehne & Nagel International AG	9,789	0.01
35,425	Telefonica SA	977	0.00	2,573	Lafargeholcim Limited	418	0.00
3,479	Viscofan SA	3,085	0.00	(4,088)	Landis+Gyr Group AG	3,036	0.00
		597,745	0.28	8	Lindt & Spruengli AG-Reg	72,556	0.03
	Sweden			(436)	Logitech International	5,341	0.00
34	Aak AB	56	0.00	(196,943)	Meyer Burger Technology AG	1,391	0.00
(398)	AF Poyry AB	360	0.00	433	Nestle SA_Barclays	7,602	0.00
1,520	Alfa Laval AB	1,238	0.00	24,945	Nestle SA_GS	281,040	0.13
6,279	Assa ABloy AB_Barclays	7,780	0.00	(5,270)	OC Oerlikon Corporation AG-Reg	1,869	0.00
30,611	Assa ABloy AB_GS	37,957	0.02	938	Partners Group Holding AG	18,241	0.01
11,087	Atlas Copco AB-Class A	165,857	0.08	137	Roche Holding AG_Barclays	5,177	0.00
				3,304	Roche Holding AG_GS	23,677	0.01
				(374)	Schindler Holding	1,326	0.00
				141	SGS SA	45,896	0.02
				25,383	Sig Combibloc Group	35,692	0.02
				1,997	Sika AG_Barclays	138,673	0.07

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Switzerland (continued)				United Kingdom (continued)		
1,755	Sika AG_GS	72,238	0.03	(2,860)	Johnson Matthey plc_Barcays	7,539	0.00
27	Stadler Rail AG	11	0.00	(24,514)	Johnson Matthey plc_GS	6,673	0.00
198	Straumann Holding AG	23,418	0.01	715	Legal & General Group plc_Barcays	181	0.00
147	Swiss Life Holding	6,512	0.00	16,953	Legal & General Group plc_GS	1,389	0.00
106	Swisscom AG	247	0.00	(2,285)	Liberty Global Plc-Series C	1,274	0.00
625	Swissquote Group Holding	7,494	0.00	1,507	Linde AG - Tender NPV	89,707	0.04
(1,567)	UBS Group AG	183	0.00	1	Linde Plc	78	0.00
1,012	VAT Group AG	15,604	0.01	46,267	Lloyds Banking Group plc	521	0.00
5,869	Vifor Pharma AG	35,953	0.02	12,625	London Stock Exchange Plc	10,171	0.01
(411)	Zur Rose AG_Barcays	41,256	0.02	61,467	M&G plc	4,089	0.00
(749)	Zur Rose AG_GS	40,223	0.02	(1,017)	Meggitt plc	108	0.00
(41)	Zurich Financial Services AG	26	0.00	(9,522)	Melrose Industries plc	953	0.00
		1,124,105	0.50	6,545	Mondi Plc	459	0.00
	Taiwan			115,026	Moonpig Group plc	62,060	0.03
2,000	Advanced Energy Solution Holding Company Limited	17,143	0.01	(19,297)	MSGLGSXR	12,712	0.01
29,000	E Ink Holdings Inc	30,029	0.02	(594)	MSGLSLUX	1,020	0.00
55,000	Taiwan Semiconductor Manufacturing Company Limited	43,276	0.02	42,633	National Grid	74,279	0.04
25,000	Wiwynn Corporation	104,801	0.05	23,265	Natwest Group Plc	1,413	0.00
		195,249	0.10	10,012	Next Plc	26,459	0.01
	Thailand			(1,082)	Ocado Group plc	363	0.00
279,700	Kasikornbank PCL	112,444	0.05	1	Oxford Biomedica plc	2	0.00
	United Kingdom			10,678	Pearson Plc	316	0.00
66,517	Abcam plc	342,483	0.16	(11,980)	Pennon Group Plc	3,383	0.00
2,599	Admiral Group Plc	4,515	0.00	(12,728)	Pepco Group Limited	8,562	0.01
60	Arcor Plc	30	0.00	3,561	Persimmon Plc	1,546	0.00
293	Anglo American Plc	684	0.00	(97,866)	Phoenix Group Holdings Plc	15,484	0.01
213	Aon plc	918	0.00	(1,310)	Prudential Plc	710	0.00
(931)	Aptiv plc	7,228	0.00	806	Reckitt Benckiser Group Plc	2,691	0.00
(1,948)	Ashmore Group Plc	35	0.00	14,116	Redrow Plc	8,490	0.01
(4,741)	ASOS Plc	6,981	0.00	102,521	Rentokil Initial plc_Barcays	56,884	0.03
422	Astrazeneca plc_Barcays_Barcays	1,982	0.00	(10,369)	Rentokil Initial plc_GS	4,793	0.00
22,566	Astrazeneca plc_GS	68,719	0.03	955	Rio Tinto Plc	2,575	0.00
(4,255)	Autolus Therapeutics plc	11,565	0.01	(21,496)	S4 Capital plc_Barcays	11,419	0.01
48	Aviva plc_Barcays	28	0.00	(3,100)	S4 Capital plc_GS	2,465	0.00
14,263	Aviva plc_GS	2,581	0.00	(117,841)	Sainsbury (J) plc	11,780	0.01
1,384	Barclays Plc	48	0.00	43,384	Segro plc	104,930	0.05
3,341	Barratt Developments Plc	3,156	0.00	7	Seymour PLC_Barcays	22	0.00
4,178	Bellway Plc	6,072	0.00	(1,510)	Seymour PLC_GS	371	0.00
53,627	Boohoo Group Plc	3,370	0.00	(31,101)	Smith & Nephew plc	31,056	0.02
130,084	BP plc_Barcays	38,353	0.02	1,785	Smiths Group Plc	2,359	0.00
(10,877)	BP plc_GS	1,314	0.00	(5,636)	Softcat plc	3,837	0.00
130,989	Bridgepoint Group plc	7,718	0.00	1,592	Standard Chartered Plc	1,026	0.00
1,842	British American Tobacco	1,072	0.00	4,684	Standard Life Aberdeen Plc	427	0.00
2,261	Britvic Plc	341	0.00	(150)	Stellantis NV	1	0.00
8,450	Bunzl plc_Barcays	44,618	0.02	(1)	Technipfmc plc_GS	2	0.00
(2,539)	Bunzl plc_GS	302	0.00	(50,946)	Technipfmc plc_MS	46,210	0.02
(1,199)	Burberry Group plc_Barcays	1,789	0.00	12,360	Tesco plc_Barcays	6,549	0.00
8,648	Burberry Group plc_GS	1,671	0.00	221,089	Tesco plc_GS	27,450	0.01
12,888	Compass Group	24,761	0.01	(4,265)	THG plc_Barcays	11,902	0.01
(6,821)	Countryside Properties plc_Barcays	3,426	0.00	68,032	THG plc_GS	38,989	0.02
(11,483)	Countryside Properties plc_GS	218	0.00	(2)	Trainline Plc	1	0.00
(11,656)	Deliveroo Holdings Plc	9,516	0.01	(10,586)	Travis Perkins Plc	10,558	0.01
887	Diageo Plc	6,898	0.00	(3,053)	United Utilities Group Plc	362	0.00
38,403	Dr. Martens plc	16,823	0.01	(21,462)	Virgin Money UK plc	4,411	0.00
(33,113)	DS Smith plc_Barcays	7,800	0.00	3,131	Vistry Group Plc	1,338	0.00
4,635	DS Smith plc_GS	389	0.00	126,517	Vivo Energy plc	38,797	0.02
(4,063)	Electrocomponents Plc	735	0.00	36,196	Vodafone Group Plc	420	0.00
(6,668)	Evraz plc	386	0.00	68,407	Watches of Switzerland Company Limited	404,651	0.19
(508)	Farfetch Limited-Class A	5,160	0.00	(9,106)	Weir Group plc_Barcays	393	0.00
9,482	Fevertree Drinks Plc	12,197	0.01	43,850	Weir Group plc_GS	7,531	0.00
(14,292)	Forterra plc	3,377	0.00	(897)	WH Smith Plc	1,233	0.00
2,937	Frasers Group plc	27	0.00	(701)	Whitbread plc_Barcays	1,017	0.00
(348)	Games Workshop Group plc_Barcays	2,508	0.00	1,234	Whitbread plc_GS	286	0.00
(612)	Games Workshop Group plc_GS	456	0.00	(780)	Wise plc	43	0.00
(1,734)	Genus plc_Barcays	6,807	0.00			6,529,931	3.04
(6,509)	Genus plc_GS	16,475	0.01		United States		
3,383	Glaxosmithkline Plc	7,752	0.00	(2,685)	3D Systems Corporation	13,887	0.01
679,335	Grainger Plc	59,860	0.03	(1,944)	Abercrombie & Fitch Company -Class A	17,393	0.01
4,595	Greggs Plc	15,691	0.01	(1,548)	Acadia Healthcare Company Inc	2,704	0.00
63,279	Halfords Group plc	19,143	0.01	(2,075)	Aci Worldwide Inc	371	0.00
6	Halma plc	48	0.00	(396)	Activision Blizzard Inc	3,442	0.00
(105)	Hammerson plc	1	0.00	(414)	Acuity Brands Inc	992	0.00
(10,089)	Hargreaves Lansdown plc	6,739	0.00	(2,740)	Acv Auctions Inc	127	0.00
(28,325)	Hays Plc	1,685	0.00	(3,803)	AdaptHealth Corporation	5,657	0.00
(7,403)	Hikma Pharmaceuticals Plc	2,066	0.00	(1,055)	Adaptive Biotechnologies Corporation	876	0.00
144,069	HIS Markit Limited	3,988,375	1.85	(3)	Adobe Inc_GS	275	0.00
238,035	Howden Joinery Group Plc	207,844	0.10	3,537	Adobe Inc_MS	1,635	0.00
21,094	HSBC Holdings Plc	10,354	0.01	695	Air Products & Chemicals Inc	9,656	0.01
3,057	Imperial Brands plc plc_Barcays	3,702	0.00	(7,359)	Akebia Therapeutics Inc	7,318	0.00
(4,727)	Imperial Brands plc plc_GS	221	0.00	(5)	Alaska Air Group Inc	12	0.00
6,136	Indivior plc	2,437	0.00	(1,284)	Alcoa Upstream Corporation	22	0.00
(3,034)	Infoma Plc	991	0.00	95,963	Alder Biopharmaceuticals Inc	54,850	0.03
(505)	Intercontinental Hotels Group plc_Barcays	226	0.00	774	Align Technology Inc	25,776	0.01
(2,729)	Intercontinental Hotels Group plc_GS	1,467	0.00	(288)	Allegheny Corporation	686	0.00
29,100	International Consolidated Airlines Group SA_Barcays	9,762	0.01	(224)	Allegheny Technologies Inc	974	0.00
20,965	International Consolidated Airlines Group SA_GS	283	0.00	(2,398)	Alliance Data Systems Corporation	13,976	0.01
453	Intertek Group Plc	1,908	0.00	(256)	Alnylam Pharmaceuticals Inc	3,663	0.00
(2,506,855)	Intu Properties plc_BNS	-	0.00	(308)	Alteryx Inc - Class A	2,657	0.00
1,272,905	Jd Sports Fashion	335,124	0.16	(198)	Amerco electrical Distributors Limited	2,216	0.00
				4,350	Ameren Corporation	10,260	0.01
				(123)	Ameres Company Inc-Class A	1,120	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(5,756)	American Airlines Group Inc_GS	8,975	0.01	21,777	Cyrusone Inc	6,665	0.00
(2,223)	American Airlines Group Inc_MS	6,672	0.00	(355)	Deckers Outdoor Corporation	9,450	0.01
(2,383)	American International Group	1,918	0.00	(3,296)	Delek Holding Company Inc	2,986	0.00
(100)	Ameris Bancorp	183	0.00	(592)	Delta Air Lines Inc	99	0.00
(321)	Analog Devices Inc	2,913	0.00	(860)	Denali Therapeutics Inc	218	0.00
3,749	Ansys Inc	144,070	0.07	(3,076)	Dentsply Sirona Inc	816	0.00
(7,497)	Antero Midstream Corporation	6,378	0.00	(636)	Digitalocean Holdings Inc	8,714	0.01
(701)	Antero Resources Corporation	1,533	0.00	(2)	Discover Financial Services Limited	15	0.00
(865)	APA Corporation	2,238	0.00	(1,256)	Doordash Inc	25,230	0.01
(292)	Apellis Pharmaceuticals Inc	1,225	0.00	(1,545)	Dow Inc	70	0.00
(479)	Apollo Medical Holdings Inc	2,282	0.00	(1,113)	Draftkings Inc - Class A	10,224	0.01
7,486	Arcus Biosciences Inc	71,501	0.03	(638)	DT Midstream Inc	53	0.00
(191)	Ares Management Corporation	215	0.00	(2,329)	DXC Technology Company	12,044	0.01
(1,629)	Array Technologies Inc	5,162	0.00	(226)	East West Bancorp Inc	196	0.00
(382)	Arrowhead Pharmaceuticals Inc	1,998	0.00	(79)	Ebay Inc	241	0.00
(111)	Arvinas Inc	589	0.00	7,559	Edwards Lifesciences Corporation	126,400	0.06
(89)	ASGN Inc	119	0.00	(673)	Elanco Animal Health Inc	2,106	0.00
(1,616)	Atara Biotherapeutics Inc	3,387	0.00	(290)	Elastic NV	12,585	0.01
(274)	Autodesk Inc	8,645	0.01	(1,074)	EnerSys Inc	626	0.00
(850)	Avalara Inc	16,513	0.01	28	Enphase Energy Inc	347	0.00
(20,469)	Avanos Medical Inc	91,211	0.04	(2,650)	Investnet Inc	1,263	0.00
(20,477)	Axogen Inc	125,657	0.06	(71)	Eog Resources Inc	108	0.00
(182)	Axonics Modulation Technologies	1,583	0.00	(818)	Euronet Worldwide Inc	193	0.00
(210)	Axsome Therapeutics Inc	2,361	0.00	(509)	Eventbrite Inc-Class A	901	0.00
16,385	Baker Hughes Company - Class A	394	0.00	(1)	Everi Holdings Inc	1	0.00
(675)	Bally's Corporation	9,351	0.01	(672)	Exact Sciences Corporation	9,120	0.01
(291)	Beam Therapeutics Inc	974	0.00	832	Exelon Corporation	11,076	0.01
(1,074)	Beauty Health Company	4,309	0.00	(335)	Expedia Group Inc	246	0.00
(1,036)	Bentley Systems Inc-Class B	9,386	0.01	206	Exxon Mobil Corporation	1,983	0.00
(132)	Best Buy Company Inc	406	0.00	(854)	Fate Therapeutics Inc_GS	1,652	0.00
(1,483)	Big Lots Inc	1,458	0.00	(415)	Fate Therapeutics Inc_MS	6,365	0.00
(243)	Biogen Inc	17,605	0.01	(168)	Fidelity National Information Services Company	78	0.00
(5,588)	Bionano Genomics Inc	3,280	0.00	(3,136)	Fifth Third Bancorp	1,160	0.00
(675)	Block Inc	28,571	0.01	(99)	First Citizens Bchs - Class A	1,405	0.00
(1,333)	Bloom Energy Corporation	3,116	0.00	(2,759)	First Solar Inc_Barclays	26,991	0.01
(1,290)	Blue Owl Capital Inc	1,964	0.00	(551)	First Solar Inc_GS	821	0.00
(3,071)	Bluebird Bio Inc	367	0.00	(648)	Fleetcor Technologies Inc	2,015	0.00
99	Booking Holdings Inc	380	0.00	159,529	Flexion Therapeutics Inc	87,676	0.04
2,250	Boot Barn Holdings Inc	26,917	0.01	(515)	Fox Corporation - Class A	313	0.00
(5)	Borgwarner Inc	5	0.00	(81)	Fox Factory Holding Corporation	1,159	0.00
333	Boston Beer Company Inc	3,931	0.00	(1,479)	GAP Inc_GS	296	0.00
(4,855)	Bridgebio Pharma Inc	9,657	0.01	(1,687)	GAP Inc_MS	10,691	0.01
(139)	Brinker International Inc	27	0.00	(2)	Generac Holdings Inc_GS	28	0.00
(1,409)	Brinks Company	5,461	0.00	(219)	Generac Holdings Inc_MS	14,085	0.01
(431)	Caesars Entertainment Inc_GS	119	0.00	(949)	General Electric Company	3,469	0.00
(1,054)	Caesars Entertainment Inc_MS	2,535	0.00	1,585	General Mills Inc	11,022	0.01
(1,306)	Carex Inc	3,828	0.00	5,455	Genuine Parts Company	42,553	0.02
(1,108)	Carnival plc_Barclays	1,878	0.00	24	Gilead Sciences Inc	197	0.00
(16,224)	Carnival plc_GS	24,575	0.01	(1,805)	Glaukos Corporation	2,284	0.00
(3,970)	Carrier Global Corporation	3,520	0.00	(923)	Global Blood Therapeutics Inc	5,286	0.00
543	Cboe Global Markets Inc	1,275	0.00	13,279	Globus Medical Inc	53,485	0.03
(349)	Cerence Inc	2,411	0.00	(211)	Goldman Sachs Group Inc	819	0.00
(1,003)	Ceridian HCM Holding Inc	2,273	0.00	(380)	Grand Canyon Education Inc	100	0.00
(488)	Certara Inc	71	0.00	(1,374)	Gray Television Inc	751	0.00
(5,093)	Chargepoint Holdings Inc	10,718	0.01	(1,595)	Green Dot Corporation-Class A	12,197	0.01
(177)	Charles River Laboratories_GS	1,587	0.00	(737)	Green Plains Inc	2,373	0.00
(245)	Charles River Laboratories_MS	5,018	0.00	(140)	Group 1 Automotive Inc	414	0.00
(2,600)	Chart Industries Inc	15,768	0.01	(2,105)	Halliburton Company	423	0.00
(7,048)	Cheesecake Factory Inc	17,898	0.01	(6,798)	Hanesbrands Inc_GS	591	0.00
(618)	ChemoCentryx Inc	461	0.00	(2,485)	Hanesbrands Inc_MS	58	0.00
(2,173)	Cheniere Energy Inc	5,273	0.00	(408)	HCA Holdings Inc	168	0.00
(1,167)	Chesapeake Energy Corporation	692	0.00	(1,445)	Health Catalyst Inc	14,947	0.01
105	Chevron Corporation	2,089	0.00	(653)	Healthequity Inc	10,277	0.01
(1,718)	Chewy Inc - Class A	6,531	0.00	(724)	Helmerich & Payne Inc	327	0.00
(2,045)	Cincinnati Financial Corporation	2,775	0.00	(843)	Herc Holdings Inc	1,155	0.00
3	Cisco Systems Inc	47	0.00	(2,308)	Heron Therapeutics Inc	9,966	0.01
(1,416)	Citizens Financial Group Inc	4,262	0.00	3,252	Hilton Worldwide Holdings Inc	56,160	0.03
(1,383)	Civitas Resources Inc	8,689	0.01	1,944	Hormel Foods Corporation	1,233	0.00
(670)	Clean Harbors Inc	797	0.00	(932)	IAC/Interactive Corporation	5,665	0.00
(3,018)	Cleanway Energy Inc	2,399	0.00	(2,289)	IGU Medical Inc	5,458	0.00
105	CME Group Inc	2,007	0.00	2,363	Idexx Laboratories Inc	97,176	0.05
(4,549)	CNO Financial Group Inc	544	0.00	(119)	Inari Medical Inc	224	0.00
(674)	CNX Resources Corporation	146	0.00	(272)	Ingevity Corporation	1,655	0.00
10,732	Coca-Cola Company_GS	16,658	0.01	3,386	Inspire Medical Systems Inc	50,703	0.02
604	Coca-Cola Company_MS	4,409	0.00	(183)	Insulet Corporation_GS	982	0.00
(613)	Codexis Inc	700	0.00	3,318	Insulet Corporation_MS	51,716	0.03
(12,950)	Coeur Mining Inc	3,243	0.00	(9,241)	Integra Lifesciences Holding	8,337	0.01
(1,419)	Cognex Corporation	4,579	0.00	257	Intel Corporation_GS	120	0.00
(5,523)	Columbia Banking System Inc	5,901	0.00	711	Intel Corporation_MS	138	0.00
(2,850)	Columbia Sportswear Company	6,796	0.00	(1,322)	Intercept Pharmaceuticals Inc	7,219	0.00
687	Comcast Corporation-Class A	358	0.00	(54)	Intuit Inc	1,034	0.00
(200)	Community Health Systems Inc	114	0.00	(2,053)	Invesco Limited	2,455	0.00
(415)	Commvault Systems Inc	2,364	0.00	(501)	Ionis Pharmaceuticals Inc	2,162	0.00
(2,410)	Compass Minerals International Inc	16,996	0.01	(744)	Ipg Photonics Corporation	1,787	0.00
4,753	Conmed Corporation	64,740	0.03	3,524	Irhythm Technologies Inc	205,523	0.10
(1,379)	ConocoPhillips Company	574	0.00	(646)	Irobot Corporation	4,422	0.00
(6,029)	Corning Inc	462	0.00	(2,441)	Ironwood Pharmaceuticals Inc	82	0.00
16	Costco Wholesale Corporation	1,994	0.00	7,279	Itoos Therapeutics Inc	113,632	0.05
(6,653)	Coterra Energy Inc	11,841	0.01	(1,290)	J2 Global Inc	15,008	0.01
(10)	CrowdStrike Holdings Inc	280	0.00	(442)	Jabil Inc	240	0.00
(594)	Cryoport Inc	2,108	0.00	(450)	Jacobs Engineering Group Inc	2,935	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(2,353)	Jamif Holding Corporation	520	0.00	(2,813)	Prog Holdings Inc	2,059	0.00
(1,459)	Joby Aviation Inc	78	0.00	(353)	Prosperity Bancshares Inc	209	0.00
(801)	John Bean Technologies Corporation	863	0.00	(1,537)	Proterra Inc	68	0.00
(779)	JP Morgan Chase & Company	128	0.00	(1,580)	Prudential Financial Inc	2,000	0.00
1,502	Kellogg Company	2,144	0.00	(1,598)	Ptc Inc	22,209	0.01
12,312	Keurig Dr Pepper Inc	10,956	0.01	10	Public Services Enterprise Group	86	0.00
1	Kimberly-Clark Corporation	7	0.00	1	Public Storage Company	128	0.00
75	Kinder Morgan Inc	2	0.00	(778)	Q2 Holdings Inc	4,227	0.00
(1,836)	Kohl's Corporation	12,037	0.01	(1,572)	Quanta Services Inc	4,147	0.00
(308)	Korn Ferry Inc	76	0.00	(189)	Quidel Corporation	2,788	0.00
78	Kraft Heinz Company	30	0.00	(46)	Qurate Retail Inc	42	0.00
(394)	Kratos Defense & Security Solutions Inc	748	0.00	(260)	Rapid7 Inc	362	0.00
(842)	Las Vegas Sands Corporation	3,838	0.00	(88)	Raymond James Financial Inc	39	0.00
(1,254)	LCI Industries Company	1,386	0.00	(660)	Regenxbio Inc	960	0.00
(5,227)	Leggett & Platt Inc	4,654	0.00	(23)	Renewable Energy Group Inc	404	0.00
(12,766)	Lemaitre Vascular Inc	13,737	0.01	(800)	Replimune Group Inc	6,293	0.00
(772)	Lemonade Inc	2,510	0.00	(206)	RH NPV	7,978	0.00
(11,390)	Liberty Oilfield Services Company	2,709	0.00	(1,083)	Robert Half International Inc	314	0.00
(45,258)	Life360 Inc-CDI	38,719	0.02	(5,903)	Robinhood Markets Inc	1,779	0.00
4,250	Live Nation Entertainment Inc	28,356	0.01	(3,524)	Rocket Lab USA Inc	4,929	0.00
(2,849)	Livent Corporation	4,215	0.00	(3,151)	Rollins Inc	3,218	0.00
(775)	LPL Financial Holdings Inc	1,047	0.00	(621)	Ross Stores Inc	1,485	0.00
(2,116)	Lyft Inc	53	0.00	(615)	Royal Caribbean Cruises Limited	1,094	0.00
(343)	Madison Square Garden Sports Corporation	106	0.00	(1,716)	Sabre Corporation	94	0.00
(5,442)	Mandiant Inc	2,494	0.00	(228)	Sailpoint Technologies Holdings Inc	1,901	0.00
(4,884)	Marathon Oil Corporation	2,873	0.00	(2)	Salesforce.com Inc	11	0.00
(193)	Marketaxess Holdings Inc	147	0.00	(5,601)	Sally Beauty Holdings Inc	1,631	0.00
(187)	Match Group Inc	2,648	0.00	(2,355)	Sangamo Therapeutics Inc	7,480	0.00
(824)	Maximus Inc	3,145	0.00	(1,633)	Seagen Inc	10,321	0.01
(435)	Maxlinear Inc	118	0.00	2,387	Seaworld Entertainment Inc	1,938	0.00
(639)	Merck & Company Inc_GS	732	0.00	109	Sempra Energy Company	377	0.00
593	Merck & Company Inc_MS	411	0.00	(3,123)	Shake Shack Inc - Class A	12,742	0.01
(1,034)	MetLife Inc	760	0.00	(5,322)	Silk Road Medical Inc	50,408	0.02
8,441	Microsoft Corporation	495,827	0.23	(9,074)	Sketchers Usa Inc-Class A	6,871	0.00
(137)	Microstrategy Inc-Class A	22,611	0.01	(536)	Skyworks Solutions Inc	1,641	0.00
(72)	Middleby Corporation	54	0.00	(5,584)	Sleep Number Corporation	4,815	0.00
(1,416)	Millerknoll Inc	764	0.00	(1,721)	Snap Inc	3,469	0.00
(225)	Mirati Therapeutics Inc	888	0.00	(27)	Snowflake Inc-Class A	524	0.00
(257)	Moderna Inc	8,709	0.01	(1,480)	Sofi Technologies Inc	5,293	0.00
(173)	Moelis & Company - Class A	49	0.00	(4,509)	Sonos Inc	24	0.00
(2,922)	Molson Coors Brewing Company	896	0.00	(6,758)	Sorrento Therapeutics Inc	4,365	0.00
1,504	Mondelez International Inc	10,021	0.01	(1,059)	South State Corporation	423	0.00
(199)	Monolithic Power Systems Inc	2,062	0.00	(1,855)	Southwest Airlines Company	8,675	0.01
(176)	Moody's Corporation	596	0.00	(1,525)	Spero Therapeutics Inc	1,332	0.00
(1,481)	MSC Industrial Direct Company	881	0.00	(540)	Splunk Inc	16,038	0.01
(1,637)	Mueller Water Products Inc	2,171	0.00	(1,080)	Springworks Therapeutics Inc_GS	5,445	0.00
(222)	Nasdaq Biotech Index	26,335	0.01	(366)	Springworks Therapeutics Inc_MS	2,735	0.00
(479)	Ncino Inc	3,324	0.00	(624)	Sprouts Farmers Market Inc	46	0.00
(725)	NCR Corporation	505	0.00	(180)	Staar Surgical Company	64	0.00
(783)	Neogenomics Inc	7,423	0.00	(918)	Steel Dynamics Inc	72	0.00
(606)	Netflix Inc	5,039	0.00	(2,378)	Stericycle Inc	11,185	0.01
(7,024)	New Fortress Energy Inc	7,468	0.00	(1,531)	Sunpower Corporation	5,125	0.00
11,860	Nextera Energy Inc	86,645	0.04	(2,963)	Switch Inc	207	0.00
2,420	Nextera Energy Partners LP	15,481	0.01	(4,004)	Synchrony Financial Services Company	313	0.00
14,466	Nike Inc	117,925	0.06	(13,429)	Tapestry Inc Npv	906	0.00
(520)	Nordstrom Inc	8	0.00	(2,010)	Target Corporation	15,134	0.01
(3,297)	Norwegian Cruise Line Holding Limited	15,077	0.01	(54)	Teladoc Inc	42	0.00
(313)	Novavax Inc	7,750	0.00	(2,221)	Teleflex Inc	8,216	0.00
(442)	Nutanix Inc	860	0.00	(2,019)	Terex Corporation	372	0.00
(457)	Oak Street Health Inc	4,860	0.00	(253)	Tesla Inc	21,966	0.01
(1,842)	Occidental Petroleum Corporation	444	0.00	(303)	Texas Instruments Inc	448	0.00
(5,394)	Old National Bancorp	1,164	0.00	1,074	Texas Roadhouse Inc	5,404	0.00
(790)	Old Republic International Corporation	363	0.00	(286)	Tg Therapeutics Inc	3,948	0.00
(4)	Oneok Inc	2	0.00	(176)	Thor Industries Inc	932	0.00
(1,437)	Optimizex Corporation	8,177	0.00	(714)	T-Mobile Us Inc	1,640	0.00
(8,288)	Orthofix Medical Inc	23,081	0.01	(1,383)	Toro Company	283	0.00
(6,220)	Overstock.com Inc	50,701	0.02	(125)	Tpi Composites Inc	2,650	0.00
(2,733)	Pacific Biosciences of California Inc	14,513	0.01	(1,011)	Truist Financial Corporation	1,701	0.00
(1,306)	PAR Technology Corporation	5,784	0.00	(322)	Tupperware Brands Corporation	996	0.00
(158)	Paycom Software Inc	11,758	0.01	(554)	Twilio Inc	17,543	0.01
(693)	Paypal Holdings Inc_GS	248	0.00	(1,818)	Twitter Inc_GS	429	0.00
(336)	Paypal Holdings Inc_MS	22,093	0.01	(1,489)	Twitter Inc_MS	31,660	0.02
(192)	PDC Energy Inc	344	0.00	1,466	Tyson Foods Inc-Class A	2,158	0.00
(4,183)	Peloton Interactive Inc_GS	84,366	0.04	(108)	Uber Technologies Inc	390	0.00
(12,796)	Peloton Interactive Inc_MS	196,977	0.09	11	Union Pacific Corporation	458	0.00
(1,428)	Penn National Gaming Inc	25,005	0.01	(1,341)	United Airlines Holdings Inc_GS	4,142	0.00
2,947	Penumbra Inc	132,435	0.06	(5)	United Airlines Holdings Inc_MS	5	0.00
2,206	Pfizer Inc	43,941	0.02	(188)	United Rentals Inc	366	0.00
251	Philip Morris International Inc	3,270	0.00	(431)	Unity Software Inc	10,603	0.01
(229)	Phreesia Inc	3,976	0.00	(3,507)	Unum Group	6,279	0.00
(1,170)	Pioneer Natural Resources Company	1,559	0.00	(4,678)	Valley National Bancorp	1,851	0.00
(1,301)	Pitney Bowes Inc	1,500	0.00	(1,977)	Velodyne Lidar Inc	1,269	0.00
2,097	Planet Fitness Inc - Class A	15,424	0.01	(61)	Veracore Inc	67	0.00
(2,971)	Plug Power Inc_Bardays	32,750	0.02	(6,111)	Vertiv Holdings Company	2,848	0.00
(2,654)	Plug Power Inc_GS	8,511	0.01	(17)	VF Corporation	120	0.00
(3,094)	Porch Group Inc	1,778	0.00	(4,023)	Viking Therapeutics Inc	5,360	0.00
(805)	Power Integrations Inc	7,154	0.00	(478)	Visa Inc-Class A	343	0.00
8,337	Prevail Therapeutics Inc (UQ) - CVR	-	0.00	(3,864)	Voya Financial Inc	1,442	0.00
(491)	Primerica Inc	1,222	0.00	(297)	Vroom Inc	3,032	0.00
(439)	Procore Technologies Inc	1,769	0.00	4	Walgreens Boots Alliance Inc Npv	32	0.00
659	Procter & Gamble Company	14,021	0.01	1,222	Walt Disney Company	3,521	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 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)			
(511)	Warby Parker Inc-Class A	547	0.00
1	Waste Management Inc	21	0.00
(282)	Watts Water Technologies	198	0.00
(665)	Wayfair Inc- Class A	29,479	0.01
(433)	Webster Financial Corporation	274	0.00
(4,027)	Wells Fargo & Company	1,774	0.00
(351)	Wesco International Inc	750	0.00
(228)	Williams Company Inc	156	0.00
(1,564)	Williams-Sonoma Inc	11,560	0.01
(4,770)	Wolverine World Wide Inc	1,238	0.00
(1,319)	Woodward Inc	1,341	0.00
(74)	Workiva Inc	175	0.00
(2,616)	World Fuel Services Corporation	6,028	0.00
(11,006)	Ww International Inc	188	0.00
3,427	Wyndham Hotels & Resorts Inc	20,032	0.01
(393)	Wynn Resorts Limited	4,669	0.00
(7,846)	Xerox Holdings Corporation	526	0.00
(1,978)	Xylem Inc	384	0.00
(925)	Yeti Holdings Inc	62	0.00
(476)	Zillow Group Inc	45	0.00
(777)	Zimmer Biomet Holdings Inc_GS	811	0.00
(4,250)	Zimmer Biomet Holdings Inc_MS	18,411	0.01
4,270	Zoetis Inc	161,429	0.08
(619)	Zuora Inc - Class A	367	0.00
(1,882)	Zurn Water Solution Company	126	0.00
		4,649,710	2.14
Total equity swaps			
		29,962,382	13.87
Futures contracts (a)			
Hong Kong			
103	MINI HSI Index Futures January 2022	19,041	0.01
India			
70	Bharti Airtel January 2022	14,273	0.01
24	Ultratech Cement January 2022	35,671	0.02
		49,944	0.03
Singapore			
(307)	FTSE CHINA A50 January 2022	54,856	0.02
Total futures contracts			
		123,841	0.06
Government bonds			
France			
8,000,000	French Discount T-Bill 0% 13/07/2022	8,029,720	3.72
12,000,000	French Discount T-Bill 0% 15/06/2022	12,039,540	5.57
5,000,000	French Discount T-Bill 0% 18/05/2022	5,012,975	2.32
5,000,000	French Discount T-Bill 0% 21/04/2022	5,010,850	2.32
10,000,000	French Discount T-Bill 0% 23/02/2022	10,010,750	4.64
5,000,000	French Discount T-Bill 0% 23/03/2022	5,006,150	2.32
5,000,000	French Discount T-Bill 0% 26/01/2022	5,002,550	2.32
		50,114,535	23.21
Total government bonds			
		50,114,535	23.21
Real estate investment trust			
United States			
1	American Tower Corporation	257	0.00
2	Digital Realty Trust Inc	311	0.00
15	Prologis Inc	2,221	0.00
		2,789	0.00
Total real estate investment trusts			
		2,789	0.00
Rights			
United States			
284,824	Alder Biopharmaceuticals Inc	450,829	0.21
23,907	Prevail Therapeutics Inc	10,511	0.00
		461,340	0.21
Total Rights			
		461,340	0.21
Warrants (a)			
Cayman Islands			
61,898	Vertical Aerospace Limited	37,012	0.02
Luxembourg			
1,609	Ardagh Metal Packaging SA	2,816	0.00
United States			
11,447	Egalet Corporation*	10	0.00
Total warrants			
		39,838	0.02

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG European Equity Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
AUD2,149,909	€1,372,955	20 January 2022	1	1,089	0.00
CAD306,982	€211,633	20 January 2022	1	1,987	0.00
CHF2,777,264	€2,670,759	7 January 2022	2	9,696	0.01
CHF647,145	€620,866	20 January 2022	1	3,768	0.00
€7,039	AUD11,000	20 January 2022	1	9	0.00
€15,809	CHF16,349	20 January 2022	1	29	0.00
€13,051	£10,938	20 January 2022	1	30	0.00
€17,570,965	HKD154,786,774	20 January 2022	11	118,729	0.06
€112,153,655	US\$126,602,237	20 January 2022	23	869,785	0.40
£25,421,587	€29,762,944	7 January 2022	4	510,673	0.23
£714,954	€839,563	20 January 2022	1	11,600	0.01
NOK20,811	€2,032	7 January 2022	1	43	0.00
SEK924,307	€89,507	7 January 2022	2	259	0.00
Total unrealised gain on forward currency contracts				1,527,697	0.71
Total financial assets at fair value through profit or loss - trading				226,260,295	104.77

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Australia				China (continued)		
2,544	APM Human Services International	(80)	(0.00)	(472)	Daqo New Energy Corporation	(1,010)	(0.00)
(179,030)	Bendigo And Adelaide Bank	(24,429)	(0.01)	(20,100)	Flat Glass Group Company Limited	(3,325)	(0.00)
(1,159)	BHP Group plc	(624)	(0.00)	(491,700)	Focus Media Information TE-Class A	(31,439)	(0.02)
48,045	Charter Hall Group	(24,134)	(0.01)	(27,000)	Jumaojiu International Holdings Limited	(926)	(0.00)
45,582	City Chic Collective Limited	(9,531)	(0.01)	(63,000)	Logan Group Company Limited	(1,828)	(0.00)
(2,799)	CSL Limited	(32,054)	(0.02)	(10,924)	Nongfu Spring Company Limited	(3,609)	(0.00)
(4,401)	Event Hospitality and Entertainment	(552)	(0.00)	(193,500)	Saic Motor Corporation Limited- Class A	(4,128)	(0.00)
(12,795)	Liontown Resources Limited	(951)	(0.00)	(5,750)	Shandong Gold Mining Company Limited	(564)	(0.00)
16,505	Nearmap Limited	(109)	(0.00)	30,073	Shenzhen Mindray Bio-Medical- Class A	(103,697)	(0.05)
(2,214)	Novonix Limited	(1,038)	(0.00)	(66,000)	Sinotruk Hong Kong Limited	(2,190)	(0.00)
(45,513)	Orica Limited	(395)	(0.00)	(2,858)	Sunny Optical Technology Company Limited_Barclays	(8,973)	(0.01)
540,748	Paladin Energy Limited_Barclays	(21,351)	(0.01)	(2,358)	Sunny Optical Technology Company Limited_GS	(13,646)	(0.01)
(20,163)	Paladin Energy Limited_GS	(755)	(0.00)		Xinjiang Goldwind Science and Technology Company Limited	(134,583)	(0.06)
65,949	Pilbara Minerals Limited	(1,198)	(0.00)	(356,966)		(385,170)	(0.18)
(178,158)	Polynovo Limited	(11,196)	(0.01)		Czech Republic		
(11,556)	Ramsay Health Care Limited	(10,422)	(0.01)	(10,228)	Cez As	(39,344)	(0.02)
(76)	S&P/Asx 200 Index	(7,094)	(0.00)		Denmark		
(98)	S&P/Asx 200 Resources	(4,874)	(0.00)	(10,736)	Ambu AS	(17,383)	(0.01)
(25)	S&P/Asx 300 Met & Mining	(8,555)	(0.01)	(163)	AP Moller - Maersk AS_Barclays	(164,395)	(0.08)
149,245	Santos Limited	(39,182)	(0.02)	(42)	AP Moller - Maersk AS_GS	(20,277)	(0.01)
(147,208)	St Barbara Limited	(11,530)	(0.01)	1,060	CHR Hansen Holding AS_Barclays	(5,706)	(0.00)
19,324	Telix Pharmaceuticals Limited	(1,364)	(0.00)	28,347	CHR Hansen Holding AS_GS	(187,306)	(0.09)
13,302	Wide Open Agriculture Limited	(43)	(0.00)	(7,047)	Demant AS	(19,474)	(0.01)
		(211,461)	(0.12)	(2,963)	DSV Panalpina AS	(26,812)	(0.01)
	Austria			5,317	Fisimith & Company AS	(296)	(0.00)
3,005	Ams AG	(83)	(0.00)	1	ISS AS	(1)	(0.00)
(1,677)	Andritz AG	(2,107)	(0.00)	(2,052)	Novozymes AS- Class B Shares	(27,045)	(0.01)
(2,395)	Erste Group Bank AG	(2,017)	(0.00)	4,502	Orsted AS	(41,227)	(0.02)
(15,760)	Oesterreichische Post AG	(5,579)	(0.00)	(1,143)	Pandora AS_Barclays	(1,115)	(0.00)
(2,162)	Omv AG	(2,447)	(0.00)	(7,592)	Pandora AS_GS	(14,167)	(0.01)
179	Raiffeisen Bank International	(2)	(0.00)	688	Rockwool International AS- Class B	(9,788)	(0.01)
351	S&T AG	(2,408)	(0.00)	(5,594)	Topdanmark AS	(39,653)	(0.02)
3,276	Schoeller-Bleckmann Oilfield	(15,581)	(0.01)	20,379	Vestas Wind Systems AS	(44,003)	(0.02)
	Verbund - Oesterreichische Elektrizitaetswirtschafts AG_Barclays	(51,457)	(0.02)	8,800	Zealand Pharma AS	(80,938)	(0.04)
	Verbund - Oesterreichische Elektrizitaetswirtschafts AG_GS	(5,819)	(0.00)			(699,586)	(0.34)
(4,591)	Voestalpine AG	(3,425)	(0.00)		Egypt		
(5,710)	Wienerberger AG_Barclays	(14,855)	(0.01)	(249,389)	Fawry For Banking & Payment	(8,282)	(0.00)
6,146	Wienerberger AG_GS	(2,196)	(0.00)		European Union		
		(107,976)	(0.04)	(488)	FTSE Developed REIT	(17,992)	(0.01)
	Belgium			(2,562)	FTSE devesmidcaptradeplus	(68,429)	(0.03)
14,236	Azelis Group NV_Barclays	(10,673)	(0.01)	(46,861)	STXE 600 EUR Price Index	(1,307,639)	(0.61)
17,146	Azelis Group NV_GS	(32,494)	(0.02)			(1,394,060)	(0.65)
1,196	Colruyt SA	(13,166)	(0.01)		Finland		
(1,114)	Elia Group SA/NV	(6,084)	(0.00)	(36,050)	Fortum Oyj_Barclays	(118,857)	(0.06)
(124)	Kbc Groep NV	(65)	(0.00)	(831)	Fortum Oyj_GS	(81)	(0.00)
(1,000)	Mithra Pharmaceuticals	(1,541)	(0.00)	(4,514)	Huhtamaki Oyj	(2,910)	(0.00)
(590)	Sofina Foods Inc	(3,121)	(0.00)	(2,813)	Kesko Oyj	(755)	(0.00)
(193)	Solvay SA	(114)	(0.00)	(825)	Kojamo Oyj	(446)	(0.00)
(1,392)	Ucb SA	(3,592)	(0.00)	(45,170)	Metsu Outotec Oyj	(34,833)	(0.02)
		(70,850)	(0.04)	6,975	Neste Oil Oyj_Barclays	(8,357)	(0.00)
	Bermuda			1,204	Neste Oil Oyj_GS	(20)	(0.00)
(966)	Everest Re Group Limited	(3,964)	(0.00)	(15,044)	Nokia Oyj	(7,422)	(0.00)
4,408	Frontline Limited	(63)	(0.00)	(1,095)	Nokian Renkaat Oyj	(172)	(0.00)
1,088	Hiscox Limited	(664)	(0.00)	4,574	Nordea Bank AB	(108)	(0.00)
(1,934)	Renaissancere Holdings Limited	(8,658)	(0.01)	1,165	Orion Oyj	(163)	(0.00)
(2,607)	Signet Jewelers Limited	(6,211)	(0.00)	6,981	Outokumpu Oyj	(250)	(0.00)
		(19,560)	(0.01)	(2,700)	QT Group OYJ	(11,858)	(0.01)
	Brazil			(12,455)	Sampo Oyj-Class A	(3,618)	(0.00)
85,625	Banco Bradesco SA	(76,248)	(0.04)	(2,193)	Stora Enso Oyj-Class R	(2,147)	(0.00)
64,742	Eneva SA	(1,186)	(0.00)	(752)	Upm-Kymmene Oyj GS	(381)	(0.00)
43,755	Petro Rio SA	(54,607)	(0.03)	(5,716)	Valmet Corporation	(28,223)	(0.01)
70,492	Sendas Distribuidora SA	(12,784)	(0.01)	2	Wartsila Oyj	-	(0.00)
		(144,825)	(0.08)			(220,601)	(0.10)
	Canada				France		
144,855	Aptose Biosciences Inc	(214,337)	(0.10)	(3,541)	Accor SA	(5,920)	(0.00)
7,720	Descartes Systems Group	(28,613)	(0.01)	27,333	Air France-Klm	(27,169)	(0.01)
(368)	Lululemon Athletica Inc	(2,451)	(0.00)	(799)	Air Liquide SA	(2,348)	(0.00)
59,659	Lundin Mining Corporation	(28,512)	(0.01)	5,718	Alstom SA	(46,124)	(0.02)
		(273,913)	(0.12)	(621)	Alten Group	(28,330)	(0.01)
	Cayman Islands			(1,095)	Atos SE	(1,352)	(0.00)
(1,444)	Grab Holdings Limited - Class A	(493)	(0.00)	(7,472)	AXA SA	(7,526)	(0.00)
	Chile			(2,540)	Biomerieux NPV	(43,962)	(0.02)
1,521,516	Cia Sud Americana De Vapores	(284)	(0.00)	(1,647)	BNP Paribas	(3,545)	(0.00)
	China			2,272	Bollere	(282)	(0.00)
94,300	Bank of China Limited-Class A	(101)	(0.00)	(306)	Capgemini SA_Barclays	(23,494)	(0.01)
62,600	Bank of Communications Company- Class A	(246)	(0.00)	(1,359)	Capgemini SA_GS	(15,154)	(0.01)
491,842	Baoshan Iron & Steel Company-Class A	(25,978)	(0.01)	(598)	Carrefour SA	(71)	(0.00)
(1,802)	Byd Company Limited	(3,443)	(0.00)	(1,740)	Casino Guichard Perrachon	(4,955)	(0.00)
(422,000)	China Bohai Bank Company Limited	(32,237)	(0.02)	124,971	CGG SA	(2,494)	(0.00)
1	China Life Insurance Company	(1)	(0.00)	(356)	Christian Dior SE	(13,622)	(0.01)
(50,659)	China Longyuan Power Group Limited	(6,832)	(0.00)	(336)	Cie Generale Des Etablissements Michelin	(2,478)	(0.00)
(154,000)	China Southern Airlines Company	(1,440)	(0.00)	(2)	CNP Assurances	(15)	(0.00)
(38,000)	China Suntien Green Energy Company Limited	(1,758)	(0.00)	1,062	Danone SA	(2,220)	(0.00)
2,184	Contemporary Ampere Technologies- Class A	(3,216)	(0.00)	(9,315)	Dassault Aviation	(44,385)	(0.02)
				(4)	Dassault Systemes_Barclays	(73)	(0.00)
				(4,689)	Dassault Systemes_GS	(10,917)	(0.01)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	France (continued)				Germany (continued)		
48,470	EDF SA_Barcays	(35,442)	(0.02)	32,987	Kabel Deutschland Holding AG	(32,987)	(0.02)
1,506	EDF SA_GS	(3,309)	(0.00)	(4,194)	Kion Group AG_Barcays	(64,474)	(0.03)
1,933	Eurazeo SE	(6,429)	(0.00)	840	Kion Group AG_GS	(1,793)	(0.00)
	Euro Stoxx 600 Industrial Goods & Services (Price)			2,858	Knorr-Bremse AG	(20,045)	(0.01)
(2,351)	Index_GS	(125,011)	(0.06)	8,521	Leg Immobilien SE	(63,868)	(0.03)
	Euro Stoxx 600 Industrial Goods & Services (Price)			(1,320)	Merck Kgaa	(45,679)	(0.02)
(8,698)	Index_MS	(659,613)	(0.31)	8	Morphosys AG_Barcays	(41)	(0.00)
(3,232)	Faurecia	(8,972)	(0.01)	608	Morphosys AG_GS	(4,561)	(0.00)
(11,237)	Getlink Railway Company_Barcays	(11,586)	(0.01)	(61)	MTU Aero Engines. Holdings AG	(818)	(0.00)
(9,645)	Getlink Railway Company_GS	(9,385)	(0.01)	(629)	Muenchener Rueckver AG	(4,786)	(0.00)
19,700	Inventiva SA	(32,208)	(0.02)	(3,429)	Nemetschek AG	(24,904)	(0.01)
6,579	Kleppier SA_Barcays	(2,130)	(0.00)	5,941	Prosieben Sat 1 Media SE	(777)	(0.00)
(89,545)	Kleppier SA_GS	(99,853)	(0.05)	(393)	Puma AG	(14,150)	(0.01)
370	La Francaise Des Jeux Saem	(879)	(0.00)	(134)	Rheinmetall AG	(126)	(0.00)
(2,585)	Neoen SA	(4,519)	(0.00)	(1,700)	Salzgitter AG	(5,521)	(0.00)
14,317	Orange SA	(745)	(0.00)	(25)	Sartorius AG_Barcays	(5,231)	(0.00)
(3,419)	Pernod-Ricard	(7,903)	(0.00)	(537)	Sartorius AG_GS	(27,236)	(0.01)
(1,045)	Publicis Group	(10,109)	(0.01)	(28,209)	Schaeffler AG_Barcays	(6,601)	(0.00)
29,841	Renault SA	(65,509)	(0.03)	(177,882)	Schaeffler AG_GS	(44,282)	(0.02)
(12,823)	Rexel SA_Barcays	(18,442)	(0.01)	38,916	Siemens Energy AG	(74,644)	(0.04)
(4,209)	Rexel SA_GS	(2,550)	(0.00)	(4,589)	Siemens Healthineers AG	(13,891)	(0.01)
49,123	Rubis Sca	(39,760)	(0.02)	(4,438)	Sixt SE	(122,424)	(0.06)
(2,091)	Sanofi	(1,893)	(0.00)	(14,518)	Suse SA	(20,622)	(0.01)
(490)	Sartorius Stedim Biotech	(8,943)	(0.01)	(19)	Symrise AG	(76)	(0.00)
(75)	Schneider Electric SA	(392)	(0.00)	4,305	Teamviewer AG	(1,154)	(0.00)
(4,229)	Scor Regroupee	(4,255)	(0.00)	(294,380)	Telefonica Deutschland Holdings	(35,190)	(0.02)
18,967	SMCA SA	(19,821)	(0.01)	(4,422)	Tui AG_Barcays	(1,900)	(0.00)
(3,906)	Societe Generale	(5,313)	(0.00)	6,738	Tui AG_GS	(1,991)	(0.00)
(1,432)	Sodexo	(6,520)	(0.00)	(32,106)	Uniper AG	(315,287)	(0.15)
(713)	Soitec SA_Barcays	(18,976)	(0.01)	(1,141)	United Internet AG	(147)	(0.00)
(1,331)	Soitec SA_GS	(31,975)	(0.02)	1,427	Volkswagen AG	(5,858)	(0.00)
(49)	Sopra Steria Group	(721)	(0.00)	5,148	Wirecard AG	(548,050)	(0.25)
(1,356)	Spie SA_Barcays	(6,513)	(0.00)	3,681	Zalando SE	(2,058)	(0.00)
(446)	Spie SA_GS	(261)	(0.00)	(255)	Zooplus AG	(156)	(0.00)
(2,423)	Stoxx Europe 600 Basic Resources Price EUR	(71,486)	(0.03)				
(1,178)	Stoxx Europe 600 Chemicals Price Index	(101,207)	(0.05)			(2,814,299)	(1.31)
(308)	Stoxx Europe 600 Food & Beverage Price Index	(10,287)	(0.01)		Hong Kong		
(7,099)	Stoxx Europe 600 Oil & Gas Price	(39,672)	(0.02)	(8,143)	China Resources Enterprise Limited	(357)	(0.00)
(6,576)	Stoxx Europe 600 Utilities Price EUR	(217,982)	(0.10)	(62,855)	CSPC Pharmaceutical Group Limited	(2,335)	(0.00)
(839)	STXE 600 Retail EUR Price Index	(37,131)	(0.02)	(3,208)	Teichronic Industries Company	(2,097)	(0.00)
(3,586)	Sxop Index	(143,034)	(0.07)				
3,868	Technip Energies NV_Barcays	(3,071)	(0.00)			(4,789)	(0.00)
(992)	Technip Energies NV_GS	(1,034)	(0.00)		Indonesia		
(124)	Teleperformance	(17,694)	(0.01)	14,479,382	Matahari Putra Prima TBK PT	(293,416)	(0.14)
(2,438)	Total SE	(1,630)	(0.00)	(1,282)	MSCI Daily Trend Net Emergin Market	(97,745)	(0.05)
(5,846)	Valeo SA_Barcays	(3,753)	(0.00)			(391,161)	(0.19)
(1,478)	Valeo SA_GS	(615)	(0.00)		Ireland		
(2,816)	Veolia Environnement	(5,372)	(0.00)	(97)	Accenture plc-Class A_GS	(4,402)	(0.00)
(365)	Vinci SA	(458)	(0.00)	(670)	Accenture plc-Class A_MS	(10,395)	(0.01)
54	Wendel Investissement_Barcays	(259)	(0.00)	(4,572)	Alkermes plc_GS	(3,766)	(0.00)
(7,574)	Wendel Investissement_GS	(19,594)	(0.01)	(1,405)	Alkermes plc_MS	(1,370)	(0.00)
		(2,210,652)	(1.05)	(14,433)	Bank Of Ireland Group plc_Barcays	(15,393)	(0.01)
	Germany			7	Bank Of Ireland Group plc_GS	(2)	(0.00)
1,459	Adler Group SA	(772)	(0.00)	(641)	CRH Plc	(3,281)	(0.00)
(61)	Allianz SE	(131)	(0.00)	(5,750)	Experian plc	(8,771)	(0.01)
2,144	Auto1 Group SE	(19,742)	(0.01)	(176)	Icon Plc	(2,358)	(0.00)
1,538	Bayer AG	(2,604)	(0.00)	(441)	Kingspan Group plc	(16,071)	(0.01)
(3,964)	Bayerische Motoren Werke AG	(13,628)	(0.01)	2	Medtronic plc	(22)	(0.00)
(687)	Bechtle AG_Barcays	(6,953)	(0.00)	6,907	Ryanair Designated Activity Company_Barcays	(11,598)	(0.01)
(5,854)	Bechtle AG_GS	(27,373)	(0.01)	149,129	Ryanair Designated Activity Company_GS	(185,357)	(0.09)
660	Beiersdorf AG_Barcays	(2,096)	(0.00)	(893)	Seagate Technology Holdings plc	(21,529)	(0.01)
(2,045)	Beiersdorf AG_GS	(2,992)	(0.00)	(1,788)	Smurfit Kappa Group plc	(9,655)	(0.00)
2,090	Brenntag SE_Barcays	(1,738)	(0.00)				
19,542	Brenntag SE_GS	(51,916)	(0.03)			(293,970)	(0.15)
(680)	Carl Zeiss Meditec AG_Barcays	(9,524)	(0.01)		Israel		
(4,557)	Carl Zeiss Meditec AG_GS	(97,889)	(0.05)	318	Solaredge Technologies Inc_Barcays	(1,716)	(0.00)
42,637	Cherry AG	(311,527)	(0.15)	(58)	Solaredge Technologies Inc_GS	(441)	(0.00)
(915)	CTS Eventim AG & Co Kgaa	(7,403)	(0.00)			(2,157)	(0.00)
2,545	Daimler AG	(6,169)	(0.00)		Italy		
25,505	Delivery Hero AG	(517,690)	(0.24)	(30,926)	A2A SpA	(2,571)	(0.00)
(1,978)	Deutsche Boerse AG	(8,247)	(0.00)	(7,039)	Amplifon SpA	(39,929)	(0.02)
(151)	Deutsche Lufthansa AG_Barcays	(72)	(0.00)	(6,544)	Assicurazioni Generali SpA	(618)	(0.00)
7,262	Deutsche Lufthansa AG_GS	(1,587)	(0.00)	(3,173)	Autogrill SpA	(1,115)	(0.00)
(3,690)	Evotec SE_Barcays	(18,303)	(0.01)	(5)	Banco BPM SpA	-	(0.00)
(7,924)	Evotec SE_GS	(14,889)	(0.01)	(69,152)	Bper Banca	(7,661)	(0.00)
(954)	Flatexdegro AG	(927)	(0.00)	(23,620)	Davide Campari Milano NV	(7,100)	(0.00)
(4,832)	Fraport AG_Barcays	(37,282)	(0.02)	5,201	Enel SpA	(5,286)	(0.00)
(12,663)	Fraport AG_GS	(21,904)	(0.01)	(58,428)	Eni SpA	(53,647)	(0.03)
1,385	Fresenius Medical Care AG & Co Kgaa_Barcays	(3,082)	(0.00)	(19,968)	Falck Renewables SpA	(915)	(0.00)
(585)	Fresenius Medical Care AG & Co Kgaa_GS	(1,097)	(0.00)	(853)	Hera SpA	(328)	(0.00)
1,243	Fresenius SE & Co Kgaa	(3,298)	(0.00)	(23,196)	Infrastruttura Wireless Italiana SpA	(17,698)	(0.01)
(1,240)	Gea Group AG	(1,600)	(0.00)	(4,902)	Interpump Group SpA	(21,991)	(0.01)
(806)	Hannover Rueckversicheru	(6,395)	(0.00)	63,778	Intesa Sanpaolo SpA	(126)	(0.00)
(211)	Hapag-Lloyd AG	(17,059)	(0.01)	(110,720)	Italgas SpA	(60,850)	(0.03)
(48)	Heidelbergcement AG	(98)	(0.00)	(20,639)	Leonardo SpA	(1,755)	(0.00)
1,586	Hellomfresh AG	(2,378)	(0.00)	(5,782)	Mediobanca SpA	(579)	(0.00)
920	Henkel AG & Company Kgaa_Barcays	(14,330)	(0.01)	(259)	Moncler SpA	(3,417)	(0.00)
3,039	Henkel AG & Copany Kgaa_GS	(29,646)	(0.01)	(1,121)	Prismian SpA	(3,543)	(0.00)
(2,149)	Hugo Boss	(2,228)	(0.00)	(4,303)	Recordati SpA	(22,338)	(0.01)
(1,606)	Infineon Technologies AG	(10,317)	(0.01)	(1,004)	Reply SpA_Barcays	(32,176)	(0.02)
(5,996)	Jungheinrich AG	(28,085)	(0.01)	(1,845)	Reply SpA_GS	(46,140)	(0.02)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Italy (continued)				Mexico		
(10,051)	Salvatore Ferragamo SpA	(26,965)	(0.01)	(86,622)	Alfa SAB-Series A	(1,049)	(0.00)
(1,028,371)	Telecom Italia SpA	(114,971)	(0.05)	(42,698)	Cemex SAB de CV	(3,976)	(0.00)
(54,454)	Terna SpA_Barclays	(45,718)	(0.02)	39	Fresnillo Plc	-	(0.00)
(2,064)	Terna SpA_GS	(1,118)	(0.00)	79,037	Grupo Mexico SAB De CV-Series B	(20,637)	(0.01)
(2,077)	Unicredit SpA	(1,103)	(0.00)	(165,263)	Megacable Holdings-CPO	(99,932)	(0.05)
		(519,658)	(0.23)			(125,594)	(0.06)
	Japan				Netherlands		
1,707	Aeon Company Limited	(4,855)	(0.00)	(394)	Aalberts Industries	(7,394)	(0.00)
3,221	Alfresa Holdings Corporation	(1,160)	(0.00)	(69)	Adyen NV	(6,106)	(0.00)
4,926	Aska Pharmaceutical Holdings	(112)	(0.00)	(1,783)	Aercap Holdings NV	(13,723)	(0.01)
300	Baycurrent Consulting Inc	(21,241)	(0.01)	(341)	Alfen NV	(1,733)	(0.00)
(18)	Bridgestone Corporation	(26)	(0.00)	(1,679)	Amg Advanced Metallurgical	(1,751)	(0.00)
2,313	Cawachi Limited	(753)	(0.00)	(2)	Argenx SE_Barclays	(141)	(0.00)
2,128	Change Inc	(8,408)	(0.00)	(1,162)	Argenx SE_GS	(66,129)	(0.03)
3,756	Chubu Electric Power Company Inc	(2,980)	(0.00)	(415)	ASM International NV_Barclays	(39,712)	(0.02)
5,048	Chubu Shiryō Company Limited	(1,083)	(0.00)	(566)	ASM International NV_GS	(22,523)	(0.01)
(53,700)	Concordia Financial Group Limited	(94)	(0.00)	(1,287)	Basic-Fit NV	(3,020)	(0.00)
(1,351)	Daiseki Company Limited	(1,608)	(0.00)	(726)	BE Semiconductor Industries	(8,880)	(0.01)
2,300	Danto Holdings Corporation	(96)	(0.00)	(1,539)	DSM NV	(21,430)	(0.01)
4	East Japan Railway Company	(16)	(0.00)	(1,735)	Heineken NV	(7,264)	(0.00)
1	Golf Digest Online Inc	(1)	(0.00)	(676)	Imcd Group NV_Barclays	(50,549)	(0.02)
41	Gree Inc	(5)	(0.00)	(1,564)	Imcd Group NV_GS	(8,640)	(0.01)
1,337	Hankyu Hanshin Holdings Inc	(2,558)	(0.00)	2,000	Ing Groep NV	(436)	(0.00)
(2,943)	Hino Motors Limited	(215)	(0.00)	2,615	Jde Peets BV	(11,207)	(0.01)
9,700	I.K Company Limited	(1,520)	(0.00)	802	Just Eat Takeaway.com NV_GS	(9,978)	(0.00)
(1,171)	Japan Steel Works Limited	(8,761)	(0.01)	(205)	Nn Group NV	(194)	(0.00)
(1)	Jeol Limited	(8)	(0.00)	(905)	Nxp Semiconductors NV	(8,258)	(0.00)
800	Jimoto Holdings Inc	(41)	(0.00)	1,660	Philips Electronics NV	(11,483)	(0.01)
667	Kao Corporation	(5,180)	(0.00)	(5,273)	Proqr Therapeutics NV	(12,019)	(0.01)
(541)	Kawasaki Heavy Industries Limited	(1,345)	(0.00)	(3,400)	Qiagen NV	(6,961)	(0.00)
(1,383)	Kawasaki Kisen Kaisha Limited	(38,218)	(0.02)	(240)	Randstad NV_Barclays	(2,246)	(0.00)
1,497	Kddi Corporation	(1,965)	(0.00)	(38,650)	Randstad NV_GS	(11,400)	(0.01)
1,800	Keihan Electric Railway Company	(2,747)	(0.00)	29,341	Royal Vopak NV_Barclays	(93,115)	(0.04)
4,101	Keikyu Corporation	(3,187)	(0.00)	3,018	Royal Vopak NV_GS	(2,085)	(0.00)
1,467	Kintetsu Corporation	(3,050)	(0.00)	5,004	Sbm Offshore NA_Barclays	(11,553)	(0.01)
31	Kirin Holdings Company Limited	(30)	(0.00)	(4,814)	Sbm Offshore NA_GS	(2,249)	(0.00)
(252)	Lasertec Corporation	(22,331)	(0.01)	1,551	Signify NV	(1,519)	(0.00)
(1,590)	Litali Company Inc	(10,536)	(0.01)	247	Universal Music Group	(120)	(0.00)
749	Meiji Holdings Company Limited	(1,211)	(0.00)	(573)	Wolters Kluwer NV	(791)	(0.00)
(1,089)	Minebea Itochu Inc	(5,892)	(0.00)			(444,609)	(0.21)
(75)	Mitsubishi Motors Corporation	(4)	(0.00)		New Zealand		
(631)	Mitsui Mining & Smelting Company Limited	(2,015)	(0.00)	(173,651)	Spark New Zealand Limited	(3,033)	(0.00)
(538)	Mitsui Osk Lines Limited	(18,425)	(0.01)		Norway		
2,730	Nagoya Railroad Company Limited	(2,735)	(0.00)	(373)	Aker ASA	(96)	(0.00)
36,599	Nippo Corporation	(14,590)	(0.01)	4,860	Aker BP ASA	(13,987)	(0.01)
(1,791)	Nippon Steel Corporation	(2,311)	(0.00)	42,623	BW Energy Limited	(34,308)	(0.02)
7,153	Oji Holdings Corporation	(1,829)	(0.00)	(7,138)	Equinor ASA_Barclays	(12,587)	(0.01)
5,174	Okuwa Company Limited	(1,845)	(0.00)	(2,155)	Equinor ASA_GS	(1,141)	(0.00)
(199)	Orix Jreit Inc	(6,943)	(0.00)	6,450	Kahoot! ASA	(2,753)	(0.00)
2,637	Osaka Gas Company Limited	(4,403)	(0.00)	81,867	NEL ASA_Barclays	(8,117)	(0.00)
(1,389)	Pacific Metals Company Limited	(1,905)	(0.00)	3,779	NEL ASA_GS	(1,212)	(0.00)
3,458	Prorad Partners Company Limited	(6,948)	(0.00)	(5,188)	Nordic Semiconductor ASA_Barclays	(23,725)	(0.01)
3,310	Santen Pharmaceutical Company Limited	(3,949)	(0.00)	(11,250)	Nordic Semiconductor ASA_GS	(27,607)	(0.01)
4,521	Shimizu Corporation	(2,114)	(0.00)	(9,526)	Norsk Hydro ASA	(6,913)	(0.00)
3,624	Shinnihonseiyaku Company Limited	(5,614)	(0.00)	(49)	Scatec ASA_Barclays	(45)	(0.00)
(7,900)	Stanley Electric Company Limited	(1,441)	(0.00)	(1,508)	Scatec ASA_GS	(1,236)	(0.00)
(2,108)	Sumco Corporation	(8,662)	(0.01)	4,392	Schibsted ASA-Class B	(27,566)	(0.01)
566	Taisei Corporation	(157)	(0.00)	(3,729)	Storebrand ASA	(6,349)	(0.00)
(895)	TDK Corporation	(3,847)	(0.00)	5,835	Telenor ASA	(4,185)	(0.00)
1,769	Teijin Limited	(5,459)	(0.00)	11,139	TGS Nopec Geophysical Company ASA	(25,018)	(0.01)
2,200	Terrasky Company Limited	(9,907)	(0.01)	(4)	Tomra Systems ASA	(47)	(0.00)
(126)	Toho Zinc Company Limited	(207)	(0.00)			(196,892)	(0.08)
2,211	Tokyo Gas Company Limited	(1,505)	(0.00)		Peru		
356	West Japan Railway Company	(1,483)	(0.00)	(369)	Credicorp Limited	(3,599)	(0.00)
(913)	Yaskawa Electric Corporation	(7,781)	(0.00)		Philippines		
(35)	Z Holdings Corporation	(16)	(0.00)	345,900	Converge ICT Solutions Inc	(3,778)	(0.00)
		(267,328)	(0.10)		Poland		
	Kazakhstan			8,011	Allegro.eu SA	(29,355)	(0.01)
1,920	National Atomic Company	(12,466)	(0.01)	1,111	Cd Projekt SA	(9,906)	(0.01)
	Luxembourg			(4,074)	Dino Polska SA	(32,114)	(0.02)
884	Aperam	(1,620)	(0.00)	1,643	Polski Koncern Naftowy Orlen	(2,358)	(0.00)
(1,496)	ArcelorMittal	(1,813)	(0.00)			(73,733)	(0.04)
(620)	Befesa SA	(3,280)	(0.00)		Portugal		
(2,162)	Eurofins Scientific	(7,891)	(0.00)	46,291	Altri Sgpps SA	(933)	(0.00)
3	SES	(2)	(0.00)	23,969	Galp Energia Sgpps SA	(30,930)	(0.02)
2	Tenaris SA	-	(0.00)	(18,427)	Jeronimo Martins	(3,636)	(0.00)
		(14,606)	(0.00)			(35,499)	(0.02)
	Malaysia				Russia		
(23,911)	Fraser & Neave Holdings Berhad	(4,928)	(0.00)	(15,156)	United Company Rusal International	(695)	(0.00)
(43,810)	Inari Amertron Berhad	(2,409)	(0.00)		Saudi Arabia		
53,100	Kossan Rubber Industries	(1,940)	(0.00)	5,059	Arabian Internet And Communication Services Company Limited	(12,565)	(0.01)
31,723	Lynas Rare Earths Limited	(2,181)	(0.00)	(6,598)	Saudi Cement Company	(713)	(0.00)
44,330	Supermax Corporation Berhad	(2,537)	(0.00)	2,712	Saudi Tadawul Group Holding	(165)	(0.00)
		(13,995)	(0.00)			(13,443)	(0.01)
	Malta						
7,030	Entain plc	(4,552)	(0.00)				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Singapore				Sweden (continued)		
(82,000)	UOL Group Limited	(6,909)	(0.00)	(4,796)	Svenska Cellulosa AB_GS	(4,439)	(0.00)
	South Korea			(1,807)	Sweco AB NPV	(2,236)	(0.00)
(2,184)	Coupage Inc	(2,066)	(0.00)	5,596	Swedish Match AB	(214)	(0.00)
(124,448)	Daewoo Securities Company Limited	(35,365)	(0.02)	(13,189)	Swedish Orphan Biovitrum AB	(5,123)	(0.00)
	Daewoo Shipbuilding & Marine Engineering Company Limited	(254)	(0.00)	16,387	Telia Company AB_Barcays	(2,350)	(0.00)
981	Doosan Fuel Cell Company Limited	(8,375)	(0.00)	(10,543)	Telia Company AB_GS	(559)	(0.00)
5,241	Hyundai Heavy Industries Company	(13,423)	(0.01)	(5,735)	Thule Group AB	(28,981)	(0.01)
1,854	Kospi2 Index Futures September 12 USD	(10,120)	(0.01)	(11)	Trelleborg AB-Class B	(37)	(0.00)
(95)	L&F Company Limited	(981)	(0.00)	(428)	Volvo AB_GS	(504)	(0.00)
2,098	LG Chemical Limited	(307,852)	(0.14)	(8,718)	Volvo AB_MS	(8,064)	(0.00)
424	Samsung Scl Company Limited	(16,397)	(0.01)	(3,782)	Wallenstam AB	(2,712)	(0.00)
(1,190)	SK Square Company Limited	(166)	(0.00)	(79,419)	Wihlborgs Fastigheter AB	(175,450)	(0.08)
(3,515)	SK Telecom Company Limited	(8,722)	(0.01)			(1,769,937)	(0.88)
343	Wemede Entertainment Company Limited	(6,245)	(0.00)		Switzerland		
		(409,966)	(0.20)	(1,000)	ABB Limited	(2,053)	(0.00)
	Spain			(4,924)	Alcon Inc_GS	(31,495)	(0.02)
(1,003)	Acs Actividades Cons Y Services	(654)	(0.00)	(7,849)	Alcon Inc_MSCI	(93,411)	(0.04)
(1,764)	Aena Sme SA	(9,646)	(0.01)	(311)	Bachem Holding AG	(24,390)	(0.01)
106,195	Banco De SAbadell SA	(785)	(0.00)	406	Banque Cantonale Vaudoise	(683)	(0.00)
28,353	Banco Santander SA	(5,714)	(0.00)	(566)	Belimo Holding AG	(55,915)	(0.03)
46,470	Caixabank	(6,581)	(0.00)	1,477	Bkw AG	(10,328)	(0.01)
11,432	Cia De Distribucion Integral	(2,515)	(0.00)	116	Bucher Industries AG	(1,281)	(0.00)
(8,683)	Edp Renovaveis SA	(3,852)	(0.00)	(852)	Cembra Money Bank AG	(927)	(0.00)
(23,128)	Enagas_Barcays	(25,900)	(0.01)	(2,108)	Chubb Limited	(5,469)	(0.00)
(4,867)	Enagas_GS	(1,188)	(0.00)	2,141	Cie Financiere Richemont	(3,156)	(0.00)
27,794	Endesa SA	(3,331)	(0.00)	1,181	Coca-Cola AG	(12)	(0.00)
(3,135)	Ferrovial SA	(3,825)	(0.00)	16,783	Credit Suisse Group AG	(4,713)	(0.00)
(7,608)	Fluidra SA	(4,086)	(0.00)	(109)	Dormakaba Holding AG	(4,496)	(0.00)
(8,431)	Gas Natural SDG SA_Barcays	(46,658)	(0.02)	(255)	Ems-Chemie Holding AG	(27,368)	(0.01)
(1,500)	Gas Natural SDG SA_GS	(5,137)	(0.00)	(36,478)	Glencore International plc	(5,131)	(0.00)
(11,404)	Gas Natural SDG SA_MS	(63,300)	(0.03)	84	Helvetia Holding AG	(30)	(0.00)
31,800	Grifols SA	(85,421)	(0.04)	(5,368)	Idorsia Limited	(11,613)	(0.01)
(172)	Pharma Mar SA	(386)	(0.00)	(6,613)	International Workplace Group Plc	(856)	(0.00)
71,371	Prosegur Cia De Seguridad SA	(27,464)	(0.01)	(26)	Julius Baer Holding AG	(346)	(0.00)
(33,010)	Red Electrica Corporation_Barcays	(57,582)	(0.03)	(416)	Kuehne & Nagel International AG	(5,771)	(0.00)
(12,439)	Red Electrica Corporation_GS	(7,690)	(0.00)	16,671	Lafargeholcim Limited	(54,598)	(0.03)
38,913	Repsol Ypf SA	(5,668)	(0.00)	(1,675)	Landis+Gyr Group AG	(3,714)	(0.00)
(54,850)	Sacyr Vallehermoso SA	(6,198)	(0.00)	(112)	Lindt & Spruengli AG-Pc	(129,577)	(0.06)
31,534	Telefonica SA	(1,824)	(0.00)	20,343	Logitech International	(306,213)	(0.14)
3,239	Vidrala SA	(19,967)	(0.01)	(387)	Lonza Group AG	(14,584)	(0.01)
		(395,372)	(0.16)	(2,442)	MSGLSXP	(8,113)	(0.00)
	Sweden			856	Novartis AG_Barcays	(319)	(0.00)
(33,110)	Aak AB	(8,850)	(0.01)	(2,400)	Novartis AG_GS	(2,248)	(0.00)
(9,067)	Addlife AB	(60,531)	(0.03)	71	PSP Swiss Property AG_Barcays	(158)	(0.00)
(6,737)	Addtech AB_Barcays	(53,529)	(0.03)	1,059	PSP Swiss Property AG_GS	(1,901)	(0.00)
(14,935)	Addtech AB_GS	(33,714)	(0.02)	1,535	Schindler Holding	(29,110)	(0.01)
(12,537)	Alfa Laval AB	(55,411)	(0.03)	(16)	SGS SA	(1,869)	(0.00)
(29,099)	Atlas Copco AB-Class A	(229,600)	(0.11)	(151)	Siegfried Holding AG_Barcays	(1,343)	(0.00)
(4,415)	Avanza Bank Holding AB_Barcays	(22,258)	(0.01)	(425)	Siegfried Holding AG_GS	(21,374)	(0.01)
(8,941)	Avanza Bank Holding AB_GS	(18,261)	(0.01)	34,780	Sig Combibloc Group	(22,714)	(0.01)
(2,242)	Axfood AB NPV	(698)	(0.00)	(4,781)	Softwareone Holding AG	(5,550)	(0.00)
(8,471)	Beijer Ref AB_Barcays	(32,882)	(0.02)	(2)	Sonova Holding AG_Barcays	(114)	(0.00)
(3,194)	Beijer Ref AB_GS	(6,929)	(0.00)	(1,820)	Sonova Holding AG_GS	(10,360)	(0.01)
1,031	Billerudkorsnas AB	(1,879)	(0.00)	(18,236)	Stadler Rail AG	(5,205)	(0.00)
(3,621)	Boliden AB	(16,086)	(0.01)	(262)	Stmicroelectronics NV_CSAGI	(6,932)	(0.00)
(4,866)	Boozt AB	(15,138)	(0.01)	(259)	Stmicroelectronics NV_GS	(135)	(0.00)
18,094	Castellum AB	(13,513)	(0.01)	(1,540)	Swatch Group AG	(19,722)	(0.01)
(8,002)	Electrolux AB_Barcays	(11,241)	(0.01)	421	Swiss Prime Site_Barcays	(855)	(0.00)
(25,607)	Electrolux AB_GS	(77,826)	(0.04)	28	Swiss Prime Site_GS	(50)	(0.00)
(72,173)	Elektro AB-Class B	(68,509)	(0.03)	(1,015)	Swiss Re Limited	(2,031)	(0.00)
(37,670)	Epiroc AB	(77,350)	(0.04)	(207)	Swisscom AG	(31)	(0.00)
(3,241)	EQT AB	(38,464)	(0.02)	(135)	Te Connectivity Limited	(333)	(0.00)
(6,935)	Essity Aktiebolag	(2,740)	(0.00)	(506)	Tecan Group AG	(7,513)	(0.00)
(1,219)	Evolution Gaming Group_Barcays	(1,115)	(0.00)	(126)	Temenos AG	(717)	(0.00)
(37)	Evolution Gaming Group_GS	(167)	(0.00)	1	Transocean Limited	(1)	(0.00)
(106,326)	Fabege AB	(136,331)	(0.06)	(389)	VAT Group AG	(43,220)	(0.02)
(4,451)	Getinge AB_Barcays	(22,541)	(0.01)	(1,598)	Zurich Airport	(1,986)	(0.00)
(6,561)	Getinge AB_GS	(11,772)	(0.01)			(992,034)	(0.44)
(22,440)	Hexagon AB	(20,698)	(0.01)		Taiwan		
(119)	Hexpol AB	(323)	(0.00)	124,000	China Airlines Limited	(1,791)	(0.00)
(12,170)	Husqvarna AB-Class B	(28,524)	(0.01)	52,000	EVA Airways Corporation	(2,793)	(0.00)
(33,026)	Industrivarden AB-Class C	(33,551)	(0.02)	292,000	Hon Hai Precision Industry	(62,189)	(0.03)
(3,057)	Indutrade AB	(19,016)	(0.01)	15,122	Powertech Technology Inc	(528)	(0.00)
(8,560)	Investor AB	(18,065)	(0.01)	(283,000)	Wistron Corporation	(857)	(0.00)
(9,130)	Latour Investment Series B NPV	(33,601)	(0.02)			(68,158)	(0.03)
(4,342)	Lifco AB_Barcays	(32,992)	(0.02)		Thailand		
(13,307)	Lifco AB_GS	(37,340)	(0.02)	64,300	Kce Electronics Company Limited	(9,280)	(0.01)
713	Lundbergs AB-Class B	(196)	(0.00)	(227,254)	Siam Commercial Bank	(144,437)	(0.07)
(112)	Mips AB	(919)	(0.00)	376,100	Siam Makro Public Company Limited	(20,108)	(0.01)
(13,183)	Nibe Industries AB_Barcays	(51,812)	(0.03)			(173,825)	(0.09)
(17,209)	Nibe Industries AB_GS	(21,404)	(0.01)		United Kingdom		
(9)	Nordic Entertainment Group-B	(10)	(0.00)	53,539	Adaptimmune Therapeutics plc	(46,052)	(0.02)
(3,519)	OMX Stockholm 30 Index	(33,869)	(0.02)	(9,199)	Amcor Plc	(3,868)	(0.00)
(27,474)	Samhallsbyggnadsbolaget i Norden AB_Barcays	(84,568)	(0.04)	33,081	Antofagasta plc	(20,810)	(0.01)
156,868	Samhallsbyggnadsbolaget i Norden AB_GS	(1,713)	(0.00)	28,766	Ascential plc	(3,842)	(0.00)
(15,439)	Sandvik AB	(66,762)	(0.03)	(2,195)	Ashtead Group plc_Barcays	(21,034)	(0.01)
11,271	Skandinaviska Enskilda Banken-Class A	(3,889)	(0.00)	407	Ashtead Group plc_GS	(840)	(0.00)
(4,359)	SKF AB	(301)	(0.00)	(22,722)	Associated British Foods Plc	(15,856)	(0.01)
(15,197)	Svenska Cellulosa AB_Barcays	(32,380)	(0.02)	835	Aston Martin Lagonda Global	(3,571)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United Kingdom (continued)				United Kingdom (continued)		
(298)	Atlassian Corporation plc-Class A_GS	(4,538)	(0.00)	(44,017)	Quilter plc_GS	(490)	(0.00)
(778)	Atlassian Corporation plc-Class A_MS	(65,793)	(0.03)	(2,688)	Reckitt Benckiser Group Plc	(3,861)	(0.00)
(2,212)	Auto Trader Group plc_Barclays	(3,540)	(0.00)	(1,711)	RELX Plc	(695)	(0.00)
(44,131)	Auto Trader Group plc_GS	(64,798)	(0.03)	(40,089)	Rightmove Plc	(34,107)	(0.02)
(31)	Avast plc_Barclays	(16)	(0.00)	335	Rio Tinto Plc	(2,156)	(0.00)
(24,698)	Avast plc_GS	(18,563)	(0.01)	(843)	Rolls-Royce Holdings Plc	(115)	(0.00)
(1,703)	Aveva Group plc	(1,291)	(0.00)	(7,955)	Rotork plc_Barclays	(679)	(0.00)
(19,130)	B&M European Value Retail SA_Barclays_Barclays	(18,322)	(0.01)	(28,745)	Rotork plc_GS	(518)	(0.00)
(21,999)	B&M European Value Retail SA_GS	(1,220)	(0.00)	(11,870)	Royal Mail plc_Barclays	(1,516)	(0.00)
3,886	Bae Systems plc	(23)	(0.00)	9,058	Royal Mail plc_GS	(1,459)	(0.00)
(2,467)	Barratt Developments Plc	(2,524)	(0.00)	(1,978)	Russell UK Mid 150	(541,427)	(0.25)
(627)	Bellway Plc	(778)	(0.00)	(70)	Sage Group plc_Barclays_Barclays	(163)	(0.00)
(343)	Berkeley Group Holding plc_Barclays	(909)	(0.00)	(12,917)	Sage Group plc_GS	(18,780)	(0.01)
(396)	Berkeley Group Holding plc_GS	(288)	(0.00)	9,237	Sainsbury (J) plc	(1,187)	(0.00)
(8,019)	British American Tobacco	(4,680)	(0.00)	(68,874)	Schroders Plc	(177,534)	(0.08)
(36)	British Land Company plc	(10)	(0.00)	(1,545)	Smith & Nephew plc	(886)	(0.00)
(21)	Britvic Plc	(9)	(0.00)	(1,055)	Smiths Group Plc	(1,482)	(0.00)
(10,766)	BT Group Plc	(283)	(0.00)	(13,721)	Softcat plc	(1,841)	(0.00)
81	Capita Group plc	(12)	(0.00)	(15)	Spectris plc_Barclays	(45)	(0.00)
(334)	Capri Holdings Limited	(687)	(0.00)	453	Spectris plc_GS	(379)	(0.00)
(255,789)	Centrica plc_Barclays	(14,031)	(0.01)	(1,185)	Spirax Sarco Limited	(7,364)	(0.00)
(190,734)	Centrica plc_GS	(8,999)	(0.01)	(1,842)	SSE Plc	(564)	(0.00)
345,771	Cineworld Group Plc	(39,642)	(0.02)	125,990	SSP Group Plc	(38,984)	(0.02)
(6,831)	Cnh Industrial NV	(10,774)	(0.01)	930	Standard Chartered Plc	(117)	(0.00)
(6,277)	CNH Industrial NV	(12,132)	(0.01)	85,613	Subsea 7 SA_Barclays	(91,422)	(0.04)
(42,755)	Compass Group	(65,549)	(0.03)	1,350	Subsea 7 SA_GS	(112)	(0.00)
197,869	Convatec Group Plc	(31,242)	(0.02)	126,809	Synthomer plc	(128,983)	(0.06)
(2,890)	Croda International Plc	(42,345)	(0.02)	(9,682)	Taylor Wimpey plc_Barclays	(2,364)	(0.00)
(50,385)	Darktrace plc	(1,568)	(0.00)	(29,873)	Taylor Wimpey plc_GS	(2,596)	(0.00)
(5,680)	Dechra Pharmaceuticals Plc	(17,659)	(0.01)	398	Technipfmc plc	(860)	(0.00)
(7,801)	Diageo Plc	(7,373)	(0.00)	(3,867)	Travis Perkins Plc	(1,832)	(0.00)
(1,861)	Diploma Plc	(10,834)	(0.01)	(3,453)	Tritax Big Box REIT plc_Barclays_Barclays	(3,121)	(0.00)
(31,993)	Direct Line Insurance Plc	(2,920)	(0.00)	(22,594)	Tritax Big Box REIT plc_GS	(6,153)	(0.00)
(129,026)	Dominos Pizza UK & Ireland plc	(102,029)	(0.05)	1,325	Unilever plc_Barclays	(5,167)	(0.00)
(24,960)	Drax Group plc_Barclays	(21,222)	(0.01)	397	Unilever plc_GS	(153)	(0.00)
(3,994)	Drax Group plc_GS	(2,111)	(0.00)	(1,965)	Unite Group plc	(604)	(0.00)
9,557	Easyjet plc	(3,221)	(0.00)	(5,262)	Vistry Group Plc	(1,289)	(0.00)
(4,806)	Electrocomponents Plc	(13,346)	(0.01)	102,740	Vodafone Group Plc	(5,236)	(0.00)
35,645	Endeavour Mining plc	(148,835)	(0.07)	(1,539)	WH Smith Plc	(2,032)	(0.00)
(534)	Ferguson plc_Barclays	(22,517)	(0.01)	(13,845)	Wickes Group plc	(2,238)	(0.00)
(747)	Ferguson plc_GS	(2,497)	(0.00)	(3,450)	WPP plc_Barclays	(7,126)	(0.00)
(110)	FTSE 100 Index	(32,639)	(0.02)	(6,118)	WPP plc_GS	(374)	(0.00)
(587)	FTSE 350 General Retail Index	(121,132)	(0.06)	70,442	Yellow Cake plc	(21,431)	(0.01)
(3,812)	Future plc_Barclays	(25,885)	(0.01)				
(699)	Future plc_GS	(3,670)	(0.00)				
(7,338)	Glaxosmithkline Plc	(184)	(0.00)				
(4,032)	Greggs Plc	(28,671)	(0.01)	(1,976)	Abbott Laboratories	(40,594)	(0.02)
(6,648)	Halma plc	(23,849)	(0.01)	(870)	Abiomed Inc	(18,422)	(0.01)
11,224	Harbour Energy Plc	(1,937)	(0.00)	(6,220)	Activision Blizzard Inc	(10,033)	(0.01)
419,306	Hays Plc	(11,969)	(0.01)	(2)	Advance Auto Parts Inc	(89)	(0.00)
(67,725)	Helios Towers plc	(11,096)	(0.01)	(1,133)	Advanced Energy Industries Inc	(2,148)	(0.00)
8	Hikma Pharmaceuticals Plc	(11)	(0.00)	(178)	Advanced Micro Devices Inc_GS	(556)	(0.00)
3,618	Homeserve Plc	(1,883)	(0.00)	(48,477)	Advanced Micro Devices Inc_MS	(1,392,830)	(0.65)
(6,109)	Howden Joinery Group Plc	(8,515)	(0.01)	(131)	Aecom Technology Corporation	(120)	(0.00)
(35,354)	HSBC Holdings Plc	(5,407)	(0.00)	(1,534)	Aerjet Rocketdyne Holdings	(287)	(0.00)
206,927	Hunting plc	(2,005)	(0.00)	9,446	AES Corporation_Barclays	(8,337)	(0.00)
(4,151)	IMI plc_Barclays	(1,296)	(0.00)	(4,535)	AES Corporation_GS	(1,732)	(0.00)
4,141	IMI plc_GS	(949)	(0.00)	(52)	AES Corporation_MS	(61)	(0.00)
(5,365)	Inchcape plc_Barclays	(10,070)	(0.01)	(257)	Affiliated Managers Group Inc	(96)	(0.00)
(20,195)	Inchcape plc_GS	(9,984)	(0.01)	(1,254)	Air Lease Corporation	(2,535)	(0.00)
206,589	Informa Plc	(16,727)	(0.01)	(403)	Airbnb Inc-Class A	(1,236)	(0.00)
(2,022)	Intermediate Capital Group plc_Barclays	(5,440)	(0.00)	(1,203)	Alaska Air Group Inc	(2,155)	(0.00)
2,165	Intermediate Capital Group plc_GS	(116)	(0.00)	(243)	Albemarle Corporation	(4,497)	(0.00)
(6,488)	International Game Technology Plc	(15,244)	(0.01)	9,145	Albireo Pharma Inc	(81,378)	(0.04)
1,927,289	Intu Properties plc_JPM	(3,275,288)	(1.52)	(1,436)	Alector Inc	(806)	(0.00)
579,567	Intu Properties plc_CSAGI	(203,317)	(0.10)	(3,204)	Alight Inc - Class A	(1,025)	(0.00)
(4,620)	Investec Plc	(686)	(0.00)	(1,031)	Allakos Inc	(393)	(0.00)
27,765	Itm Power Plc	(1,478)	(0.00)	(870)	Allegiant Travel Company	(4,427)	(0.00)
(13,772)	ITV plc_Barclays	(654)	(0.00)	(346)	Alliant Energy Corporation	(31)	(0.00)
53,212	ITV plc_GS	(4,492)	(0.00)	(383)	Allscripts Healthcare Solutions Inc	(506)	(0.00)
(76,555)	Jd Sports Fashion	(31,747)	(0.02)	(2,152)	Allstate Corporation	(3,525)	(0.00)
2,457	Jet2 Plc	(802)	(0.00)	(93)	Alphabet Inc - Class A	(50,384)	(0.02)
70,785	John Wood Group plc	(27,784)	(0.01)	1	Alphatec Holdings Inc	(1)	(0.00)
(10,218)	Kingfisher plc_Barclays_Barclays	(1,836)	(0.00)	(9,612)	Altria Group Inc	(12,268)	(0.01)
250,902	Kingfisher plc_GS	(9,234)	(0.01)	(61)	Amazon.Com Inc	(723)	(0.00)
(5,968)	Livanova plc	(11,102)	(0.01)	(70)	Ambarella Inc	(256)	(0.00)
(1,273)	M&G plc	(215)	(0.00)	(39)	Amedys Inc	(136)	(0.00)
(20,741)	Marks & Spencer Group plc_Barclays	(20,190)	(0.01)	(310)	American Water Works Company Inc	(689)	(0.00)
78,049	Marks & Spencer Group plc_GS	(4,204)	(0.00)	(945)	Amgen Inc	(9,296)	(0.01)
120,900	Meggitt plc	(11,520)	(0.01)	(3,338)	Amicus Therapeutics Inc	(2,310)	(0.00)
(5)	Micro Focus International plc	(2)	(0.00)	(3,273)	Amphenol Corporation-Class A	(15,228)	(0.01)
(2,100)	National Grid	(1,282)	(0.00)	(8,024)	Amyris Inc	(535)	(0.00)
(371)	Next Plc	(1,815)	(0.00)	(45)	Anaplan Inc	(20)	(0.00)
31,800	Ocado Group plc	(18,100)	(0.01)	(71)	Ansys Inc	(518)	(0.00)
15	Pennon Group Plc	(39)	(0.00)	(2,364)	APA Corporation	(12,669)	(0.01)
(568)	Pentair Plc	(423)	(0.00)	(1,369)	API Group Corporation	(3,543)	(0.00)
(655)	Persimmon Plc	(1,209)	(0.00)	(37,813)	Apollo Global Management Inc	(331,254)	(0.15)
96,442	Petershill Partners plc	(53,117)	(0.03)	(608)	Applied Materials Inc	(12,599)	(0.01)
74,853	Pets at Home Group plc	(448)	(0.00)	(1,143)	Applavin Corporation-Class A	(591)	(0.00)
43,418	Prudential Plc	(83,907)	(0.04)	876,612	Aratana Therapeutics Inc	(7,324)	(0.00)
1	Quilter plc_Barclays	-	(0.00)	(3,608)	Archer-Daniels-Midland Company	(5,672)	(0.00)
				(1,322)	Arconic Corporation	(123)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(520)	Arcturus Therapeutics Holdings Inc_GS	(1,021)	(0.00)	(1,968)	Cvs Caremark Corporation	(21,294)	(0.01)
6,819	Arcturus Therapeutics Holdings Inc_MS	(28,277)	(0.01)	(760)	Cytokinetics Inc_GS	(6,345)	(0.00)
(116)	Arcus Biosciences Inc	(983)	(0.00)	(1,353)	Cytokinetics Inc_MS	(25,175)	(0.01)
(490)	Arista Networks Inc	(21,191)	(0.01)	(3,185)	Dana Inc	(2,309)	(0.00)
(708)	Arrow Electronics Inc	(8,365)	(0.00)	(371)	Darden Restaurants Inc	(2,995)	(0.00)
(991)	Arrowhead Pharmaceuticals Inc	(2,121)	(0.00)	(2,693)	Darling Ingredients Inc	(6,074)	(0.00)
(1,600)	Ashland Holdings Inc	(3,935)	(0.00)	(87)	Datadog Inc - Class A	(860)	(0.00)
(2,131)	Assurant Inc	(3,685)	(0.00)	(2,212)	Davita Inc	(4,895)	(0.00)
(4,740)	AT&T Inc_GS	(880)	(0.00)	(1,876)	Devon Energy Corporation	(13,595)	(0.01)
6,016	AT&T Inc_MS	(20,731)	(0.01)	(109)	Dexcom Inc_GS	(570)	(0.00)
(2)	Autodesk Inc	(10)	(0.00)	1,126	Dexcom Inc_MS	(24,914)	(0.01)
(508)	Automatic Data Processing Inc	(4,648)	(0.00)	(2,536)	Diamondback Energy Inc	(192)	(0.00)
(125)	Autonation Inc	(398)	(0.00)	(941)	Dicks Sporting Goods Inc	(10,031)	(0.01)
7,904	Avangrid Inc_Barclays	(17,042)	(0.01)	(845)	Digital Turbine Inc	(6,353)	(0.00)
(6,168)	Avangrid Inc_GS	(2,077)	(0.00)	688	Dillard's Inc-Class A	(20,212)	(0.01)
(2,925)	Avantor Inc	(7,031)	(0.00)	(1,137)	Diodes Inc	(4,427)	(0.00)
(503)	Azenta Inc	(70)	(0.00)	(366)	Discover Financial Services Limited	(767)	(0.00)
(3,748)	Baker Hughes Company - Class A	(736)	(0.00)	(301)	DocuSign Inc	(2,525)	(0.00)
(1,181)	Ball Corporation	(1,762)	(0.00)	(1,500)	Dollar General Corporation_GS	(16,117)	(0.01)
(349)	Bank of New York Mellon Corporation	(46)	(0.00)	(853)	Dollar General Corporation_MS	(14,951)	(0.01)
(3,163)	Bank OZK	(1,367)	(0.00)	(750)	Dollar Tree Inc	(16,385)	(0.01)
(5,734)	BankUnited Inc	(1,335)	(0.00)	(365)	Dominos Pizza Inc_GS	(4,526)	(0.00)
(5,189)	Bath & Body Works Company_GS	(7,585)	(0.00)	(121)	Dominos Pizza Inc_MS	(10,509)	(0.01)
(5,073)	Bath & Body Works Company_MS	(39,442)	(0.02)	(597)	Dr Horton Inc	(12,458)	(0.01)
(2,114)	Baxter International Inc	(3,574)	(0.00)	(505)	Duke Energy Corporation	(100)	(0.00)
(849)	Beam Therapeutics Inc	(4,732)	(0.00)	(2,089)	Dun & Bradstreet Holdings Inc	(2,393)	(0.00)
(2,092)	Berry Global Group Inc	(9,420)	(0.01)	(279)	Duolingo Inc	(1,639)	(0.00)
(7,366)	Biocryst Pharmaceuticals Inc	(5,372)	(0.00)	(179)	Dycor Industries Inc	(1,399)	(0.00)
(753)	Biogen Inc	(926)	(0.00)	(1,675)	Dynavax Technologies Corporation	(7,606)	(0.00)
(1,166)	Biohaven Pharmaceutical Holding Company Limited	(11,924)	(0.01)	(1,133)	Eagle Materials Inc_Barclays	(29,590)	(0.01)
(62)	Bio-Rad Laboratories	(2,876)	(0.00)	(619)	Eagle Materials Inc_GS	(4,675)	(0.00)
(270)	Blackrock Inc	(1,800)	(0.00)	(593)	Eagle Pharmaceuticals Inc	(2,308)	(0.00)
(596)	Blueprint Medicines Corporation_GS	(834)	(0.00)	(138)	Eastman Chemical Company	(113)	(0.00)
(264)	Blueprint Medicines Corporation_MS	(1,321)	(0.00)	(783)	Ebay Inc	(586)	(0.00)
(209)	Boeing Company	(928)	(0.00)	(1,436)	Edgewell Personal Care Company	(119)	(0.00)
(22)	Booking Holdings Inc	(5,549)	(0.00)	(2,965)	Edison International plc	(5,971)	(0.00)
(16,551)	Boston Scientific Corporation	(8,111)	(0.00)	(983)	Edwards Lifesciences Corporation	(7,554)	(0.00)
(15)	Boyd Gaming Corporation	(19)	(0.00)	(3,287)	Electronic Arts Inc	(794)	(0.00)
(384)	Bright Horizons Family Solutions LLC	(421)	(0.00)	(7,083)	Element Solutions Inc	(4,841)	(0.00)
(3,462)	Bristol-Myers Squibb Company	(2,603)	(0.00)	(528)	Enanta Pharmaceuticals Inc	(13,135)	(0.01)
(3,471)	Brown-Forman Corporation-Class B	(2,227)	(0.00)	(292)	Enphase Energy Inc	(3,316)	(0.00)
(447)	Brucker Corporation	(1,667)	(0.00)	(1,427)	Ensign Group Inc	(7,188)	(0.00)
(8)	Cabot Corporation	(3)	(0.00)	(649)	Entegris Inc	(2,106)	(0.00)
(1,880)	Cadence Design Systems Inc	(72,445)	(0.03)	(2,558)	Envista Holdings Corporation_GS	(8,640)	(0.01)
(1,450)	Callaway Golf Company	(1,898)	(0.00)	(13,136)	Envista Holdings Corporation_MS	(82,703)	(0.04)
(2,799)	Campbell Soup Company	(4,983)	(0.00)	(6)	Eog Resources Inc	(56)	(0.00)
(2,043)	Camping World Holdings Inc	(1,494)	(0.00)	(771)	Equifax Inc	(9,141)	(0.01)
289	Carmax Inc_GS	(4,605)	(0.00)	(9,454)	Equitrans Midstream Company	(4,464)	(0.00)
(336)	Carmax Inc_MS	(6,342)	(0.00)	(3,920)	Essential Utilities Inc	(7,736)	(0.00)
(1,727)	Carrier Global Corporation	(3,803)	(0.00)	(2,186)	Estee Lauder Cos Inc	(12,989)	(0.01)
(614)	Carvana Company	(10,452)	(0.01)	(256)	Etsy Inc	(3,879)	(0.00)
(410)	Catalent Inc	(6,305)	(0.00)	(1,178)	Eversource Energy Inc	(2,183)	(0.00)
(827)	Caterpillar Inc	(5,473)	(0.00)	(1,928)	Evolent Health Inc	(217)	(0.00)
(5,450)	CDK Global Inc	(1,342)	(0.00)	(885)	Evoqua Water Technologies Company	(10,592)	(0.01)
(29)	CDW Corporation/De	(262)	(0.00)	(303)	Expedia Group Inc	(11,140)	(0.01)
(816)	Celanese Corporation-Series A	(2,916)	(0.00)	(341)	Extra Space Storage Inc	(16,058)	(0.01)
(897)	Celldex Therapeutics Inc	(1,803)	(0.00)	(660)	Exxon Mobil Corporation	(2,867)	(0.00)
1,693	Celsius Holdings Inc	(14,081)	(0.01)	(686)	F5 Inc	(4,827)	(0.00)
(14,831)	Centerpoint Energy Inc	(8,229)	(0.00)	(128)	Factset Research Systems Inc	(1,700)	(0.00)
(23)	Cerner Corporation	(290)	(0.00)	(715)	Fair Isaac Corporation	(13,777)	(0.01)
(884)	CH Robinson Worldwide Inc	(2,415)	(0.00)	(4,181)	Fastenal Company	(9,785)	(0.01)
(239)	Charter Communications Inc	(600)	(0.00)	(1,004)	Federated Hermes Inc	(3,866)	(0.00)
(9,876)	Checkpoint Therapeutics Inc	(3,663)	(0.00)	(459)	Fedex Corporation_GS	(5,174)	(0.00)
(103)	Chemed Corporation	(606)	(0.00)	4	Fedex Corporation_MS	(63)	(0.00)
(734)	Chemocentryx Inc	(649)	(0.00)	(3,352)	First Horizon Corporation	(897)	(0.00)
(5,780)	Chevron Corporation	(63,737)	(0.03)	(2,803)	Fiserv Inc	(9,139)	(0.01)
(266)	Childrens Place Inc	(130)	(0.00)	(2,046)	Foot Locker Inc	(2,593)	(0.00)
(144)	Chipotle Mexican Grill Inc_GS	(6,175)	(0.00)	(3,667)	Ford Motor Company_GS	(2,613)	(0.00)
(36)	Chipotle Mexican Grill Inc_MS	(3,087)	(0.00)	(3,273)	Ford Motor Company_MS	(24,570)	(0.01)
(199)	Churchill Downs Inc	(2,482)	(0.00)	(220)	Fortinet Inc_GS	(4,718)	(0.00)
(1,269)	Ciena Corporation	(1,860)	(0.00)	(1,045)	Fortinet Inc_MS	(73,484)	(0.04)
(260)	Cigna Corporation	(788)	(0.00)	35,556	Fortress Biotech Inc	(27,232)	(0.01)
(1,450)	Citrix Systems Inc	(6,831)	(0.00)	(3,647)	Freeport-McMoran Copper Inc_GS	(11,564)	(0.01)
(1,829)	Cleveland-Cliffs Inc	(2,130)	(0.00)	(2,593)	Freeport-McMoran Copper Inc_MS	(12,084)	(0.01)
(2,521)	Clorox Company	(8,270)	(0.00)	(5,154)	Frontdoor Inc	(6,864)	(0.00)
(2,347)	CMS Energy Corporation	(5,090)	(0.00)	(256)	Frontier Communications Parent Inc	(106)	(0.00)
(696)	Cognizant Tech Solutions Company Limited	(4,936)	(0.00)	(3,815)	FTSE Francismidcaptradeplus	(314,372)	(0.15)
(865)	Colgate-Palmolive Company	(5,071)	(0.00)	(1,658)	FTSE Italysmidcaptradeplus	(465,095)	(0.22)
(1,261)	Commerce Bancshares Inc	(1,028)	(0.00)	(209)	Gartner Inc_GS	(291)	(0.00)
(902)	Commscope Holding Company Inc	(1,046)	(0.00)	(196)	Gartner Inc_MS	(7,679)	(0.00)
(15)	Community Bank System Inc	(15)	(0.00)	(1,230)	Gabx Corporation	(2,146)	(0.00)
(399)	Continental Resources Inc	(238)	(0.00)	(1,302)	General Mills Inc	(689)	(0.00)
(550)	Copart Inc	(37)	(0.00)	(4,374)	General Motors Company	(5,160)	(0.00)
(13,866)	Coty Inc-Class A	(15,376)	(0.01)	(7,736)	Genentech Corporation	(1,929)	(0.00)
1,729	Cracker Barrel Old Country Store Inc	(6,762)	(0.00)	(397)	Globus Medical Inc	(1,122)	(0.00)
(128)	Credit Acceptance Corporation	(11,522)	(0.01)	(2,123)	Godaddy Inc - Class A	(9,580)	(0.01)
(1,616)	Crinetics Pharmaceuticals Inc	(19,591)	(0.01)	(3,256)	Gopro Inc-Class A	(2,623)	(0.00)
(101)	Crown Holdings Inc	(459)	(0.00)	(2,625)	Gossamer Bio Inc	(3,849)	(0.00)
(306)	CSX Corporation	(132)	(0.00)	(1,051)	Graco Inc	(2,127)	(0.00)
(20)	Curtiss-Wright Corporation	(168)	(0.00)	(408)	Guardant Health Inc	(1,601)	(0.00)
(3,888)	Cushman & Wakefield Plc	(11,930)	(0.01)	(389)	Guess? Inc	(743)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(11,925)	Halliburton Company_Barcays	(18,998)	(0.01)	(2,099)	Mccormick & Company	(4,967)	(0.00)
(2,069)	Halliburton Company_MS	(5,831)	(0.00)	(822)	Mcdonalds Corporation	(2,758)	(0.00)
(550)	Hanover Insurance Group Inc	(1,332)	(0.00)	(2,618)	Mdu Resources Group Inc	(3,591)	(0.00)
(1,560)	Hasbro Inc	(2,550)	(0.00)	127,778	Media General Inc CVR	(14,667)	(0.01)
(2,939)	Hawaiian Electric Industries Inc	(4,552)	(0.00)	(5,198)	Mednax Inc	(3,253)	(0.00)
(678)	Healthsouth Corporation	(2,196)	(0.00)	(170)	Medpace Holdings Inc	(10,336)	(0.01)
(9,441)	Hecla Mining Company	(1,765)	(0.00)	(9,474)	Merit Medical Systems Inc	(23,590)	(0.01)
(1,590)	Heico Corporation-Class A	(8,324)	(0.00)	(315)	Meta Platform Inc	(5,358)	(0.00)
(12,391)	Herbalife Nutrition Limited	(5,902)	(0.00)	(4)	Mettlife Inc	(7)	(0.00)
(2,535)	Hexcel Corporation	(1,120)	(0.00)	(147)	Mettler-Toledo International Company	(51,286)	(0.02)
(547)	Hibbett Sports Inc	(1,078)	(0.00)	(3,409)	Mgic Investment Corporation	(377)	(0.00)
(3,538)	Hillenbrand Inc	(4,432)	(0.00)	(3,185)	MGM Resorts International Hospitality Company_GS	(790)	(0.00)
(1,974)	Hilltop Holdings Inc	(183)	(0.00)	(2,100)	MGM Resorts International Hospitality Company_MS	(6,910)	(0.00)
(421)	Hilton Worldwide Holdings Inc	(11,001)	(0.01)	(3)	Microchip Technology Inc	(34)	(0.00)
(483)	Hologic Inc	(4,873)	(0.00)	(343)	Mid-America Apartment Communities Inc	(8,132)	(0.00)
208	Honeywell International Inc	(992)	(0.00)	(68)	Middleby Corporation	(833)	(0.00)
(6,830)	Hormel Foods Corporation	(17,741)	(0.01)	(1,317)	Mohawk Industries Inc	(6,935)	(0.00)
(169)	Howmet Aerospace Inc_GS	(62)	(0.00)	48,026	Molecular Templates Inc	(142,511)	(0.07)
(1,525)	Howmet Aerospace Inc_MS	(1,790)	(0.00)	(238)	Molina Healthcare Inc	(2,581)	(0.00)
(1,034)	Hubbell Inc	(3,234)	(0.00)	(3,202)	Mondelez International Inc	(13,289)	(0.01)
(9,541)	Huntington Bancshares Inc	(915)	(0.00)	(69)	Mongobd Inc	(82)	(0.00)
(426)	Huntington Ingalls Industries	(309)	(0.00)	(1,853)	Mosaic Company	(3,074)	(0.00)
(1,196)	IAA Inc	(2,065)	(0.00)	(78)	MR Cooper Group Inc	(320)	(0.00)
(2,757)	IBM US Inc	(24,791)	(0.01)	(10)	Nasdaq 100 Stock Index	(16,261)	(0.01)
(412)	ICU Medical Inc	(3,902)	(0.00)	(574)	Natera Inc	(681)	(0.00)
(1,200)	Ideaya Biosciences Inc	(692)	(0.00)	(943)	National Fuel Gas Company	(614)	(0.00)
(2,304)	II-VI Inc_GS	(8,965)	(0.01)	(229)	Navient Corporation	(111)	(0.00)
(14,363)	II-VI Inc_MS	(25,470)	(0.01)	(1,885)	New Jersey Resources Corporation	(2,939)	(0.00)
2,966	Illumina Inc_GS	(125,867)	(0.06)	(1,139)	New York Community Bancorp	(299)	(0.00)
888	Illumina Inc_MS	(38,056)	(0.02)	(575)	New York Times Company	(234)	(0.00)
(753)	Incyte Corporation	(3,650)	(0.00)	(3,976)	Newmont Corporation	(10,367)	(0.01)
(2,312)	Innoviva Inc	(9,114)	(0.01)	(3,020)	Nextera Energy Inc	(10,339)	(0.01)
10,881	Insmid Inc	(24,426)	(0.01)	(1,615)	Nextstar Broadcast Group	(3,100)	(0.00)
(543)	Installed Building Products Company	(12,061)	(0.01)	(3,051)	Nike Inc	(7,024)	(0.00)
(1,973)	Integra Lifesciences Holding	(2,024)	(0.00)	(5,117)	Nisource Inc	(11,908)	(0.01)
(6,025)	International Paper Company	(3,225)	(0.00)	(1,056)	Northern Oil And Gas Inc	(482)	(0.00)
(743)	Intra-Cellular Therapies Inc	(15,490)	(0.01)	(2,441)	Northwestern Corporation	(2,728)	(0.00)
(424)	Intuit Inc	(29,743)	(0.01)	(1,670)	Nortonlifeflock Inc_GS	(435)	(0.00)
(2,732)	Intuitive Surgical Inc	(175,282)	(0.08)	(61)	Nortonlifeflock Inc_MS	(143)	(0.00)
(459)	Iovance Biotherapeutics Inc	(890)	(0.00)	1,749	Norwegian Cruise Line Holding Limited	(4,253)	(0.00)
(365)	IQVIA Holdings Inc	(11,072)	(0.01)	(1,543)	NOV Inc	(1,466)	(0.00)
(1,019)	Iridium Communications Inc	(1,317)	(0.00)	(3,576)	NRG Energy Inc	(4,412)	(0.00)
(1,237)	Iron Mountain Inc	(13,487)	(0.01)	(12)	Nu Skin Enterprises Inc	(55)	(0.00)
(4,122)	Ironwood Pharmaceuticals Inc	(1,052)	(0.00)	(457)	Nucor Corporation_GS	(2,057)	(0.00)
(1,098)	Itron Inc	(1,454)	(0.00)	(767)	Nucor Corporation_MS	(9,357)	(0.01)
(2,956)	Jack Henry & Associates Inc	(19,407)	(0.01)	(523)	Nvidia Corporation	(42,993)	(0.02)
(1,217)	Jefferies Financial Group Inc	(405)	(0.00)	(7)	NVR Inc_GS	(2,062)	(0.00)
(1,055)	Jeld-Wen Holding Inc	(578)	(0.00)	(9)	NVR Inc_MS	(8,414)	(0.01)
(232)	Johnson & Johnson Inc_GS	(39)	(0.00)	(1,631)	Oge Energy Corporation	(1,357)	(0.00)
(1,036)	Johnson & Johnson_MS	(8,954)	(0.01)	(285)	Old Dominion Freight Line Company	(1,944)	(0.00)
(5,923)	Kar Auction Services Inc	(1,342)	(0.00)	(947)	Olin Corporation	(602)	(0.00)
(228)	Karuna Therapeutics Inc	(3,026)	(0.00)	(561)	Omniceil Inc	(3,313)	(0.00)
(647)	KB Home	(812)	(0.00)	(416)	Omicom Group Inc	(727)	(0.00)
(1,760)	KBR Inc	(3,545)	(0.00)	(386)	One Gas Inc	(3,082)	(0.00)
(439)	Kellogg Company	(225)	(0.00)	(100)	Onto Innovation Inc	(913)	(0.00)
(1,263)	Kemper Corporation	(5,709)	(0.00)	(595)	Opentdoor Technologies Inc	(285)	(0.00)
(3,197)	Key Corporation Limited	(444)	(0.00)	(4,804)	Option Care Health Inc	(7,718)	(0.00)
(1,327)	Kimco Realty Corporation	(6,578)	(0.00)	(2,263)	Oracle Corporation	(19,796)	(0.01)
(11,240)	Knowles Corporation	(12,647)	(0.01)	49,115	Orasure Technologies Inc	(93,888)	(0.04)
(2,407)	Kontoor Brands Inc	(3,571)	(0.00)	(346)	Oreilly Automotive Inc	(116)	(0.00)
(2,989)	Kraft Heinz Company	(958)	(0.00)	9,186	Orthopediatrics Corporation	(12,861)	(0.01)
(198)	Kroger Company	(739)	(0.00)	(3,910)	Oshkosh Corporation	(9,210)	(0.01)
(263)	Laboratory Corporation of Amer Holdings	(2,687)	(0.00)	(6,535)	Ovid Therapeutics Inc	(2,273)	(0.00)
(2,868)	Laclede Group Inc	(4,282)	(0.00)	(2,067)	Owens & Minor Inc	(382)	(0.00)
(137)	Lam Research Corporation	(14,757)	(0.01)	(9,202)	P G & E Corporation	(863)	(0.00)
(1,092)	Legend Biotech Corporation	(14,408)	(0.01)	(1,338)	Pacira Biosciences Inc	(2,496)	(0.00)
(531)	Lennar Corporation	(10,312)	(0.01)	(1,184)	Packaging Corporation of America	(4,458)	(0.00)
(469)	Liberty Broadband Corporation	(1,014)	(0.00)	(1,577)	Pagerduty Inc	(4,470)	(0.00)
(996)	Lincoln Electric Holdings Inc	(131)	(0.00)	(335)	Palo Alto Networks Inc	(9,656)	(0.01)
(2,379)	Lincoln National Corporation_GS	(3,018)	(0.00)	(6)	Parker Hannifin Corporation	(254)	(0.00)
(4)	Lincoln National Corporation_MS	(24)	(0.00)	(20,843)	Patterson Cos Inc	(1,167)	(0.00)
(262)	Lithia Motors Inc-Class A	(1,859)	(0.00)	(930)	Paycom Software Inc	(7,351)	(0.00)
(508)	Littelfuse Inc	(260)	(0.00)	(507)	Penn National Gaming Inc	(805)	(0.00)
(572)	Live Nation Entertainment Inc	(18,391)	(0.01)	(219)	Perficient Inc	(923)	(0.00)
(1,371)	Louisiana-Pacific Corporation	(2,920)	(0.00)	(1,973)	Performance Food Group Company	(6,964)	(0.00)
(1,712)	Lumentum Holdings Inc	(19,095)	(0.01)	(1,179)	Perkinelmer Inc_GS	(10,298)	(0.01)
(369)	M & T Bank Corporation	(1,049)	(0.00)	(23)	Perkinelmer Inc_MS	(965)	(0.00)
(1,048)	Macom Technology Solutions Holdings Inc	(5,608)	(0.00)	2,575	Plenex Inc (UA) - CVR	(2,547)	(0.00)
(2,046)	Madison Square Garden Entertainment	(1,437)	(0.00)	(1,572)	Pfizer Inc	(10,958)	(0.01)
(6,284)	Magnolia Oil & Gas Corporation	(2,678)	(0.00)	(314)	PNC Financial Services Group Company	(834)	(0.00)
(500)	Manpower Inc	(1,299)	(0.00)	(1,957)	Post Holdings Inc	(22,697)	(0.01)
(4,655)	Marathon Petroleum Corporation_GS	(2,609)	(0.00)	(17,068)	Ppl Corporation	(20,462)	(0.01)
(4)	Marathon Petroleum Corporation_MS	(13)	(0.00)	(2,128)	Premier Inc-Class A	(3,423)	(0.00)
(372)	Marriott International -Class A	(5,462)	(0.00)	(1,424)	Principal Financial Group Company	(1,208)	(0.00)
(245)	Marriott Vacations World Corporation	(344)	(0.00)	(1,397)	Progressive Corporation	(10,786)	(0.01)
(78)	Marsh & McLennan Company	(55)	(0.00)	(2,681)	Public Services Enterprise Group	(5,628)	(0.00)
(436)	Martin Marietta Inc	(6,940)	(0.00)	(1,252)	PulteGroup Inc_GS	(3,226)	(0.00)
(122)	Mastec Inc	(274)	(0.00)	(1,030)	PulteGroup Inc_MS	(7,224)	(0.00)
(226)	Mastercard Inc	(8,065)	(0.00)	(504)	PVH Corporation	(1,957)	(0.00)
(572)	Matson Inc	(648)	(0.00)	8,676	Qualtrics International Inc-Class A	(15,469)	(0.01)
(2,302)	Mattel Inc	(2,408)	(0.00)	(26)	Qualys Inc	(115)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(173)	Quest Diagnostics Inc	(2,097)	(0.00)	(1,602)	Universal Health Services Hospitals Company	(2,486)	(0.00)
(2,567)	R1 RCM Inc	(2,861)	(0.00)	(830)	Urban Outfitters Inc	(828)	(0.00)
(1,219)	Rapt Therapeutics Inc	(13,339)	(0.01)	(894)	US Foods Holding Corporation	(1,389)	(0.00)
(1,661)	Raytheon Technologies Corporation	(1,747)	(0.00)	(209)	Valmont Industries	(1,502)	(0.00)
(6,500)	Realogy Holdings Corporation	(6,201)	(0.00)	(6,205)	Verint Systems Inc	(6,832)	(0.00)
(376)	Red Rock Resorts Inc-Class A	(1,197)	(0.00)	3,053	Verizon Communications Inc	(12,394)	(0.01)
(53)	Regeneron Pharmaceuticals	(91)	(0.00)	(1,218)	Vertex Pharmaceuticals Inc	(3,305)	(0.00)
(2,430)	Regions Financial Corporation	(122)	(0.00)	(940)	VF Corporation	(2,569)	(0.00)
(621)	Reinsurance Group of America	(3,863)	(0.00)	(4,993)	Viacomcbs Inc	(1,841)	(0.00)
(285)	Rapigen Corporation	(150)	(0.00)	(960)	Viasat Inc	(703)	(0.00)
(3,044)	Resideo Tech Inc	(467)	(0.00)	(1,969)	Viatris Inc_GS	(1,911)	(0.00)
(898)	Resmed Inc_GS	(625)	(0.00)	151	Viatris Inc_MS	(247)	(0.00)
(1,057)	Resmed Inc_MS	(3,849)	(0.00)	(15)	Victorias Secret Lingerie Company	(67)	(0.00)
4,119	Revolve Group Inc	(25,943)	(0.01)	(1,384)	Vimeo Inc	(245)	(0.00)
(344)	Roblox Corporation -Class A	(4,458)	(0.00)	(1,464)	Virtu Financial Inc-Class A	(2,412)	(0.00)
(813)	Roku Inc	(2,685)	(0.00)	12,496	Visa Inc-Class A	(103,457)	(0.05)
(2,384)	RPM International Inc	(10,795)	(0.01)	(7,307)	Vishay Intertechnology Inc	(5,917)	(0.00)
(704)	Ryder System Inc	(1,349)	(0.00)	(72)	Vista Outdoor Inc	(28)	(0.00)
(1,311)	S&P 500 Energy Index	(24,417)	(0.01)	(957)	Visteon Corporation	(2,381)	(0.00)
(4,702)	S&P 500 Utilities Index	(93,165)	(0.04)	(6,383)	Vistra Corporation	(4,307)	(0.00)
(36,971)	S&P Global Inc	(2,969,943)	(1.38)	(2,769)	Wabtec Corporation	(4,384)	(0.00)
(984)	Salesforce.com Inc	(5,836)	(0.00)	(3,089)	Walgreens Boots Alliance Inc Npv	(7,327)	(0.00)
(1,425)	Schwab (Charles) Corporation	(2,177)	(0.00)	(2,811)	Walmart Inc	(6,325)	(0.00)
(1,107)	Science Applications International corporation	(198)	(0.00)	(1,653)	Waters Corporation	(106,490)	(0.05)
(4,458)	Sealed Air Corporation	(12,780)	(0.01)	(616)	WatsCompany Inc	(3,784)	(0.00)
(1,364)	Select Medical Holdings Corporation	(763)	(0.00)	(306)	WD-40 Company	(3,880)	(0.00)
72,478	Selecta Biosciences Inc	(4,911)	(0.00)	(1,235)	Werner Enterprises Inc	(334)	(0.00)
(206)	Servicesnow Inc_GS	(2,142)	(0.00)	(168)	West Pharmaceutical Services_GS	(8,298)	(0.00)
(525)	Servicesnow Inc_MS	(50,760)	(0.02)	(839)	West Pharmaceutical Services_MS	(40,522)	(0.02)
26,327	Si-Bone Inc	(84,160)	(0.04)	(4,779)	Western Union Company	(922)	(0.00)
(636)	Signature Bank	(921)	(0.00)	(173)	Wex Inc	(446)	(0.00)
(330)	Simpson Manufacturing Company Inc	(5,574)	(0.00)	(627)	Whirlpool Corporation_GS	(2,679)	(0.00)
(19,353)	Sirius Xm Holdings Inc	(3,746)	(0.00)	(6)	Whirlpool Corporation_MS	(249)	(0.00)
(9,757)	Six Flags Entertainment Corporation	(28,245)	(0.01)	(2,263)	Willscot Mobile Mini Holdings Corporation	(12,753)	(0.01)
(403)	Skyline Champion Corporation	(2,835)	(0.00)	(3,847)	Winnbago Industries Inc	(10,642)	(0.01)
(626)	Smartsheet Inc-Class A	(1,854)	(0.00)	(923)	Wolfspeed Inc	(8,287)	(0.00)
(62)	South Jersey Industries	(107)	(0.00)	(987)	Workday Inc-Class A	(20,412)	(0.01)
(376)	Southern Copper Corporation	(1,383)	(0.00)	(1,111)	Wr Berkley Corporation	(1,988)	(0.00)
(1,029)	Stanley Black & Decker Inc	(3,243)	(0.00)	(368)	WW Grainger Inc	(2,850)	(0.00)
(325)	State Street Corporation	(1,190)	(0.00)	(2,592)	Xpo Logistics Inc	(3,416)	(0.00)
(2,077)	Stepstone Group Inc-Class A	(1,267)	(0.00)	(3,682)	Yelp Inc	(1,057)	(0.00)
(373)	Steris Plc	(109)	(0.00)	(4,813)	Yum China Holdings Inc	(7,691)	(0.00)
(3,060)	Steven Madden Limited	(3,970)	(0.00)	(319)	Yum! Brands Inc	(5,461)	(0.00)
(3,488)	Stride Inc	(1,230)	(0.00)	(157)	Zebra Technologies Corporation-Class A	(8,930)	(0.01)
(2,620)	Stryker Corporation	(36,745)	(0.02)	(289)	Zendesk Inc	(1,376)	(0.00)
(909)	Summit Materials Inc -Class A	(1,951)	(0.00)	(583)	Zentilis Pharmaceuticals Inc	(15,868)	(0.01)
3,850	Sunnova Energy International Inc	(25,827)	(0.01)			(10,039,442)	(4.52)
13,122	Sunrun Inc	(20,428)	(0.01)				
(1,030)	Supernus Pharmaceuticals Inc	(2,783)	(0.00)				
(80)	SVB Financial Group	(3,830)	(0.00)		Total equity swaps	(30,990,551)	(14.35)
(134)	Synaptics Inc	(1,921)	(0.00)		Futures contracts		
(5)	Synchrony Financial Services Company	(6)	(0.00)		Australia		
(729)	Syneos Health Inc	(2,891)	(0.00)	(4)	SPI 200 Futures March 2022_GS	(4,220)	(0.00)
(2,219)	Synnex Corporation	(10,238)	(0.01)	(8)	SPI 200 Futures March 2022_MS	(9,462)	(0.00)
(762)	Synopsis Inc	(65,496)	(0.03)			(13,682)	(0.00)
(2,063)	Sysco Corporation	(1,121)	(0.00)		Germany		
(649)	Take-Two Interactive Software_GS	(7,307)	(0.00)	(7)	Euro STOXX 50 March 2022_GS	(13,705)	(0.01)
(258)	Take-Two Interactive Software_MS	(1,876)	(0.00)	(249)	Euro STOXX 50 March 2022_MS	(209,335)	(0.10)
(1,181)	Tapestry Inc Npv	(2,723)	(0.00)			(223,040)	(0.11)
(836)	Targa Resources Corporation	(1,592)	(0.00)		Hong Kong		
(1,003)	Target Corporation	(10,927)	(0.01)	(28)	HSCEI Futures January 2022	(4,805)	(0.00)
(364)	Taskus Inc	(4,808)	(0.00)	(21)	HANG SENG Index Futures January 2022_GS	(18,932)	(0.01)
(6,075)	Tempur Sealy International Limited	(8,647)	(0.01)	(4)	HANG SENG Index Futures January 2022_MS	(4,670)	(0.00)
(879)	Tenet Healthcare Corporation	(6,190)	(0.00)			(28,407)	(0.01)
(298)	Teradyne Inc	(10,384)	(0.01)		India		
(135)	Tesla Inc_GS	(5,231)	(0.00)	(109)	Hero Motorcorp Limited January 2022	(30,202)	(0.01)
(277)	Tesla Inc_MS	(86,443)	(0.04)		Malaysia		
(1,961)	Texas Capital Bancshares Inc	(3,539)	(0.00)	(55)	FTSE KLCI Futures January 2022	(12,190)	(0.01)
(406)	Thermo Fisher Scientific Inc	(4,703)	(0.00)		Singapore		
(1,243)	Timken Company	(110)	(0.00)	(103)	SGX NIFTY 50 January 2022	(69,479)	(0.03)
(408)	Tractor Supply Company_GS	(4,310)	(0.00)		South Korea		
(278)	Tractor Supply Company_MS	(16,203)	(0.01)	(23)	KOSPI2 Index Futures March 2022	(38,494)	(0.02)
(1,031)	Trade Desk Inc	(8,338)	(0.00)		Taiwan		
(64)	Transdigm Group Inc_GS	(3,104)	(0.00)	(20)	FTSE TAIWAN INDEX January 2022	(15,652)	(0.01)
(61)	Transdigm Group Inc_MS	(5,178)	(0.00)		Thailand		
(7,709)	Treehouse Foods Inc	(12,419)	(0.01)	(101)	SET50 Index Futures March 2022	(8,202)	(0.00)
(944)	Trimble Inc	(385)	(0.00)		United States		
(7,483)	Trinity Industries Inc	(13,177)	(0.01)	(87)	S&P500 EMINI Index Futures March 2022	(211,031)	(0.10)
(952)	Trinseo plc	(1,058)	(0.00)				
(356)	Tyler Technologies Inc	(19,102)	(0.01)		Total futures contracts	(650,379)	(0.30)
(7,616)	UGI Corporation	(5,697)	(0.00)				
(2,858)	Under Armour Inc-Class A_GS	(2,330)	(0.00)				
(2,172)	Under Armour Inc-Class A_MS	(1,603)	(0.00)				
(510)	Union Pacific Corporation	(4,308)	(0.00)				
(295)	United Health Group Inc	(2,943)	(0.00)				
(359)	United Parcel Services-Class B	(83)	(0.00)				
(124)	United Rentals Inc	(7,899)	(0.00)				
(713)	United Therapeutics Corporation_GS	(8,193)	(0.00)				
(175)	United Therapeutics Corporation_MS	(9,260)	(0.01)				
(1,008)	Univar Inc	(1,344)	(0.00)				
(1,338)	Universal Display Corporation	(9,458)	(0.01)				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued)
Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
	Option contract Germany		
(49)	Put on 118 SAP GR 21 January 2022	(3,969)	(0.00)
	Total option contract	(3,969)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG European Equity Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€6,569,180	AUD10,403,143	20 January 2022	2	(79,648)	(0.04)
€96,371	CHF100,411	7 January 2022	1	(539)	(0.00)
€318,630	£271,128	7 January 2022	3	(4,247)	(0.00)
€3,774,524	£3,225,425	20 January 2022	1	(65,391)	(0.03)
HKD28,710,602	€3,256,195	20 January 2022	2	(19,070)	(0.01)
US\$35,159,319	€31,128,721	7 January 2022	5	(215,489)	(0.10)
US\$6,723,192	€5,960,482	20 January 2022	1	(50,770)	(0.02)
ZAR4,471,187	€246,445	20 January 2022	1	(888)	(0.00)
Total unrealised loss on forward currency contracts				(436,042)	(0.20)
Total financial liabilities at fair value through profit or loss - trading				(32,080,941)	(14.85)
Total financial assets at fair value through profit or loss - trading				226,260,295	104.77
Total financial liabilities at fair value through profit or loss - trading				(32,080,941)	(14.85)
Other net assets				23,155,926	10.65
Net assets attributable to holders of redeemable participating shares				217,335,280	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	72.98
Exchange traded financial derivative instruments described in classification (a) above	0.06
OTC financial derivative instruments described in classification (b) above	11.84
Transferable securities dealt on another regulated market described in * above	0.04
Other current assets	15.08
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Multi Strategy Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b)				Equity swaps (b) (continued)		
	Argentina				Denmark (continued)		
21	Globant SA	1,584	0.00	213	Novozymes AS- Class B Shares	1,922	0.00
287	Mercadolibre Inc_Barcays	15,576	0.03	(714)	Pandora AS	1,285	0.00
(3)	Mercadolibre Inc_JPM	689	0.00	68	Rockwool International AS- Class B	2,364	0.00
		17,849	0.03	102	Royal Unibrew AS	452	0.00
	Austria			511	Tryg AS	726	0.00
91	Andritz AG	476	0.00			26,508	0.02
19	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	424	0.00		Faroe Islands		
(56)	Voestalpine AG	179	0.00	(359)	Bakkafrost Company	4,691	0.01
		1,079	0.00		Finland		
	Belgium			158	Elisa Oyj	126	0.00
11	Anheuser-Busch Inbev SA/NV	1	0.00	195	Fortum OYJ	482	0.00
(233)	Euronav SA	1	0.00	268	Kojamo Oyj	905	0.00
25	Galapagos NV	11	0.00	(591)	Kone OYJ	1,506	0.00
159	Groupe Bruxelles Lambert SA	1,658	0.00	1,094	Metso Outotec Oyj	436	0.00
(629)	Proximus	1,689	0.00	7,968	Nordea Bank AB	2,459	0.01
(158)	Solvay SA	2,216	0.01	81	Orion Oyj	25	0.00
14	Ucb SA	37	0.00	36	Outokumpu Oyj	77	0.00
11	Umicore NPV	7	0.00	(3)	QT Group OYJ	30	0.00
		5,620	0.01	149	Stora Enso Oyj-Class R	160	0.00
	Bermuda			38	Upm-Kymmene Oyj	69	0.00
11	Arch Capital Group Limited	55	0.00	253	Valmet Corporation	1,778	0.00
(431)	Assured Guaranty Limited_Barcays	1,871	0.01	388	Wartsila Oyj	1,221	0.00
19	Assured Guaranty Limited_JPM	197	0.00			9,274	0.01
940	Axis Capital Holdings Limited_Barcays	1,824	0.01		France		
8	Axis Capital Holdings Limited_JPM	21	0.00	(420)	Accor SA	809	0.00
15	Essent Group Limited	54	0.00	(65)	Adp Promesses	219	0.00
13	Everest Re Group Limited	164	0.00	16	Air Liquide	34	0.00
88	Genpact Limited_Barcays	197	0.00	(224)	Alstom	86	0.00
30	Genpact Limited_JPM	187	0.00	82	Amundi SA	168	0.00
332	Helen of Troy Limited_Barcays	4,184	0.01	31	Arkema	479	0.00
9	Helen of Troy Limited_JPM	384	0.00	2,096	AXA SA	3,064	0.01
132	Hiscox Limited	73	0.00	21	Biomerieux NPV	590	0.00
(3,414)	Paysafe Limited	1,023	0.00	141	BNP Paribas	193	0.00
16	Renaisancere Holdings Limited	306	0.00	(38)	Bouygues SA	111	0.00
(1,702)	Signet Jewelers Limited_Barcays	6,131	0.01	51	Bureau Veritas	51	0.00
15	Signet Jewelers Limited_JPM	384	0.00	59	Capgemini SA	1,097	0.00
		17,055	0.04	149	Cie Generale D'Optique Essilor International SA	3,183	0.01
	Brazil			(20)	Danone	47	0.00
(3,973)	Pagseguro Digital Limited-Class A	33,798	0.07	637	Dassault Systemes	4,355	0.01
247	Stoneco Limited-Class A	256	0.00	(101)	Edenred	991	0.00
(216)	XP Inc - Class A	100	0.00	(231)	EDF	508	0.00
		34,154	0.07	2,506	Engie	2,928	0.01
	Canada			60	Hermes International	12,468	0.02
(41)	Agnico Eagle Mines Limited	217	0.00	143	Kering	7,483	0.01
(174)	B2Gold Corporation	78	0.00	(398)	La Francaise Des Jeux Saem	2,515	0.01
(423)	Ballard Power Systems Inc	1,314	0.00	3	L'Oreal SA	70	0.00
4	Bank of Montreal	11	0.00	59	Lvmh Moet Hennessy Louis Vuitton SE	1,174	0.00
122	BCE Inc	470	0.00	(186)	Orpea	2,982	0.01
94	Brookfield Asset Management Inc-CI A	1,138	0.00	141	Pernod-Ricard	3,028	0.01
(2,675)	Canada Goose Holdings Inc	9,049	0.02	102	Remy Cointreau	5,437	0.01
(115)	Canadian National Railway Company	1,071	0.00	(118)	Renault SA	171	0.00
16	CGI Inc	285	0.00	507	Rexel SA	2,376	0.01
(59)	Enbridge Inc	71	0.00	(78)	Rubis Sca	323	0.00
112	GFI Environmental Inc	1,917	0.01	127	Sanofi	25	0.00
36	Gildan Activewear Inc	568	0.00	13	Sartorius Stedim Biotech	768	0.00
(716)	Lightspeed Commerce Inc_Barcays	35,088	0.07	73	Schneider Electric SA	1,136	0.00
(49)	Lightspeed Commerce Inc_JPM	1,459	0.00	413	Scor Regroupe	266	0.00
(284)	Lithium Americas Corporation	774	0.00	(571)	Seb SA	2,981	0.01
(41)	Magna International Inc	46	0.00	341	Societe Generale	261	0.00
(444)	Manulife Financial Corporation	524	0.00	14	Soitec SA	759	0.00
(520)	Methanex Corporation_Barcays	3,177	0.01	297	ST. Gobain	373	0.00
65	Methanex Corporation_JPM	595	0.00	29	Teleperformance	1,725	0.00
(892)	Open Text Corporation	2,322	0.01	180	Total SE	246	0.00
313	Primo Water Corporation	691	0.00	(309)	Ubisoft Entertainment	1,195	0.00
56	Ritchie Bros Auctioneers Company	91	0.00	789	Valero SA	2,126	0.01
1,692	Rogers Communications Inc-Class B	3,655	0.01	729	Veolia Environnement	2,799	0.01
7	Royal Bank of Canada	17	0.00	(152)	Vinci SA	119	0.00
20	Sun Life Financial Inc	48	0.00	(147)	Worldline SA	967	0.00
3,480	Telus Corporation_Barcays	3,202	0.01			72,686	0.15
222	Telus Corporation_JPM	622	0.00		Germany		
9	Tfi International Inc	170	0.00	(311)	Adidas AG	8,348	0.02
(30)	Thomson Reuters Corporation_Barcays	-	0.00	31	Allianz SE	131	0.00
79	Thomson Reuters Corporation_JPM	2,478	0.01	(128)	Aroundtown SA	1	0.00
(720)	Yamana Gold Inc	33	0.00	(205)	Bayer AG	10	0.00
		71,181	0.15	(76)	Bayerische Motoren Werke AG	14	0.00
	Denmark			30	Bechtie AG	183	0.00
(1,088)	Ambu AS	6,062	0.01	(157)	Beiersdorf AG	643	0.00
6	AP Moller - Maersk AS	5,737	0.01	157	Brenntag SE	86	0.00
(245)	Bavarian Nordic AS	1,525	0.00	13	Carl Zeiss Meditec AG	934	0.00
66	Coloplast-Class B Shares	876	0.00	1,581	Commerzbank AG	2,353	0.01
165	Danske Bank AS	35	0.00	14	Continental AG	286	0.00
329	Demant AS	2,225	0.00	(285)	Daimler AG	1,005	0.00
1	DSV Panalpina AS	4	0.00	(303)	Delivery Hero AG	4,596	0.01
179	Fislmith & Company AS	665	0.00	(2,339)	Deutsche Bank AG	743	0.00
(37)	Genmab	895	0.00	268	Deutsche Boerse AG	1,250	0.00
1,850	ISS AS	700	0.00	236	Deutsche Post AG	163	0.00
192	Novo Nordisk AS-Class B Shares	1,035	0.00	450	Encavis AG	418	0.00
				65	Evotec SE	556	0.00
				337	Flatexdegiro AG	780	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Germany (continued)				Japan (continued)		
50	Freenet AG	159	0.00	(100)	Coca-Cola Bottlers Japan Holdings	39	0.00
230	Fresenius Medical Care AG & Co Kgaa	353	0.00	(200)	Dainippon Sumitomo Pharma Company	977	0.00
(1,022)	Fresenius SE & Co Kgaa	698	0.00	100	Daiwa House Industry Company Limited	68	0.00
103	Ga Group AG	1,826	0.01	800	Daiwa Securities Group Inc	171	0.00
381	Gerresheimer AG	-	0.00	(700)	Demae-Can Company Limited	9,221	0.02
(114)	Heidelbergcement AG	1,205	0.00	(100)	Denka Company Limited	573	0.00
(97)	Henkel AG & Co Kgaa	365	0.00	100	DMG Mori Company Limited	108	0.00
5	Hochtief AG	16	0.00	400	Eneos Holdings Inc	16	0.00
442	Kion Group AG	5,568	0.01	(400)	Ezaki Gilco Company Limited	1,774	0.00
72	Leg Immobilien SE	80	0.00	(400)	Fancor Corporation	472	0.00
65	Merck Kgaa	1,454	0.00	(200)	Food & Life Companies Limited	938	0.00
105	Muenchener Rueckver AG-REG	1,943	0.01	(200)	Fujikura Limited	21	0.00
30	Norddeutsche Affinerie AG	519	0.00	(100)	Gmo Payment Gateway Inc	287	0.00
(1,592)	Nordex SE	4,468	0.02	(100)	Goldwin Inc	365	0.00
(298)	Prosieben Sat 1 Media SE	760	0.00	(100)	GS Yuasa Corporation	384	0.00
9	Rational AG	3,047	0.01	(100)	Hitachi Limited	59	0.00
(10)	Rheinmetall AG	34	0.00	(100)	Hoshizaki Corporation	1,068	0.00
213	Rwe AG	267	0.00	(200)	House Foods Group Inc	393	0.00
144	SAP SE	729	0.00	100	Idemitsu Kosan Company Limited	268	0.00
(70)	Scout24 AG	26	0.00	(100)	IHI Corporation	362	0.00
(66)	Siemens Energy AG	93	0.00	(100)	Infomart Corporation	15	0.00
81	Symrise AG	689	0.00	100	Isetan Mitsukoshi Holdings Limited	5	0.00
(3,014)	Teamviewer AG	4,921	0.01	(200)	Japan Airlines Company Limited	150	0.00
723	Telefonica Deutschland Holdings	38	0.00	500	Japan Post Bank Company Limited	422	0.00
(149)	Vonovia	352	0.00	(100)	JTOWER Inc	2,404	0.01
(4)	VW Stock	101	0.00	(600)	Kajima Corporation	566	0.00
9	Wacker Chemi AG	149	0.00	(300)	Kaken Pharmaceutical Company Limited	326	0.00
(524)	Zalando SE	3,070	0.01	300	Kansai Electric Power Company Inc	82	0.00
		55,430	0.12	(300)	Kawasaki Heavy Industries Limited	889	0.00
				(100)	Kddi Corporation	464	0.00
	Hungary			(100)	Keio Corporation	2,058	0.01
(1,030)	Wizz Air Holdings Plc	6,297	0.01	(100)	Keisei Electric Railway Company	443	0.00
				(100)	Kose Corporation	624	0.00
	Ireland			(400)	K's Holdings Corporation	247	0.00
4	Accenture Plc-Class A	221	0.00	100	Kyushu Electric Power Company Inc	22	0.00
(247)	Alkermes Plc	28	0.00	(100)	Lawson Inc	451	0.00
318	Allegion Plc _Barclays	938	0.00	(100)	Makita Corporation	293	0.00
30	Allegion Plc _JPM	312	0.00	100	Mani Inc	28	0.00
648	Experian plc	5,240	0.02	200	Marubeni Corporation	184	0.00
(631)	Flutter Entertainment Plc	6,491	0.01	(500)	Matsui Securities Company Limited	359	0.00
312	Grafton Group Plc-UTS	767	0.00	(100)	Mazda Motor Corporation	75	0.00
57	Icon Plc	1,176	0.00	(200)	Meiji Holdings Company Limited	103	0.00
(46)	Jazz Pharmaceuticals Plc	649	0.00	(200)	Mercari Inc	928	0.00
45	Keywords Studios Plc	125	0.00	200	Misumi Group Inc	2,392	0.01
(118)	Perrigo Company	780	0.00	(100)	Mitsubishi Electric Corporation	135	0.00
(10)	Prothena Corporation Plc	38	0.00	(200)	Mitsubishi Gas Chemical Company	1,330	0.00
421	Seagate Technology Holdings Plc	6,932	0.01	(100)	Miura Company Limited	1,754	0.00
		23,697	0.04	(200)	Mixi Inc	1,093	0.00
				100	Murata Manufacturing Company Limited	613	0.00
	Israel			100	Nippon Electric Glass Company Limited	180	0.00
101	Cyberark Software Limited _Barclays	882	0.00	(100)	Nippon Shokubai Company Limited	886	0.00
9	Cyberark Software Limited _JPM	115	0.00	(1,300)	Nippon Suisan Kaisha Limited	1,119	0.00
(56)	Fiverr International Limited	4,360	0.01	300	Nishimatsu Construction Company	590	0.00
1,142	Global-E Online Limited	7,184	0.02	(800)	Nissan Motor Company Limited	467	0.00
93	Inmode Limited	1,704	0.00	400	Obayashi Corporation	3	0.00
44	Kornit Digital Limited	2,895	0.01	(100)	Odakyu Electric Railway Company	772	0.00
(39)	Playtika Holding Corporation	323	0.00	100	Oji Holdings Corporation	10	0.00
29	Zim Integrated Shipping Services Limited	151	0.00	(200)	Oporun Company Limited	637	0.00
		17,614	0.04	100	Oriental Land Company Limited	515	0.00
				(600)	Panasonic Corporation	570	0.00
	Italy			(100)	Park24 Company Limited	428	0.00
35,062	A2A SpA	6,699	0.01	(200)	Penta-Ocean Construction Company	149	0.00
66	Amplifon SpA	1,472	0.00	(500)	Pigeon Corporation	1,155	0.00
111	Azimut Holding SpA	868	0.00	200	Rakusl Inc	903	0.00
160	Banca Generali SpA	2,024	0.01	100	Rengo Company Limited	62	0.00
599	Banca Mediolanum	1,372	0.00	(100)	Renova Inc	2,338	0.01
(5,495)	Bper Banca	296	0.00	300	Resona Holdings Inc	28	0.00
1,495	Davide Campari Milano NV	5,658	0.01	200	Rohito Pharmaceutical Company Limited	630	0.00
95	Diasorin SpA	2,773	0.01	(800)	Ryohin Keikaku Company Limited	3,689	0.01
(17)	Enel SpA	15	0.00	300	SBI Holdings Inc	521	0.00
2,461	Finecobank SpA	3,869	0.01	100	Sekisui House Limited	69	0.00
13,476	Hera SpA	6,023	0.01	(400)	SG Holdings Company Limited	148	0.00
578	Infrastructure Wireless Italisana SpA	947	0.00	100	Sharp Corporation	13	0.00
42	Interpump Group SpA	914	0.00	(100)	Shimizu Corporation	168	0.00
(22,788)	Intesa Sanpaolo SpA	1,344	0.00	(100)	Shiseido Company Limited	276	0.00
10,188	Italgas SpA	5,990	0.01	(300)	Sosei Group Corporation	47	0.00
47	Recordati SpA	618	0.00	(100)	Subaru Corporation	85	0.00
362	Terna SpA	328	0.00	(200)	Sumitomo Chemical Company Limited	19	0.00
704	Unicredit SpA	1,795	0.00	(300)	Sumitomo Electric Industries Limited	413	0.00
		43,005	0.07	(100)	Sumitomo Forestry Company Limited	5	0.00
				(100)	Suzuki Motor Corporation	726	0.00
	Japan			100	Taiyo Yuden Company Limited	173	0.00
(100)	ABC-Mart Inc	1,138	0.00	(100)	Takashimaya Company Limited	52	0.00
(100)	Acom Company Limited	8	0.00	(100)	Takeda Pharmaceutical Company Limited	111	0.00
(200)	Alps Alpine Co Limited	380	0.00	(200)	The Furukawa Electric Company Limited	1,125	0.00
(100)	Aozora Bank Limited	14	0.00	100	Toho Company Limited	112	0.00
(200)	Asahi Kasei Corporation	336	0.00	(300)	Tokai Carbon Company Limited	1,105	0.00
(100)	Bank of Kyoto Limited/The	1,285	0.00	(100)	Tokyo Century Corporation	1,615	0.00
(100)	Benefit One Inc	864	0.00	(300)	Tokyo Gas Company Limited	989	0.00
(1,000)	Bic Camera Inc	775	0.00	300	Tokyo Seimitsu Company Limited	156	0.00
(100)	Brother Industries Limited	73	0.00	100	Topcon Corporation	21	0.00
(100)	Change Inc	796	0.00				
200	Chugoku Electric Power Company	57	0.00				

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Japan (continued)				Sweden		
100	Toyo Seikan Kaisha Limited	6	0.00	(2,636)	Aak AB	1,394	0.00
(100)	Toyobo Company Limited	146	0.00	540	Alfa Laval AB	2,644	0.01
300	Unicharm Corporation	926	0.00	319	Assa ABloy AB	234	0.00
(500)	Wealimitedhnavi Inc	8,318	0.02	260	Avanza Bank Holding AB	1,584	0.00
300	YakuLimited Honsha Company Limited	250	0.00	1,624	Axfood AB NPV	6,542	0.01
(1,600)	Yamada Holdings Company Limited.	233	0.00	326	Billrudkorsnas AB	764	0.00
(100)	Yamaha Motor Company Limited	309	0.00	369	Boliden AB	1,164	0.00
400	Yoshinoya Holdings Company Limited	106	0.00	540	Castellum AB	1,991	0.00
		75,119	0.09	239	Electrolux AB	171	0.00
	Jersey			1,575	Elekta AB-Class B	138	0.00
(88)	Novocure Limited	749	0.00	373	Epiroc AB	1,371	0.00
	Luxembourg			167	EQT AB	2,511	0.01
6	Aperam	22	0.00	151	Evolution Gaming Group	2,593	0.01
72	Arcelormittal	84	0.00	3,420	Fabege AB	12,630	0.02
497	Eurofins Scientific	5,707	0.01	93	Fastighets AB Balder-Class B	2,086	0.01
(419)	Millicom International Cellular SA	2,202	0.01	75	Getinge AB	108	0.00
306	SES	105	0.00	996	Hennes & Mauritz AB	1,203	0.00
		8,120	0.02	479	Hexagon AB	357	0.00
	Malta			796	Husqvarna AB-Class B	2,229	0.01
(3,468)	Kindred Group Plc	8,821	0.02	366	Industrivarden AB-Class C	230	0.00
	Mexico			253	Indutrade AB	422	0.00
65	Fresnillo Plc	48	0.00	2,120	Investor AB	5,464	0.02
	Netherlands			12	Kinnevik AB	1,456	0.00
105	Aalberts Industries	2,392	0.01	1,256	Latour Investment Series B NPV	12,720	0.03
(1)	Adyen NV	112	0.00	1,112	Lifco AB	1,850	0.00
47	Aercap Holdings NV	352	0.00	1,024	Nibe Industries AB	5,228	0.01
45	Asr Nederland NV	20	0.00	(355)	SaAB AB-Class B	386	0.00
65	Exor Holding Company	1,966	0.01	6,439	Samhallsbyggnadsbolaget i Norden AB	14,887	0.03
49	Imcd Group NV	4,590	0.01	125	Sandvik AB	233	0.00
1,010	Ing Groep NV	32	0.00	468	Securitas AB	195	0.00
(373)	Just Eat Takeaway.Com NV	7,733	0.02	500	Sinch AB	261	0.00
1,779	Koninklijke Ahold Delhaize NV -	3,529	0.01	3,344	Skandinaviska Enskilda Banken-Class A	4,922	0.01
76	Nn Group NV	100	0.00	300	Skanska AB	72	0.00
63	Nxp Semiconductors NV	482	0.00	(42)	Spotify Technology Sa	343	0.00
(208)	Philips Electronics NV	152	0.00	1,475	Svenska Cellulosa AB	3,638	0.01
(1,737)	Postnl	563	0.00	4,285	Swedbank AB	12,159	0.02
(493)	Randstad NV	1,739	0.00	646	Tele2 AB-Class B	324	0.00
(589)	Sbm Offshore NA	193	0.00	994	Telefonaktiebolaget LM Ericsson	462	0.00
(63)	Shop Apotheke Europe NV	1,387	0.00	516	Trelleborg AB-Class B	2,070	0.00
(518)	Universal Music Group	672	0.00	512	Volvo AB	265	0.00
(161)	Vopak	936	0.00			109,301	0.21
150	Wolters Kluwer NV	1,666	0.00		Switzerland		
		28,616	0.06	220	ABB Limited	405	0.00
	Norway			(646)	Adecco Group AG	258	0.00
(627)	Adevinta ASA-Class B	1,364	0.00	38	Alcon Inc	122	0.00
(821)	Aker BP ASA	3,435	0.01	(68)	Baloise Holding	45	0.00
(246)	DNB Bank ASA	156	0.00	5	Barry Callebaut AG	1,254	0.00
354	Equinor ASA	536	0.00	208	Cie Financiere Richemont	2,986	0.01
136	Gjensidige Forsikring ASA	313	0.00	160	Coca-Cola AG	45	0.00
(2,700)	Kahoot! ASA	1,147	0.00	(144)	Crispr Therapeutics AG	3,821	0.01
(792)	NEL ASA	98	0.00	(996)	Dufry Group	10,501	0.02
86	Nordic Semiconductor ASA	90	0.00	7	Ems-Chemie Holding AG	1,545	0.00
455	Norsk Hydro ASA	361	0.00	6	Fischer (Georg)-Registered	2,939	0.01
664	Orkla ASA	464	0.00	(719)	Garmin Limited _Barclays	15,546	0.03
85	Salmar ASA	994	0.00	(5)	Garmin Limited _JPM	103	0.00
(366)	Scatec ASA	1,271	0.00	20	Geberit AG	865	0.00
57	Storebrand ASA	134	0.00	2	Givaudan SA	1,814	0.01
(485)	Telenor ASA	422	0.00	25	Kuehne & Nagel International AG	87	0.00
156	Tomra Systems ASA	2,349	0.01	1,347	Lafargeholcim Limited	2,274	0.01
		13,134	0.02	3	Lindt & Spruengli AG-Pc	14,535	0.03
	Portugal			(298)	Logitech International	3,678	0.01
734	Jeronimo Martins	2,054	0.01	7	Lonza Group AG	143	0.00
	Russia			134	Nestle SA	646	0.00
(1,239)	Polymetal International Plc	216	0.00	160	Novartis AG	695	0.00
	South Korea			6	Partners Group Holding AG	789	0.00
7,623	Coupang Inc	745	0.00	(128)	PSP Swiss Property AG	350	0.00
	Spain			46	Roche Holding AG	476	0.00
65	Amadeus IT Group SA	263	0.00	(69)	Schindler Holding	899	0.00
(23,945)	Caixabank	7,708	0.02	3	SGS SA	465	0.00
(332)	Cellnex Telecom SAU	658	0.00	111	Sig Combibloc Group	429	0.00
32	Enagas	17	0.00	31	Sika AG	1,359	0.00
53	Fluidra SA	55	0.00	82	Stmicroelectronics NV	75	0.00
(1,158)	Grifols SA	4,800	0.01	4	Straumann Holding AG	3,897	0.01
665	Iberdrola SA	301	0.00	162	Swatch Group AG	2,595	0.01
(3,157)	Inditex SA	5,493	0.01	6	Swiss Life Holding	383	0.00
(2,438)	Mapfre SA	115	0.00	137	Swiss Re Limited	141	0.00
(92)	Pharma Mar SA	1,553	0.00	50	Tecan Group AG	7,314	0.02
94	Red Electrica Corporation	114	0.00	927	UBS Group AG	211	0.00
(738)	Simens Gamesa Renewable Energy	1,377	0.00	22	VAT Group AG	5,392	0.01
152	Solaria Energia Y Medio Ambi	197	0.00	(151)	Zur Rose AG	15,934	0.03
13,060	Telefonica SA	1,057	0.00	(10)	Zurich Airport	15	0.00
		23,708	0.04			105,031	0.22
					Thailand		
				18	Fabrinet UK	824	0.00
					United Kingdom		
				534	Abcam plc	2,458	0.01
				4	Admiral Group Plc	3	0.00
				252	Amcor Plc	58	0.00
				(381)	Antofagasta plc	493	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United Kingdom (continued)				United Kingdom (continued)		
(4,006)	Ashmore Group Plc	5,451	0.01	1,387	Smiths Group Plc	2,399	0.01
270	Ashtead Group Plc	286	0.00	(1,056)	Softcat plc	446	0.00
(214)	ASOS Plc	755	0.00	288	Spectris Plc	1,460	0.00
(58)	Associated British Foods Plc	17	0.00	43	Spirax Sarco Limited	1,863	0.01
(121)	Aveva Group plc	125	0.00	486	SSE Plc	169	0.00
6,078	Aviva Plc	731	0.00	(1,318)	SSP Group Plc	25	0.00
929	Balfour Beatty Plc	231	0.00	286	St James's Place Plc	1,745	0.00
156	Barclays Plc	13	0.00	57	Standard Chartered Plc	2	0.00
257	Barratt Developments Plc	105	0.00	(98)	Subsea 7 SA	28	0.00
2,516	Beazley Plc	3,916	0.01	(436)	Technipfmc plc	114	0.00
23	Berkeley Group Holding Plc	162	0.00	1,279	Tesco Plc	128	0.00
(1,260)	Boohoo Group Plc	2,687	0.01	(384)	Travis Perkins Plc	1,881	0.00
318	Britvic Plc	320	0.00	510	United Utilities Group Plc	318	0.00
194	Bunzl Plc	1,205	0.00	86	Victrex Plc	301	0.00
67	Capri Holdings Limited	1,147	0.00	(228)	Virgin Money Uk plc	36	0.00
460	Centrica plc	25	0.00	274	Vistry Group Plc	1,650	0.00
(6,389)	Cineworld Group Plc	2,562	0.01	(8,331)	Vodafone Group Plc	285	0.00
(1,746)	Close Brothers Group Plc	3,474	0.01	(276)	WH Smith Plc	406	0.00
4,344	CNH Industrial NV	19,559	0.04	(269)	Whitbread Plc	10	0.00
942	Coca-Cola Europacific Partners Plc	3,284	0.01	14	Willis Towers Watson Plc	54	0.00
109	Coca-Cola European Partners Plc	870	0.00	(983)	Wise Plc	832	0.00
68	Computacenter Plc	622	0.00	912	WPP Plc	1,901	0.01
305	Countryside Properties Plc	28	0.00			182,583	0.35
67	Cranswick Plc	99	0.00				
15	Croda International Plc	206	0.00		United States		
(434)	Darktrace plc	1,189	0.00	(23)	10X Genomics Inc-Class A	240	0.00
33	Dechra Pharmaceuticals Plc	678	0.00	(1,077)	1Life Healthcare Inc	4,012	0.01
(1,996)	Deliveroo Holdings Plc	1,866	0.01	(221)	3D Systems Corporation	112	0.00
785	Diageo Plc	4,435	0.01	49	8X8 Inc	15	0.00
116	Diploma Plc	1,024	0.00	250	A O Smith Corporation_Barclays	945	0.00
272	Direct Line Insurance Plc	28	0.00	42	A O Smith Corporation_JPM	1,134	0.00
589	Electrocomponents Plc	3,388	0.01	58	Aeon Inc	1,233	0.00
403	Farfetch Limited-Class A_Barclays	418	0.00	951	Abbott Laboratories_Barclays	6,833	0.01
(382)	Farfetch Limited-Class A_JPM	4,603	0.01	68	Abbott Laboratories_JPM	913	0.00
471	Ferguson Plc	12,238	0.03	44	Abiomed Inc	1,784	0.00
2,548	Fevertree Drinks Plc	15,147	0.03	(131)	ABM Industries Inc	397	0.00
31	Future plc	596	0.00	33	Acadia Healthcare Company Inc	90	0.00
(198)	Games Workshop Group plc	2,560	0.01	52	Aci Worldwide Inc	249	0.00
(70)	Genus Plc	439	0.00	(6,455)	Activision Blizzard Inc_Barclays	18,077	0.04
814	Glaxosmithkline Plc	271	0.00	(56)	Activision Blizzard Inc_JPM	591	0.00
810	Grainger Plc	372	0.00	5	Acuity Brands Inc	471	0.00
429	Greggs Plc	1,939	0.01	8	Acushnet Holdings Corporation	60	0.00
21	Halma plc	179	0.00	(104)	Adagio Therapeutics Inc	1,440	0.00
(882)	Harbour Energy Plc	161	0.00	(97)	Adobe Inc	5,945	0.01
(26,428)	Hays Plc	4,640	0.01	56	Advanced Drainage Systems In	4,707	0.01
(634)	Hikma Pharmaceuticals Plc	1,247	0.00	60	Advanced Micro Devices_Barclays	230	0.00
(1,193)	Howden Joinery Group Plc	1,548	0.00	142	Advanced Micro Devices_JPM	1,197	0.00
1,134	HSBC Holdings Plc	218	0.00	(358)	Affiliated Managers Group Inc_Barclays	154	0.00
341	IMI Plc	2,266	0.01	35	Affiliated Managers Group Inc_JPM	1,495	0.00
43	Inchcape Plc	109	0.00	4	Agilent Technologies Inc	7	0.00
2,800	Informa Plc	210	0.00	(22)	Agios Pharmaceuticals Inc	235	0.00
673	Intercontinental Hotels Group Plc	411	0.00	26	Air Lease Corporation	123	0.00
1,400	Intermediate Capital Group Plc	1,985	0.00	(14)	Air Products & Chemicals Inc_Barclays	8	0.00
(13,997)	International Consolidated Airlines Group SA	6,504	0.01	3	Air Products & Chemicals Inc_JPM	3	0.00
(7,266)	International Game Technology Plc	5,551	0.01	21	Akamai Technologies Inc	93	0.00
193	Intertek Group Plc	254	0.00	99	Alarm.com Holdings Inc_Barclays	366	0.00
828	Investec Plc	1,643	0.00	20	Alarm.com Holdings Inc_JPM	335	0.00
(555)	Itm Power Plc	313	0.00	(238)	Alaska Air Group Inc	1,387	0.00
(1,183)	ITV Plc	25	0.00	34	Albany International Corporation-Class A	612	0.00
(206)	Janus Henderson Group Plc_Barclays	599	0.00	(334)	Albermarle Corporation_Barclays	3,570	0.01
146	Janus Henderson Group Plc_JPM	1,385	0.00	(9)	Albermarle Corporation_JPM	24	0.00
14,330	Jd Sports Fashion	6,242	0.01	(910)	Albertsons Cos Inc - Class A	368	0.00
(2,001)	Jet2 Plc	2,024	0.00	300	Align Technology Inc	4,793	0.01
(1,854)	John Wood Group plc	534	0.00	3	Alleghany Corporation	23	0.00
(157)	Johnson Matthey plc	1,588	0.00	145	Allegro Microsystems Inc	1,560	0.00
(1,419)	Kingfisher Plc	86	0.00	(261)	Allogene Therapeutics Inc	1,135	0.00
1,286	Legal & General Group Plc	86	0.00	(71)	Alnylam Pharmaceuticals Inc	1,033	0.00
96	Liberty Global Plc-Series C	70	0.00	2	Alphabet Inc - Class A	310	0.00
26	Linde Plc	712	0.00	(3)	Alteryx Inc - Class A	4	0.00
133	London Stock Exchange Plc	200	0.00	(54)	Amazon.com Inc_Barclays	8,563	0.02
374	Mondi Plc	110	0.00	2	Amazon.com Inc_JPM	55	0.00
(1,877)	National Express Group Plc	1,150	0.00	25	Ambarella Inc	2,904	0.01
7,724	Natwest Group Plc	1,387	0.00	(1,085)	Amdocs Limited	4,066	0.01
176	Next Plc	475	0.00	6	Amerco electrical Distributors Limited	2,254	0.01
246	Nvent Electric Plc	738	0.00	(489)	American Airlines Group Inc	1,019	0.00
(4,620)	Ocado Group plc	3,446	0.01	30	American Electric Power Company Inc	58	0.00
(543)	Pennon Group Plc	888	0.00	7	American Financial Group Inc	91	0.00
78	Persimmon Plc	61	0.00	(2,077)	American International Group_Barclays	2,941	0.01
820	Phoenix Group Holdings Plc	117	0.00	(17)	American International Group_JPM	8	0.00
(1,229)	Prudential Plc	2,770	0.01	2	American Water Works Company Inc	4	0.00
441	Redrow Plc	992	0.00	20	Ameriprise Financial Inc	933	0.00
3,058	RELX Plc	8,831	0.02	(3,027)	Ameris Bancorp_Barclays	12,117	0.02
(1,434)	Rentokil Initial Plc	770	0.00	8	Ameris Bancorp_JPM	115	0.00
36	Rio Tinto Plc	23	0.00	31	Amerisourcebergen Corporation	431	0.00
221	Rolls-Royce Holdings Plc	27	0.00	145	Amkor Technology Inc	1,348	0.00
1,133	Rotork Plc	666	0.00	398	AMN Healthcare Services Inc	9,992	0.02
1,329	Royal Mail Plc	93	0.00	65	Amphenol Corporation-Class A	501	0.00
202	Rws Holdings Plc	133	0.00	(7)	Amplitude Inc-Class A	43	0.00
(460)	S4 Capital plc	509	0.00	13	Anthem Inc	1,150	0.00
114	Schroders Plc	15	0.00	1,699	API Group Corporation_Barclays	6,184	0.01
(4,830)	Smith & Nephew plc	456	0.00	68	API Group Corporation_JPM	495	0.00
				(254)	Apollo Medical Holdings Inc	1,379	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(115)	Appfolio Inc - A	1,278	0.00	(867)	Cardlytics Inc	13,879	0.03
99	Apple Inc	2,459	0.01	(194)	Caredx Inc_Barcays	4,720	0.01
107	Applied Materials Inc	911	0.00	(83)	Caredx Inc_JPM	1,557	0.00
30	Apptargroup Inc	137	0.00	(511)	Cargurus Inc	390	0.00
637	Aramark Corporation	72	0.00	4	Carlisle Companies Inc	239	0.00
91	Ares Management Corporation	2,476	0.01	191	Carlyle Group Inc	2,167	0.01
60	Arista Networks Inc	2,245	0.01	(21)	Carmax Inc	37	0.00
37	Armstrong World Industries Inc	1,193	0.00	(885)	Carnival Plc	918	0.00
(108)	Arrowhead Pharmaceuticals Inc	30	0.00	(406)	Carters Inc	142	0.00
61	Arthur J Gallagher & Company	983	0.00	(21)	Carvana Company	1,647	0.00
(444)	Artisan Partners Asset Management Inc-Class A	1,594	0.00	35	Casella Waste Systems Inc-Class A	996	0.00
90	Asana Inc - Class A	361	0.00	13	Caseys General Stores Inc	426	0.00
(69)	Asbury Automotive Group Company	2,250	0.01	(312)	CDK Global Inc	558	0.00
48	ASGN Inc	2,067	0.01	21	CDW Corporation/De	378	0.00
5	Ashland Holdings Inc	76	0.00	(916)	Celsius Holdings Inc_Barcays	19,773	0.04
14	Associated Banc Corporation	5	0.00	70	Celsius Holdings Inc_JPM	1,874	0.01
(9,276)	At&T Inc	5,893	0.01	462	Centene Corporation_Barcays	3,389	0.01
55	Atkore Inc	334	0.00	165	Centene Corporation_JPM	3,046	0.01
60	Atmos Energy Corporation	36	0.00	(565)	Cerence Inc	12,114	0.02
85	Atricle Inc	2,397	0.01	(66)	Ceridian Hcm Holding Inc_Barcays	599	0.00
21	Automatic Data Processing Inc	458	0.00	(18)	Ceridian Hcm Holding Inc_JPM	79	0.00
194	Autozone Inc	46,753	0.09	36	CH Robinson Worldwide Inc	358	0.00
(869)	Avalara Inc_Barcays	43,253	0.08	(463)	Chargepoint Holdings Inc	1,249	0.00
(10)	Avalara Inc_JPM	114	0.00	1	Charles River Laboratories	10	0.00
10	Avery Dennison Corporation	438	0.00	(914)	Chart Industries Inc_Barcays	11,844	0.02
53	Avient Corporation	1,322	0.00	7	Chart Industries Inc_JPM	377	0.00
20	Avista Corporation	156	0.00	(1,993)	Chegg Inc	45,388	0.09
482	Avnet Inc	1,424	0.00	1	Chemd Corporation	18	0.00
158	Axalta Coating Systems Limited	265	0.00	54	Cheniere Energy Inc	314	0.00
(90)	Axon Enterprise Inc_Barcays	2,088	0.01	(100)	Chewy Inc - Class A	2,294	0.01
13	Axon Enterprise Inc_JPM	372	0.00	118	Choice Hotels International Inc_Barcays	2,607	0.01
69	Azek Company Inc/The	456	0.00	2	Choice Hotels International Inc_JPM	105	0.00
33	Badger Meter Inc	469	0.00	10	Church & Dwight Company Inc	31	0.00
17	Balchem Corporation	1,228	0.00	(61)	Churchill Downs Inc	619	0.00
17	Ball Corporation	168	0.00	(452)	Cinemark Holdings Inc	682	0.00
(30)	Bank Of America Corporation	-	0.00	35	Cintas Corporation	1,700	0.00
(735)	Bank of New York Mellon Corporation_Barcays	750	0.00	121	Cisco Systems Inc	987	0.00
48	Bank of New York Mellon Corporation_JPM	336	0.00	40	Clean Harbors Inc	1,488	0.00
(3,146)	Bath & Body Works Company	5,068	0.01	941	Cleveland-Cliffs Inc	1,121	0.00
(1,879)	Bausch Health Limited Companies Inc	1,729	0.00	37	Clorox Company_Barcays	177	0.00
58	Baxter International Inc	267	0.00	11	Clorox Company_JPM	23	0.00
(123)	Beam Therapeutics Inc	625	0.00	(30)	Cloudflare Inc - Class A	416	0.00
407	Beauty Health Company_Barcays	678	0.00	150	CME Group Inc_Barcays	263	0.00
(373)	Beauty Health Company_JPM	960	0.00	39	CME Group Inc_JPM	948	0.00
42	Becton Dickinson And Company	148	0.00	15	CMS Energy Corporation	15	0.00
49	Belden Inc	1,030	0.00	1,146	Coca-Cola Company_Barcays	1,455	0.00
80	Berry Global Group Inc	907	0.00	193	Coca-Cola Company_JPM	717	0.00
(2,213)	Best Buy Company Inc	20,889	0.04	70	Cogent Communications Holdings Inc	981	0.00
(2,634)	Beyond Meat Inc_Barcays	75,535	0.15	41	Cognex Corporation	144	0.00
(121)	Beyond Meat Inc_JPM	5,024	0.01	29	Cognizant Tech Solutions Company Limited	312	0.00
(730)	Bigcommerce Holdings Inc-Series 1_Barcays	4,804	0.01	70	Colfax Corporation	127	0.00
(36)	Bigcommerce Holdings Inc-Series 1_JPM	131	0.00	25	Colgate-Palmolive Company	132	0.00
(26)	Biogen Inc	652	0.00	15	Columbia Sportswear Company	130	0.00
3	Bio-Rad Laboratories	122	0.00	2,919	Commerce Bancshares Inc	1,157	0.00
6	Bio-Techne Corporation	1,285	0.00	1,788	Community Bank System Inc_Barcays	3,826	0.01
81	BJS Wholesale Club Holdings Inc	1,998	0.01	19	Community Bank System Inc_JPM	309	0.00
18	Black Hills Corporation	207	0.00	20	Commvault Systems Inc	139	0.00
10	Blackbaud Inc	73	0.00	(208)	Concentrix Corporation	754	0.00
(143)	Blackrock Inc_Barcays	922	0.00	43	Conmed Corporation	929	0.00
15	Blackrock Inc_JPM	341	0.00	(428)	Contextlogic Inc - Class A	443	0.00
70	Blackstone Group Inc/The	1,052	0.00	18	Cooper Companies Inc/The	799	0.00
582	Blueprint Medicines Corporation	2,002	0.01	(492)	Copart Inc_Barcays	787	0.00
620	BOK Financial Corporation	2,548	0.01	86	Copart Inc_JPM	1,660	0.00
144	Booking Holdings Inc	636	0.00	470	Corning Inc	241	0.00
120	Booz Allen Hamilton Holdings	158	0.00	(567)	Corteva Inc	81	0.00
(21)	Borgwarner Inc	34	0.00	571	Costco Wholesale Corporation_Barcays	34,147	0.07
85	Boston Beer Company Inc	422	0.00	23	Costco Wholesale Corporation_JPM	1,391	0.00
176	Box Inc - Class A	981	0.00	133	Coupa Software Inc	159	0.00
18	Boyd Gaming Corporation	15	0.00	(54)	Coursera Inc	625	0.00
37	Brady Corporation- Class A	245	0.00	(102)	Cracker Barrel Old Country Store Inc	281	0.00
(163)	Bridgebio Pharma Inc	5,831	0.01	287	Crane Company_Barcays	66	0.00
(22)	Brighthouse Financial Inc_Barcays	25	0.00	10	Crane Company_JPM	203	0.00
46	Brighthouse Financial Inc_JPM	192	0.00	(2,601)	Crocs Inc	67,726	0.13
24	Broadcom Inc	2,781	0.01	(16)	CrowdStrike Holdings Inc	260	0.00
53	Brown & Brown Inc	845	0.00	12	Crown Holdings Inc	122	0.00
3,095	Brown-Forman Corporation-Class B	10,956	0.02	459	CSX Corporation	1,400	0.00
38	Brucker Corporation	1,141	0.00	5,441	CVB Financial Corporation	9,413	0.02
342	Brunswick Corporation_Barcays	3,240	0.01	86	CVS Caremark Corporation_Barcays	148	0.00
11	Brunswick Corporation_JPM	204	0.00	118	CVS Caremark Corporation_JPM	1,780	0.00
125	Builders Firstsource Inc	4,573	0.01	3	Danaher Corporation	24	0.00
(66)	Bumble Inc-Class A	999	0.00	(644)	Darling Ingredients Inc_Barcays	6,517	0.01
(114)	C3.ai Inc-Class A	1,179	0.00	34	Darling Ingredients Inc_JPM	317	0.00
1,864	Cadence Bank	410	0.00	90	Dell Technologies Inc	23	0.00
787	Cadence Design Systems Inc_Barcays	10,539	0.02	(267)	Delta Air Lines Inc	271	0.00
23	Cadence Design Systems Inc_JPM	673	0.00	(118)	Denali Therapeutics Inc	1,182	0.00
(2,157)	Caesars Entertainment Inc	26,104	0.05	26	Dexcom Inc	1,292	0.00
9	California Water Service Group Company	140	0.00	(315)	DigitalOcean Holdings Inc_Barcays	1,825	0.01
1,781	Callaway Golf Company	489	0.00	(48)	DigitalOcean Holdings Inc_JPM	153	0.00
618	Campbell Soup Company	990	0.00	766	Dillards Inc-Class A	2,498	0.01
(28)	Capital One Financial Corporation	635	0.00	45	Diodes Inc	1,828	0.01
1,459	Cardinal Health Inc	3,746	0.01	(8)	Discover Financial Services Limited	74	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(6,708)	Dish Network Corporation-Class A	62,845	0.12	13	Fortinet Inc_JPM	606	0.00
206	Dolby Laboratories Inc-Class A _Barclays	1,057	0.00	37	Fortune Brands Home & Security Company	574	0.00
19	Dolby Laboratories Inc-Class A _JPM	46	0.00	16	Forward Air Corporation	612	0.00
115	Dollar General Corporation _Barclays	1,479	0.00	9	Fox Factory Holding Corporation	539	0.00
13	Dollar General Corporation _JPM	160	0.00	175	Franklin Resources Inc	497	0.00
1,185	Dollar Tree Inc _Barclays	10,006	0.02	(71)	Freeport-McMoran Copper Inc _Barclays	13	0.00
27	Dollar Tree Inc _JPM	79	0.00	37	Freeport-McMoran Copper Inc _JPM	140	0.00
86	Dominion Energy Inc _Barclays	4	0.00	39	FTI Consulting Inc	1,132	0.00
33	Dominion Energy Inc _JPM	36	0.00	(95)	Fubotv Inc	1,160	0.00
12	Dominos Pizza Inc	1,100	0.00	(911)	Fuelcell Energy Inc	1,229	0.00
18	Donaldson Company Inc	108	0.00	(197)	GAP Inc	1,744	0.00
6	Dorman Products Inc	108	0.00	25	Gartner Inc _Barclays	396	0.00
(3)	Dow Inc	5	0.00	15	Gartner Inc _JPM	531	0.00
6	Dr Horton Inc	17	0.00	11	Gatx Corporation	224	0.00
(74)	Draftkings Inc - Class A	1,792	0.00	(31)	General Electric Company	279	0.00
83	Driven Brands Holdings Inc	578	0.00	306	Genuine Parts Company _Barclays	1,738	0.00
(2,189)	Dropbox Inc-Class A	12,915	0.03	49	Genuine Parts Company _JPM	570	0.00
3	DTE Energy Company	5	0.00	1,999	Glacier Bancorp Inc _Barclays	2,114	0.01
41	Duke Energy Corporation	80	0.00	11	Glacier Bancorp Inc _JPM	210	0.00
148	Dun & Bradstreet Holdings Inc	237	0.00	95	Glaukos Corporation	85	0.00
(1,016)	DXC Technology Company	359	0.00	91	Globe Life Inc	297	0.00
26	Dycom Industries Inc	282	0.00	85	Globus Medical Inc	835	0.00
47	Dynatrace Inc	85	0.00	1,725	Goodyear Tire & Rubber Co/The	3,519	0.01
8	Eagle Materials Inc	206	0.00	42	Goosehead Insurance Inc -A	54	0.00
(1,557)	East West Bancorp Inc	5,360	0.01	21	Graco Inc	472	0.00
73	Eastern Bankshares Inc	128	0.00	220	Graftech International Limited	1,099	0.00
62	Eastman Chemical Company	378	0.00	251	Graphic Packaging Holding Company	227	0.00
313	Eaton Corporation Plc	3,501	0.01	1,469	Grocery Outlet Holding Corporation	2,816	0.01
(72)	Ebay Inc	198	0.00	18	H.B. Fuller Company	482	0.00
323	Edison International Plc _Barclays	2,190	0.01	(208)	Haemonetics Corporation	3,461	0.01
13	Edison International Plc _JPM	95	0.00	(7,047)	Hain Celestial Group Inc _Barclays	14,127	0.03
(308)	Editas Medicine Inc	3,758	0.01	93	Hain Celestial Group Inc _JPM	60	0.00
77	Edwards Lifesciences Corporation	912	0.00	57	Hamil Limited Lane Inc-Class A	1,816	0.01
(290)	Elanco Animal Health Inc	1,304	0.00	(95)	Harley-Davidson Inc	179	0.00
127	Elastic NV	553	0.00	183	Hayward Holdings Inc	450	0.00
(55)	Electronic Arts Inc	262	0.00	48	HCA Holdings Inc	851	0.00
33	Element Solutions Inc	197	0.00	6	Hei Company Corporation	181	0.00
5	Eli Lilly & Company	133	0.00	57	Henry Schein Inc	227	0.00
16	Emcor Group Inc	48	0.00	(93)	Herbalife Nutrition Limited	482	0.00
(81)	Emergent Biosolutions Inc	2,321	0.01	141	Hershey Company _Barclays	1,658	0.00
(39)	Emerson Electric Company	36	0.00	34	Hershey Company _JPM	1,077	0.00
3,446	Energizer Holdings Inc	11,406	0.02	(41)	Hess Corporation	479	0.00
27	Ensign Group Inc	219	0.00	128	Hewlett Packard Enterprises	141	0.00
33	Entergy Corporation	350	0.00	48	Hillenbrand Inc	281	0.00
171	Envista Holdings Corporation	1,149	0.00	210	Hilton Worldwide Holdings Inc	2,495	0.01
218	Epam Systems Inc _Barclays	3,046	0.01	180	Hologic Inc	1,130	0.00
8	Epam Systems Inc _JPM	433	0.00	291	Home Depot Inc _Barclays	1,060	0.00
34	Equifax Inc	2,517	0.01	19	Home Depot Inc _JPM	549	0.00
(4,741)	Equitable Holdings Inc _Barclays	4,978	0.01	(103)	Horizon Pharma Plc	13	0.00
92	Equitable Holdings Inc _JPM	42	0.00	60	Houlihan Lokey Inc	2,736	0.01
(956)	Equitrans Midstream Company	593	0.00	29	Hub Group Inc-Class A	601	0.00
16	Esco Technologies Inc	29	0.00	10	Humana Inc	404	0.00
442	Estee Lauder Cos Inc	17,443	0.03	74	Huntington Bancshares Inc	19	0.00
23	Evercore Inc	1,715	0.00	1,960	Hyatt Hotels Corporation - Class A	24,458	0.05
89	Evoqua Water Technologies Company	1,954	0.01	(1,853)	IAC/Interactive Corporation _Barclays	46,881	0.09
(481)	Exact Sciences Corporation _Barclays	923	0.00	(29)	IAC/Interactive Corporation _JPM	402	0.00
(152)	Exact Sciences Corporation _JPM	3,321	0.01	(15)	IBM US Inc	6	0.00
(384)	Exelixis Inc	714	0.00	29	ICU Medical Inc	831	0.00
1,380	Exelon Corporation _Barclays	5,396	0.01	80	Idexx Laboratories Inc _Barclays	1,226	0.00
55	Exelon Corporation _JPM	323	0.00	27	Idexx Laboratories Inc _JPM	182	0.00
41	Exlservice Holdings Inc	3,303	0.01	65	Inari Medical Inc	1,440	0.00
343	Expedia Group Inc	6,135	0.01	92	Incyte Corporation	4	0.00
22	Expeditors International Wash Inc	170	0.00	12	Independent Bank Group Inc	232	0.00
59	Exponent Inc	2,052	0.01	58	Ingredion Inc	507	0.00
66	Exxon Mobil Corporation	96	0.00	11	Innospec Inc	69	0.00
2	F5 Inc	27	0.00	(153)	Insmid Inc	145	0.00
186	Factset Research Systems Inc _Barclays	6,271	0.01	62	Inspire Inc	2,944	0.01
19	Factset Research Systems Inc _JPM	2,123	0.01	23	Installed Building Products Company	1,144	0.00
166	Fastenal Company	1,396	0.00	44	Integer Holdings Corporation	515	0.00
(59)	Fastly Inc - Class A	274	0.00	47	Integra Lifesciences Holding	12	0.00
33	Fate Therapeutics Inc _Barclays	341	0.00	1,158	Intel Corporation _Barclays	936	0.00
(167)	Fate Therapeutics Inc _JPM	1,430	0.00	152	Intel Corporation _JPM	208	0.00
130	Federated Hermes Inc	1,414	0.00	(156)	Intellia Therapeutics Inc	139	0.00
42	Fedex Corporation	356	0.00	1,849	Interactive Brokers Group Inc -Class A _Barclays	12,370	0.03
31	Fidelity National Financial Inc	155	0.00	112	Interactive Brokers Group Inc -Class A _JPM	1,055	0.00
(34)	Fifth Third Bancorp	-	0.00	55	Intercontinental Exchange Inc	1,137	0.00
28	First American Financial Corporation	367	0.00	7	Interdigital Inc	41	0.00
(106)	First Citizens Bshs -Class A	1,597	0.00	835	International Paper Company	762	0.00
24	First Financial Bankshares Inc	498	0.00	40	Interpublic Group Of Companies Inc	297	0.00
33	Firstenergy Corporation	31	0.00	5	Intuit Inc	119	0.00
19	Five Below Inc	378	0.00	166	Intuitive Surgical Inc _Barclays	2,384	0.01
182	Flex Limited	327	0.00	32	Intuitive Surgical Inc _JPM	316	0.00
7	Floor & Decor Holdings Inc-Class A	104	0.00	(9,474)	Invesco Limited	23,187	0.05
187	Flowers Foods Inc	816	0.00	(194)	Ionis Pharmaceuticals Inc	1,276	0.00
34	Flowserve Corporation	5	0.00	(195)	Iovance Biotherapeutics Inc	928	0.00
(7)	Flywire Corporation	20	0.00	4	Iqvia Holdings Inc	67	0.00
5,859	FNB Corporation	492	0.00	1,066	Iridium Communications Inc _Barclays	292	0.00
(6,017)	Foot Locker Inc _Barclays	27,572	0.05	236	Iridium Communications Inc _JPM	2,119	0.01
(5)	Foot Locker Inc _JPM	19	0.00	6	ITT Inc	53	0.00
104	Formfactor Inc	554	0.00	734	J & J Snack Foods Corporation _Barclays	7,340	0.02
59	Fortinet Inc _Barclays	1,409	0.00	24	J & J Snack Foods Corporation _JPM	380	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
55	Jabil Inc	916	0.00	(21)	Match Group Inc	523	0.00
23	Jamif Holding Corporation	125	0.00	10,746	Mattel Inc	9,997	0.02
31	JB Hunt Transport Services Inc	578	0.00	32	Maximus Inc	32	0.00
187	Jefferies Financial Group Inc	1,435	0.00	426	Maxlinear Inc_Barcays	2,233	0.01
(669)	Jetblue Airways Corporation	1,548	0.00	118	Maxlinear Inc_JPM	4,535	0.01
(3,187)	Joby Aviation Inc	2,534	0.01	1,112	Mccormick & Company_Barcays	17,292	0.03
19	John Bean Technologies Corporation	749	0.00	19	Mccormick & Company_JPM	146	0.00
6	Johnson & Johnson	8	0.00	116	Mckesson Corporation	4,403	0.01
62	Johnson Controls International Company	701	0.00	41	MDC Holdings Inc	520	0.00
180	KBR Inc	1,742	0.00	24	Medpace Holdings Inc	2,179	0.01
44	Kellogg Company	56	0.00	(453)	Mercury General Corporation	1,518	0.00
190	Keurig Dr Pepper Inc	310	0.00	(1,059)	Merit Medical Systems Inc_Barcays	7,159	0.02
(6,070)	Key Corporation Limited	429	0.00	80	Merit Medical Systems Inc_JPM	356	0.00
27	Keysight Technologies Inc	959	0.00	20	Meta Platform Inc	301	0.00
66	Kimberly-Clark Corporation	530	0.00	(250)	MetLife Inc_Barcays	367	0.00
(233)	Kinder Morgan Inc	224	0.00	(12)	MetLife Inc_JPM	29	0.00
15	Kinsale Capital Group Inc	819	0.00	3	Mettler-Toledo International Company	975	0.00
234	Kirby Corporation	859	0.00	(2,120)	Mgic Investment Corporation_Barcays	4,282	0.01
336	KKR & Company Inc_Barcays	607	0.00	(20)	Mgic Investment Corporation_JPM	17	0.00
114	KKR & Company Inc_JPM	1,585	0.00	275	Mgm Resorts International	1,025	0.00
52	KLA Corporation_Barcays	1,864	0.01	89	Microchip Technology Inc	706	0.00
42	KLA Corporation_JPM	2,350	0.01	87	Micron Technology Inc	1,287	0.00
163	Knight Swift Transportation	1,765	0.00	20	Microsoft Corporation	109	0.00
(43)	Kodiak Sciences Inc_Barcays	998	0.00	6	Middleby Corporation	546	0.00
(33)	Kodiak Sciences Inc_JPM	690	0.00	(70)	Mirati Therapeutics Inc	1,144	0.00
(6,152)	Kohl's Corporation	814	0.00	24	MKS Instruments Inc	624	0.00
539	Korn Ferry Inc_Barcays	183	0.00	96	Moelis & Company - Class A	2,722	0.01
67	Korn Ferry Inc_JPM	1,886	0.01	3	Mohawk Industries Inc	202	0.00
(5,783)	Kraft Heinz Company_Barcays	2,924	0.01	443	Molina Healthcare Inc_Barcays	8,224	0.02
(146)	Kraft Heinz Company_JPM	84	0.00	14	Molina Healthcare Inc_JPM	939	0.00
1,676	Kroger Company_Barcays	2,743	0.01	1,560	Mondelez International Inc	9,133	0.02
85	Kroger Company_JPM	209	0.00	19	Mongodb Inc	469	0.00
41	Kulicke & Soffa Industries	42	0.00	6	Monolithic Power Systems Inc	7	0.00
17	Laboratory Corporation of Amer Holdings	522	0.00	83	Monster Beverage Corporation	527	0.00
23	Lam Research Corporation	2,194	0.01	31	Moody's Corporation	1,011	0.00
2,874	Lamb Weston Holdings Inc	14,743	0.03	8	Morningstar Inc_Barcays	286	0.00
41	Lancaster Colony Corporation	9	0.00	22	Morningstar Inc_JPM	3,984	0.01
162	Landstar System Inc_Barcays	773	0.00	1,131	Mosaic Company	3,254	0.01
11	Landstar System Inc_JPM	184	0.00	200	MP Materials Corporation	456	0.00
(168)	Las Vegas Sands Corporation	1,144	0.00	(99)	MSA Safety Inc_Barcays	371	0.00
47	Lattice Semiconductor Corporation	1,104	0.00	28	MSA Safety Inc_JPM	877	0.00
110	LCI Industries Company	1,788	0.00	141	Mueller Water Products Inc	441	0.00
(247)	Lemonade Inc_Barcays	583	0.00	715	Murphy USA Inc_Barcays	19,331	0.04
(21)	Lemonade Inc_JPM	828	0.00	9	Murphy USA Inc_JPM	559	0.00
80	Lennar Corporation	837	0.00	371	Nasdaq Inc_Barcays	2,696	0.01
84	Lennox International Inc_Barcays	1,815	0.01	36	Nasdaq Inc_JPM	1,478	0.00
21	Lennox International Inc_JPM	898	0.00	(111)	Natera Inc	1,361	0.00
2,167	Leslies Inc	5,309	0.01	79	National Instruments Corporation	489	0.00
96	LGI Homes Inc_Barcays	486	0.00	(147)	Nektar Therapeutics Company	288	0.00
27	LGI Homes Inc_JPM	1,222	0.00	114	Neogen Corporation	841	0.00
(30)	Liberty Broadband Corporation	163	0.00	218	Netapp Inc_Barcays	884	0.00
6	Lincoln Electric Holdings Inc	177	0.00	11	Netapp Inc_JPM	59	0.00
(416)	Lincoln National Corporation	2,721	0.01	155	Neurocrine Biosciences Inc_Barcays	408	0.00
11	Littelfuse Inc	952	0.00	(124)	Neurocrine Biosciences Inc_JPM	1,475	0.00
343	Live Nation Entertainment Inc	4,943	0.01	20	New Relic Inc	825	0.00
(17)	Livent Corporation	10	0.00	(815)	New York Community Bancorp	1,410	0.00
105	LKQ Corporation	1,713	0.00	106	Nextera Energy Inc	878	0.00
13	Loews Corporation	12	0.00	(888)	Nike Inc	1,991	0.01
138	Louisiana-Pacific Corporation	2,085	0.01	73	Nisource Inc	119	0.00
275	Lowes Companies Inc_Barcays	1,010	0.00	11	Nordson Corporation	726	0.00
44	Lowes Companies Inc_JPM	608	0.00	(43)	Nordstrom Inc	349	0.00
57	LPL Financial Holdings Inc	2,815	0.01	11	Norfolk Southern Corporation	199	0.00
(249)	Lucid Group Inc	1,930	0.01	30	Northern Trust Corporation	1,158	0.00
27	Lumentum Holdings Inc	458	0.00	(919)	Norwegian Cruise Line Holdings_Barcays	346	0.00
315	Luminar Technologies Inc_Barcays	602	0.00	(344)	Norwegian Cruise Line Holdings_JPM	1,053	0.00
(360)	Luminar Technologies Inc_JPM	131	0.00	31	Novanta Inc	1,922	0.01
402	Lyft Inc	1,017	0.00	(25)	Novavax Inc	617	0.00
399	Lyondellbasell Indu-Class A_Barcays	929	0.00	51	Nvidia Corporation	177	0.00
(12)	Lyondellbasell Indu-Class A_JPM	20	0.00	1	NVR Inc	1,722	0.00
(2,402)	M & T Bank Corporation	3,714	0.01	(85)	Oak Street Health Inc	417	0.00
50	Macom Technology Solutions Holdings Inc	1,120	0.00	271	Occidental Petroleum Corporation	21	0.00
(111)	Madison Square Garden Sports Corporation	1,341	0.00	1,533	Olaplex Holdings Inc	4,715	0.01
(56)	Magnite Inc	1,082	0.00	4	Old Dominion Freight Line Company_Barcays	1	0.00
62	Manhattan Associates Inc	229	0.00	57	Old Dominion Freight Line Company_JPM	3,502	0.01
(171)	Mantech International Corporation-Class A	2,182	0.01	9,978	Old National Bancorp	1,896	0.01
(559)	Marathon Digital Holdings Inc	3,645	0.01	(408)	Old Republic International Corporation	49	0.00
153	Marathon Oil Corporation	19	0.00	42	Olin Corporation	1,275	0.00
27	Maravai Lifesciences Holdings-Class A	358	0.00	(770)	Ollies Bargain Outlet Holdings Inc_Barcays	12,834	0.03
2	Markel Corporation_Barcays	19	0.00	(16)	Ollies Bargain Outlet Holdings Inc_JPM	550	0.00
1	Markel Corporation_JPM	153	0.00	1,364	Omnicom Group Inc	3,042	0.01
199	Marketaxess Holdings Inc	7,765	0.02	78	On Semiconductor Corporation_Barcays	475	0.00
(169)	Marqeta Inc-Class A	89	0.00	111	On Semiconductor Corporation_JPM	2,290	0.01
2,226	Marriott International -Class A	20,498	0.04	30	Onto Innovation Inc	1,150	0.00
255	Marsh & McLennan Company	1,252	0.00	(690)	Opendoor Technologies Inc	1,621	0.00
25	Martin Marietta Inc	2,916	0.01	(229)	Oracle Corporation	1,003	0.00
804	Masco Corporation_Barcays	4,401	0.01	183	Oreilly Automotive Inc	8,958	0.02
55	Masco Corporation_JPM	481	0.00	(1,214)	Organon & Company_Barcays	3,065	0.01
27	Masimo Corporation	1,429	0.00	(127)	Organon & Company_JPM	234	0.00
22	Masonite International Corporation	394	0.00	61	Ormat Technologies Inc_Barcays	121	0.00
31	Mastercard Inc_Barcays	598	0.00	11	Ormat Technologies Inc_JPM	94	0.00
7	Mastercard Inc_JPM	464	0.00	38	Ortho Clinical Diagnostics Holdings Inc	88	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
19	Oshkosh Corporation	218	0.00	(65)	Salesforce.com Inc	2,799	0.01
(4,496)	Overstock.com Inc_Barcays	99,393	0.19	4,581	Schneider National Inc-Class B	8,658	0.02
(73)	Overstock.com Inc_JPM	1,474	0.00	(25)	Schrodinger Inc	708	0.00
71	Owens & Minor Inc	238	0.00	23	Schwab (Charles) Corporation	198	0.00
53	Owens Corning	307	0.00	(75)	Seagen Inc	622	0.00
134	Paccar Inc	56	0.00	49	Sealed Air Corporation	859	0.00
(295)	Pacific Biosciences of California Inc	1,787	0.00	81	SEI Investments Company	476	0.00
57	Pacific Premier Bancorp Inc	853	0.00	10	Selective Insurance Group Inc	224	0.00
213	Packaging Corporation of America	175	0.00	25	Sempra Energy Company	7	0.00
28	Palo Alto Networks Inc_Barcays	618	0.00	33	Semtech Corporation	565	0.00
6	Palo Alto Networks Inc_JPM	537	0.00	1,575	Service Corporation International	9,959	0.02
(552)	Palomar Holdings Inc	11,851	0.02	(353)	Shake Shack Inc - Class A	333	0.00
21	Parker Hannifin Corporation	135	0.00	25	Sherwin-Williams Company	1,047	0.00
29	Paychex Inc	528	0.00	(471)	Shift4 Payments Inc-Class A_Barcays	6,926	0.01
3	Paylocity Holding Corporation	39	0.00	(41)	Shift4 Payments Inc-Class A_JPM	460	0.00
(61)	Peloton Interactive Inc	2,525	0.01	(1,453)	Shoals Technologies Group -Class A	2,848	0.01
(2,242)	Penn National Gaming Inc_Barcays	45,735	0.09	(48)	Shockwave Medical Inc_Barcays	1,629	0.00
5	Penn National Gaming Inc_JPM	3	0.00	41	Shockwave Medical Inc_JPM	3,993	0.01
34	Penumbra Inc	2,427	0.01	4	Signature Bank	431	0.00
78	PepsiCompany Inc	1,200	0.00	67	Silgan Holdings Inc	163	0.00
101	Performance Food Group Company	1,836	0.01	254	Silicon Laboratories Inc_Barcays	12,560	0.03
40	Perkinelmer Inc_Barcays	963	0.00	15	Silicon Laboratories Inc_JPM	900	0.00
21	Perkinelmer Inc_JPM	570	0.00	184	Silvergate Capital Corporation-Class A	20	0.00
(98)	Phillips 66 Company	157	0.00	150	Simply Good Foods Company	2,566	0.01
6	Pinnacle Financial Partners Limited	146	0.00	42	Simpson Manufacturing Company Inc	2,184	0.01
(6)	Pinnacle West Capital Corporation	7	0.00	356	Sirius Xrn Holdings Inc	48	0.00
(17)	Pinterest Inc - Class A	5	0.00	7	Siteone Landscape Supply Inc	713	0.00
(240)	Planet Fitness Inc - Class A	264	0.00	68	Stime Corporation_Barcays	1,202	0.00
14	Plexus Corporation	198	0.00	12	Stime Corporation_JPM	66	0.00
(3)	PNC Financial Services Group Company	5	0.00	44	Skechers Usa Inc-Class A	346	0.00
(2,507)	Polaris Inc	15,894	0.03	(1,160)	Skywest Inc	6,980	0.01
15	Pool Corporation	2,583	0.01	113	Smartsheet Inc-Class A	925	0.00
88	Portland General Electric Company	616	0.00	(81)	Snap Inc	2,237	0.01
58	Post Holdings Inc	473	0.00	112	Snap-On Inc	781	0.00
41	Power Integrations Inc	838	0.00	141	Snowflake Inc-Class A	432	0.00
44	PPG Industries Inc	468	0.00	(279)	Sofi Technologies Inc	6	0.00
1,287	Prestige Consumer Healthcare Inc	1,120	0.00	(2,555)	Sonos Inc_Barcays	5,892	0.01
(9)	Procure Technologies Inc	18	0.00	63	Sonos Inc_JPM	380	0.00
82	Procter & Gamble Company	1,395	0.00	14	South State Corporation	327	0.00
2,072	Progressive Corporation	13,308	0.03	1,062	Southern Company_Barcays	5,243	0.01
68	Progyne Inc	588	0.00	179	Southern Company_JPM	541	0.00
14	Prosperity Bancshares Inc	237	0.00	(225)	Southwest Airlines Company	1,976	0.01
(978)	Prudential Financial Inc	5,291	0.01	5,319	Southwestern Energy Company_Barcays	110	0.00
2,381	Pure Storage Inc - Class A_Barcays	13,026	0.03	(314)	Southwestern Energy Company_JPM	108	0.00
25	Pure Storage Inc - Class A_JPM	146	0.00	131	Spectrum Brands Holdings Inc_Barcays	1,015	0.00
(2,996)	PVH Corporation	13,709	0.03	6	Spectrum Brands Holdings Inc_JPM	85	0.00
(2)	Qorvo Inc	18	0.00	(8,925)	Spirit Airlines Inc_Barcays	7,524	0.02
(65)	Quaker Houghton Corporation_Barcays	1,015	0.00	(347)	Spirit Airlines Inc_JPM	2,878	0.01
6	Quaker Houghton Corporation_JPM	198	0.00	(50)	Springworks Therapeutics Inc	78	0.00
15	Qualys Inc	288	0.00	(249)	Sprout Social Inc - Class A	8,417	0.02
(532)	Quanta Services Inc_Barcays	2,681	0.01	99	Sprouts Farmers Market Inc	670	0.00
78	Quanta Services Inc_JPM	1,348	0.00	58	SPX Corporation	1,804	0.00
(408)	Quantumscape Corporation	368	0.00	29	SS&C Technologies Holdings Inc	233	0.00
280	Quest Diagnostics Inc_Barcays	7,258	0.02	74	Staar Surgical Company	1,169	0.00
28	Quest Diagnostics Inc_JPM	988	0.00	3,120	Starbucks Corporation_Barcays	12,280	0.03
112	Quidel Corporation	309	0.00	46	Starbucks Corporation_JPM	205	0.00
(17,594)	Qurate Retail Inc_Barcays	34,231	0.07	62	State Street Corporation_Barcays	34	0.00
(332)	Qurate Retail Inc_JPM	536	0.00	56	State Street Corporation_JPM	430	0.00
4	Rapid7 Inc	48	0.00	(1,059)	Stern Inc_Barcays	2,801	0.01
77	Raymond James Financial Inc	2,786	0.01	(248)	Stern Inc_JPM	1,542	0.00
18	RBC Bearings Inc	1,424	0.00	37	Steris Plc	1,662	0.00
(68)	Reata Pharmaceuticals Inc-Class A	4,061	0.01	2,604	Steven Madden Limited_Barcays	1,330	0.00
(68)	Reursion Pharmaceuticals-Class A	65	0.00	14	Steven Madden Limited_JPM	127	0.00
(566)	Redfin Corporation_Barcays	1,911	0.01	98	Stifel Financial Corporation	3,187	0.01
(121)	Redfin Corporation_JPM	1,936	0.01	(218)	Stitch Fix Inc-Class A	5,554	0.01
(94)	Regions Financial Corporation	6	0.00	26	Stryker Corporation	116	0.00
(583)	Remitly Global Inc	1,906	0.01	111	Sunnova Energy International Inc_Barcays	46	0.00
(37)	Renewable Energy Group Inc	392	0.00	(132)	Sunnova Energy International Inc_JPM	1,093	0.00
(662)	Rent-A-Center Inc	4,078	0.01	484	Sunrun Inc_Barcays	46	0.00
17	Repligen Corporation	1,102	0.00	(175)	Sunrun Inc_JPM	2,183	0.01
455	Republic Services Inc_Barcays	1,504	0.00	3	SVB Financial Group	1,201	0.00
67	Republic Services Inc_JPM	1,469	0.00	10	Synaptics Inc_Barcays	210	0.00
152	Resideo Tech Inc	423	0.00	11	Synaptics Inc_JPM	1,281	0.00
40	Resmed Inc	1,531	0.00	(56)	Synchrony Financial Services Company	9	0.00
3,741	Reynolds Consumer Products LLC_Barcays	15,899	0.03	12	Syneos Health Inc	399	0.00
181	Reynolds Consumer Products LLC_JPM	288	0.00	42	Synopsys Inc_Barcays	992	0.00
(345)	RH NPV	37,650	0.07	1	Synopsys Inc_JPM	35	0.00
(11)	Riot Blockchain Inc	11	0.00	52	T Rowe Price Group Inc	3,942	0.01
19	RLI Corporation	361	0.00	97	Tandem Diabetes Care Inc	3,798	0.01
104	Robert Half International Inc	3,943	0.01	(1,240)	Tapestry Inc Npv	1,203	0.00
(822)	Robinhood Markets Inc	300	0.00	(727)	Target Corporation	3,484	0.01
(296)	Roblox Corporation -Class A	808	0.00	51	Taylor Morrison Home Corporation-Class A	430	0.00
171	Rockwell Automation Inc	674	0.00	14	Tenable Holdings Inc	152	0.00
4	Roper Technologies Inc	158	0.00	70	Tenet Healthcare Corporation	1,527	0.00
(124)	Royal Caribbean Cruises Limited	252	0.00	35	Teradata Corporation	97	0.00
17	RPM International Inc	124	0.00	30	Teradyne Inc	696	0.00
41	Ryder System Inc	120	0.00	(2)	Tesla Inc_Barcays	30	0.00
25	S&P Global Inc	304	0.00	11	Tesla Inc_JPM	267	0.00
(22)	Sabre Corporation	5	0.00	31	Tetra Tech Inc	2,447	0.01
(91)	Sage Therapeutics Inc	716	0.00	635	Texas Capital Bancshares Inc_Barcays	49	0.00
28	SAIA Inc	3,660	0.01	14	Texas Capital Bancshares Inc_JPM	46	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(254)	Tg Therapeutics Inc	2,596	0.01	(325)	Western Alliance Bancorp	2	0.00
20	Thermo Fisher Scientific Inc	715	0.00	31	Westlake Chemical Corporation	881	0.00
(44)	T-Mobile Us Inc	185	0.00	669	Whirlpool Corporation	16,138	0.03
10	Topbuild Corporation _Barclays	194	0.00	2,152	Wiley (John) & Sons-Class A _Barclays	8,135	0.02
15	Topbuild Corporation _JPM	1,665	0.00	16	Wiley (John) & Sons-Class A _JPM	67	0.00
18	Toro Company	462	0.00	53	Willscot Mobile Mini Holdings Corporation	994	0.00
488	Tractor Supply Company	14,948	0.03	31	Wingstop Inc	70	0.00
80	Tradeweb Markets Inc-Class A	3,099	0.01	(2,462)	Wintrust Financial Corporation	919	0.00
18	Trane Technology Plc	281	0.00	16	Woodward Inc	423	0.00
91	TransUnion UK Inc	1,914	0.01	34	Workiva Inc	1,738	0.00
82	Trex Company Inc	3,733	0.01	(4,315)	World Wrestling Entertain-A	45,135	0.09
38	Tri Pointe Homes Inc	233	0.00	10	WR Berkley Corporation	46	0.00
27	Trimble Inc	361	0.00	(658)	WSFS Financial Corporation _Barclays	2,198	0.01
60	Trinet Group Inc	1,575	0.00	15	WSFS Financial Corporation _JPM	141	0.00
64	Trinity Industries Inc	321	0.00	1	WW Grainger Inc	61	0.00
(145)	Tripadvisor Inc	1,091	0.00	65	Wyndham Hotels & Resorts Inc	19	0.00
138	Truist Financial Corporation	2,895	0.01	(46)	Wynn Resorts Limited	802	0.00
371	Trupanion Inc _Barclays	8,346	0.02	358	Xcel Energy Inc _Barclays	389	0.00
38	Trupanion Inc _JPM	1,121	0.00	39	Xcel Energy Inc _JPM	26	0.00
(99)	Turning Point Therapeutics I nc	369	0.00	397	Xerox Holdings Corporation	1,763	0.00
(60)	Twilio Inc - Class A _Barclays	685	0.00	(8)	Xometry Inc-A	41	0.00
(17)	Twilio Inc - Class A _JPM	444	0.00	31	Xpo Logistics Inc	18	0.00
(82)	Twist Bioscience Corporation	2,924	0.01	(136)	Yeti Holdings Inc	42	0.00
2	Tyler Technologies Inc	97	0.00	(102)	Yum China Holdings Inc	1,315	0.00
1,854	Tyson Foods Inc-Class A _Barclays	8,999	0.02	2	Zebra Technologies Corporation-Class A	120	0.00
55	Tyson Foods Inc-Class A _JPM	586	0.00	354	Zoetis Inc _Barclays	11,189	0.02
4,450	Uber Technologies Inc	17,711	0.04	28	Zoetis Inc _JPM	567	0.00
258	Ubiquiti Inc _Barclays	725	0.00	19	Zurn Water Solution Company	281	0.00
6	Ubiquiti Inc _JPM	31	0.00	(891)	Zynga Inc - Class A	2,524	0.01
34	UFP Industries Inc _Barclays	228	0.00			2,431,636	4.68
41	UFP Industries Inc _JPM	1,406	0.00				
(106)	Ulipath Inc - Class A	805	0.00				
16	Ultra Beauty Inc	562	0.00		Total equity swaps	3,396,845	6.49
(84)	Ultragenyx Pharmaceutical Inc	36	0.00		Futures contracts (a)		
1,984	UMB Financial Corporation	3,095	0.01		Australia		
(8,543)	Under Armour Inc-Class A	4,140	0.01	100	90-Day Bank Bill June 2022	626	0.00
10	Unifirst Corporation	139	0.00	6	90-Day Bank Bill September 2022	36	0.00
61	Union Pacific Corporation	1,722	0.00	20	SPI 200 Futures March 2022	17,376	0.03
(213)	United Airlines Holdings Inc	512	0.00			18,038	0.03
(4,760)	United Bankshares Inc _Barclays	3,951	0.01		Canada		
55	United Bankshares Inc _JPM	523	0.00	81	Bank Acceptance Futures June 2022	17,179	0.03
4,032	United Community Banks _Barclays	524	0.00	47	Bank Acceptance Futures December 2022	3,127	0.01
26	United Community Banks _JPM	315	0.00	7	Canadian 10 Year Bond Futures March 2022	1,512	0.00
8	United Health Group Inc	383	0.00	4	S&P/TSX 60 Index Futures March 2022	9,232	0.02
62	United Parcel Services-Class B	909	0.00			31,050	0.06
86	Unity Software Inc	241	0.00		France		
15	Univar Inc	25	0.00	15	CAC40 10 EURO Futures January 2022	11,719	0.02
122	Upwork Inc	386	0.00		Germany		
(10)	Urban Outfitters Inc	9	0.00	(8)	VSTOXX Futures March 2022	722	0.00
(523)	Vail Resorts Inc _Barclays	8,819	0.02	(2)	Euro-BTP Futures March 2022	967	0.00
9	Vail Resorts Inc _JPM	8	0.00	(3)	Euro-BOBL Futures March 2022	1,285	0.00
(15,318)	Valley National Bancorp	2,151	0.01	(55)	Euro-BUND Futures March 2022	59,555	0.11
44	Valvoline Inc	664	0.00	12	SWISS MARKET Index Futures March 2022	37,936	0.07
(604)	Varonis Systems Inc	9,138	0.02	22	EURO STOXX 50 March 2022	779	0.00
(104)	Veracore Inc	372	0.00			101,244	0.18
5	Verint Systems Inc	41	0.00		Italy		
373	Verisk Analytics Inc _Barclays	5,047	0.01	4	FTSE MIB Index Futures March 2022	7,545	0.01
44	Verisk Analytics Inc _JPM	2,063	0.01		Mexico		
(4,437)	Verizon Communications Inc	2,442	0.01	1	MEX BOLSA Index Futures March 2022	1,286	0.00
282	Verra Mobility Corporation	1,378	0.00		South Africa		
414	VF Corporation _Barclays	393	0.00	9	FTSE JSE TOP 40 March 2022	8,338	0.02
(22)	VF Corporation _JPM	15	0.00		South Korea		
(1,868)	Viacomcbs Inc	10,024	0.02	(2)	Korea 10 Year Bond Futures March 2022	665	0.00
53	Viasat Inc	673	0.00	106	Korea 3YR Bond Futures March 2022	4,374	0.01
(722)	Viatis Inc	259	0.00			5,039	0.01
19	Vicor Corporation _Barclays	152	0.00		Sweden		
50	Vicor Corporation _JPM	2,284	0.01	10	OMXS30 Index Futures January 2022	2,836	0.01
(106)	Vimeo Inc	1,214	0.00		Taiwan		
222	Virtu Financial Inc-Class A	189	0.00	11	Taiwan Index Futures January 2022	35,147	0.07
11	Visa Inc-Class A	352	0.00	23	FTSE TAIWAN INDEX January 2022	13,064	0.03
19	Vmware Inc-Class A _Barclays	15	0.00			48,211	0.10
(6)	Vmware Inc-Class A _JPM	13	0.00		Thailand		
339	Vontier Corporation	18	0.00	76	SET50 Futures March 2022	5,155	0.01
(237)	Vroom Inc	3,705	0.01		United Kingdom		
67	Vulcan Materials Company	2,612	0.01	116	3 Month Euro EURIBOR March 2022	8,245	0.02
17	Wabtec Corporation	174	0.00	15	FTSE 100 Index Futures March 2022	5,364	0.01
4,448	Walgreens Boots Alliance Inc Npv	15,314	0.03			13,609	0.03
69	Walker & Dunlop Inc	1,519	0.00		United States		
66	Walmart Inc	256	0.00	4	3 Month SOFR Futures September 2024	187	0.00
(12)	Warner Music Group Corporation	56	0.00	8	3 Month SOFR Futures December 2023	825	0.00
100	Waste Management Inc	1,646	0.00	7	BP Currency Futures March 2022	3,681	0.01
10	Watts Water Technologies	827	0.00	(10)	Japan YEN Currency Futures March 2022	4,812	0.01
(1,967)	Wayfair Inc - Class A	79,741	0.15	2	MSCI EAFE March 2022	505	0.00
752	WD-40 Company _Barclays	13,824	0.03				
24	WD-40 Company _JPM	978	0.00				
960	WEC Energy Group Inc _Barclays	4,732	0.01				
12	WEC Energy Group Inc _JPM	10	0.00				
2,590	Wendys Company	4,455	0.01				
62	Werner Enterprises Inc	173	0.00				
21	West Pharmaceutical Services _Barclays	4	0.00				
17	West Pharmaceutical Services _JPM	2,018	0.01				

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

		Fair Value US\$	% of Net Assets			Fair Value US\$	% of Net Assets
Nominal	Description			Nominal	Description		
	Futures contracts (a) (continued)				Option contracts (b) (continued)		
	United States (continued)				United States		
(6)	CBOE Vindex Futures February 2022	5,927	0.01	2	Call on 1.14 Euro Currency Options 07 January 2022	875	0.00
(8)	CBOE Vindex Futures March 2022	8,702	0.02	2	Call on 1.1425 Euro Currency Options 07 January 2022	575	0.00
		24,639	0.05	2	Call on 1.145 Euro Currency Options 07 January 2022	375	0.00
				2	Call on 1.15 Euro Currency Options 07 January 2022	125	0.00
				3	Call on 1.16 Euro Currency Options 07 January 2022	19	0.00
				3	Put on 1.1 Euro Currency Options 07 January 2022	19	0.00
	Total futures contracts	278,709	0.53	2	Put on 1.105 Euro Currency Options 07 January 2022	13	0.00
				2	Put on 1.11 Euro Currency Options 07 January 2022	13	0.00
	Government bonds			2	Put on 1.1125 Euro Currency Options 07 January 2022	13	0.00
	France			2	Put on 1.115 Euro Currency Options 07 January 2022	13	0.00
4,000,000	French Discount Treasury Bill 0% 18/05/2022	4,560,604	8.71	1	Put on 4780 S&P Emini Index 21 January 2022	3,238	0.01
	United States			231,374	USD Call/CAD Put K=1.2966 05 January 2022	2	0.00
500,000	United States Treasury Bill 0% 09/06/2022#	499,755	0.95	308,499	USD Call/CAD Put K=1.2966 07 January 2022	14	0.00
5,000,000	United States Treasury Bill 0% 28/04/2022#	4,998,871	9.55	230,982	USD Call/CAD Put K=1.2988 04 January 2022	1	0.00
		5,498,626	10.50	230,751	USD Call/CAD Put K=1.3001 04 January 2022	1	0.00
				174,398	USD Call/JPY Put K=114.68 04 January 2022	775	0.00
				174,216	USD Call/JPY Put K=114.8 04 January 2022	621	0.00
				174,186	USD Call/JPY Put K=114.82 04 January 2022	596	0.00
	Total government bonds	10,059,230	19.21	174,171	USD Call/JPY Put K=114.83 06 January 2022	682	0.00
	Option contracts (b)			173,732	USD Call/JPY Put K=115.12 04 January 2022	281	0.00
	European Union			68,265	USD Call/MXN Put K=21.9732 04 January 2022	-	0.00
200,000	EUR Call/GBP Put K=0.8623 05 January 2022	-	0.00	68,250	USD Call/MXN Put K=21.978 07 January 2022	2	0.00
200,000	EUR Call/GBP Put K=0.8635 06 January 2022	1	0.00	90,920	USD Call/MXN Put K=21.9974 07 January 2022	2	0.00
200,000	EUR Call/GBP Put K=0.864 07 January 2022	2	0.00	67,755	USD Call/MXN Put K=22.1386 06 January 2022	1	0.00
200,000	EUR Call/GBP Put K=0.8641 05 January 2022	-	0.00	69,790	USD Call/USD Put K=0.6979 05 January 2022	2	0.00
100,000	EUR Call/SEK Put K=10.3876 05 January 2022	38	0.00	214,980	USD Call/USD Put K=0.7166 04 January 2022	3,121	0.01
100,000	EUR Call/SEK Put K=10.4423 04 January 2022	6	0.00	71,730	USD Call/USD Put K=0.7173 04 January 2022	971	0.00
200,000	EUR Put/GBP Call K=0.8421 06 January 2022	900	0.00	215,820	USD Call/USD Put K=0.7194 07 January 2022	2,456	0.01
200,000	EUR Put/GBP Call K=0.8423 07 January 2022	989	0.00	72,080	USD Call/USD Put K=0.7208 07 January 2022	701	0.00
100,000	EUR Put/SEK Call K=10.0753 05 January 2022	-	0.00	227,660	USD Call/USD Put K=1.1383 04 January 2022	306	0.00
100,000	EUR Put/SEK Call K=10.1578 04 January 2022	2	0.00	114,630	USD Call/USD Put K=1.1463 14 January 2022	161	0.00
		1,938	0.00	67,215	USD Call/USD Put K=1.3443 04 January 2022	518	0.00
				67,410	USD Call/USD Put K=1.3482 07 January 2022	403	0.00
				60,600	USD Call/ZAR Put K=16.5017 06 January 2022	26	0.00
				90,300	USD Call/ZAR Put K=16.6113 04 January 2022	4	0.00
				238,644	USD Put/CAD Call K=1.2571 05 January 2022	172	0.00
				317,637	USD Put/CAD Call K=1.2593 07 January 2022	626	0.00
				237,530	USD Put/CAD Call K=1.263 04 January 2022	462	0.00
				237,398	USD Put/CAD Call K=1.2637 04 January 2022	535	0.00
				179,630	USD Put/JPY Call K=111.34 04 January 2022	-	0.00
				178,971	USD Put/JPY Call K=111.75 04 January 2022	-	0.00
				96,620	USD Put/MXN Call K=20.6996 07 January 2022	1,253	0.01
				72,015	USD Put/MXN Call K=20.829 06 January 2022	1,286	0.01
				66,970	USD Put/USD Call K=0.6697 05 January 2022	3	0.00
				67,030	USD Put/USD Call K=0.6703 05 January 2022	3	0.00
				137,640	USD Put/USD Call K=0.6882 04 January 2022	-	0.00
				68,910	USD Put/USD Call K=0.6891 04 January 2022	-	0.00
				206,910	USD Put/USD Call K=0.6897 07 January 2022	1	0.00
				69,170	USD Put/USD Call K=0.6917 07 January 2022	-	0.00
				140,080	USD Put/USD Call K=0.7004 05 January 2022	-	0.00
				222,060	USD Put/USD Call K=1.1103 04 January 2022	-	0.00
				112,270	USD Put/USD Call K=1.1227 14 January 2022	67	0.00
				65,370	USD Put/USD Call K=1.3074 07 January 2022	-	0.00
				65,505	USD Put/USD Call K=1.3101 05 January 2022	-	0.00
				65,540	USD Put/USD Call K=1.3108 05 January 2022	-	0.00
				64,900	USD Put/ZAR Call K=15.4083 06 January 2022	7	0.00
						21,340	0.05

Man Funds VI plc

Schedule of Investments as at 31 December 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
AUD160,182	€100,000	4 January 2022	1	2,732	0.01
AUD312,980	€200,000	5 January 2022	2	92	0.00
AUD1,957,072	€1,240,696	10 January 2022	12	11,726	0.03
AUD158,281	€100,000	18 January 2022	1	1,324	0.00
AUD630,423	€400,000	21 January 2022	3	3,308	0.01
AUD1,406,800	£750,000	28 January 2022	11	7,129	0.02
AUD900,000	JPY73,143,270	4 January 2022	4	19,161	0.03
AUD700,000	JPY58,497,296	5 January 2022	17	936	0.00
AUD100,000	JPY8,128,969	13 January 2022	1	2,109	0.01
AUD100,000	JPY8,166,096	20 January 2022	2	1,785	0.01
AUD2,300,000	JPY188,906,454	24 January 2022	25	31,579	0.09
AUD100,000	JPY8,349,892	4 February 2022	1	183	0.00
AUD500,000	NZD523,554	5 January 2022	5	5,095	0.00
AUD100,000	NZD105,800	18 January 2022	1	289	0.00
AUD2,800,000	NZD2,943,531	2 February 2022	15	21,521	0.06
AUD3,000,000	US\$2,176,718	4 January 2022	10	4,452	0.01
AUD3,000,000	US\$2,177,171	5 January 2022	4	4,001	0.01
AUD13,000,000	US\$9,311,934	12 January 2022	126	140,005	0.26
AUD200,000	US\$143,132	13 January 2022	2	2,283	0.00
AUD400,000	US\$285,161	18 January 2022	4	5,674	0.02
AUD833	US\$599	20 January 2022	3	7	0.00
AUD700,000	US\$502,014	21 January 2022	7	6,952	0.00
AUD800,000	US\$569,449	24 January 2022	5	12,234	0.03
AUD100,000	US\$72,625	31 January 2022	1	87	0.00
AUD3,000,000	US\$2,161,769	11 February 2022	30	19,627	0.03
BRL19,500,000	US\$3,454,137	4 January 2022	160	44,017	0.02
BRL10,300,000	US\$1,799,347	2 February 2022	36	35,139	0.05
CAD143,847	€100,000	5 January 2022	1	148	0.00
CAD436,342	€300,000	7 January 2022	2	4,231	0.01
CAD1,593,784	€1,100,000	8 February 2022	8	9,788	0.01
CAD4,800,000	US\$3,782,943	4 January 2022	43	17,069	0.00
CAD2,619	US\$2,045	20 January 2022	2	29	0.00
CAD700,000	US\$542,496	24 January 2022	7	11,663	0.03
CAD3,600,000	US\$2,810,702	27 January 2022	40	39,243	0.06
CHF1,043,881	€1,000,000	31 January 2022	9	8,686	0.01
CHF300,000	US\$327,532	3 January 2022	3	1,748	0.00
CHF1,100,000	US\$1,205,120	4 January 2022	12	2,266	0.00
CHF1,156	US\$1,260	20 January 2022	1	9	0.00
CHF200,000	US\$216,604	21 January 2022	2	3,017	0.01
CHF4,900,000	US\$5,332,292	25 January 2022	43	48,980	0.06
CLP50,000,000	US\$57,451	19 January 2022	1	1,091	0.00
CLP200,000,000	US\$229,948	7 February 2022	1	3,512	0.01
CNY8,000,000	US\$1,248,165	12 January 2022	6	9,017	0.03
CNY5,000,000	US\$782,756	26 January 2022	7	2,153	0.00
CNY7,000,000	US\$1,095,316	16 February 2022	7	2,059	0.00
€100,000	AUD156,224	4 January 2022	2	145	0.00
€200,000	AUD312,701	10 January 2022	2	129	0.00
€100,000	CAD142,747	7 January 2022	1	727	0.00
€100,000	CAD143,623	8 February 2022	1	112	0.00
€7,200,000	£6,030,835	4 January 2022	7	20,071	0.05
€100,000	£83,967	5 January 2022	1	3	0.00
€600,000	HUF220,916,853	20 January 2022	16	2,243	0.00
€500,000	JPY65,025,380	4 January 2022	5	3,952	0.00
€100,000	JPY13,040,900	5 January 2022	1	481	0.00
€200,000	JPY25,635,650	18 January 2022	2	4,872	0.02
€200,000	JPY25,698,852	24 January 2022	2	4,340	0.02
€3,600,000	JPY465,489,250	31 January 2022	43	53,193	0.13
€1,500,000	NOK14,982,967	3 January 2022	5	6,919	0.01
€200,000	NOK2,002,638	4 January 2022	2	374	0.00
€77,519	RON383,664	3 January 2022	1	12	0.00
€200,000	SEK2,051,393	3 January 2022	2	871	0.00
€300,000	SEK3,079,587	4 January 2022	3	1,033	0.00
€500,000	SEK5,124,166	25 January 2022	5	2,802	0.00
€200,000	US\$226,777	3 January 2022	2	677	0.00
€300,000	US\$340,646	4 January 2022	3	541	0.00
€200,000	US\$225,969	7 January 2022	2	1,503	0.00
€4,000,000	US\$4,524,470	10 January 2022	40	25,226	0.01
€9,534,214	US\$10,798,083	12 January 2022	58	46,785	0.03
€1,800,000	US\$2,036,081	13 January 2022	18	11,404	0.00
€1,943,517	US\$2,194,444	20 January 2022	17	16,599	0.04
€1,200,000	US\$1,356,629	24 January 2022	9	8,663	0.03
€63,378,789	US\$71,233,653	31 January 2022	8	885,197	1.69
€700,000	US\$791,858	18 February 2022	4	4,959	0.01
£50,000	AUD92,797	4 January 2022	1	254	0.00
£100,000	AUD186,051	5 January 2022	2	175	0.00
£50,000	AUD92,841	18 January 2022	1	216	0.00
£2,350,000	AUD4,358,848	28 January 2022	50	13,385	0.00
£250,000	AUD464,643	17 February 2022	5	691	0.00
£4,514,711	€5,374,468	4 January 2022	13	2,588	0.00
£170,217	€200,000	18 January 2022	2	3,021	0.01

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Multi Strategy Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
£508,244	€600,000	20 January 2022	2	5,770	0.01
£3,906,371	€4,600,000	31 January 2022	41	56,263	0.16
£50,000	JPY7,725,675	4 January 2022	1	631	0.00
£50,000	JPY7,775,350	5 January 2022	1	199	0.00
£1,400,000	JPY213,980,670	12 January 2022	29	37,823	0.11
£200,000	JPY30,228,007	21 January 2022	4	8,338	0.03
£1,200,000	US\$1,617,610	4 January 2022	8	7,721	0.01
£1,500,000	US\$2,025,957	5 January 2022	10	5,701	0.01
£7,750,000	US\$10,335,174	10 January 2022	154	161,603	0.31
£450,000	US\$595,593	14 January 2022	9	13,892	0.05
£50,000	US\$66,209	18 January 2022	1	1,511	0.00
£904,166	US\$1,200,442	20 January 2022	16	24,150	0.03
£850,000	US\$1,125,314	24 January 2022	9	25,906	0.07
£1,514,324	US\$2,023,758	31 January 2022	6	27,175	0.06
£1,650,000	US\$2,189,047	10 February 2022	11	45,486	0.09
HUF74,011,450	€200,000	20 January 2022	2	399	0.00
HUF10,000,000	US\$30,649	4 January 2022	1	193	0.00
HUF220,000,000	US\$673,832	19 January 2022	23	3,753	0.00
HUF10,000,000	US\$30,751	20 January 2022	1	45	0.00
HUF30,000,000	US\$91,700	16 February 2022	3	445	0.00
IDR3,000,000,000	US\$209,176	14 January 2022	1	1,644	0.01
ILS2,000,000	US\$634,718	9 February 2022	1	8,009	0.02
INR442,500,000	US\$5,858,299	18 January 2022	62	71,760	0.17
INR217,500,000	US\$2,888,389	16 February 2022	59	16,956	0.01
JPY305,343,853	US\$2,651,373	4 January 2022	7	285	0.00
JPY10,000,000	US\$86,842	5 January 2022	1	1	0.00
JPY260,000,000	US\$2,256,168	20 January 2022	33	2,001	0.00
KRW100,000,000	US\$83,864	20 January 2022	1	86	0.00
KRW200,000,000	US\$167,831	28 January 2022	3	35	0.00
MXN39,000,000	US\$1,895,477	3 January 2022	19	9,211	0.02
MXN218,000,000	US\$10,347,837	12 January 2022	245	282,712	0.45
MXN3,500,000	US\$167,225	24 January 2022	5	3,115	0.00
NOK13,196,229	€1,300,000	21 January 2022	15	16,912	0.06
NOK1,000,000	SEK1,002,415	18 January 2022	2	2,630	0.00
NOK6,000,000	SEK6,077,087	24 January 2022	10	8,763	0.02
NOK500,000	SEK511,208	27 January 2022	1	197	0.00
NOK2,000,000	US\$226,515	3 January 2022	3	273	0.00
NOK117,323	US\$13,168	20 January 2022	5	132	0.00
NOK1,000,000	US\$110,253	24 January 2022	3	3,098	0.01
NOK9,500,000	US\$1,060,709	27 January 2022	50	16,067	0.02
NZD106,257	AUD100,000	5 January 2022	1	39	0.00
NZD106,298	AUD100,000	2 February 2022	1	33	0.00
NZD600,000	US\$407,672	5 January 2022	3	3,097	0.01
NZD700,000	US\$478,470	6 January 2022	5	756	0.00
NZD100,000	US\$67,939	13 January 2022	1	515	0.00
NZD695	US\$472	20 January 2022	3	4	0.00
NZD8,100,000	US\$5,496,677	21 January 2022	92	47,544	0.10
PEN1,500,000	US\$366,879	24 January 2022	4	8,617	0.02
PLN459,790	€100,000	3 January 2022	1	335	0.00
PLN12,946,955	€2,800,000	10 January 2022	28	25,645	0.03
PLN6,019,944	€1,300,000	9 February 2022	9	9,919	0.02
PLN400,000	US\$98,271	3 January 2022	4	958	0.00
PLN200,000	US\$49,329	4 January 2022	2	283	0.00
PLN500,000	US\$122,148	7 January 2022	2	1,862	0.00
PLN4,700,000	US\$1,149,239	10 January 2022	27	16,210	0.03
PLN3,696	US\$906	20 January 2022	3	9	0.00
PLN10,800,000	US\$2,636,515	7 February 2022	12	36,053	0.08
PLN700,000	US\$170,522	7 March 2022	3	2,306	0.01
RON1,994,104	€400,000	3 January 2022	1	3,242	0.01
RON3,595,473	€722,481	2 February 2022	5	1,705	0.00
RON9,683	US\$2,212	20 January 2022	1	9	0.00
RUB22,500,000	US\$296,279	27 January 2022	4	2,692	0.01
SEK3,092,629	€300,000	25 January 2022	4	321	0.00
SEK513,380	NOK500,000	3 January 2022	1	7	0.00
SEK513,820	NOK500,000	4 January 2022	1	58	0.00
SEK1,027,265	NOK1,000,000	24 January 2022	3	133	0.00
SEK514,606	NOK500,000	27 January 2022	1	178	0.00
SEK1,000,000	US\$110,341	3 January 2022	2	112	0.00
SEK3,500,000	US\$384,337	10 January 2022	7	2,271	0.00
SEK1,000,000	US\$110,211	14 January 2022	2	252	0.00
SEK19,803	US\$2,171	20 January 2022	5	17	0.00
SEK2,500,000	US\$273,913	24 January 2022	6	2,265	0.00
SEK40,093,477	US\$4,419,064	31 January 2022	2	10,377	0.02
SEK5,500,000	US\$606,512	8 February 2022	3	1,152	0.00
SGD200,000	US\$147,890	3 January 2022	2	459	0.00
SGD500,000	US\$369,973	4 January 2022	3	898	0.00
SGD1,900,000	US\$1,391,063	12 January 2022	22	18,174	0.01
SGD1,600,000	US\$1,178,272	20 January 2022	18	8,394	0.01
SGD1,100,000	US\$804,503	8 February 2022	7	11,235	0.04
SGD1,900,000	US\$1,401,338	15 February 2022	7	7,608	0.02
THB27,870,371	US\$826,437	14 January 2022	10	7,794	0.01

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Multi Strategy Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
THB2,500,000	US\$74,722	4 February 2022	1	100	0.00
TRY300,000	US\$21,218	27 January 2022	3	852	0.00
TWD5,000,000	US\$180,105	25 January 2022	2	444	0.00
US\$6,427,610	AUD8,800,000	12 January 2022	37	29,373	0.04
US\$108,037	BRL600,000	4 January 2022	3	400	0.00
US\$1,970,171	CLP1,650,000,000	19 January 2022	108	38,306	0.04
US\$241,743	CLP200,000,000	7 February 2022	2	8,283	0.02
US\$1,627,730	COP6,400,000,000	27 January 2022	64	60,367	0.15
US\$549,202	COP2,200,000,000	10 February 2022	10	11,245	0.04
US\$9,833,659	€8,600,000	12 January 2022	18	51,424	0.10
US\$912,286	€800,000	18 February 2022	1	1,637	0.01
US\$2,578,382	£1,900,000	10 January 2022	14	4,977	0.00
US\$408,354	HUF130,000,000	19 January 2022	22	7,964	0.01
US\$1,557,621	HUF500,416,897	20 January 2022	132	16,514	0.00
US\$30,956	HUF10,000,000	16 February 2022	1	241	0.00
US\$370,393	INR27,500,000	18 January 2022	2	1,857	0.01
US\$1,036,879	INR77,500,000	16 February 2022	4	1,640	0.00
US\$5,308,550	JPY610,000,000	4 January 2022	24	11,198	0.03
US\$3,252,932	JPY374,462,637	5 January 2022	16	1,010	0.00
US\$440,277	JPY50,000,000	13 January 2022	5	6,038	0.00
US\$28,176,283	JPY3,216,467,594	20 January 2022	178	240,410	0.54
US\$614,743	JPY70,000,000	24 January 2022	6	6,754	0.00
US\$615,626	JPY70,000,000	28 February 2022	4	7,478	0.02
US\$7,392,627	KRW8,747,742,030	20 January 2022	49	48,795	0.14
US\$3,216,340	KRW3,800,000,000	28 January 2022	13	26,861	0.07
US\$2,441,008	KRW2,900,000,000	18 February 2022	39	8,220	0.01
US\$1,905,968	MXN39,000,000	3 January 2022	8	1,280	0.00
US\$24,467	MXN500,000	4 January 2022	1	52	0.00
US\$781,436	MXN16,000,000	12 January 2022	31	1,213	0.00
US\$170,480	NOK1,500,000	3 January 2022	2	389	0.00
US\$56,825	NOK500,000	27 January 2022	1	153	0.00
US\$112,717	NOK994,219	31 January 2022	2	34	0.00
US\$1,815,492	NZD2,600,000	21 January 2022	29	35,867	0.07
US\$251,593	PEN1,000,000	24 January 2022	4	1,263	0.00
US\$990,862	PHP50,000,000	11 January 2022	15	16,979	0.03
US\$988,053	PHP50,000,000	21 January 2022	28	15,723	0.03
US\$897,008	RUB66,200,000	27 January 2022	28	17,367	0.02
US\$55,356	SEK500,000	3 January 2022	1	130	0.00
US\$221,124	SEK2,000,000	4 January 2022	3	216	0.00
US\$278,608	SEK2,500,000	10 January 2022	5	2,459	0.01
US\$55,427	SEK500,000	14 January 2022	2	195	0.00
US\$44,222	SEK399,555	20 January 2022	3	85	0.00
US\$55,262	SEK500,000	24 January 2022	1	26	0.00
US\$165,989	SEK1,500,000	8 February 2022	3	262	0.00
US\$378,927	THB12,500,000	14 January 2022	2	4,770	0.01
US\$338,593	TRY3,557,747	27 January 2022	36	76,860	0.24
US\$180,641	TWD5,000,000	7 January 2022	2	261	0.00
US\$180,790	TWD5,000,000	25 January 2022	1	241	0.00
US\$377,744	ZAR6,000,000	3 January 2022	12	1,957	0.00
US\$156,766	ZAR2,500,000	4 January 2022	10	207	0.00
US\$158,400	ZAR2,500,000	20 January 2022	5	2,201	0.00
US\$31,453	ZAR500,000	3 February 2022	1	277	0.00
US\$631,341	ZAR10,000,000	7 February 2022	8	8,155	0.02
US\$249,248	ZAR4,000,000	7 March 2022	2	946	0.00
ZAR2,500,000	US\$154,410	20 January 2022	4	1,789	0.00
ZAR6,500,000	US\$403,210	7 February 2022	10	1,861	0.00
ZAR10,500,000	US\$646,086	7 March 2022	5	5,708	0.01
Total unrealised gain on forward currency contracts				3,568,062	6.81
Total financial assets at fair value through profit or loss - trading				17,326,124	33.09

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Multi Strategy Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Austria				France (continued)		
425	Arns AG	(544)	(0.00)	(2,431)	Credit Agricole SA	(1,204)	(0.00)
(88)	Erste Group Bank AG	(783)	(0.00)	1,441	Danone	(6,575)	(0.01)
35	Omv AG	(64)	(0.00)	142	Dassault Systemes	(407)	(0.00)
(137)	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	(3,679)	(0.01)	(31)	Edenred	(35)	(0.00)
96	Voestalpine AG	(263)	(0.00)	141	EDF	(344)	(0.00)
		(5,333)	(0.01)	(9)	Eiffage	(39)	(0.00)
	Belgium			(231)	Engie	(360)	(0.00)
(203)	Anheuser-Busch Inbev SA/NV	(50)	(0.00)	(298)	Faurecia	(850)	(0.00)
718	Colruyt SA	(5,417)	(0.01)	(2,162)	Getlink	(2,514)	(0.00)
(366)	Euronav SA	(439)	(0.00)	39	Ipsen SA	(196)	(0.00)
(232)	Galapagos NV	(599)	(0.00)	14	La Francaise Des Jeux Saem	(62)	(0.00)
(383)	Kbc Groep NV	(3,093)	(0.01)	(437)	Legrand SA	(3,866)	(0.01)
(666)	Ucb SA	(15,314)	(0.03)	(287)	Neoen SA	(451)	(0.00)
107	Umicore NPV	(1,556)	(0.00)	(659)	Orange SA	(150)	(0.00)
		(26,468)	(0.05)	(21)	Orpea	(37)	(0.00)
	Bermuda			(23)	Pernod-Ricard	(602)	(0.00)
(1,467)	Arch Capital Group Limited	(1,907)	(0.01)	(398)	Publicis Group	(2,058)	(0.01)
152	Hiscox Limited	(269)	(0.00)	32	Rubis Sca	(89)	(0.00)
		(2,176)	(0.01)	59	Sartorius Stedim Biotech	(235)	(0.00)
	Brazil			(75)	Scor Regroupe	(250)	(0.00)
130	XP Inc - Class A	(1,999)	(0.01)	23	Seb SA	(396)	(0.00)
	Canada			(72)	Societe Generale	(89)	(0.00)
52	Abcellera Biologics Inc	(1,670)	(0.00)	(103)	Sodexo	(455)	(0.00)
60	Alamos Gold Inc-Class A	(83)	(0.00)	(47)	ST. Gobain	(229)	(0.00)
44	Algonquin Power & Utilities Corporation	(53)	(0.00)	(309)	Technip Energies NV	(372)	(0.00)
(35)	Barrick Gold Corporation	(665)	(0.00)	(182)	Total SE	(5)	(0.00)
(1,063)	Brookfield Asset Manage-Cl A	(336)	(0.00)	(269)	Valeo SA	(834)	(0.00)
(141)	Cameco Corporation	(481)	(0.00)	(440)	Vallourec SA	(802)	(0.00)
(38)	Canadian Natural Resources Limited	(840)	(0.00)	(75)	Vinci SA	(253)	(0.00)
82	Canadian Pacific Railway Limited	(328)	(0.00)	173	Worldline SA	(911)	(0.00)
36	Canadian Solar Inc	(381)	(0.00)			(26,024)	(0.03)
(97)	Cenovus Energy Inc	(418)	(0.00)		Germany		
310	Equinox Gold Corporation	(1,311)	(0.00)	60	Adidas AG	(1,509)	(0.00)
(52)	Fortis Inc	(434)	(0.00)	174	Aixtron AG	(760)	(0.00)
(8)	Franco-Nevada Corporation	(55)	(0.00)	(8)	Allianz SE	(40)	(0.00)
(4,037)	Gildan Activewear Inc	(21,396)	(0.04)	7	Basf SE	(93)	(0.00)
(139)	Imperial Oil Limited	(2,929)	(0.01)	179	Bayer AG	(165)	(0.00)
213	Lululemon Athletica Inc_Barclays	(4,253)	(0.01)	32	Bayerische Motoren Werke AG	(24)	(0.00)
28	Lululemon Athletica Inc_JPM	(1,171)	(0.00)	740	Beiersdorf AG	(4,422)	(0.01)
55	Manulife Financial Corporation	(88)	(0.00)	(234)	Commerzbank AG	(220)	(0.00)
(82)	Pembina Pipeline Corporation	(664)	(0.00)	(409)	CTS Eventim AG & Co Kgaa	(3,203)	(0.01)
496	Ritchie Bros Auctioneers Company	(3,249)	(0.01)	103	Daimler AG	(689)	(0.00)
8	Rogers Communications Inc-Class B	(36)	(0.00)	285	Delivery Hero AG	(3,889)	(0.01)
6	Shopify Inc - Class A_Barclays	(57)	(0.00)	1,216	Deutsche Bank AG	(297)	(0.00)
4	Shopify Inc - Class A_JPM	(260)	(0.00)	413	Deutsche Telekom AG	(520)	(0.00)
38	Silver Standard Resources Inc	(48)	(0.00)	217	Deutsche Wohnen AG	(805)	(0.00)
(62)	Silver Wheaton Corporation	(51)	(0.00)	79	E.ON AG	(2)	(0.00)
(192)	Suncor Energy Inc	(922)	(0.00)	564	Evonik Industries AG	(431)	(0.00)
(68)	TC Energy Corporation	(297)	(0.00)	(199)	Evotec SE	(1,780)	(0.01)
(87)	Tfi International Inc	(180)	(0.00)	(220)	Fraport AG	(616)	(0.00)
		(42,656)	(0.07)	(2,636)	Freenet AG	(6,968)	(0.02)
	Denmark			(58)	Fresenius Medical Care AG & Co Kgaa	(17)	(0.00)
91	Ambu AS	(561)	(0.00)	(72)	Fresenius SE & Co Kgaa	(116)	(0.00)
50	Carlsberg AS	(402)	(0.00)	(3)	Gerresheimer AG	(7)	(0.00)
43	CHR Hansen Holding AS	(474)	(0.00)	(78)	Hannover Rueckversicheru-REG	(1,186)	(0.00)
(22)	Coloplast-Class B Shares	(196)	(0.00)	1,176	Hellomfresh AG	(12,942)	(0.03)
(2,268)	Danske Bank AS	(399)	(0.00)	(90)	Henkel AG & Co Kgaa	(186)	(0.00)
530	GN Store Nord AS	(6,253)	(0.01)	709	Infineon Technologies AG	(978)	(0.00)
232	H Lundbeck AS	(1,289)	(0.00)	(29)	K plus S AG	(91)	(0.00)
98	ISS AS	(105)	(0.00)	68	Knorr-Bremse AG	(837)	(0.00)
(512)	Jyske Bank	(2,604)	(0.01)	66	Lanxess AG	(591)	(0.00)
43	Orsted AS	(571)	(0.00)	3	Leg Immobilien SE	(35)	(0.00)
152	Pandora AS	(1,121)	(0.00)	15	Mtu Aero Eng. Hldg AG	(293)	(0.00)
138	Royal Unibrew AS	(325)	(0.00)	(1)	Nemetschek AG	-	(0.00)
25	Simcorp A/S	(810)	(0.00)	3,421	Prosieben Sat 1 Media SE	(11,971)	(0.02)
146	Vestas Wind Systems AS	(706)	(0.00)	(707)	Puma AG	(3,496)	(0.01)
		(15,816)	(0.02)	(7)	Rational AG	(1,785)	(0.01)
	Finland			448	Rheinmetall AG	(338)	(0.00)
(1,161)	Elisa Oyj	(7,678)	(0.02)	39	SAP SE	(104)	(0.00)
66	Huhtamaki Oyj	(276)	(0.00)	91	Siemens AG	(17)	(0.00)
1,645	Kesko Oyj	(3,826)	(0.01)	1,363	Siemens Energy AG	(1,619)	(0.00)
(563)	Kojamo Oyj	(1,368)	(0.00)	(108)	Siemens Healthineers AG	(472)	(0.00)
(464)	Metso Outotec Oyj	(471)	(0.00)	33	Tag Immobilien AG	(114)	(0.00)
72	Neste Oil Oyj	(412)	(0.00)	(102)	Thyssenkrupp AG	(47)	(0.00)
40	Nokian Renkaat Oyj	(56)	(0.00)	12,074	Tui AG	(11,487)	(0.02)
(1,456)	Orion Oyj	(682)	(0.00)	(568)	Uniper AG	(6,950)	(0.01)
548	Sampo Oyj-Class A	(479)	(0.00)	2	VW Stock	(71)	(0.00)
(324)	Valmet Corporation	(746)	(0.00)			(82,183)	(0.16)
		(15,994)	(0.03)		Ireland		
	France			(166)	Accenture Plc-Class A	(8,985)	(0.02)
(79)	Adp Promesses	(389)	(0.00)	627	Alkermes Plc	(5,173)	(0.01)
(675)	Amundi SA	(95)	(0.00)	26	Cimpress Plc	(633)	(0.00)
(24)	Arkema	(82)	(0.00)	(48)	CRH Plc	(289)	(0.00)
(99)	BNP Paribas	(314)	(0.00)	115	DCC Plc	(83)	(0.00)
(2)	Capgemini SA	(94)	(0.00)	198	Keywords Studios Plc	(177)	(0.00)
13	Casino Guichard Perrachon	(2)	(0.00)	25	Medtronic plc	(618)	(0.00)
(68)	Cie Generale Des Etablissements Michelin	(378)	(0.00)			(15,958)	(0.03)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps (continued)				Equity swaps (continued)			
Israel				Japan (continued)			
(11)	Check Point Software Technology Company	(51)	(0.00)	(600)	Nextage Company Limited	(895)	(0.00)
612	Fiverr International Limited	(8,579)	(0.02)	400	NGK Insulators Limited	(114)	(0.00)
(126)	Global-E Online Limited	(14)	(0.00)	600	Nichirei Corporation	(721)	(0.00)
(2)	Monday.com Limited	(68)	(0.00)	500	Nihon M&A Center Inc	(2,338)	(0.01)
243	Plus500 Limited	(210)	(0.00)	400	Nippon Paint Company Limited	(413)	(0.00)
(8)	Solaredge Technologies Inc_Barclays	(106)	(0.00)	100	Nippon Shinyaku Company Limited	(982)	(0.00)
26	Solaredge Technologies Inc_JPM	(997)	(0.00)	(100)	Nissan Chemical Corporation	(669)	(0.00)
11	Wix.com Limited	(719)	(0.00)	(100)	NOF Corporation	(17)	(0.00)
(218)	Zim Integrated Shipping Services Limited	(1,621)	(0.00)	200	Orient Corporation	(27)	(0.00)
		(12,365)	(0.02)	400	Peptidream Inc	(1,069)	(0.00)
Italy				200	Plaid Inc	(163)	(0.00)
(1,769)	A2A SpA	(1,219)	(0.00)	200	Pola Orbis Holdings Inc	(679)	(0.00)
(108)	Amplifon SpA	(1,929)	(0.01)	(100)	Saizeriya Company Limited	(634)	(0.00)
(179)	Assicurazioni Generali SpA	(1,419)	(0.00)	(400)	Sankyo Company Limited	(632)	(0.00)
(208)	Atlantia SpA	(627)	(0.00)	200	Santen Pharmaceutical Company Limited	(299)	(0.00)
(4,338)	Banco BPM SpA	(1,642)	(0.00)	400	Sapporo Holdings Limited	(469)	(0.00)
(892)	Bper Banca	(87)	(0.00)	100	Sega Sammy Holdings Inc	(122)	(0.00)
(540)	Eni SpA	(2,592)	(0.01)	100	Seibu Holdings Inc	(190)	(0.00)
(378)	Hera SpA	(401)	(0.00)	1,500	Seven Bank Limited	(12)	(0.00)
(2,576)	Infrastructure Wireless Italiana SpA	(3,457)	(0.01)	100	Softbank Group Corporation	(1,078)	(0.00)
6,189	Intesa Sanpaolo SpA	(1,344)	(0.00)	(200)	Sumitomo Corporation	(224)	(0.00)
(212)	Italgas SpA	(261)	(0.00)	100	Sumitomo Heavy Industries Limited	(383)	(0.00)
(121)	Mediobanca SpA	(546)	(0.00)	400	Suntory Beverage & Food Limited	(219)	(0.00)
285	Moncler SpA	(360)	(0.00)	(100)	Sysmex Corporation	(3,148)	(0.01)
(336)	Pirelli & C SpA	(701)	(0.00)	300	Taisei Corporation	(435)	(0.00)
(86)	Poste Italiane SpA	(437)	(0.00)	200	Takara Bio Inc	(563)	(0.00)
(391)	Prismian SpA	(2,655)	(0.01)	100	Taijin Limited	(104)	(0.00)
(1,225)	Recordati SpA	(14,808)	(0.03)	1,600	Tokyo Electric Power Company Inc	(750)	(0.00)
(130)	Snam Rete Gas	(153)	(0.00)	(300)	Tokyo Steel Manufacturing Company Limited	(476)	(0.00)
(3,047)	Terna SpA	(2,342)	(0.01)	(100)	Trend Micro Inc	(738)	(0.00)
		(36,980)	(0.08)	200	Ushio Inc	(123)	(0.00)
Japan				(800)	Wacom Company Limited	(1,016)	(0.00)
100	Aeon Financial Service Company Limited	(119)	(0.00)	100	West Holdings Corporation	(878)	(0.00)
(100)	AGC Inc	(617)	(0.00)	300	Workman Company Limited	(4,266)	(0.01)
(100)	Ajinomoto Company Inc	(36)	(0.00)	1,000	Yamazaki Baking Company Limited	(2,493)	(0.01)
300	Ana Holdings Inc	(1,051)	(0.00)	100	Zensho Holdings Company Limited	(21)	(0.00)
200	Asahi Group Holdings Limited	(311)	(0.00)			(65,794)	(0.12)
400	Asics Corporation	(754)	(0.00)	Jersey			
400	Askul Corporation	(437)	(0.00)	3,366	Centamin Plc	(684)	(0.00)
(100)	Azbil Corporation	(412)	(0.00)	205	Clarivate Plc	(884)	(0.00)
600	Capcom Company Limited	(1,757)	(0.01)	59	Novocure Limited	(5,541)	(0.01)
200	Casio Computer Company Limited	(256)	(0.00)			(7,109)	(0.01)
300	Citizen Watch Company Limited	(21)	(0.00)	Luxembourg			
100	Cyber Agent Inc	(65)	(0.00)	(549)	Aperam	(2,810)	(0.01)
400	Daiichi Corporation	(216)	(0.00)	1,869	Arrival SA	(3,395)	(0.01)
(200)	Daiichi Sankyo Company Limited	(324)	(0.00)	6	Eurofins Scientific	(46)	(0.00)
(200)	Dip Corporation	(1,765)	(0.01)	7	Grand City Properties	(14)	(0.00)
(200)	Dowa Holdings Company Limited	(23)	(0.00)	(47)	Millicom International Cellular SA	-	(0.00)
200	Eisai Company Limited	(3,204)	(0.01)	(175)	Tenaris SA	(3,259)	(0.01)
100	EN-Japan Inc	(738)	(0.00)			(9,524)	(0.03)
300	Fuji Oil Company Limited	(1,649)	(0.00)	Malta			
400	GungHo Online Entertainment	(388)	(0.00)	269	Kindred Group Plc	(977)	(0.00)
300	H I S Company Limited	(1,741)	(0.01)	Netherlands			
200	Haseko Corporation	(91)	(0.00)	(507)	Abn Amro Group NV	(1,295)	(0.00)
(600)	Hazama Ando Corporation	(18)	(0.00)	(5,041)	Aegion NV	(1,840)	(0.00)
600	Hino Motors Limited	(129)	(0.00)	(1,106)	Aercap Holdings NV	(5,607)	(0.01)
500	Hulic Company Limited	(320)	(0.00)	60	Akzo Nobel NV	(290)	(0.00)
(400)	IIDA Group Holdings Company Limited	(477)	(0.00)	(649)	Alfen NV	(5,696)	(0.01)
200	Isuzu Motors Limited	(123)	(0.00)	(207)	Argenx SE	(13,107)	(0.03)
200	Ito En Limited	(175)	(0.00)	30	ASM International NV	(986)	(0.00)
(100)	Japan Steel Works Limited	(1,071)	(0.00)	(554)	Asmi Holding NV	(461)	(0.00)
200	JCR Pharmaceuticals Company Limited	(1,782)	(0.01)	(422)	BE Semiconductor Industries	(5,648)	(0.01)
1,200	JGC Holdings Corporation	(583)	(0.00)	(13)	DSM NV	(2,128)	(0.01)
(100)	JMDC Inc	(2,918)	(0.01)	43	Euronext NV	(279)	(0.00)
(100)	JSR Corporation	(899)	(0.00)	150	Flow Traders	(428)	(0.00)
(500)	Kagome Company Limited	(165)	(0.00)	(817)	Heineken NV	(5,699)	(0.01)
(100)	Kamigumi Company Limited	(70)	(0.00)	(9)	Imcd Group NV	(156)	(0.00)
(100)	Kawasaki Kisen Kaisha Limited	(3,048)	(0.01)	1,193	Ing Groep NV	(1,423)	(0.00)
200	Keihan Electric Railway Company	(967)	(0.00)	542	Just Eat Takeaway.Com NV	(7,213)	(0.02)
100	Keiyo Corporation	(202)	(0.00)	(559)	Nn Group NV	(3,850)	(0.01)
200	Kewpie Corporation	(7)	(0.00)	(12)	Nxp Semiconductors NV	(455)	(0.00)
100	Kinden Corporation	(135)	(0.00)	(247)	Philips Electronics NV	(442)	(0.00)
100	Kobayashi Pharmaceutical Company	(1,120)	(0.00)	1,295	Postnl	(385)	(0.00)
(100)	Kobe Bussan Company Limited	(613)	(0.00)	(389)	Prosus NV	(684)	(0.00)
1,000	Kobe Steel Limited	(1,387)	(0.00)	140	Randstad NV	(385)	(0.00)
200	Kura Corporation	(165)	(0.00)	1,427	Royal Dutch Shell Plc	(320)	(0.00)
(200)	Kyoritsu Maintenance Company Limited	(643)	(0.00)	281	Shop Apotheke Europe NV	(7,381)	(0.02)
100	Kyowa Kirin Company Limited	(517)	(0.00)	(35)	Signify NV	(22)	(0.00)
100	Kyushu Railway Company	(297)	(0.00)	(54)	Universal Music Group	(6)	(0.00)
1,000	Lion Corporation	(2,207)	(0.01)			(66,609)	(0.13)
300	McDonalds Holdings Company Japan	(19)	(0.00)	Norway			
(100)	Mitsubishi Corporation	(525)	(0.00)	76	Aker BP ASA	(428)	(0.00)
700	Mitsubishi HC Capital Inc	(24)	(0.00)	233	DNB Bank ASA	(210)	(0.00)
100	Mitsubishi Heavy Industries Limited	(141)	(0.00)	(359)	Equinor ASA	(104)	(0.00)
1,700	Mitsubishi Motors Corporation	(634)	(0.00)	2,393	Kahoot! ASA	(2,637)	(0.01)
(100)	Mitsui & Company Limited	(216)	(0.00)	362	Mowi ASA	(86)	(0.00)
100	Mitsui Fudosan Company Limited	(272)	(0.00)	20,110	NEL ASA	(4,683)	(0.01)
100	Mizuho Financial Group Inc	(64)	(0.00)				
100	Namco Bandai Limited	(412)	(0.00)				
(200)	Nexon Company Limited	(114)	(0.00)				

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Norway (continued)				Switzerland (continued)		
(1,960)	Orkla ASA	(803)	(0.00)	(59)	Idorsia Limited	(121)	(0.00)
(1,210)	Salmar ASA	(1,835)	(0.01)	1,825	International Workplace Group Plc	(62)	(0.00)
661	Scatec ASA	(2,197)	(0.01)	72	Julius Baer Holding AG	(262)	(0.00)
74	Schibsted ASA	(76)	(0.00)	50	Kuehne & Nagel International AG	(1,093)	(0.00)
(210)	Storebrand ASA	(81)	(0.00)	(16)	Lafargeholcim Limited	(31)	(0.00)
763	Telenor ASA	(940)	(0.00)	(53)	Lonza Group AG	(146)	(0.00)
(222)	Tomra Systems ASA	(6,010)	(0.01)	(8)	Nestle SA	(3)	(0.00)
104	Yara International ASA	(115)	(0.00)	(11)	Partners Group Holding AG	(627)	(0.00)
		(20,205)	(0.05)	(6)	Roche Holding AG	(15)	(0.00)
	Panama			45	Schindler Holding	(1,838)	(0.01)
(1,471)	Copa Holdings SA-Class A _Barclays	(9,362)	(0.02)	(645)	Sig Combibloc Group	(2,482)	(0.01)
(67)	Copa Holdings SA-Class A _JPM	(375)	(0.00)	70	Sonova Holding AG	(402)	(0.00)
		(9,737)	(0.02)	(347)	Stmicroelectronics NV	(4,281)	(0.01)
	Peru			(8)	Swiss Life Holding	(901)	(0.00)
59	Credicorp Limited	(418)	(0.00)	18	Swiss Prime Site	(76)	(0.00)
	Portugal			77	Swisscom AG	(1,526)	(0.00)
(241)	Edp-Energias De Portugal SA	(329)	(0.00)	4	Te Connectivity Limited	(7)	(0.00)
236	Galp Energia Sgps SA	(113)	(0.00)	2	VAT Group AG	(14)	(0.00)
		(442)	(0.00)	3	Zur Rose AG	(133)	(0.00)
	Puerto Rico			(26)	Zurich Airport	(456)	(0.00)
336	Popular Inc	(1,005)	(0.00)	26	Zurich Financial Services AG	(183)	(0.00)
	Russia					(23,422)	(0.05)
884	Yandex NV-A	(13,941)	(0.03)		United Arab Emirates		
	South Korea			661	Network International Holdings Limited	(98)	(0.00)
(440)	Coupang Inc	(145)	(0.00)		United Kingdom		
	Spain			(217)	Abcam plc	(165)	(0.00)
(46)	Acciona SA	(481)	(0.00)	(280)	Admiral Group Plc	(522)	(0.00)
(975)	Acerinox SA	(482)	(0.00)	(7)	Anglo American Plc	(13)	(0.00)
(323)	Acs Actividades Cons Y Services	(536)	(0.00)	15	Aon Plc	(84)	(0.00)
(65)	Aena Sme SA	(210)	(0.00)	(432)	Aptiv Plc-Barclays	(263)	(0.00)
(57)	Amadeus IT Group SA	(222)	(0.00)	(27)	Aptiv Plc-JPM	(145)	(0.00)
66	Atlantica Sustainable Infrastructure Plc	(102)	(0.00)	752	Ashmore Group Plc	(1,396)	(0.00)
(1,290)	Banco Bilbao Vizcaya Argentaria SA	(220)	(0.00)	(47)	Associated British Foods Plc	(46)	(0.00)
(3,684)	Banco Santander SA	(707)	(0.00)	(326)	Astrazeneca plc	(1,283)	(0.00)
(598)	Edp Renovaveis SA	(587)	(0.00)	3	Atlassian Corporation Plc-Class A	(71)	(0.00)
(1,190)	Enagas	(1,752)	(0.01)	(1,762)	Auto Trader Group Plc	(3,821)	(0.01)
(41)	Endesa SA	(56)	(0.00)	(8,438)	B&M European Value Retail SA	(9,147)	(0.02)
(917)	Ferrovial SA	(1,569)	(0.00)	2,224	Barclays Plc	(246)	(0.00)
2,664	Grifols SA	(12,730)	(0.03)	(2,022)	Barratt Developments Plc	(883)	(0.00)
(587)	Mapfre SA	(20)	(0.00)	(81)	Bellway Plc	(30)	(0.00)
420	Repsol Ypf SA	(199)	(0.00)	16	Berkeley Group Holding Plc	(45)	(0.00)
(344)	Solaria Energia Y Medio Ambi	(632)	(0.00)	2,160	Bp plc	(385)	(0.00)
587	Telefonica SA	(150)	(0.00)	(3,118)	Britvic Plc	(3,484)	(0.01)
		(20,655)	(0.04)	(17,516)	BT Group Plc	(3,937)	(0.01)
	Sweden			(671)	Bunzl Plc	(2,006)	(0.01)
(51)	Atlas Copco AB-Class A	(390)	(0.00)	1,989	Burberry Group Plc	(2,589)	(0.01)
(13)	Autoliv Inc	(189)	(0.00)	(4,656)	Capri Holdings Limited	(40,277)	(0.08)
(359)	Avanza Bank Holding AB	(2,084)	(0.01)	70	Ceres Power Holdings Plc	(74)	(0.00)
496	Billerudkorsnas AB	(511)	(0.00)	48	Close Brothers Group Plc	(101)	(0.00)
(51)	Boliden AB	(43)	(0.00)	(488)	Compass Group	(924)	(0.00)
403	Elekta AB-Class B	(176)	(0.00)	10,349	Convatec Group Plc	(4,123)	(0.01)
(638)	EQT AB	(7,741)	(0.02)	1,953	Countryside Properties Plc	(269)	(0.00)
(1,007)	Essity Aktiebolag	(1,401)	(0.00)	(710)	Cranswick Plc	(626)	(0.00)
(28)	Evolution Gaming Group	(535)	(0.00)	(217)	Croda International Plc	(7,015)	(0.02)
(320)	Fastighets AB Balder-Class B	(3,529)	(0.01)	(45)	CVS Group Plc	(23)	(0.00)
(428)	Hennes & Mauritz AB	(385)	(0.00)	(61)	Dechra Pharmaceuticals Plc	(1,371)	(0.00)
(128)	Hexagon AB	(94)	(0.00)	643	Deliveroo Holdings Plc	(92)	(0.00)
(2,520)	Husqvarna AB-Class B	(7,319)	(0.02)	575	Direct Line Insurance Plc	(131)	(0.00)
1,098	Intrum AB	(4,689)	(0.01)	153	Dr. Martens Plc	(42)	(0.00)
8	Lundin Energy AB	(1)	(0.00)	(26)	Dunelm Group Plc	(35)	(0.00)
(68)	SaAB AB-Class B	(35)	(0.00)	(1,174)	Electrocomponents Plc	(3,032)	(0.01)
(18)	Sagax AB-Class B	(45)	(0.00)	404	Evraz plc	(114)	(0.00)
868	Securitas AB	(1,297)	(0.00)	41	Games Workshop Group plc	(800)	(0.00)
343	Skandinaviska Enskilda Banken-Class A	(522)	(0.00)	16	Genus Plc	(132)	(0.00)
(849)	Skanska AB	(1,207)	(0.00)	(70)	Greggs Plc	(677)	(0.00)
171	SKF AB	(74)	(0.00)	242	Hargreaves Lansdown plc	(882)	(0.00)
565	Spotify Technology Sa	(10,918)	(0.02)	9	Hikma Pharmaceuticals Plc	(39)	(0.00)
793	Stillfront Group AB	(1,685)	(0.00)	1,902	Homeserve Plc	(7,855)	(0.02)
5,212	Svenska Handelsbkn Series A NPV	(834)	(0.00)	(235)	HSBC Holdings Plc	(16)	(0.00)
288	Swedbank AB	(279)	(0.00)	861	IG Group Holdings Plc	(843)	(0.00)
(54)	Swedish Orphan Biovitrum AB	(18)	(0.00)	(922)	IMI Plc	(3,751)	(0.01)
5,063	Telia Company AB	(1,088)	(0.00)	(1,294)	Inchcape Plc	(2,413)	(0.01)
		(47,089)	(0.09)	(1,800)	Informa Plc	(249)	(0.00)
	Switzerland			(71)	Intercontinental Hotels Group Plc	(77)	(0.00)
(496)	ABB Limited	(519)	(0.00)	45,605	International Consolidated Airlines Group SA	(9,572)	(0.02)
193	Adeco Group AG	(1,793)	(0.01)	(34)	International Game Technology Plc	(620)	(0.00)
(91)	Alcon Inc	(768)	(0.00)	(68)	Intertek Group Plc	(27)	(0.00)
(4)	Chubb Limited	(43)	(0.00)	(1,600)	Jd Sports Fashion	(15)	(0.00)
402	Cie Financiere Richemont	(115)	(0.00)	1,394	John Wood Group plc	(756)	(0.00)
(9)	Coca-Cola AG	(10)	(0.00)	(7)	Linde Plc	(79)	(0.00)
(20)	Erms-Chemie Holding AG	(3,936)	(0.01)	2,104	M&G plc	(533)	(0.00)
658	Ferrexpo Plc	(1,060)	(0.00)	5,716	Melrose Industries Plc	(1,731)	(0.01)
(3)	Fischer (Georg)-Registered	(402)	(0.00)	147	Michael Page International Plc	(6)	(0.00)
(4)	Geberit AG	(88)	(0.00)	170	National Grid	(50)	(0.00)
(118)	Glencore International plc	(29)	(0.00)	(55)	Next Plc	(211)	(0.00)
				198	Nomad Foods Limited	(247)	(0.00)
				(76)	Oxford Nanopore Technolo	(13)	(0.00)
				(534)	Pearson Plc	(76)	(0.00)
				172	Pennon Group Plc	(151)	(0.00)
				(131)	Pentair Plc	(59)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United Kingdom (continued)				United States (continued)		
153	Prudential Plc	(72)	(0.00)	(8)	Archer-Daniels-Midland Company_JPM	(33)	(0.00)
(1,323)	Reckitt Benckiser Group Plc	(7,596)	(0.02)	(1,272)	Arconic Corporation	(4,961)	(0.01)
(1,835)	Redrow Plc	(817)	(0.00)	14	Arcoxa Inc	(90)	(0.00)
62	Renishaw Plc	(136)	(0.00)	(4)	Arena Pharmaceuticals Inc	(141)	(0.00)
(417)	Rightmove Plc	(508)	(0.00)	(176)	Arthur J Gallagher & Company	(375)	(0.00)
(12,988)	Rolls-Royce Holdings Plc	(4,163)	(0.01)	81	Artisan Partners Asset Management Inc-Class A	(279)	(0.00)
(3,821)	Rotork Plc	(570)	(0.00)	(35)	Arvinas Inc	(61)	(0.00)
900	S4 Capital plc	(1,144)	(0.00)	(13)	Asana Inc - Class A	(49)	(0.00)
(73)	Sage Group Plc	(27)	(0.00)	3	Assurant Inc	(11)	(0.00)
(543)	Severn Trent Plc	(2,873)	(0.01)	383	At&T Inc	(980)	(0.00)
(45)	Smith & Nephew plc	(38)	(0.00)	(5)	Atmos Energy Corporation	(70)	(0.00)
888	SSP Group Plc	(238)	(0.00)	21	Autodesk Inc	(174)	(0.00)
(1,950)	St James's Place Plc	(7,738)	(0.02)	(10)	Automation Inc	(7)	(0.00)
(891)	Standard Chartered Plc	(224)	(0.00)	(1)	Autozone Inc	(719)	(0.00)
3,981	Standard Life Aberdeen Plc	(2,058)	(0.00)	2	Avis Budget Group Inc	(135)	(0.00)
(497)	Stellantis NV	(151)	(0.00)	20	Avnet Inc	(40)	(0.00)
911	Tate & Lyle Plc	(820)	(0.00)	(2,460)	Axos Financial Inc	(7,495)	(0.02)
323	Taylor Wimpey Plc	(4)	(0.00)	(426)	Baker Hughes Company - Class A	(801)	(0.00)
(22,722)	Tesco Plc	(12,540)	(0.03)	9	Bank Of America Corporation	(31)	(0.00)
(4,435)	Thg Plc	(76)	(0.00)	1,478	Bank of Hawaii Corporation	(6,001)	(0.01)
3,242	Trainline Plc	(943)	(0.00)	(549)	BankUnited Inc_Barcays	(500)	(0.00)
(800)	Unilever Plc	(250)	(0.00)	(177)	BankUnited Inc_JPM	(4,721)	(0.01)
18	United Utilities Group Plc	(4)	(0.00)	(37)	Bath & Body Works Company	(171)	(0.00)
18,388	Virgin Money Uk plc	(2,891)	(0.01)	(227)	Bausch Healimitedh Companies Inc	(1,372)	(0.00)
153	Weir Group Plc	(426)	(0.00)	(1,476)	Beacon Roofing Supply Inc _Barclays	(8,133)	(0.02)
2,592	WH Smith Plc	(4,382)	(0.01)	(5)	Beacon Roofing Supply Inc _JPM	(119)	(0.00)
1,437	Whitbread Plc	(2,877)	(0.01)	36	Best Buy Company Inc	(459)	(0.00)
(419)	WPP Plc	(865)	(0.00)	(24)	Bill.com Holdings Inc	(889)	(0.00)
		(175,121)	(0.38)				
	United States			(283)	Biohaven Pharmaceutical Holding Company Limited_Barcays	(3,748)	(0.01)
104	1Life Healthcare Inc	(1,442)	(0.00)	(79)	Biohaven Pharmaceutical Holding Company Limited_JPM	(2,332)	(0.01)
(80)	3M Company _Barclays	(191)	(0.00)	(23)	Biomarin Pharmaceutical Inc _Barclays	(94)	(0.00)
28	3M Company _JPM	(127)	(0.00)	(137)	Biomarin Pharmaceutical Inc _JPM	(1,426)	(0.00)
3,236	8X8 Inc	(19,966)	(0.04)	(382)	BJS Wholesale Club Holdings Inc	(2,716)	(0.01)
(25)	Abbvie Inc	(456)	(0.00)	26	Block Inc	(1,299)	(0.00)
(188)	Abiomed Inc	(3,046)	(0.01)	(113)	Bloom Energy Corporation	(119)	(0.00)
73	ABM Industries Inc	(609)	(0.00)	(74)	Blueprint Medicines Corporation	(835)	(0.00)
(265)	Acadia Pharmaceuticals Inc	(765)	(0.00)	(371)	Booz Allen Hamilton Holdings	(438)	(0.00)
508	Adagio Therapeutics Inc	(4,607)	(0.01)	16	Boston Beer Company Inc	(4,921)	(0.01)
60	Adaptive Biotechnologies Corporation	(1,228)	(0.00)	141	Boston Scientific Corporation	(90)	(0.00)
(1,831)	Adient Plc_Barcays	(10,097)	(0.02)	26	Bright Horizons Family Solutions LLC	(439)	(0.00)
(33)	Adient Plc_JPM	(283)	(0.00)	45	Brinks Company	(340)	(0.00)
8	Adobe Inc	(564)	(0.00)	(45)	Bristol-Myers Squibb Company	(191)	(0.00)
(790)	Advance Auto Parts Inc_Barcays	(6,006)	(0.01)	(24)	Brown & Brown Inc	(83)	(0.00)
(4)	Advance Auto Parts Inc_JPM	(116)	(0.00)	71	Brown-Forman Corporation-Class B	(152)	(0.00)
(238)	Advanced Drainage Systems Inc	(5,446)	(0.01)	(881)	Bunge Limited _Barclays	(4,160)	(0.01)
32	Advanced Energy Industries Inc	(237)	(0.00)	(5)	Bunge Limited _JPM	(55)	(0.00)
27	Aerovironment Inc	(410)	(0.00)	(73)	Burlington Stores Inc _Barclays	(560)	(0.00)
(75)	Affirm Holdings Inc	(1,017)	(0.00)	1	Burlington Stores Inc _JPM	(1)	(0.00)
258	AGCO Corporation	(2,353)	(0.01)	2	Cable One Inc	(113)	(0.00)
(205)	Airbnb Inc-Class A_Barcays	(1,117)	(0.00)	28	Cabot Corporation	(173)	(0.00)
(18)	Airbnb Inc-Class A_JPM	(496)	(0.00)	63	Caesars Entertainment Inc	(57)	(0.00)
(518)	Akamai Technologies Inc	(4,810)	(0.01)	59	Callaway Golf Company	(114)	(0.00)
1,583	Alaska Air Group Inc	(3,435)	(0.01)	82	Cannae Holdings Inc	(211)	(0.00)
(75)	Alcoa Upstream Corporation	(1,061)	(0.00)	877	Capital One Financial Corporation	(11,677)	(0.02)
44	Align Technology Inc	(661)	(0.00)	70	Cardinal Health Inc	(403)	(0.00)
(205)	Allegiant Travel Company_Barcays	(1,275)	(0.00)	(87)	Carlisle Companies Inc	(1,604)	(0.00)
(22)	Allegiant Travel Company_JPM	(1,512)	(0.00)	720	Carmax Inc	(5,402)	(0.01)
(332)	Allete Inc	(1,358)	(0.00)	(344)	Carnival Corporation	(370)	(0.00)
(426)	Alliant Energy Corporation_Barcays	(1,985)	(0.01)	(545)	Carrier Global Corporation	(586)	(0.00)
(17)	Alliant Energy Corporation_JPM	(227)	(0.00)	423	Carvana Company	(7,514)	(0.02)
36	Allison Transmission Holding Inc	(227)	(0.00)	(19)	Catalent Inc	(191)	(0.00)
450	Allogene Therapeutics Inc	(495)	(0.00)	43	Caterpillar Inc	(74)	(0.00)
1	Alphabet Inc - Class A	(2)	(0.00)	(3,616)	Cathay General Bancorp	(1,239)	(0.00)
38	Altra Industrial Motion Corporation	(270)	(0.00)	(34)	CBRE Group Inc - Class A	(1,006)	(0.00)
5	Amedisys Inc	(625)	(0.00)	25	CDK Global Inc	(147)	(0.00)
49	Amerco electrical Distributors Limited	(204)	(0.00)	(90)	CDW Corporation/De	(1,403)	(0.00)
18,513	American Airlines Group Inc	(22,356)	(0.04)	(26)	Centerpoint Energy Inc	(42)	(0.00)
(1,187)	American Eagle Outfitters Inc	(2,625)	(0.01)	14	Cerence Inc	(610)	(0.00)
(291)	Amerisourcebergen Corporation	(3,147)	(0.01)	(84)	Charter Communications Inc_Barcays	(209)	(0.00)
(196)	Ametek Inc _Barclays	(717)	(0.00)	22	Charter Communications Inc_JPM	(2,360)	(0.01)
(47)	Ametek Inc _JPM	(824)	(0.00)	5	Chegg Inc	-	(0.00)
25	Amgen Inc_Barcays	(30)	(0.00)	(99)	Chemed Corporation	(6,249)	(0.01)
(20)	Amgen Inc_JPM	(330)	(0.00)	70	Chemours Company/The	(127)	(0.00)
(528)	Amicus Therapeutics Inc	(586)	(0.00)	(47)	Chesapeake Energy Corporation	(547)	(0.00)
326	Amyris Inc	(1,222)	(0.00)	(42)	Chevron Corporation	(464)	(0.00)
32	Analog Devices Inc	(360)	(0.00)	3,266	Chewy Inc - Class A	(34,593)	(0.07)
1,275	Anaplan Inc_Barcays	(12,059)	(0.02)	(80)	Chipotle Mexican Grill Inc_Barcays	(4,938)	(0.01)
(19)	Anaplan Inc_JPM	(36)	(0.00)	4	Chipotle Mexican Grill Inc_JPM	(225)	(0.00)
(356)	Antero Midstream Corporation	(1,437)	(0.00)	(191)	Ciena Corporation	(4,679)	(0.01)
118	Antero Resources Corporation	(240)	(0.00)	5,861	Cinemark Holdings Inc	(22,279)	(0.04)
187	APA Corporation	(230)	(0.00)	354	Citigroup Inc _Barclays	(489)	(0.00)
(192)	Apellis Pharmaceuticals Inc	(1,047)	(0.00)	41	Citigroup Inc _JPM	(369)	(0.00)
24	Apollo Medical Holdings Inc	(395)	(0.00)	(32)	Citizens Financial Group Inc_Barcays	(31)	(0.00)
12	Appfolio Inc - A	(440)	(0.00)	(39)	Citizens Financial Group Inc_JPM	(972)	(0.00)
(19)	Apple Inc	(151)	(0.00)	(87)	Clean Harbors Inc	(151)	(0.00)
(5)	Applied Industrial Tech Inc	(200)	(0.00)	(174)	Cleveland-Cliffs Inc	(69)	(0.00)
(45)	Applied Materials Inc	(404)	(0.00)	(47)	Colgate-Palmolive Company	(94)	(0.00)
(564)	Applovin Corporation-Class A_Barcays	(141)	(0.00)	4,209	Columbia Banking System Inc_Barcays	(8,393)	(0.02)
(14)	Applovin Corporation-Class A_JPM	(60)	(0.00)	9	Columbia Banking System Inc_JPM	(12)	(0.00)
(2,819)	Archer-Daniels-Midland Company_Barcays	(7,966)	(0.02)	2,375	Columbia Sportswear Company	(7,336)	(0.02)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
76	Comcast Corporation-Class A	(202)	(0.00)	445	Fidelity National Information Services Company_Barcays	(5,086)	(0.01)
306	Comerica Inc	(182)	(0.00)	(9)	Fidelity National Information Services Company_JPM	(26)	(0.00)
(65)	Commercial Metals Company	(891)	(0.00)	(1,757)	Fidelity National Financial Inc	(5,868)	(0.01)
(238)	Commvault Systems Inc	(1,676)	(0.01)	(8)	Fifth Third Bancorp	(40)	(0.00)
(203)	Conagra Foods Inc	(227)	(0.00)	7	Figs Inc-Class A	-	(0.00)
(42)	Confluent Inc-Class A	(381)	(0.00)	3,700	First Financial Bankshares Inc	(631)	(0.00)
(37)	ConocoPhillips Company	(97)	(0.00)	4,364	First Hawaiian Inc _Barclays	(6,475)	(0.01)
(2)	Consolidated Edison Inc	(18)	(0.00)	(20)	First Hawaiian Inc _JPM	(225)	(0.00)
(19)	Continental Resources Inc	(343)	(0.00)	(3)	First Republic Bank	(32)	(0.00)
(549)	Corcept Therapeutics Inc _Barclays	(1,027)	(0.00)	30	First Solar Inc	(444)	(0.00)
(115)	Corcept Therapeutics Inc _JPM	(672)	(0.00)	(24)	Firstcash Holdings	(467)	(0.00)
(13)	Corning Inc	(1)	(0.00)	7	Fiserv Inc	(21)	(0.00)
335	Costar Group Inc _Barclays	(6,815)	(0.01)	1,176	Fisker Inc _Barclays	(1,976)	(0.01)
135	Costar Group Inc _JPM	(1,051)	(0.00)	(707)	Fisker Inc _JPM	(1,202)	(0.00)
(205)	Coterra Energy Inc	(248)	(0.00)	(59)	Five Below Inc	(847)	(0.00)
(24,139)	Coty Inc-Class A_Barclays	(46,347)	(0.09)	16	Fivest Inc	(355)	(0.00)
(975)	Coty Inc-Class A_JPM	(1,901)	(0.01)	(62)	Fleetcor Technologies Inc_Barclays	(355)	(0.00)
1	Coupa Software Inc	(3)	(0.00)	3	Fleetcor Technologies Inc_JPM	(113)	(0.00)
253	Coursera Inc	(26)	(0.00)	(153)	Flex Limited	(136)	(0.00)
(144)	Covetrus Inc _Barclays	(53)	(0.00)	820	Floor & Decor Holdings Inc-Class A	(3,114)	(0.01)
181	Covetrus Inc _JPM	(1,415)	(0.00)	(3,382)	Flowers Foods Inc	(7,812)	(0.02)
(3)	Credit Acceptance Corporation	(1,057)	(0.00)	(6)	Fmc Corporation	(125)	(0.00)
48	Crocs Inc	(996)	(0.00)	41	FNB Corporation	(44)	(0.00)
(350)	Crown Holdings Inc	(1,380)	(0.00)	(1,531)	Ford Motor Company_Barclays	(249)	(0.00)
114	Cryoport Inc	(746)	(0.00)	(74)	Ford Motor Company_JPM	(570)	(0.00)
(3,541)	CSX Corporation	(6,590)	(0.01)	(44)	Forward Air Corporation	(1,171)	(0.00)
132	Cummins Inc_Barclays	(2,781)	(0.01)	686	Fox Corporation - Class A_Barclays	(3,185)	(0.01)
30	Cummins Inc_JPM	(466)	(0.00)	24	Fox Corporation - Class A_JPM	(25)	(0.00)
(177)	Cushman & Wakefield Plc	(1,882)	(0.01)	(1,809)	Franklin Resources Inc	(4,414)	(0.01)
(107)	Cytokinetics Inc	(878)	(0.00)	598	Freshpet Inc_Barclays	(37,513)	(0.07)
(26)	Darden Restaurants Inc	(232)	(0.00)	49	Freshpet Inc_JPM	(1,817)	(0.01)
(14)	Datadog Inc - Class A	(149)	(0.00)	56	Frontdoor Inc	(389)	(0.00)
(580)	Davita Inc_Barclays	(1,032)	(0.00)	321	Frost Bankers Inc	(1,371)	(0.00)
22	Davita Inc_JPM	(184)	(0.00)	2,169	Fubotv Inc	(29,824)	(0.06)
201	Deckers Outdoor Corporation_Barclays	(2,024)	(0.01)	73	Fulgent Genetics Inc	(604)	(0.00)
15	Deckers Outdoor Corporation_JPM	(160)	(0.00)	(4,756)	GAP Inc	(3,341)	(0.01)
116	Deere & Company _Barclays	(1,204)	(0.00)	(1,312)	General Motors Company_Barclays	(320)	(0.00)
44	Deere & Company _JPM	(553)	(0.00)	(75)	General Motors Company_JPM	(176)	(0.00)
(87)	Dell Technologies Inc	(38)	(0.00)	29	Gibraltar Industries Inc	(751)	(0.00)
7,060	Delta Air Lines Inc	(3,762)	(0.01)	(45)	Global Payments Inc _Barclays	(649)	(0.00)
(21)	Denbury Inc	(182)	(0.00)	24	Global Payments Inc _JPM	(590)	(0.00)
128	Dentsply Sirona Inc	(749)	(0.00)	12	Globe Life Inc	(66)	(0.00)
(41)	Devon Energy Corporation	(326)	(0.00)	(1,564)	Godaddy Inc - Class A_Barclays	(22,549)	(0.04)
72	Dexcom Inc	(801)	(0.00)	(2)	Godaddy Inc - Class A_JPM	(26)	(0.00)
(163)	Diamondback Energy Inc_Barclays	(620)	(0.00)	21	Goldman Sachs Group Inc	(490)	(0.00)
24	Diamondback Energy Inc_JPM	(89)	(0.00)	(3)	Graham Holdings Company -Class B	(625)	(0.00)
(294)	Dicks Sporting Goods Inc_Barclays	(2,872)	(0.01)	28	Green Dot Corporation-Class A	(434)	(0.00)
46	Dicks Sporting Goods Inc_JPM	(178)	(0.00)	101	Grocery Outlet Holding Corporation	(1,476)	(0.00)
6,570	Discovery Inc	(11,757)	(0.02)	(12)	Guardant Health Inc	(14)	(0.00)
(4)	Docusign Inc	(8)	(0.00)	2	Guidewire Software Inc	(20)	(0.00)
(795)	Dominos Pizza Inc	(76,080)	(0.15)	54	H&R Block Inc	(69)	(0.00)
1,527	Dow Inc	(84)	(0.00)	87	Haemonetics Corporation	(1,874)	(0.01)
22	Doximity Inc-Class A	(851)	(0.00)	(24)	Halliburton Company	(59)	(0.00)
(24)	Dropbox Inc-Class A	(5)	(0.00)	(144)	Halozyne Therapeutics Inc	(538)	(0.00)
(374)	DTE Energy Company	(2,978)	(0.01)	301	HamilLimitedon Lane Inc-Class A	(141)	(0.00)
45	Duck Creek Technologies Inc	(628)	(0.00)	3,317	Hancock Whitney Corporation	(2,156)	(0.01)
332	Dun & Bradstreet Holdings Inc	(1,123)	(0.00)	3,206	Hanesbrands Inc_Barclays	(866)	(0.00)
(53)	Dupont De Nemours Inc	(441)	(0.00)	158	Hanesbrands Inc_JPM	(404)	(0.00)
(12)	Dynatrace Inc	(17)	(0.00)	(188)	Harley-Davidson Inc	(44)	(0.00)
4,455	Eastern Bankshares Inc	(3,189)	(0.01)	(4,487)	Hasbro Inc	(44,768)	(0.09)
13	Eastman Chemical Company	(67)	(0.00)	(29)	Hawaiian Electric Industries Inc	(189)	(0.00)
(23)	Eaton Corporation Plc	(442)	(0.00)	(104)	HCA Holdings Inc	(877)	(0.00)
(1,256)	Ebay Inc	(437)	(0.00)	120	Healthequity Inc	(3,557)	(0.01)
(159)	Ecolab Inc_Barclays	(809)	(0.00)	48	Healthsouth Corporation	(841)	(0.00)
(8)	Ecolab Inc_JPM	(81)	(0.00)	(56)	HeiCompany Corporation	(275)	(0.00)
(4,903)	Edgewell Personal Care Company_Barclays	(52,658)	(0.10)	(136)	Helmerich & Payne Inc	(1,028)	(0.00)
(136)	Edgewell Personal Care Company_JPM	(2,170)	(0.01)	5,309	Herbalife Nutrition Limited	(30,155)	(0.06)
2,425	Elanco Animal Health Inc	(12,392)	(0.03)	(246)	Hewlett Packard Enterprises	(234)	(0.00)
(22)	Elastic NV	(187)	(0.00)	(173)	Hillenbrand Inc	(1,185)	(0.00)
(343)	Element Solutions Inc	(312)	(0.00)	(3,625)	Hilltop Holdings Inc	(2,501)	(0.01)
(12)	Eli Lilly & Company	(228)	(0.00)	(570)	Hilton Grand Vacations	(1,057)	(0.00)
(110)	Endeavor Group Holdings Inc-Class A	(925)	(0.00)	(26)	Hilton Worldwide Holdings Inc	(765)	(0.00)
124	Energizer Holdings Inc	(585)	(0.00)	(55)	Hollyfrontier Corporation	(275)	(0.00)
72	Enphase Energy Inc	(1,325)	(0.00)	(1,925)	Hormel Foods Corporation_Barclays	(12,743)	(0.03)
(882)	Ensign Group Inc	(12,030)	(0.02)	(14)	Hormel Foods Corporation_JPM	(86)	(0.00)
13	Entegris Inc	(197)	(0.00)	(447)	Howmet Aerospace Inc_Barclays	(846)	(0.00)
(155)	Equifax Inc	(3,382)	(0.01)	(88)	Howmet Aerospace Inc_JPM	(8)	(0.00)
(336)	Equitrans Midstream Company	(701)	(0.00)	(29)	HP Inc	(282)	(0.00)
8	Erie Indemnity Company-Class A	(172)	(0.00)	8	Hubsport Inc	(163)	(0.00)
(386)	Essential Utilities Inc	(2,575)	(0.01)	3,115	Huntington Bancshares Inc	(3,271)	(0.01)
(25)	Estee Lauder Cos Inc	(1,454)	(0.00)	(128)	Huntsman Corporation _Barclays	(283)	(0.00)
218	Etsy Inc_Barclays	(10,556)	(0.02)	(56)	Huntsman Corporation _JPM	(389)	(0.00)
11	Etsy Inc_JPM	(424)	(0.00)	101	IAA Inc	(827)	(0.00)
(140)	Euronet Worldwide Inc_Barclays	(452)	(0.00)	(31)	IBM US Inc	(397)	(0.00)
7	Euronet Worldwide Inc_JPM	(197)	(0.00)	(18)	Idacorp Inc	(461)	(0.00)
(274)	Eversource Energy Inc	(1,457)	(0.00)	65	li-Vi Inc	(553)	(0.00)
(20)	Exp World Holdings Inc	(30)	(0.00)	(3)	Illinois Tool Works Inc	(84)	(0.00)
2	Expedia Group Inc	(3)	(0.00)	8	Illumina Inc	(121)	(0.00)
(62)	Exxon Mobil Corporation	(90)	(0.00)	(108)	Incyte Corporation	(343)	(0.00)
(57)	Fair Isaac Corporation_Barclays	(3,686)	(0.01)	109	Ingevity Corporation_Barclays	(761)	(0.00)
1	Fair Isaac Corporation_JPM	(31)	(0.00)	8	Ingevity Corporation_JPM	(21)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
256	Ingreion Inc	(14)	(0.00)	20	Morgan Stanley International Holdings Inc	(15)	(0.00)
1,168	Inspire Inc	(6,844)	(0.01)	(32)	Mosaic Company	(59)	(0.00)
80	Inspire Medical Systems Inc	(2,517)	(0.01)	(398)	MSC Industrial Direct Company	(860)	(0.00)
(189)	Installed Building Products Company	(3,360)	(0.01)	149	Multiplex Corporation	(484)	(0.00)
40	Insulet Corporation	(52)	(0.00)	(91)	Murphy Oil Corporation	(492)	(0.00)
(116)	Intellia Therapeutics Inc	(2,002)	(0.01)	29	Nanostring Technologies Inc	(805)	(0.00)
9	Intercontinental Exchange Inc	(2)	(0.00)	(176)	National Fuel Gas Company	(211)	(0.00)
(20)	International Flavors & Fragrances Inc	(191)	(0.00)	24	National Vision Holdings Inc	(31)	(0.00)
77	International Paper Company	(305)	(0.00)	(629)	Navigant Corporation_Barcays	(1,019)	(0.00)
(83)	Intra-Cellular Therapies Inc_Barcays	(1,197)	(0.00)	(264)	Navigant Corporation_JPM	(3,290)	(0.01)
(36)	Intra-Cellular Therapies Inc_JPM	(399)	(0.00)	(3)	Nicco Inc	(14)	(0.00)
274	Invesco Limited	(833)	(0.00)	482	NCR Corporation	(614)	(0.00)
(988)	Ionis Pharmaceuticals Inc	(583)	(0.00)	(99)	Netflix Inc_Barcays	(563)	(0.00)
16	IPG Photonics Corporation	(292)	(0.00)	17	Netflix Inc_JPM	(623)	(0.00)
141	Itron Inc_Barcays	(1,264)	(0.00)	(368)	Netscout Systems Inc	(2,370)	(0.01)
22	Itron Inc_JPM	(594)	(0.00)	63	Nevro Corporation	(3,391)	(0.01)
226	J2 Global Inc	(3,896)	(0.01)	(52)	New Jersey Resources Corporation	(71)	(0.00)
(339)	Jabil Inc	(2,868)	(0.01)	(47)	New York Community Bancorp	(6)	(0.00)
178	Jack Henry & Associates Inc	(1,189)	(0.00)	808	New York Times Company_Barcays	(5,414)	(0.01)
(828)	Jamf Holding Corporation	(5,322)	(0.01)	6	New York Times Company_JPM	(3)	(0.00)
(197)	Jefferies Financial Group Inc	(136)	(0.00)	1,593	Newell Brands Inc_Barcays	(733)	(0.00)
96	Jeld-Wen Holding Inc	(129)	(0.00)	46	Newell Brands Inc_JPM	(227)	(0.00)
3,876	Jetblue Airways Corporation	(1,300)	(0.00)	(899)	Newmont Corporation_Barcays	(2,777)	(0.01)
(15)	Jones Lang Lasalle Inc	(1,435)	(0.00)	(16)	Newmont Corporation_JPM	(91)	(0.00)
(13)	Kellogg Company	(18)	(0.00)	111	News Corporation - Class A	(437)	(0.00)
99	Kemper Corporation_Barcays	(926)	(0.00)	(220)	Nextstar Broadcast Group_Barcays	(152)	(0.00)
9	Kemper Corporation_JPM	(119)	(0.00)	19	Nextstar Broadcast Group_JPM	(46)	(0.00)
92	Kennametal Inc	(97)	(0.00)	(221)	Nielsen Holdings Inc_Barcays	(245)	(0.00)
(3,918)	Keurig Dr Pepper Inc	(8,933)	(0.02)	337	Nielsen Holdings Inc_JPM	(1,593)	(0.00)
(660)	Kimberly-Clark Corporation	(6,369)	(0.01)	31	Nike Inc	(89)	(0.00)
12	Kohl's Corporation	(11)	(0.00)	(246)	Nisource Inc	(367)	(0.00)
(96)	Laboratory Corporation of Amer Holdings	(1,164)	(0.00)	(164)	Norfolk Southern Corporation	(1,799)	(0.01)
(16)	Laclede Group Inc	(176)	(0.00)	(141)	NOV Inc	(352)	(0.00)
42	Lamb Weston Holdings Inc	(747)	(0.00)	361	Novavax Inc	(15,781)	(0.03)
845	Lancaster Colony Corporation	(7,951)	(0.02)	(3,723)	Nu Skin Enterprises Inc_Barcays	(35,676)	(0.07)
(258)	Lattice Semiconductor Corporation	(2,003)	(0.01)	(135)	Nu Skin Enterprises Inc_JPM	(1,093)	(0.00)
(32)	Lear Corporation	(616)	(0.00)	(148)	Nucor Corporation	(166)	(0.00)
872	Leggett & Platt Inc_Barcays	(4,508)	(0.01)	215	Occidental Petroleum Corporation	(562)	(0.00)
38	Leggett & Platt Inc_JPM	(43)	(0.00)	(556)	Oge Energy Corporation	(1,233)	(0.00)
366	Lendingclub Corporation	(8,064)	(0.02)	(12)	Okta Inc	(27)	(0.00)
13	LHC Group Inc	(671)	(0.00)	31	Old Republic International Corporation	(48)	(0.00)
(59)	Liberty Media Corporation	(821)	(0.00)	(15)	Onemain Holdings Inc	(322)	(0.00)
33	Lincoln National Corporation	(22)	(0.00)	(15)	Oneok Inc	(96)	(0.00)
285	Lithia Motors Inc-Class A	(5,104)	(0.01)	175	Open Lending Corporation - Class A	(935)	(0.00)
(116)	Live Nation Entertainment Inc	(4,519)	(0.01)	1,846	Opendoor Technologies Inc	(9)	(0.00)
(2,260)	Live Oak Bancshares Inc	(32,564)	(0.06)	(16)	Otis Worldwide Corporation	(68)	(0.00)
49	Liveramp Holdings Inc	(380)	(0.00)	54	Outset Medical Inc	(243)	(0.00)
(721)	LKQ Corporation	(3,634)	(0.01)	(21)	Ovintiv Inc	(285)	(0.00)
253	LPL Financial Holdings Inc	(3,290)	(0.01)	(1,199)	P G & E Corporation_Barcays	(85)	(0.00)
849	Lucid Group Inc	(995)	(0.00)	(167)	P G & E Corporation_JPM	(251)	(0.00)
168	Lumen Technologies Inc_Barcays	(9)	(0.00)	3,409	Pacific Premier Bancorp Inc	(12,784)	(0.03)
586	Lumen Technologies Inc_JPM	(924)	(0.00)	(40)	Pacira Biosciences Inc	(264)	(0.00)
(16)	Lumentum Holdings Inc	(64)	(0.00)	16	Packaging Corporation of America	(164)	(0.00)
27	M & T Bank Corporation	(119)	(0.00)	38	Palomar Holdings Inc	(813)	(0.00)
(10)	Madison Square Garden Sports Corporation	(109)	(0.00)	(154)	Papa John's International Inc_Barcays	(1,001)	(0.00)
(19)	Mandiant Inc	(23)	(0.00)	(6)	Papa John's International Inc_JPM	(349)	(0.00)
4	Manhattan Associates Inc	(32)	(0.00)	37	Parsons Corporation	(112)	(0.00)
52	Manpower Inc	(805)	(0.00)	104	Patterson Cos Inc	(63)	(0.00)
39	Mantech International Corporation-Class A	(349)	(0.00)	222	Paycom Software Inc_Barcays	(27,084)	(0.05)
82	Marathon Digital Holdings Inc	(23)	(0.00)	6	Paycom Software Inc_JPM	(488)	(0.00)
(923)	Marathon Petroleum Corporation_Barcays	(1,491)	(0.00)	266	Paylocity Holding Corporation	(16,316)	(0.03)
(94)	Marathon Petroleum Corporation_JPM	(618)	(0.00)	(91)	Paypal Holdings Inc_Barcays	(318)	(0.00)
23	Marketaxess Holdings Inc	(1,332)	(0.00)	14	Paypal Holdings Inc_JPM	(64)	(0.00)
119	Marqeta Inc-Class A	(13)	(0.00)	35	PDC Energy Inc	(141)	(0.00)
(2)	Marriott International -Class A	(18)	(0.00)	13	Pegasystems Inc	(98)	(0.00)
(487)	Marriott Vacations World Corporation	(5,628)	(0.01)	(95)	Pennymac Financial Services Inc	(632)	(0.00)
(23)	Martin Marietta Inc	(103)	(0.00)	(14)	Penske Automotive Group Inc	(72)	(0.00)
(58)	Marvell Technology Group Limited	(1,309)	(0.00)	(2,525)	Performance Food Group Company	(1,472)	(0.00)
5	Masimo Corporation	(7)	(0.00)	(23)	Pfizer Inc	(186)	(0.00)
(78)	Mastec Inc_Barcays	(179)	(0.00)	30	Phreesia Inc	(823)	(0.00)
93	Mastec Inc_JPM	(924)	(0.00)	255	Ping Identity Holding Corporation_Barcays	(1,306)	(0.00)
125	Matador Resources Company	(824)	(0.00)	65	Ping Identity Holding Corporation_JPM	(323)	(0.00)
(136)	Match Group Inc	(180)	(0.00)	(35)	Pinnacle West Capital Corporation	(240)	(0.00)
22	Maxar Technologies Inc	(459)	(0.00)	(2,130)	Pinterest Inc - Class A	(291)	(0.00)
(21)	McDonalds Corporation	(461)	(0.00)	23	Pioneer Natural Resources Company	(73)	(0.00)
(2)	McKesson Corporation	(32)	(0.00)	19	Polaris Inc	(395)	(0.00)
17	Merck & Company Inc	(5)	(0.00)	10	Pool Corporation	(43)	(0.00)
(10)	Mercury General Corporation	(121)	(0.00)	(12)	PPG Industries Inc	(237)	(0.00)
30	Mercury Systems Inc	(675)	(0.00)	(3,139)	PPL Corporation_Barcays	(3,130)	(0.01)
(190)	Meta Platform Inc	(715)	(0.00)	(18)	PPL Corporation_JPM	(25)	(0.00)
(17)	Mgm Resorts International	(33)	(0.00)	(83)	Prestige Consumer Healthcare Inc	(2,027)	(0.01)
36	Millerknoll Inc	(267)	(0.00)	(1,393)	Procter & Gamble Company	(18,769)	(0.04)
(6)	Minerals Technologies Inc	(161)	(0.00)	228	Progress Software Corporation	(223)	(0.00)
284	Moderna Inc_Barcays	(3,074)	(0.01)	1,789	Prosperity Bancshares Inc	(6,565)	(0.01)
(4)	Moderna Inc_JPM	(95)	(0.00)	(18)	Prudential Financial Inc	(26)	(0.00)
(197)	Mohawk Industries Inc	(1,560)	(0.00)	652	PTC Inc_Barcays	(4,153)	(0.01)
(8,680)	Molson Coors Brewing Company_Barcays	(24,304)	(0.05)	5	PTC Inc_JPM	(41)	(0.00)
174	Molson Coors Brewing Company_JPM	(201)	(0.00)	(38)	PTC Therapeutics Inc	(87)	(0.00)
(15)	Mondelez International Inc	(89)	(0.00)	(840)	Public Services Enterprise Group	(1,704)	(0.01)
(7)	Mongob Inc	(322)	(0.00)	5	Q2 Holdings Inc	(113)	(0.00)
27	Moody's Corporation	(25)	(0.00)	19	Qualcomm Inc_Barcays	(6)	(0.00)

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

Financial liabilities at fair value through profit or loss (continued)							
		Fair Value US\$	% of Net Assets			Fair Value US\$	% of Net Assets
Nominal	Description			Nominal	Description		
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
27	Qualcomm Inc _JPM	(1)	(0.00)	1,567	Texas Roadhouse Inc_Barclays	(611)	(0.00)
126	Qualtrics International Inc-Class A	(730)	(0.00)	37	Texas Roadhouse Inc_JPM	(125)	(0.00)
285	Quantumscape Corporation	(466)	(0.00)	(608)	Thor Industries Inc	(1,031)	(0.00)
196	Quidel Corporation	(2,176)	(0.01)	10	Timken Company	(72)	(0.00)
156	Rackspace Technology Inc	(656)	(0.00)	(373)	Tjx Companies Inc _Barclays	(388)	(0.00)
3,033	Ralph Lauren Corporation	(16,243)	(0.03)	(49)	Tjx Companies Inc _JPM	(573)	(0.00)
322	Raymond James Financial Inc	(225)	(0.00)	65	T-Mobile Us Inc	(1,618)	(0.00)
(697)	Red Rock Resorts Inc-Class A	(929)	(0.00)	(9)	Tractor Supply Company	(378)	(0.00)
132	Regeneron Pharmaceuticals_Barclays	(974)	(0.00)	364	Trade Desk Inc -Class A_Barclays	(240)	(0.00)
(15)	Regeneron Pharmaceuticals_JPM	(933)	(0.00)	12	Trade Desk Inc -Class A_JPM	(11)	(0.00)
229	Regions Financial Corporation	(413)	(0.00)	(191)	Tradeweb Markets Inc-Class A	(2,435)	(0.01)
21	Reinsurance Group of America	(371)	(0.00)	(1,605)	Travel + Leisure Company	(4,361)	(0.01)
(13)	Reliance Steel & Aluminum Company	(522)	(0.00)	301	Travelers Companies Inc	(190)	(0.00)
66	Resideo Tech Inc	(45)	(0.00)	1,262	Tripadvisor Inc	(7,925)	(0.02)
(102)	Resmed Inc	(307)	(0.00)	176	Twitter Inc	(132)	(0.00)
11	RH NPV	(1,429)	(0.00)	130	Uber Technologies Inc	(362)	(0.00)
139	Ringcentral Inc-Class A _Barclays	(4,021)	(0.01)	(153)	UGI Corporation_Barclays	(52)	(0.00)
17	Ringcentral Inc-Class A _JPM	(960)	(0.00)	(12)	UGI Corporation_JPM	(79)	(0.00)
70	Riot Blockchain Inc	(108)	(0.00)	(68)	Ulta Beauty Inc	(2,957)	(0.01)
23	Robinhood Markets Inc	(10)	(0.00)	184	Under Armour Inc-Class A	(82)	(0.00)
(74)	Roblox Corporation -Class A	(1,796)	(0.01)	(41)	Union Pacific Corporation	(232)	(0.00)
(194)	Rocket Lab USA Inc	(1)	(0.00)	4,622	United Airlines Holdings Inc	(5,089)	(0.01)
(2)	Rockwell Automation Inc	(99)	(0.00)	77	United Rentals Inc	(79)	(0.00)
1,476	Roku Inc	(72,346)	(0.14)	1,230	United States Steel Corporation	(542)	(0.00)
(348)	Ross Stores Inc_Barclays	(532)	(0.00)	(53)	United Therapeutics Corporation	(2,816)	(0.01)
(4)	Ross Stores Inc_JPM	(30)	(0.00)	(36)	Unity Software Inc	(484)	(0.00)
831	Royal Caribbean Cruises Limited	(2,634)	(0.01)	8	Universal Display Corporation	(396)	(0.00)
(252)	Royalty Pharma Plc -Class A	(120)	(0.00)	(275)	Universal Health Services Hospitals Company_Barclays	(960)	(0.00)
(93)	SAIA Inc	(5,669)	(0.01)	40	Universal Health Services Hospitals Company_JPM	(908)	(0.00)
18	Salesforce.com Inc	(906)	(0.00)	112	Unum Group_Barclays	(151)	(0.00)
(159)	Sarepta Therapeutics Inc	(1,556)	(0.00)	63	Unum Group_JPM	(381)	(0.00)
970	Schlumberger Limited _Barclays	(962)	(0.00)	927	Upwork Inc	(19,947)	(0.04)
(238)	Schlumberger Limited _JPM	(313)	(0.00)	1,553	Urban Outfitters Inc	(2,951)	(0.01)
67	Schrodinger Inc	(97)	(0.00)	(2,596)	US Foods Holding Corporation	(1,318)	(0.00)
6	Scotts Miracle Group Company -Class A	(192)	(0.00)	(50)	Valero Energy Corporation	(363)	(0.00)
(1,356)	Sealed Air Corporation	(11,634)	(0.02)	44	Veeva Systems Inc-Class A _Barclays	(188)	(0.00)
(164)	Seaworld Entertainment Inc	(222)	(0.00)	25	Veeva Systems Inc-Class A _JPM	(1,202)	(0.00)
148	SEI Investments Company	(9)	(0.00)	(1,760)	Verint Systems Inc	(10,824)	(0.02)
(25)	Select Medical Holdings Corporation	(229)	(0.00)	(604)	Versign Inc _Barclays	(23,134)	(0.05)
(725)	Sensata Technologies Holdings Plc	(4,038)	(0.01)	(2)	Versign Inc _JPM	(24)	(0.00)
11	Servicesnow Inc	(190)	(0.00)	303	Verizon Communications Inc	(408)	(0.00)
(51)	Sherwin-Williams Company	(371)	(0.00)	(30)	Vertex Pharmaceuticals Inc	(1,030)	(0.00)
(3)	Shutterstock Inc	(51)	(0.00)	65	Viacomcbs Inc	(546)	(0.00)
290	Silvergate Capital Corporation-Class A	(6,265)	(0.01)	341	Vimeo Inc	(1,209)	(0.00)
(3,507)	Simply Good Foods Company	(6,558)	(0.01)	519	Vir Biotechnology Inc _Barclays	(189)	(0.00)
(19,926)	Sirius Xm Holdings Inc	(4,904)	(0.01)	(165)	Vir Biotechnology Inc _JPM	(166)	(0.00)
4,884	Six Flags Entertainment Corporation	(17,069)	(0.03)	64	Vishay Intertechnology Inc	(1)	(0.00)
7,236	Skechers Usa Inc-Class A	(19,682)	(0.04)	(67)	Vistra Corporation_Barclays	(6)	(0.00)
(91)	Skywest Inc	(884)	(0.00)	(191)	Vistra Corporation_JPM	(776)	(0.00)
42	Skyworks Solutions Inc	(618)	(0.00)	56	Vontier Corporation	(40)	(0.00)
(2,068)	SLM Corporation _Barclays	(2,399)	(0.01)	4,356	Vroom Inc	(28,479)	(0.06)
(38)	SLM Corporation _JPM	(453)	(0.00)	(9)	Walker & Dunlop Inc	(1,049)	(0.00)
686	Snap Inc	(649)	(0.00)	1,570	Walt Disney Company	(5,149)	(0.01)
(18)	Snowflake Inc-Class A	(782)	(0.00)	184	Washington Federal Inc _Barclays	(451)	(0.00)
1,180	Sonoco Products Company _Barclays	(1,652)	(0.00)	(12)	Washington Federal Inc _JPM	(117)	(0.00)
52	Sonoco Products Company _JPM	(102)	(0.00)	13	Waters Corporation	(240)	(0.00)
235	Sotera Health Company	(753)	(0.00)	2,239	Webster Financial Corporation_Barclays	(4,344)	(0.01)
(1,203)	South State Corporation	(3,032)	(0.01)	12	Webster Financial Corporation_JPM	(10)	(0.00)
8,380	Southwest Airlines Company	(36,722)	(0.07)	39	Wells Fargo & Company	(117)	(0.00)
(14)	Splunk Inc	(35)	(0.00)	108	Westrock Company	(1,082)	(0.00)
(86)	SS&C Technologies Holdings Inc	(580)	(0.00)	4	Wex Inc	(186)	(0.00)
(2)	Stanley Black & Decker Inc	(23)	(0.00)	(2)	Whirlpool Corporation	(64)	(0.00)
26	Steel Dynamics Inc	(123)	(0.00)	(80)	Williams Company Inc	(151)	(0.00)
58	Stericycle Inc	(281)	(0.00)	711	Williams-Sonoma Inc_Barclays	(9,423)	(0.02)
420	Stifel Financial Corporation	(2,927)	(0.01)	32	Williams-Sonoma Inc_JPM	(521)	(0.00)
69	Sunpower Corporation	(282)	(0.00)	(1,084)	Winnebago Industries	(10,430)	(0.02)
486	SVB Financial Group	(32,601)	(0.06)	(31)	Wintrust Financial Corporation	(1,523)	(0.00)
1,216	Synchrony Financial Services Company	(3,113)	(0.01)	(44)	Wolfspeed Inc	(1,174)	(0.00)
(55)	Synnex Corporation	(515)	(0.00)	5,435	Wolverine World Wide Inc	(22,303)	(0.04)
344	Synovus Financial Corporation	(124)	(0.00)	21	Workday Inc-Class A	(100)	(0.00)
(385)	Sysco Corporation_Barclays	(2,236)	(0.01)	(59)	World Wrestling Entertain-A	(631)	(0.00)
(11)	Sysco Corporation_JPM	(16)	(0.00)	(204)	Xpo Logistics Inc	(691)	(0.00)
29	Take-Two Interactive Software_Barclays	(43)	(0.00)	20	Xylem Inc	(151)	(0.00)
(35)	Take-Two Interactive Software_JPM	(223)	(0.00)	18	Yeti Holdings Inc	(60)	(0.00)
(47)	Targa Resources Corporation	(1,675)	(0.00)	(777)	Yum China Holdings Inc	(186)	(0.00)
28	Target Corporation	(615)	(0.00)	(709)	Yum! Brands Inc_Barclays	(6,161)	(0.01)
155	Teladoc Inc_Barclays	(138)	(0.00)	(37)	Yum! Brands Inc_JPM	(488)	(0.00)
18	Teladoc Inc_JPM	(27)	(0.00)	771	Zillow Group Inc - Class A	(24,838)	(0.05)
1	Teledyne Technologies Inc	(8)	(0.00)	49	Zimmer Biomet Holdings Inc	(1,656)	(0.00)
(33)	Teleflex Inc_Barclays	(536)	(0.00)	876	Zions Bancorporation NA	(1,464)	(0.00)
17	Teleflex Inc_JPM	(981)	(0.00)	136	Zoom Video Communications-Class A _Barclays	(2,670)	(0.01)
142	Telephone And Data Systems Inc	(584)	(0.00)	7	Zoom Video Communications-Class A _JPM	(231)	(0.00)
(2,794)	Tempur Sealy International Limited_Barclays	(1,531)	(0.00)	(103)	Zoominfo Technologies Inc-Class A	(223)	(0.00)
13	Tempur Sealy International Limited_JPM	-	(0.00)	(9)	Zscaler Inc	(389)	(0.00)
(244)	Tenable Holdings Inc	(810)	(0.00)				
(161)	Tenet Healthcare Corporation	(1,806)	(0.01)			(1,793,178)	(3.38)
902	Teradata Corporation	(13,140)	(0.03)	Uruguay			
18	Terex Corporation	(40)	(0.00)	18	Dlocal Limited	(491)	(0.00)
(283)	Terminix Global Holdings Inc	(1,251)	(0.00)				
25	Texas Instruments Inc	(122)	(0.00)				
(3)	Texas Pacific Land Corporation	(2,383)	(0.01)				
					Total equity swaps	(2,539,912)	(4.85)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts				Option contracts (continued)			
Australia				Australia (continued)			
10	Australian 10 Year Bond Futures March 2022	(4,564)	(0.01)	(2)	Put on 7325 AS\$1 Index 20 January 2022	(605)	(0.00)
European Union				(3)	Put on 7350 AS\$1 Index 20 January 2022	(1,025)	(0.00)
50	3 Month Euro EURIBOR December Perpetual	(4,606)	(0.01)			(18,006)	(0.02)
Germany				European Union			
6	Short Euro-BTP FU March 2022	(3,537)	(0.01)	(300,000)	EUR Call/GBP Put K=0.8526 20 January 2022	(289)	(0.00)
2	Euro-Schatz Futures March 2022	(296)	(0.00)	(400,000)	EUR Call/GBP Put K=0.8544 20 January 2022	(301)	(0.00)
1	DAX Index Futures March 2022	(2,729)	(0.01)	(200,000)	EUR Call/GBP Put K=0.8553 21 January 2022	(149)	(0.00)
5	Euro-OAT Futures March 2022	(17,706)	(0.04)	(500,000)	EUR Call/GBP Put K=0.8587 19 January 2022	(180)	(0.00)
2	Euro-BUXL 30 Year Bond March 2022	(21,880)	(0.04)	(500,000)	EUR Call/GBP Put K=0.8595 19 January 2022	(161)	(0.00)
		(46,148)	(0.10)	(300,000)	EUR Call/GBP Put K=0.8608 14 January 2022	(36)	(0.00)
Hong Kong				(300,000)	EUR Call/GBP Put K=0.8616 04 January 2022	-	(0.00)
(10)	HSCEI Futures January 2022	(3,652)	(0.01)	(200,000)	EUR Call/GBP Put K=0.8617 13 January 2022	(16)	(0.00)
(5)	HANG SENG Index Futures January 2022	(5,150)	(0.01)	(300,000)	EUR Call/GBP Put K=0.8618 12 January 2022	(18)	(0.00)
		(8,802)	(0.02)	(500,000)	EUR Call/GBP Put K=0.862 18 January 2022	(95)	(0.00)
Japan				(700,000)	EUR Call/GBP Put K=0.8623 05 January 2022	(1)	(0.00)
5	Japan 10 Year Bond (OSE) March 2022	(15,349)	(0.03)	(500,000)	EUR Call/GBP Put K=0.8624 14 January 2022	(46)	(0.00)
(2)	Nikkei 225 (OSE) March 2022	(1,476)	(0.00)	(500,000)	EUR Call/GBP Put K=0.8627 18 January 2022	(86)	(0.00)
1	Top Index Futures March 2022	(261)	(0.00)	(400,000)	EUR Call/GBP Put K=0.863 10 January 2022	(10)	(0.00)
		(17,086)	(0.03)	(500,000)	EUR Call/GBP Put K=0.8633 07 January 2022	(4)	(0.00)
Malaysia				(700,000)	EUR Call/GBP Put K=0.8635 06 January 2022	(3)	(0.00)
(1)	FTSE KLCI Futures January 2022	(264)	(0.00)	(100,000)	EUR Call/GBP Put K=0.8637 10 January 2022	(2)	(0.00)
Singapore				(700,000)	EUR Call/GBP Put K=0.864 07 January 2022	(5)	(0.00)
(2)	SGX NIFTY 50 January 2022	(508)	(0.00)	(100,000)	EUR Call/GBP Put K=0.8641 04 January 2022	-	(0.00)
2	NIKKEI 225 (SGX) March 2022	(347)	(0.00)	(600,000)	EUR Call/GBP Put K=0.8641 05 January 2022	(1)	(0.00)
(5)	MSCI SING Index ETS January 2022	(1,326)	(0.00)	(500,000)	EUR Call/GBP Put K=0.8643 06 January 2022	(2)	(0.00)
4	FTSE CHINA A50 January 2022	(674)	(0.00)	(300,000)	EUR Call/GBP Put K=0.8651 18 January 2022	(37)	(0.00)
		(2,855)	(0.00)	(800,000)	EUR Call/GBP Put K=0.8665 07 January 2022	(3)	(0.00)
South Korea				(400,000)	EUR Call/GBP Put K=0.8671 11 January 2022	(7)	(0.00)
10	KOSPI2 Index Futures March 2022	(6,677)	(0.01)	(400,000)	EUR Call/GBP Put K=0.8674 05 January 2022	-	(0.00)
United Kingdom				(300,000)	EUR Call/GBP Put K=0.8683 05 January 2022	-	(0.00)
12	3 Month Euro EURIBOR September 2023	(4,861)	(0.01)	(300,000)	EUR Call/GBP Put K=0.8696 06 January 2022	-	(0.00)
3	3 Month Euro EURIBOR June 2024	(6,141)	(0.01)	(200,000)	EUR Call/GBP Put K=0.8706 06 January 2022	-	(0.00)
12	ICE 3 Month SONIA Futures March 2022	(1,744)	(0.01)	(100,000)	EUR Call/NOK Put K=10.2029 25 January 2022	(459)	(0.00)
7	ICE 3 Month SONIA Futures December 2022	(1,287)	(0.00)	(100,000)	EUR Call/NOK Put K=10.2225 20 January 2022	(326)	(0.00)
(13)	Long GILT Futures March 2022	(284)	(0.00)	(100,000)	EUR Call/NOK Put K=10.225 21 January 2022	(344)	(0.00)
		(14,317)	(0.03)	(200,000)	EUR Call/NOK Put K=10.2381 24 January 2022	(722)	(0.00)
United States				(100,000)	EUR Call/NOK Put K=10.2399 20 January 2022	(294)	(0.00)
30	3 Month SOFR Futures March 2023	(350)	(0.00)	(100,000)	EUR Call/NOK Put K=10.2625 19 January 2022	(235)	(0.00)
20	3 Month SOFR Futures June 2022	(5,225)	(0.01)	(100,000)	EUR Call/NOK Put K=10.2677 19 January 2022	(227)	(0.00)
2	3 Month SOFR Futures June 2025	(250)	(0.00)	(200,000)	EUR Call/NOK Put K=10.2693 24 January 2022	(610)	(0.00)
12	Dollar Index March 2022	(6,658)	(0.01)	(100,000)	EUR Call/NOK Put K=10.3435 06 January 2022	(9)	(0.00)
(1)	Euro Foreign Exchange Currency Futures March 2022	(544)	(0.00)	(100,000)	EUR Call/NOK Put K=10.351 18 January 2022	(120)	(0.00)
7	S&P500 EMINI Futures March 2022	(7,125)	(0.01)	(100,000)	EUR Call/NOK Put K=10.3528 13 January 2022	(67)	(0.00)
	United States 5 Year Note (CBT) Bond Futures March 2022	(133)	(0.00)	(100,000)	EUR Call/NOK Put K=10.3556 07 January 2022	(14)	(0.00)
(3)	MSCI EMGMarket March 2022	(1,060)	(0.00)	(100,000)	EUR Call/NOK Put K=10.3565 07 January 2022	(14)	(0.00)
2	NASDAQ 100 E-MINI March 2022	(4,200)	(0.01)	(100,000)	EUR Call/NOK Put K=10.3617 10 January 2022	(30)	(0.00)
	United States 2 Year Note (CBT) Bond Futures March 2022	(305)	(0.00)	(100,000)	EUR Call/NOK Put K=10.3665 05 January 2022	(3)	(0.00)
(56)	United States 10 Year Note (CBT) March 2022	(6,781)	(0.01)	(100,000)	EUR Call/NOK Put K=10.3767 14 January 2022	(67)	(0.00)
	United States Long Bond(CBT) Bond Futures March 2022	(20,328)	(0.04)	(200,000)	EUR Call/NOK Put K=10.3833 13 January 2022	(106)	(0.00)
(21)	2022	(10,062)	(0.02)	(100,000)	EUR Call/NOK Put K=10.3866 18 January 2022	(95)	(0.00)
3	United States Ultra Bond CBT March 2022	(63,021)	(0.11)	(100,000)	EUR Call/NOK Put K=10.3896 10 January 2022	(23)	(0.00)
				(100,000)	EUR Call/NOK Put K=10.3964 06 January 2022	(5)	(0.00)
Total futures contracts				(100,000)	EUR Call/NOK Put K=10.42 14 January 2022	(49)	(0.00)
Option contracts				(200,000)	EUR Call/NOK Put K=10.4329 18 January 2022	(141)	(0.00)
Australia				(200,000)	EUR Call/NOK Put K=10.4367 18 January 2022	(138)	(0.00)
(3)	Call on 7375 AS\$1 Index 20 January 2022	(2,572)	(0.01)	(100,000)	EUR Call/NOK Put K=10.4639 12 January 2022	(22)	(0.00)
(1)	Call on 7400 AS\$1 Index 20 January 2022	(731)	(0.00)	(100,000)	EUR Call/NOK Put K=10.4932 12 January 2022	(17)	(0.00)
(3)	Call on 7425 AS\$1 Index 20 January 2022	(1,839)	(0.00)	(100,000)	EUR Call/NOK Put K=10.4952 11 January 2022	(12)	(0.00)
(4)	Call on 7450 AS\$1 Index 20 January 2022	(2,021)	(0.01)	(100,000)	EUR Call/NOK Put K=10.512 11 January 2022	(11)	(0.00)
(3)	Call on 7475 AS\$1 Index 20 January 2022	(1,226)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3526 13 January 2022	(254)	(0.00)
(3)	Call on 7500 AS\$1 Index 20 January 2022	(971)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3593 10 January 2022	(168)	(0.00)
(4)	Call on 7525 AS\$1 Index 20 January 2022	(1,003)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3687 07 January 2022	(102)	(0.00)
(2)	Call on 7550 AS\$1 Index 20 January 2022	(380)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3743 14 January 2022	(215)	(0.00)
(3)	Call on 7600 AS\$1 Index 20 January 2022	(305)	(0.00)	(200,000)	EUR Call/SEK Put K=10.3759 26 January 2022	(736)	(0.00)
(2)	Call on 7625 AS\$1 Index 20 January 2022	(145)	(0.00)	(200,000)	EUR Call/SEK Put K=10.3794 25 January 2022	(687)	(0.00)
(2)	Call on 7650 AS\$1 Index 20 January 2022	(103)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3806 07 January 2022	(82)	(0.00)
(3)	Put on 6875 AS\$1 Index 20 January 2022	(185)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3832 10 January 2022	(118)	(0.00)
(3)	Put on 6900 AS\$1 Index 20 January 2022	(198)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3874 13 January 2022	(167)	(0.00)
(4)	Put on 6975 AS\$1 Index 20 January 2022	(329)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3876 05 January 2022	(38)	(0.00)
(2)	Put on 7000 AS\$1 Index 20 January 2022	(177)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3888 12 January 2022	(146)	(0.00)
(4)	Put on 7025 AS\$1 Index 20 January 2022	(384)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3907 07 January 2022	(68)	(0.00)
(1)	Put on 7050 AS\$1 Index 20 January 2022	(104)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3934 05 January 2022	(34)	(0.00)
(1)	Put on 7075 AS\$1 Index 20 January 2022	(113)	(0.00)	(100,000)	EUR Call/SEK Put K=10.3954 25 January 2022	(301)	(0.00)
(3)	Put on 7100 AS\$1 Index 20 January 2022	(366)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4002 07 January 2022	(57)	(0.00)
(4)	Put on 7125 AS\$1 Index 20 January 2022	(532)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4018 05 January 2022	(28)	(0.00)
(2)	Put on 7150 AS\$1 Index 20 January 2022	(291)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4031 14 January 2022	(153)	(0.00)
(3)	Put on 7175 AS\$1 Index 20 January 2022	(478)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4056 05 January 2022	(25)	(0.00)
(3)	Put on 7200 AS\$1 Index 20 January 2022	(523)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4072 21 January 2022	(231)	(0.00)
(2)	Put on 7225 AS\$1 Index 20 January 2022	(385)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4126 11 January 2022	(91)	(0.00)
(2)	Put on 7275 AS\$1 Index 20 January 2022	(478)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4133 04 January 2022	(11)	(0.00)
(2)	Put on 7300 AS\$1 Index 20 January 2022	(537)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4165 18 January 2022	(170)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4186 19 January 2022	(180)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4226 12 January 2022	(93)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4277 04 January 2022	(8)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4286 19 January 2022	(163)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4336 07 January 2022	(31)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4363 20 January 2022	(163)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4364 18 January 2022	(138)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4402 20 January 2022	(157)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4423 04 January 2022	(6)	(0.00)
				(100,000)	EUR Call/SEK Put K=10.4479 24 January 2022	(180)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
European Union (continued)				Germany			
(100,000)	EUR Call/SEK Put K=10.4483 24 January 2022	(179)	(0.00)	(2)	Call on 133.5 EURO-BOBL 21 January 2022	(500)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8356 20 January 2022	(738)	(0.00)	(2)	Call on 133.75 EURO-BOBL 21 January 2022	(330)	(0.00)
(400,000)	EUR Put/GBP Call K=0.8373 20 January 2022	(1,332)	(0.00)	(2)	Call on 134 EURO-BOBL 21 January 2022	(205)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8382 21 January 2022	(809)	(0.00)	(3)	Call on 134.25 EURO-BOBL 21 January 2022	(188)	(0.00)
(700,000)	EUR Put/GBP Call K=0.8395 05 January 2022	(1,368)	(0.00)	(4)	Call on 134.5 EURO-BOBL 21 January 2022	(159)	(0.00)
(600,000)	EUR Put/GBP Call K=0.8408 05 January 2022	(1,798)	(0.00)	(1)	Call on 134.75 EURO-BOBL 21 January 2022	(23)	(0.00)
(700,000)	EUR Put/GBP Call K=0.8409 06 January 2022	(2,360)	(0.01)	(4)	Call on 135 EURO-BOBL 21 January 2022	(45)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8409 12 January 2022	(1,357)	(0.00)	(3)	Call on 135.25 EURO-BOBL 21 January 2022	(17)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8411 04 January 2022	(874)	(0.00)	(1)	Call on 135.5 EURO-BOBL 21 January 2022	(6)	(0.00)
(400,000)	EUR Put/GBP Call K=0.8412 10 January 2022	(1,750)	(0.00)	(1)	Call on 16100 DAX Index 18 March 2022	(1,828)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8412 19 January 2022	(2,943)	(0.01)	(2)	Call on 16200 DAX Index 18 March 2022	(3,087)	(0.01)
(500,000)	EUR Put/GBP Call K=0.8417 19 January 2022	(3,153)	(0.01)	(2)	Call on 16250 DAX Index 18 March 2022	(2,823)	(0.01)
(500,000)	EUR Put/GBP Call K=0.8418 07 January 2022	(2,229)	(0.01)	(2)	Call on 16300 DAX Index 18 March 2022	(2,572)	(0.01)
(700,000)	EUR Put/GBP Call K=0.8421 06 January 2022	(3,151)	(0.01)	(2)	Call on 16350 DAX Index 18 March 2022	(2,337)	(0.01)
(100,000)	EUR Put/GBP Call K=0.8422 10 January 2022	(529)	(0.00)	(3)	Call on 16450 DAX Index 18 March 2022	(2,864)	(0.01)
(700,000)	EUR Put/GBP Call K=0.8423 07 January 2022	(3,461)	(0.01)	(1)	Call on 16550 DAX Index 18 March 2022	(769)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8432 13 January 2022	(1,349)	(0.00)	(1)	Call on 16650 DAX Index 18 March 2022	(613)	(0.00)
(100,000)	EUR Put/GBP Call K=0.8434 04 January 2022	(545)	(0.00)	(2)	Call on 16700 DAX Index 18 March 2022	(1,089)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8437 14 January 2022	(2,225)	(0.01)	(1)	Call on 16750 DAX Index 18 March 2022	(483)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8441 18 January 2022	(4,170)	(0.01)	(3)	Call on 16800 DAX Index 18 March 2022	(1,283)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8443 07 January 2022	(3,537)	(0.01)	(2)	Call on 16900 DAX Index 18 March 2022	(666)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8445 18 January 2022	(4,370)	(0.01)	(8)	Call on 174.5 EURO-BUND 21 January 2022	(1,092)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8448 07 January 2022	(2,293)	(0.01)	(12)	Call on 175 EURO-BUND 21 January 2022	(1,092)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8452 14 January 2022	(4,487)	(0.01)	(7)	Call on 175.5 EURO-BUND 21 January 2022	(478)	(0.00)
(400,000)	EUR Put/GBP Call K=0.8455 11 January 2022	(3,571)	(0.01)	(12)	Call on 176 EURO-BUND 21 January 2022	(546)	(0.00)
(300,000)	EUR Put/GBP Call K=0.846 18 January 2022	(3,090)	(0.01)	(8)	Call on 176.5 EURO-BUND 21 January 2022	(273)	(0.00)
(700,000)	EUR Put/GBP Call K=0.8464 05 January 2022	(6,550)	(0.02)	(16)	Call on 177 EURO-BUND 21 January 2022	(364)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8473 06 January 2022	(3,169)	(0.01)	(7)	Call on 177.5 EURO-BUND 21 January 2022	(80)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8483 06 January 2022	(2,370)	(0.01)	(10)	Call on 178 EURO-BUND 21 January 2022	(114)	(0.00)
(200,000)	EUR Put/NOK Call K=10.0074 13 January 2022	(1,223)	(0.00)	(4)	Call on 4175 SX5E Index 21 January 2022	(6,923)	(0.01)
(100,000)	EUR Put/NOK Call K=10.0087 18 January 2022	(742)	(0.00)	(8)	Call on 4200 SX5E Index 21 January 2022	(11,954)	(0.02)
(100,000)	EUR Put/NOK Call K=10.0104 14 January 2022	(664)	(0.00)	(10)	Call on 4225 SX5E Index 21 January 2022	(12,680)	(0.03)
(100,000)	EUR Put/NOK Call K=10.013 06 January 2022	(392)	(0.00)	(11)	Call on 4250 SX5E Index 21 January 2022	(11,596)	(0.02)
(200,000)	EUR Put/NOK Call K=10.0427 18 January 2022	(1,899)	(0.01)	(11)	Call on 4275 SX5E Index 21 January 2022	(9,419)	(0.02)
(200,000)	EUR Put/NOK Call K=10.044 18 January 2022	(1,916)	(0.01)	(10)	Call on 4300 SX5E Index 21 January 2022	(6,766)	(0.01)
(100,000)	EUR Put/NOK Call K=10.0511 14 January 2022	(917)	(0.00)	(11)	Call on 4325 SX5E Index 21 January 2022	(5,704)	(0.01)
(100,000)	EUR Put/NOK Call K=10.0619 12 January 2022	(930)	(0.00)	(12)	Call on 4350 SX5E Index 21 January 2022	(4,599)	(0.01)
(100,000)	EUR Put/NOK Call K=10.0869 12 January 2022	(1,117)	(0.00)	(12)	Call on 4375 SX5E Index 21 January 2022	(3,261)	(0.01)
(100,000)	EUR Put/NOK Call K=10.0931 11 January 2022	(1,131)	(0.00)	(12)	Call on 4400 SX5E Index 21 January 2022	(2,224)	(0.01)
(100,000)	EUR Put/NOK Call K=10.1105 11 January 2022	(1,275)	(0.00)	(12)	Call on 4425 SX5E Index 21 January 2022	(1,460)	(0.00)
(100,000)	EUR Put/NOK Call K=9.8306 25 January 2022	(227)	(0.00)	(12)	Call on 4450 SX5E Index 21 January 2022	(955)	(0.00)
(100,000)	EUR Put/NOK Call K=9.8658 20 January 2022	(235)	(0.00)	(4)	Put on 132.25 EURO-BOBL 21 January 2022	(227)	(0.00)
(200,000)	EUR Put/NOK Call K=9.866 24 January 2022	(582)	(0.00)	(4)	Put on 132.5 EURO-BOBL 21 January 2022	(387)	(0.00)
(100,000)	EUR Put/NOK Call K=9.8667 21 January 2022	(255)	(0.00)	(4)	Put on 132.75 EURO-BOBL 21 January 2022	(637)	(0.00)
(100,000)	EUR Put/NOK Call K=9.88 20 January 2022	(270)	(0.00)	(4)	Put on 133 EURO-BOBL 21 January 2022	(1,001)	(0.00)
(200,000)	EUR Put/NOK Call K=9.895 24 January 2022	(746)	(0.00)	(3)	Put on 133.25 EURO-BOBL 21 January 2022	(1,143)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9035 19 January 2022	(316)	(0.00)	(1)	Put on 133.5 EURO-BOBL 21 January 2022	(546)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9047 19 January 2022	(319)	(0.00)	(1)	Put on 133.75 EURO-BOBL 21 January 2022	(745)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9608 06 January 2022	(169)	(0.00)	(2)	Put on 14050 DAX Index 18 March 2022	(1,370)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9679 10 January 2022	(319)	(0.00)	(2)	Put on 14250 DAX Index 18 March 2022	(1,565)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9752 07 January 2022	(266)	(0.00)	(2)	Put on 14300 DAX Index 18 March 2022	(1,619)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9774 07 January 2022	(275)	(0.00)	(2)	Put on 14400 DAX Index 18 March 2022	(1,734)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9788 13 January 2022	(466)	(0.00)	(2)	Put on 14450 DAX Index 18 March 2022	(1,794)	(0.00)
(100,000)	EUR Put/NOK Call K=9.9793 18 January 2022	(587)	(0.00)	(2)	Put on 14600 DAX Index 18 March 2022	(1,994)	(0.01)
(100,000)	EUR Put/NOK Call K=9.9805 05 January 2022	(186)	(0.00)	(3)	Put on 14650 DAX Index 18 March 2022	(3,099)	(0.01)
(100,000)	EUR Put/NOK Call K=9.9895 10 January 2022	(458)	(0.00)	(3)	Put on 14700 DAX Index 18 March 2022	(3,212)	(0.01)
(100,000)	EUR Put/SEK Call K=10.0753 05 January 2022	-	(0.00)	(1)	Put on 14750 DAX Index 18 March 2022	(1,110)	(0.00)
(100,000)	EUR Put/SEK Call K=10.0984 05 January 2022	(1)	(0.00)	(1)	Put on 14800 DAX Index 18 March 2022	(1,151)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1113 07 January 2022	(4)	(0.00)	(1)	Put on 15000 DAX Index 18 March 2022	(1,333)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1215 07 January 2022	(5)	(0.00)	(1)	Put on 15050 DAX Index 18 March 2022	(1,384)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1237 13 January 2022	(25)	(0.00)	(5)	Put on 168.5 EURO-BUND 21 January 2022	(682)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1246 10 January 2022	(12)	(0.00)	(10)	Put on 169 EURO-BUND 21 January 2022	(2,047)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1314 07 January 2022	(7)	(0.00)	(10)	Put on 169.5 EURO-BUND 21 January 2022	(3,070)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1326 05 January 2022	(2)	(0.00)	(8)	Put on 170 EURO-BUND 21 January 2022	(3,457)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1365 07 January 2022	(8)	(0.00)	(10)	Put on 170.5 EURO-BUND 21 January 2022	(6,141)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1371 05 January 2022	(2)	(0.00)	(8)	Put on 171 EURO-BUND 21 January 2022	(6,732)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1387 07 January 2022	(8)	(0.00)	(12)	Put on 171.5 EURO-BUND 21 January 2022	(13,373)	(0.03)
(100,000)	EUR Put/SEK Call K=10.1414 10 January 2022	(18)	(0.00)	(13)	Put on 172 EURO-BUND 21 January 2022	(18,627)	(0.04)
(100,000)	EUR Put/SEK Call K=10.143 04 January 2022	(1)	(0.00)	(7)	Put on 172.5 EURO-BUND 21 January 2022	(12,657)	(0.03)
(100,000)	EUR Put/SEK Call K=10.1458 12 January 2022	(33)	(0.00)	(7)	Put on 173 EURO-BUND 21 January 2022	(15,602)	(0.03)
(100,000)	EUR Put/SEK Call K=10.1474 04 January 2022	(1)	(0.00)	(7)	Put on 173.5 EURO-BUND 21 January 2022	(18,866)	(0.04)
(200,000)	EUR Put/SEK Call K=10.1518 25 January 2022	(259)	(0.00)	(8)	Put on 174 EURO-BUND 21 January 2022	(25,473)	(0.05)
(200,000)	EUR Put/SEK Call K=10.1518 26 January 2022	(277)	(0.00)	(8)	Put on 3775 SX5E Index 21 January 2022	(491)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1528 13 January 2022	(45)	(0.00)	(6)	Put on 3825 SX5E Index 21 January 2022	(437)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1546 14 January 2022	(55)	(0.00)	(11)	Put on 3875 SX5E Index 21 January 2022	(938)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1578 04 January 2022	(2)	(0.00)	(11)	Put on 3900 SX5E Index 21 January 2022	(1,026)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1674 25 January 2022	(158)	(0.00)	(11)	Put on 3925 SX5E Index 21 January 2022	(1,126)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1716 12 January 2022	(55)	(0.00)	(12)	Put on 3950 SX5E Index 21 January 2022	(1,351)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1726 11 January 2022	(46)	(0.00)	(12)	Put on 3975 SX5E Index 21 January 2022	(1,501)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1809 14 January 2022	(88)	(0.00)	(12)	Put on 4000 SX5E Index 21 January 2022	(1,679)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1828 18 January 2022	(124)	(0.00)	(12)	Put on 4025 SX5E Index 21 January 2022	(1,870)	(0.00)
(100,000)	EUR Put/SEK Call K=10.1871 21 January 2022	(167)	(0.00)	(11)	Put on 4050 SX5E Index 21 January 2022	(1,926)	(0.01)
(100,000)	EUR Put/SEK Call K=10.2 19 January 2022	(173)	(0.00)	(8)	Put on 4075 SX5E Index 21 January 2022	(1,583)	(0.00)
(100,000)	EUR Put/SEK Call K=10.204 18 January 2022	(170)	(0.00)	(8)	Put on 4100 SX5E Index 21 January 2022	(2,016)	(0.01)
(100,000)	EUR Put/SEK Call K=10.207 19 January 2022	(191)	(0.00)	(10)	Put on 4125 SX5E Index 21 January 2022	(2,536)	(0.01)
(100,000)	EUR Put/SEK Call K=10.2164 20 January 2022	(231)	(0.00)	(6)	Put on 4150 SX5E Index 21 January 2022	(1,726)	(0.00)
(100,000)	EUR Put/SEK Call K=10.2184 20 January 2022	(237)	(0.00)	(5)	Put on 4175 SX5E Index 21 January 2022	(1,638)	(0.00)
(100,000)	EUR Put/SEK Call K=10.2189 24 January 2022	(280)	(0.00)				
(100,000)	EUR Put/SEK Call K=10.2209 24 January 2022	(287)	(0.00)				
		(101,224)	(0.20)			(278,089)	(0.53)
				Japan			
				(2)	Call on 28750 NIKY Index 14 January 2022	(6,687)	(0.01)
				(2)	Call on 28875 NIKY Index 14 January 2022	(5,645)	(0.01)

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

		Fair Value US\$	% of Net Assets			Fair Value US\$	% of Net Assets
Nominal	Description			Nominal	Description		
Option contracts (continued)				Option contracts (continued)			
Japan (continued)				United Kingdom			
(2)	Call on 29000 NKY Index 14 January 2022	(4,429)	(0.01)	(3)	Call on 7425 UKX Index 18 March 2022	(5,262)	(0.01)
(3)	Call on 29250 NKY Index 14 January 2022	(3,908)	(0.01)	(2)	Call on 7450 UKX Index 18 March 2022	(3,183)	(0.01)
(3)	Call on 29375 NKY Index 14 January 2022	(2,866)	(0.01)	(2)	Call on 7475 UKX Index 18 March 2022	(2,858)	(0.01)
(3)	Call on 29500 NKY Index 14 January 2022	(2,110)	(0.01)	(2)	Call on 7500 UKX Index 18 March 2022	(2,573)	(0.01)
(2)	Call on 29625 NKY Index 14 January 2022	(1,007)	(0.00)	(1)	Call on 7550 UKX Index 18 March 2022	(1,023)	(0.00)
(2)	Call on 29750 NKY Index 10 February 2022	(4,168)	(0.01)	(1)	Call on 7600 UKX Index 18 March 2022	(799)	(0.00)
(1)	Call on 29750 NKY Index 14 January 2022	(365)	(0.00)	(2)	Call on 7650 UKX Index 18 March 2022	(1,219)	(0.00)
(2)	Call on 29875 NKY Index 10 February 2022	(3,560)	(0.01)	(3)	Call on 7675 UKX Index 18 March 2022	(1,585)	(0.00)
(2)	Call on 29875 NKY Index 14 January 2022	(521)	(0.00)	(2)	Call on 7725 UKX Index 18 March 2022	(786)	(0.00)
(2)	Call on 30000 NKY Index 10 February 2022	(3,039)	(0.01)	(2)	Call on 7800 UKX Index 18 March 2022	(488)	(0.00)
(3)	Call on 30000 NKY Index 14 January 2022	(573)	(0.00)	(2)	Put on 6650 UKX Index 18 March 2022	(1,409)	(0.00)
(3)	Call on 30125 NKY Index 14 January 2022	(391)	(0.00)	(2)	Put on 6675 UKX Index 18 March 2022	(1,463)	(0.00)
(3)	Call on 30250 NKY Index 14 January 2022	(313)	(0.00)	(1)	Put on 6725 UKX Index 18 March 2022	(792)	(0.00)
(1)	Put on 26750 NKY Index 14 January 2022	(452)	(0.00)	(1)	Put on 6750 UKX Index 18 March 2022	(826)	(0.00)
(1)	Put on 26875 NKY Index 14 January 2022	(504)	(0.00)	(2)	Put on 6775 UKX Index 18 March 2022	(1,720)	(0.00)
(3)	Put on 27000 NKY Index 14 January 2022	(1,641)	(0.00)	(1)	Put on 6800 UKX Index 18 March 2022	(901)	(0.00)
(3)	Put on 27125 NKY Index 14 January 2022	(1,824)	(0.00)	(1)	Put on 6825 UKX Index 18 March 2022	(1,883)	(0.01)
(3)	Put on 27250 NKY Index 14 January 2022	(2,032)	(0.01)	(3)	Put on 6850 UKX Index 18 March 2022	(2,946)	(0.01)
(1)	Put on 27375 NKY Index 14 January 2022	(756)	(0.00)	(3)	Put on 6875 UKX Index 18 March 2022	(3,088)	(0.01)
(2)	Put on 27500 NKY Index 10 February 2022	(5,471)	(0.01)	(2)	Put on 6900 UKX Index 18 March 2022	(2,154)	(0.01)
(3)	Put on 27500 NKY Index 14 January 2022	(2,579)	(0.01)	(2)	Put on 6975 UKX Index 18 March 2022	(2,479)	(0.01)
(2)	Put on 27625 NKY Index 10 February 2022	(5,818)	(0.01)	(1)	Put on 7000 UKX Index 18 March 2022	(1,300)	(0.00)
(2)	Put on 27625 NKY Index 14 January 2022	(1,910)	(0.01)	(1)	Put on 7025 UKX Index 18 March 2022	(1,361)	(0.00)
(2)	Put on 27750 NKY Index 10 February 2022	(6,252)	(0.01)			(42,098)	(0.09)
(3)	Put on 27750 NKY Index 14 January 2022	(3,256)	(0.01)	United States			
(3)	Put on 27875 NKY Index 14 January 2022	(3,647)	(0.01)	(1)	Call on 1.135 Euro Currency Options 04 February 2022	(1,313)	(0.00)
(2)	Put on 28000 NKY Index 14 January 2022	(2,779)	(0.01)	(1)	Call on 1.14 Euro Currency Options 04 February 2022	(963)	(0.00)
(2)	Put on 28125 NKY Index 14 January 2022	(3,039)	(0.01)	(1)	Call on 1.145 Euro Currency Options 04 February 2022	(675)	(0.00)
(2)	Put on 28250 NKY Index 14 January 2022	(3,474)	(0.01)	(2)	Call on 1.15 Euro Currency Options 04 February 2022	(900)	(0.00)
(2)	Put on 28375 NKY Index 14 January 2022	(3,995)	(0.01)	(1)	Call on 1.155 Euro Currency Options 04 February 2022	(288)	(0.00)
(2)	Put on 28500 NKY Index 14 January 2022	(4,516)	(0.01)	Call	on 121 United States 5 Years Futures 21 January 2022		
(2)	Put on 28625 NKY Index 14 January 2022	(5,210)	(0.01)			(2,062)	(0.01)
		(98,737)	(0.23)	Call	on 121.25 United States 5 Years Futures 21 January 2022		
South Korea						(1,641)	(0.00)
(6)	Call on 392.5 KOSPI2 Index 13 January 2022	(6,738)	(0.01)	Call	on 121.5 United States 5 Years Futures 21 January 2022		
(6)	Call on 395 KOSPI2 Index 13 January 2022	(5,085)	(0.01)			(2,227)	(0.01)
(7)	Call on 397.5 KOSPI2 Index 13 January 2022	(4,343)	(0.01)	Call	on 121.75 United States 5 Years Futures 21 January 2022		
(6)	Call on 400 KOSPI2 Index 13 January 2022	(2,688)	(0.01)			(1,461)	(0.00)
(8)	Call on 402.5 KOSPI2 Index 13 January 2022	(2,507)	(0.01)	Call	on 122 United States 5 Years Futures 21 January 2022		
(8)	Call on 405 KOSPI2 Index 13 January 2022	(1,733)	(0.00)			(938)	(0.00)
(4)	Call on 407.5 KOSPI2 Index 10 February 2022	(2,313)	(0.01)	Call	on 122.25 United States 5 Years Futures 21 January 2022		
(10)	Call on 407.5 KOSPI2 Index 13 January 2022	(1,472)	(0.00)			(531)	(0.00)
(4)	Call on 410 KOSPI2 Index 10 February 2022	(1,851)	(0.00)	Call	on 122.75 United States 5 Years Futures 21 January 2022		
(10)	Call on 410 KOSPI2 Index 13 January 2022	(988)	(0.00)			(78)	(0.00)
(4)	Call on 412.5 KOSPI2 Index 10 February 2022	(1,430)	(0.00)	Call	on 131 United States 10 Years Futures 21 January 2022		
(7)	Call on 412.5 KOSPI2 Index 13 January 2022	(442)	(0.00)			(7,562)	(0.02)
(6)	Call on 415 KOSPI2 Index 13 January 2022	(265)	(0.00)	Call	on 131.25 United States 10 Years Futures 21 January 2022		
(8)	Put on 362.5 KOSPI2 Index 13 January 2022	(303)	(0.00)			(3,000)	(0.01)
(10)	Put on 365 KOSPI2 Index 13 January 2022	(463)	(0.00)	Call	on 131.5 United States 10 Years Futures 21 January 2022		
(8)	Put on 367.5 KOSPI2 Index 13 January 2022	(454)	(0.00)			(4,687)	(0.01)
(8)	Put on 370 KOSPI2 Index 13 January 2022	(589)	(0.00)	Call	on 131.75 United States 10 Years Futures 21 January 2022		
(8)	Put on 372.5 KOSPI2 Index 13 January 2022	(757)	(0.00)			(1,969)	(0.01)
(10)	Put on 375 KOSPI2 Index 13 January 2022	(1,199)	(0.00)	Call	on 132 United States 10 Years Futures 21 January 2022		
(7)	Put on 377.5 KOSPI2 Index 13 January 2022	(1,119)	(0.00)			(2,844)	(0.01)
(4)	Put on 380 KOSPI2 Index 10 February 2022	(2,869)	(0.01)	Call	on 132.5 United States 10 Years Futures 21 January 2022		
(10)	Put on 380 KOSPI2 Index 13 January 2022	(2,145)	(0.01)			(1,750)	(0.00)
(4)	Put on 382.5 KOSPI2 Index 10 February 2022	(3,340)	(0.01)	Call	on 132.75 British Pound Currency Options 07 January 2022		
(10)	Put on 382.5 KOSPI2 Index 13 January 2022	(2,839)	(0.01)			(1,606)	(0.00)
(4)	Put on 385 KOSPI2 Index 10 February 2022	(3,912)	(0.01)	Call	on 133 United States 10 Years Futures 21 January 2022		
(9)	Put on 385 KOSPI2 Index 13 January 2022	(3,369)	(0.01)			(844)	(0.00)
(6)	Put on 387.5 KOSPI2 Index 13 January 2022	(2,978)	(0.01)	Call	on 133.25 British Pound Currency Options 07 January 2022		
(6)	Put on 390 KOSPI2 Index 13 January 2022	(3,937)	(0.01)			(1,300)	(0.00)
		(62,128)	(0.14)	Call	on 133.5 United States 10 Years Futures 21 January 2022		
Taiwan						(875)	(0.00)
(1)	Call on 17800 TWSE Index 19 January 2022	(902)	(0.00)	Call	on 133.75 British Pound Currency Options 07 January 2022		
(2)	Call on 17900 TWSE Index 19 January 2022	(1,525)	(0.00)			(1,000)	(0.00)
(1)	Call on 18000 TWSE Index 19 January 2022	(634)	(0.00)	Call	on 134.25 British Pound Currency Options 07 January 2022		
(1)	Call on 18100 TWSE Index 19 January 2022	(508)	(0.00)			(725)	(0.00)
(1)	Call on 18200 TWSE Index 19 January 2022	(405)	(0.00)	Call	on 134.5 British Pound Currency Options 07 January 2022		
(1)	Call on 18300 TWSE Index 19 January 2022	(305)	(0.00)			(594)	(0.00)
(2)	Call on 18400 TWSE Index 19 January 2022	(459)	(0.00)	Call	on 134.75 British Pound Currency Options 07 January 2022		
(1)	Call on 18500 TWSE Index 19 January 2022	(164)	(0.00)			(469)	(0.00)
(2)	Call on 18600 TWSE Index 19 January 2022	(235)	(0.00)	Call	on 135 British Pound Currency Options 07 January 2022		
(1)	Put on 16500 TWSE Index 19 January 2022	(12)	(0.00)			(363)	(0.00)
(2)	Put on 16600 TWSE Index 19 January 2022	(29)	(0.00)	Call	on 135.5 British Pound Currency Options 07 January 2022		
(1)	Put on 16700 TWSE Index 19 January 2022	(17)	(0.00)			(375)	(0.00)
(1)	Put on 16800 TWSE Index 19 January 2022	(21)	(0.00)	Call	on 136 British Pound Currency Options 04 February 2022		
(1)	Put on 16900 TWSE Index 19 January 2022	(23)	(0.00)			(419)	(0.00)
(2)	Put on 17000 TWSE Index 19 January 2022	(60)	(0.00)	Call	on 136 British Pound Currency Options 07 January 2022		
(2)	Put on 17100 TWSE Index 19 January 2022	(72)	(0.00)			(163)	(0.00)
(1)	Put on 17200 TWSE Index 19 January 2022	(44)	(0.00)	Call	on 136.5 British Pound Currency Options 04 February 2022		
(1)	Put on 17300 TWSE Index 19 January 2022	(52)	(0.00)			(306)	(0.00)
(2)	Put on 17400 TWSE Index 19 January 2022	(134)	(0.00)	Call	on 136.5 British Pound Currency Options 07 January 2022		
(1)	Put on 17500 TWSE Index 19 January 2022	(81)	(0.00)			(63)	(0.00)
(1)	Put on 17600 TWSE Index 19 January 2022	(99)	(0.00)	Call	on 137 British Pound Currency Options 04 February 2022		
(1)	Put on 17700 TWSE Index 19 January 2022	(125)	(0.00)			(213)	(0.00)
		(5,906)	(0.00)	Call	on 137 British Pound Currency Options 07 January 2022		
						(25)	(0.00)
				Call	on 137.5 British Pound Currency Options 04 February 2022		
						(150)	(0.00)
				Call	on 137.5 British Pound Currency Options 07 January 2022		
						(13)	(0.00)
				Call	on 160.5 United States Bond Futures 21 January 2022		
						(5,375)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Option contracts (continued)				Option contracts (continued)		
	United States (continued)				United States (continued)		
(4)	Call on 161.5 United States Bond Futures 21 January 2022	(3,563)	(0.01)	(33)	Put on 129.5 United States 10 Years Futures 21 January 2022	(7,734)	(0.02)
(4)	Call on 162.5 United States Bond Futures 21 January 2022	(2,313)	(0.01)	(12)	Put on 129.75 United States 10 Years Futures 21 January 2022	(3,750)	(0.01)
(11)	Call on 163 United States Bond Futures 21 January 2022	(4,984)	(0.01)	(1)	Put on 130 British Pound Currency Options 07 January 2022	(6)	(0.00)
(4)	Call on 163.5 United States Bond Futures 21 January 2022	(1,438)	(0.00)	(33)	Put on 130 United States 10 Years Futures 21 January 2022	(12,891)	(0.03)
(11)	Call on 164 United States Bond Futures 21 January 2022	(3,094)	(0.01)	(1)	Put on 130.25 British Pound Currency Options 07 January 2022	(6)	(0.00)
(11)	Call on 165 United States Bond Futures 21 January 2022	(2,062)	(0.01)	(11)	Put on 130.25 United States 10 Years Futures 21 January 2022	(5,500)	(0.01)
(6)	Call on 166 United States Bond Futures 21 January 2022	(750)	(0.00)	(2)	Put on 130.5 British Pound Currency Options 07 January 2022	(13)	(0.00)
(8)	Call on 167 United States Bond Futures 21 January 2022	(750)	(0.00)	(33)	Put on 130.5 United States 10 Years Futures 21 January 2022	(20,109)	(0.04)
(8)	Call on 168 United States Bond Futures 21 January 2022	(625)	(0.00)	(2)	Put on 131 British Pound Currency Options 07 January 2022	(13)	(0.00)
(8)	Call on 169 United States Bond Futures 21 January 2022	(500)	(0.00)	(1)	Put on 131.5 British Pound Currency Options 04 February 2022	(75)	(0.00)
(8)	Call on 170 United States Bond Futures 21 January 2022	(375)	(0.00)	(2)	Put on 131.5 British Pound Currency Options 07 January 2022	(13)	(0.00)
(1)	Call on 2270 RUY Index 21 January 2022	(3,170)	(0.01)	(1)	Put on 131.75 British Pound Currency Options 07 January 2022	(6)	(0.00)
(1)	Call on 2360 RUY Index 21 January 2022	(590)	(0.00)	(1)	Put on 132 British Pound Currency Options 04 February 2022	(100)	(0.00)
(1)	Call on 2400 RUY Index 21 January 2022	(235)	(0.00)	(1)	Put on 132 British Pound Currency Options 07 January 2022	(13)	(0.00)
(3)	Call on 4750 S&P Emini Index 21 January 2022	(9,187)	(0.02)	(2)	Put on 132.25 British Pound Currency Options 07 January 2022	(6)	(0.00)
(3)	Call on 4770 S&P Emini Index 21 January 2022	(7,312)	(0.02)	(1)	Put on 132.5 British Pound Currency Options 04 February 2022	(138)	(0.00)
(1)	Call on 4775 S&P Emini Index 21 January 2022	(2,300)	(0.01)	(1)	Put on 132.5 British Pound Currency Options 07 January 2022	(6)	(0.00)
(3)	Call on 4780 S&P Emini Index 21 January 2022	(6,487)	(0.01)	(1)	Put on 132.5 British Pound Currency Options 04 February 2022	(138)	(0.00)
(3)	Call on 4810 S&P Emini Index 21 January 2022	(4,312)	(0.01)	(1)	Put on 132.5 British Pound Currency Options 07 January 2022	(6)	(0.00)
(3)	Call on 4820 S&P Emini Index 21 January 2022	(3,712)	(0.01)	(1)	Put on 132.5 British Pound Currency Options 04 February 2022	(138)	(0.00)
(3)	Call on 4830 S&P Emini Index 21 January 2022	(3,187)	(0.01)	(1)	Put on 132.5 British Pound Currency Options 07 January 2022	(6)	(0.00)
(2)	Call on 4840 S&P Emini Index 21 January 2022	(1,800)	(0.00)	(1)	Put on 133 British Pound Currency Options 04 February 2022	(181)	(0.00)
(2)	Call on 4850 S&P Emini Index 21 January 2022	(2,287)	(0.01)	(1)	Put on 155 United States Bond Futures 21 January 2022	(1,125)	(0.00)
(2)	Call on 4860 S&P Emini Index 21 January 2022	(1,275)	(0.00)	(8)	Put on 156 United States Bond Futures 21 January 2022	(1,750)	(0.00)
(2)	Call on 88.25 Japanese Yen Currency Options 07 January 2022	(38)	(0.00)	(8)	Put on 157 United States Bond Futures 21 January 2022	(3,781)	(0.01)
(1)	Call on 88.5 Japanese Yen Currency Options 07 January 2022	(13)	(0.00)	(11)	Put on 157.5 United States Bond Futures 21 January 2022	(1,687)	(0.00)
(3)	Call on 88.75 Japanese Yen Currency Options 07 January 2022	(38)	(0.00)	(4)	Put on 158 United States Bond Futures 21 January 2022	(5,312)	(0.01)
(1)	Call on 89 Japanese Yen Currency Options 04 February 2022	(138)	(0.00)	(4)	Put on 158.5 United States Bond Futures 21 January 2022	(2,625)	(0.01)
(2)	Call on 89 Japanese Yen Currency Options 07 January 2022	(13)	(0.00)	(6)	Put on 159 United States Bond Futures 21 January 2022	(4,875)	(0.01)
(3)	Call on 89.25 Japanese Yen Currency Options 07 January 2022	(19)	(0.00)	(4)	Put on 159.5 United States Bond Futures 21 January 2022	(3,938)	(0.01)
(1)	Call on 89.5 Japanese Yen Currency Options 04 February 2022	(88)	(0.00)	(4)	Put on 160 United States Bond Futures 21 January 2022	(13,062)	(0.03)
(3)	Call on 89.5 Japanese Yen Currency Options 07 January 2022	(19)	(0.00)	(11)	Put on 161 United States Bond Futures 21 January 2022	(10,031)	(0.02)
(2)	Call on 89.75 Japanese Yen Currency Options 07 January 2022	(13)	(0.00)	(6)	Put on 162 United States Bond Futures 21 January 2022	(11,406)	(0.02)
(3)	Call on 90 Japanese Yen Currency Options 07 January 2022	(19)	(0.00)	(5)	Put on 2160 RUY Index 21 January 2022	(1,543)	(0.00)
(3)	Call on 90.25 Japanese Yen Currency Options 07 January 2022	(19)	(0.00)	(1)	Put on 2180 RUY Index 21 January 2022	(1,794)	(0.00)
(2)	Call on 90.75 Japanese Yen Currency Options 07 January 2022	(13)	(0.00)	(3)	Put on 4280 S&P Emini Index 21 January 2022	(788)	(0.00)
(1)	Call on 91 Japanese Yen Currency Options 07 January 2022	(6)	(0.00)	(3)	Put on 4400 S&P Emini Index 21 January 2022	(1,238)	(0.00)
(1)	Call on 91.5 Japanese Yen Currency Options 07 January 2022	(6)	(0.00)	(1)	Put on 4410 S&P Emini Index 21 January 2022	(425)	(0.00)
(1)	Put on 1.11 Euro Currency Options 04 February 2022	(75)	(0.00)	(3)	Put on 4430 S&P Emini Index 21 January 2022	(1,388)	(0.00)
(2)	Put on 1.115 Euro Currency Options 04 February 2022	(225)	(0.00)	(3)	Put on 4440 S&P Emini Index 21 January 2022	(1,462)	(0.00)
(1)	Put on 1.12 Euro Currency Options 04 February 2022	(188)	(0.00)	(4)	Put on 4460 S&P Emini Index 21 January 2022	(2,150)	(0.01)
(1)	Put on 1.125 Euro Currency Options 04 February 2022	(288)	(0.00)	(1)	Put on 4465 S&P Emini Index 21 January 2022	(550)	(0.00)
(1)	Put on 1.13 Euro Currency Options 04 February 2022	(450)	(0.00)	(3)	Put on 4470 S&P Emini Index 21 January 2022	(1,687)	(0.00)
(3)	Put on 119.25 United States 5 Years Futures 21 January 2022	(47)	(0.00)	(3)	Put on 4480 S&P Emini Index 21 January 2022	(1,762)	(0.00)
(9)	Put on 119.5 United States 5 Years Futures 21 January 2022	(211)	(0.00)	(3)	Put on 4490 S&P Emini Index 21 January 2022	(1,837)	(0.00)
(18)	Put on 119.75 United States 5 Years Futures 21 January 2022	(703)	(0.00)	(2)	Put on 4510 S&P Emini Index 21 January 2022	(1,350)	(0.00)
(14)	Put on 120 United States 5 Years Futures 21 January 2022	(1,266)	(0.00)	(1)	Put on 86 Japanese Yen Currency Options 04 February 2022	(263)	(0.00)
(14)	Put on 120.25 United States 5 Years Futures 21 January 2022	(1,641)	(0.00)	(1)	Put on 86 Japanese Yen Currency Options 07 January 2022	(13)	(0.00)
(6)	Put on 120.5 United States 5 Years Futures 21 January 2022	(1,078)	(0.00)	(3)	Put on 86.25 Japanese Yen Currency Options 07 January 2022	(113)	(0.00)
(12)	Put on 120.75 United States 5 Years Futures 21 January 2022	(3,188)	(0.01)	(1)	Put on 86.5 Japanese Yen Currency Options 04 February 2022	(463)	(0.00)
(27)	Put on 128 United States 10 Years Futures 21 January 2022	(1,266)	(0.00)	(3)	Put on 86.5 Japanese Yen Currency Options 07 January 2022	(225)	(0.00)
(33)	Put on 128.5 United States 10 Years Futures 21 January 2022	(2,578)	(0.01)	(3)	Put on 86.75 Japanese Yen Currency Options 07 January 2022	(488)	(0.00)
(14)	Put on 128.75 United States 10 Years Futures 21 January 2022	(1,531)	(0.00)	(3)	Put on 87 Japanese Yen Currency Options 07 January 2022	(900)	(0.00)
(33)	Put on 129 United States 10 Years Futures 21 January 2022	(4,641)	(0.01)	(3)	Put on 87.25 Japanese Yen Currency Options 07 January 2022	(1,500)	(0.00)
(14)	Put on 129.25 United States 10 Years Futures 21 January 2022	(2,625)	(0.01)	(2)	Put on 87.5 Japanese Yen Currency Options 07 January 2022	(1,475)	(0.00)
(2)	Put on 129.5 British Pound Currency Options 07 January 2022	(13)	(0.00)	(1)	Put on 87.75 Japanese Yen Currency Options 07 January 2022	(1,013)	(0.00)
				(2)	Put on 88 Japanese Yen Currency Options 07 January 2022	(2,625)	(0.01)
				(468,457)	USD Call/CAD Put K=1.2808 05 January 2022	(55)	(0.00)
				(389,985)	USD Call/CAD Put K=1.2821 05 January 2022	(37)	(0.00)
				(622,665)	USD Call/CAD Put K=1.2848 06 January 2022	(69)	(0.00)
				(544,154)	USD Call/CAD Put K=1.2864 04 January 2022	(10)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
United States (continued)				United States (continued)			
(388,350)	USD Call/CAD Put K=1.2875 06 January 2022	(29)	(0.00)	(206,730)	USD Call/USD Put K=0.6891 26 January 2022	(1,102)	(0.00)
(310,414)	USD Call/CAD Put K=1.2886 04 January 2022	(4)	(0.00)	(68,950)	USD Call/USD Put K=0.6895 10 January 2022	(131)	(0.00)
(310,222)	USD Call/CAD Put K=1.2894 28 January 2022	(521)	(0.00)	(68,990)	USD Call/USD Put K=0.6899 05 January 2022	(36)	(0.00)
(618,238)	USD Call/CAD Put K=1.294 13 January 2022	(172)	(0.00)	(206,970)	USD Call/USD Put K=0.6899 25 January 2022	(973)	(0.00)
(617,904)	USD Call/CAD Put K=1.2947 05 January 2022	(9)	(0.00)	(207,090)	USD Call/USD Put K=0.6903 25 January 2022	(932)	(0.00)
(617,618)	USD Call/CAD Put K=1.2953 13 January 2022	(153)	(0.00)	(207,240)	USD Call/USD Put K=0.6908 26 January 2022	(924)	(0.00)
(308,523)	USD Call/CAD Put K=1.2965 27 January 2022	(322)	(0.00)	(138,180)	USD Call/USD Put K=0.6909 20 January 2022	(474)	(0.00)
(771,248)	USD Call/CAD Put K=1.2966 05 January 2022	(8)	(0.00)	(69,100)	USD Call/USD Put K=0.691 07 January 2022	(63)	(0.00)
(925,497)	USD Call/CAD Put K=1.2966 07 January 2022	(43)	(0.00)	(207,420)	USD Call/USD Put K=0.6914 25 January 2022	(827)	(0.00)
(308,499)	USD Call/CAD Put K=1.2966 21 January 2022	(196)	(0.00)	(138,440)	USD Call/USD Put K=0.6922 21 January 2022	(430)	(0.00)
(308,380)	USD Call/CAD Put K=1.2971 25 January 2022	(255)	(0.00)	(69,270)	USD Call/USD Put K=0.6927 13 January 2022	(108)	(0.00)
(308,333)	USD Call/CAD Put K=1.2973 27 January 2022	(307)	(0.00)	(207,870)	USD Call/USD Put K=0.6929 25 January 2022	(700)	(0.00)
(385,386)	USD Call/CAD Put K=1.2974 14 January 2022	(96)	(0.00)	(207,870)	USD Call/USD Put K=0.6929 27 January 2022	(789)	(0.00)
(308,190)	USD Call/CAD Put K=1.2979 25 January 2022	(243)	(0.00)	(208,380)	USD Call/USD Put K=0.6946 27 January 2022	(659)	(0.00)
(692,947)	USD Call/CAD Put K=1.2988 04 January 2022	(2)	(0.00)	(208,410)	USD Call/USD Put K=0.6947 28 January 2022	(685)	(0.00)
(307,811)	USD Call/CAD Put K=1.2995 20 January 2022	(143)	(0.00)	(209,370)	USD Call/USD Put K=0.6979 05 January 2022	(7)	(0.00)
(307,692)	USD Call/CAD Put K=1.3 26 January 2022	(233)	(0.00)	(209,610)	USD Call/USD Put K=0.6987 05 January 2022	(6)	(0.00)
(615,337)	USD Call/CAD Put K=1.3001 04 January 2022	(1)	(0.00)	(71,660)	USD Call/USD Put K=0.7166 04 January 2022	(1,040)	(0.00)
(230,751)	USD Call/CAD Put K=1.3001 11 January 2022	(23)	(0.00)	(71,940)	USD Call/USD Put K=0.7194 07 January 2022	(819)	(0.00)
(230,751)	USD Call/CAD Put K=1.3001 14 January 2022	(45)	(0.00)	(216,480)	USD Call/USD Put K=0.7216 18 January 2022	(2,411)	(0.01)
(307,669)	USD Call/CAD Put K=1.3001 24 January 2022	(192)	(0.00)	(361,850)	USD Call/USD Put K=0.7237 18 January 2022	(3,314)	(0.01)
(307,574)	USD Call/CAD Put K=1.3005 20 January 2022	(133)	(0.00)	(289,720)	USD Call/USD Put K=0.7243 11 January 2022	(2,027)	(0.01)
(307,574)	USD Call/CAD Put K=1.3005 26 January 2022	(226)	(0.00)	(289,720)	USD Call/USD Put K=0.7243 18 January 2022	(2,501)	(0.01)
(307,385)	USD Call/CAD Put K=1.3013 24 January 2022	(178)	(0.00)	(289,840)	USD Call/USD Put K=0.7246 18 January 2022	(2,428)	(0.01)
(461,042)	USD Call/CAD Put K=1.3014 06 January 2022	(6)	(0.00)	(289,880)	USD Call/USD Put K=0.7247 11 January 2022	(1,925)	(0.01)
(307,267)	USD Call/CAD Put K=1.3018 11 January 2022	(26)	(0.00)	(362,800)	USD Call/USD Put K=0.7256 12 January 2022	(2,240)	(0.01)
(306,584)	USD Call/CAD Put K=1.3047 06 January 2022	(3)	(0.00)	(290,680)	USD Call/USD Put K=0.7267 10 January 2022	(1,368)	(0.00)
(76,617)	USD Call/CAD Put K=1.3052 07 January 2022	(1)	(0.00)	(508,690)	USD Call/USD Put K=0.7267 12 January 2022	(2,707)	(0.01)
(174,596)	USD Call/JPY Put K=114.55 06 January 2022	(1,019)	(0.00)	(363,400)	USD Call/USD Put K=0.7268 10 January 2022	(1,683)	(0.00)
(349,192)	USD Call/JPY Put K=114.55 14 January 2022	(2,508)	(0.01)	(363,400)	USD Call/USD Put K=0.7268 19 January 2022	(2,510)	(0.01)
(435,996)	USD Call/JPY Put K=114.68 04 January 2022	(1,938)	(0.01)	(72,710)	USD Call/USD Put K=0.7271 06 January 2022	(227)	(0.00)
(348,736)	USD Call/JPY Put K=114.7 14 January 2022	(2,181)	(0.01)	(436,260)	USD Call/USD Put K=0.7271 14 January 2022	(2,437)	(0.01)
(87,169)	USD Call/JPY Put K=114.72 05 January 2022	(384)	(0.00)	(218,310)	USD Call/USD Put K=0.7277 07 January 2022	(723)	(0.00)
(522,648)	USD Call/JPY Put K=114.8 04 January 2022	(1,863)	(0.00)	(291,120)	USD Call/USD Put K=0.7278 14 January 2022	(1,485)	(0.00)
(435,464)	USD Call/JPY Put K=114.82 04 January 2022	(1,491)	(0.00)	(291,520)	USD Call/USD Put K=0.7288 19 January 2022	(1,615)	(0.00)
(348,341)	USD Call/JPY Put K=114.83 06 January 2022	(1,364)	(0.00)	(145,820)	USD Call/USD Put K=0.7291 07 January 2022	(363)	(0.00)
(609,597)	USD Call/JPY Put K=114.83 18 January 2022	(3,666)	(0.01)	(145,880)	USD Call/USD Put K=0.7294 05 January 2022	(199)	(0.00)
(435,275)	USD Call/JPY Put K=114.87 05 January 2022	(1,481)	(0.00)	(145,960)	USD Call/USD Put K=0.7298 05 January 2022	(176)	(0.00)
(609,385)	USD Call/JPY Put K=114.87 18 January 2022	(3,532)	(0.01)	(366,300)	USD Call/USD Put K=0.7326 24 January 2022	(1,611)	(0.00)
(435,199)	USD Call/JPY Put K=114.89 07 January 2022	(1,707)	(0.00)	(366,700)	USD Call/USD Put K=0.7334 27 January 2022	(1,718)	(0.00)
(435,085)	USD Call/JPY Put K=114.92 06 January 2022	(1,465)	(0.00)	(293,440)	USD Call/USD Put K=0.7336 20 January 2022	(971)	(0.00)
(435,085)	USD Call/JPY Put K=114.92 18 January 2022	(2,406)	(0.01)	(366,800)	USD Call/USD Put K=0.7336 24 January 2022	(1,445)	(0.00)
(435,010)	USD Call/JPY Put K=114.94 11 January 2022	(1,877)	(0.01)	(367,350)	USD Call/USD Put K=0.7347 27 January 2022	(1,508)	(0.00)
(434,896)	USD Call/JPY Put K=114.97 11 January 2022	(1,807)	(0.00)	(220,560)	USD Call/USD Put K=0.7352 21 January 2022	(641)	(0.00)
(434,858)	USD Call/JPY Put K=114.98 06 January 2022	(1,315)	(0.00)	(368,300)	USD Call/USD Put K=0.7366 25 January 2022	(1,095)	(0.00)
(521,830)	USD Call/JPY Put K=114.98 13 January 2022	(2,348)	(0.01)	(368,500)	USD Call/USD Put K=0.737 27 January 2022	(1,190)	(0.00)
(347,856)	USD Call/JPY Put K=114.99 18 January 2022	(1,799)	(0.00)	(368,750)	USD Call/USD Put K=0.7375 27 January 2022	(1,129)	(0.00)
(521,694)	USD Call/JPY Put K=115.01 11 January 2022	(2,059)	(0.01)	(368,800)	USD Call/USD Put K=0.7376 25 January 2022	(978)	(0.00)
(434,405)	USD Call/JPY Put K=115.1 11 January 2022	(1,520)	(0.00)	(369,150)	USD Call/USD Put K=0.7383 28 January 2022	(1,094)	(0.00)
(434,329)	USD Call/JPY Put K=115.12 04 January 2022	(701)	(0.00)	(456,200)	USD Call/USD Put K=1.1405 26 January 2022	(1,988)	(0.01)
(347,433)	USD Call/JPY Put K=115.13 04 January 2022	(544)	(0.00)	(342,930)	USD Call/USD Put K=1.1431 20 January 2022	(968)	(0.00)
(347,373)	USD Call/JPY Put K=115.15 05 January 2022	(645)	(0.00)	(571,550)	USD Call/USD Put K=1.1431 27 January 2022	(2,081)	(0.01)
(434,216)	USD Call/JPY Put K=115.15 12 January 2022	(1,511)	(0.00)	(343,200)	USD Call/USD Put K=1.144 24 January 2022	(1,006)	(0.00)
(347,222)	USD Call/JPY Put K=115.2 07 January 2022	(815)	(0.00)	(572,050)	USD Call/USD Put K=1.1441 24 January 2022	(1,660)	(0.00)
(434,028)	USD Call/JPY Put K=115.22 12 January 2022	(1,413)	(0.00)	(572,150)	USD Call/USD Put K=1.1443 26 January 2022	(1,765)	(0.00)
(347,162)	USD Call/JPY Put K=115.22 04 January 2022	(407)	(0.00)	(572,700)	USD Call/USD Put K=1.1454 27 January 2022	(1,692)	(0.00)
(173,476)	USD Call/JPY Put K=115.29 13 January 2022	(533)	(0.00)	(343,680)	USD Call/USD Put K=1.1456 25 January 2022	(898)	(0.00)
(433,651)	USD Call/JPY Put K=115.3 05 January 2022	(543)	(0.00)	(572,900)	USD Call/USD Put K=1.1458 25 January 2022	(1,467)	(0.00)
(173,370)	USD Call/JPY Put K=115.36 19 January 2022	(640)	(0.00)	(572,950)	USD Call/USD Put K=1.1459 28 January 2022	(1,678)	(0.00)
(173,280)	USD Call/JPY Put K=115.42 20 January 2022	(628)	(0.00)	(133,920)	USD Call/USD Put K=1.3392 18 January 2022	(1,721)	(0.00)
(173,250)	USD Call/JPY Put K=115.44 20 January 2022	(615)	(0.00)	(67,010)	USD Call/USD Put K=1.3402 18 January 2022	(820)	(0.00)
(86,618)	USD Call/JPY Put K=115.45 19 January 2022	(290)	(0.00)	(67,015)	USD Call/USD Put K=1.3403 18 January 2022	(815)	(0.00)
(173,175)	USD Call/JPY Put K=115.49 21 January 2022	(611)	(0.00)	(201,345)	USD Call/USD Put K=1.3423 11 January 2022	(2,027)	(0.01)
(172,518)	USD Call/JPY Put K=115.93 24 January 2022	(426)	(0.00)	(268,500)	USD Call/USD Put K=1.3425 12 January 2022	(2,709)	(0.01)
(344,828)	USD Call/JPY Put K=116.0 25 January 2022	(835)	(0.00)	(201,525)	USD Call/USD Put K=1.3435 19 January 2022	(2,101)	(0.01)
(86,162)	USD Call/JPY Put K=116.06 26 January 2022	(207)	(0.00)	(67,210)	USD Call/USD Put K=1.3442 12 January 2022	(609)	(0.00)
(23,520)	USD Call/MXN Put K=21.2585 20 January 2022	(51)	(0.00)	(67,215)	USD Call/USD Put K=1.3443 04 January 2022	(518)	(0.00)
(117,075)	USD Call/MXN Put K=21.3538 18 January 2022	(163)	(0.00)	(67,225)	USD Call/USD Put K=1.3445 04 January 2022	(509)	(0.00)
(163,905)	USD Call/MXN Put K=21.3538 19 January 2022	(255)	(0.00)	(134,460)	USD Call/USD Put K=1.3446 14 January 2022	(1,226)	(0.00)
(23,410)	USD Call/MXN Put K=21.3584 14 January 2022	(23)	(0.00)	(67,260)	USD Call/USD Put K=1.3452 10 January 2022	(546)	(0.00)
(140,430)	USD Call/MXN Put K=21.363 18 January 2022	(191)	(0.00)	(134,560)	USD Call/USD Put K=1.3456 13 January 2022	(1,128)	(0.00)
(163,800)	USD Call/MXN Put K=21.3675 19 January 2022	(246)	(0.00)	(67,355)	USD Call/USD Put K=1.3471 19 January 2022	(569)	(0.00)
(46,600)	USD Call/MXN Put K=21.4592 10 January 2022	(14)	(0.00)	(67,375)	USD Call/USD Put K=1.3475 07 January 2022	(430)	(0.00)
(116,175)	USD Call/MXN Put K=21.5193 07 January 2022	(14)	(0.00)	(202,230)	USD Call/USD Put K=1.3482 07 January 2022	(1,209)	(0.00)
(69,630)	USD Call/MXN Put K=21.5424 05 January 2022	(2)	(0.00)	(202,650)	USD Call/USD Put K=1.351 06 January 2022	(825)	(0.00)
(116,050)	USD Call/MXN Put K=21.5424 07 January 2022	(13)	(0.00)	(337,925)	USD Call/USD Put K=1.3517 06 January 2022	(1,259)	(0.00)
(92,620)	USD Call/MXN Put K=21.5936 05 January 2022	(3)	(0.00)	(338,175)	USD Call/USD Put K=1.3527 05 January 2022	(986)	(0.00)
(185,200)	USD Call/MXN Put K=21.5983 11 January 2022	(48)	(0.00)	(405,930)	USD Call/USD Put K=1.3531 05 January 2022	(1,111)	(0.00)
(115,675)	USD Call/MXN Put K=21.6123 06 January 2022	(6)	(0.00)	(67,735)	USD Call/USD Put K=1.3547 21 January 2022	(362)	(0.00)
(115,575)	USD Call/MXN Put K=21.631 06 January 2022	(5)	(0.00)	(203,295)	USD Call/USD Put K=1.3553 24 January 2022	(1,112)	(0.00)
(227,550)	USD Call/MXN Put K=21.9732 04 January 2022	(1)	(0.00)	(339,125)	USD Call/USD Put K=1.3565 26 January 2022	(1,817)	(0.00)
(204,750)	USD Call/MXN Put K=21.978 07 January 2022	(6)	(0.00)	(339,300)	USD Call/USD Put K=1.3572 24 January 2022	(1,622)	(0.00)
(90,980)	USD Call/MXN Put K=21.9829 05 January 2022	(1)	(0.00)	(67,965)	USD Call/USD Put K=1.3593 25 January 2022	(289)	(0.00)
(204,660)	USD Call/MXN Put K=21.9877 04 January 2022	(1)	(0.00)	(340,000)	USD Call/USD Put K=1.36 26 January 2022	(1,427)	(0.00)
(181,840)	USD Call/MXN Put K=21.9974 04 January 2022	(1)	(0.00)	(340,075)	USD Call/USD Put K=1.3603 27 January 2022	(1,472)	(0.00)
(227,300)	USD Call/MXN Put K=21.9974 07 January 2022	(6)	(0.00)	(340,275)	USD Call/USD Put K=1.3611 25 January 2022	(1,265)	(0.00)
(68,085)	USD Call/MXN Put K=22.0313 05 January 2022	-	(0.00)	(204,630)	USD Call/USD Put K=1.3642 27 January 2022	(667)	(0.00)
(158,795)	USD Call/MXN Put K=22.041 04 January 2022	-	(0.00)	(68,320)	USD Call/USD Put K=1.3664 28 January 2022	(197)	(0.00)
(225,850)	USD Call/MXN Put K=22.1386 06 January 2022	(2)	(0.00)	(62,400)	USD Call/ZAR Put K=16.0256 24 January 2022	(904)	(0.00)
(135,420)	USD Call/MXN Put K=22.1533 06 January 2022	(1)	(0.00)	(31,150)	USD Call/ZAR Put K=16.0514 21 January 2022	(402)	(0.00)
(68,800)	USD Call/USD Put K=0.688 14 January 2022	(251)	(0.00)	(62,300)	USD Call/ZAR Put K=16.0514 24 January 2022	(859)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
United States (continued)				United States (continued)			
(92,550)	USD Call/ZAR Put K=16.2075 20 January 2022	(820)	(0.00)	(355,840)	USD Put/JPY Call K=112.41 18 January 2022	(110)	(0.00)
(92,400)	USD Call/ZAR Put K=16.2338 20 January 2022	(772)	(0.00)	(532,954)	USD Put/JPY Call K=112.58 13 January 2022	(101)	(0.00)
(61,600)	USD Call/ZAR Put K=16.2338 25 January 2022	(621)	(0.00)	(177,258)	USD Put/JPY Call K=112.83 13 January 2022	(44)	(0.00)
(61,400)	USD Call/ZAR Put K=16.2868 18 January 2022	(397)	(0.00)	(177,211)	USD Put/JPY Call K=112.86 19 January 2022	(94)	(0.00)
(61,300)	USD Call/ZAR Put K=16.3132 18 January 2022	(371)	(0.00)	(88,558)	USD Put/JPY Call K=112.92 19 January 2022	(50)	(0.00)
(91,800)	USD Call/ZAR Put K=16.3399 05 January 2022	(63)	(0.00)	(176,897)	USD Put/JPY Call K=113.06 20 January 2022	(126)	(0.00)
(61,200)	USD Call/ZAR Put K=16.3399 14 January 2022	(272)	(0.00)	(176,882)	USD Put/JPY Call K=113.07 20 January 2022	(127)	(0.00)
(61,200)	USD Call/ZAR Put K=16.3399 26 January 2022	(526)	(0.00)	(176,835)	USD Put/JPY Call K=113.1 21 January 2022	(144)	(0.00)
(91,650)	USD Call/ZAR Put K=16.3666 05 January 2022	(53)	(0.00)	(176,398)	USD Put/JPY Call K=113.38 24 January 2022	(218)	(0.00)
(91,650)	USD Call/ZAR Put K=16.3666 06 January 2022	(85)	(0.00)	(352,547)	USD Put/JPY Call K=113.46 25 January 2022	(499)	(0.00)
(91,650)	USD Call/ZAR Put K=16.3666 18 January 2022	(488)	(0.00)	(88,044)	USD Put/JPY Call K=113.58 26 January 2022	(147)	(0.00)
(91,500)	USD Call/ZAR Put K=16.3934 18 January 2022	(456)	(0.00)	(24,530)	USD Put/MXN Call K=20.3832 20 January 2022	(160)	(0.00)
(60,900)	USD Call/ZAR Put K=16.4204 14 January 2022	(214)	(0.00)	(122,400)	USD Put/MXN Call K=20.4248 18 January 2022	(878)	(0.00)
(213,150)	USD Call/ZAR Put K=16.4204 19 January 2022	(1,078)	(0.00)	(146,820)	USD Put/MXN Call K=20.4332 18 January 2022	(1,082)	(0.00)
(60,900)	USD Call/ZAR Put K=16.4204 27 January 2022	(486)	(0.00)	(171,220)	USD Put/MXN Call K=20.4415 19 January 2022	(1,332)	(0.00)
(60,800)	USD Call/ZAR Put K=16.4474 26 January 2022	(426)	(0.00)	(171,115)	USD Put/MXN Call K=20.4541 19 January 2022	(1,382)	(0.00)
(30,400)	USD Call/ZAR Put K=16.4474 27 January 2022	(231)	(0.00)	(24,435)	USD Put/MXN Call K=20.4625 14 January 2022	(178)	(0.00)
(60,700)	USD Call/ZAR Put K=16.4745 06 January 2022	(31)	(0.00)	(73,200)	USD Put/MXN Call K=20.4918 05 January 2022	(386)	(0.00)
(91,050)	USD Call/ZAR Put K=16.4745 07 January 2022	(79)	(0.00)	(48,740)	USD Put/MXN Call K=20.517 10 January 2022	(376)	(0.00)
(91,050)	USD Call/ZAR Put K=16.4745 13 January 2022	(242)	(0.00)	(97,360)	USD Put/MXN Call K=20.5423 05 January 2022	(660)	(0.00)
(90,900)	USD Call/ZAR Put K=16.5017 04 January 2022	(10)	(0.00)	(121,650)	USD Put/MXN Call K=20.5508 07 January 2022	(955)	(0.00)
(272,700)	USD Call/ZAR Put K=16.5017 06 January 2022	(119)	(0.00)	(121,600)	USD Put/MXN Call K=20.5592 07 January 2022	(986)	(0.00)
(90,900)	USD Call/ZAR Put K=16.5017 13 January 2022	(221)	(0.00)	(121,300)	USD Put/MXN Call K=20.6101 06 January 2022	(1,117)	(0.00)
(90,750)	USD Call/ZAR Put K=16.5289 04 January 2022	(8)	(0.00)	(121,225)	USD Put/MXN Call K=20.6228 06 January 2022	(1,170)	(0.00)
(90,750)	USD Call/ZAR Put K=16.5289 10 January 2022	(112)	(0.00)	(193,720)	USD Put/MXN Call K=20.6484 11 January 2022	(2,355)	(0.01)
(90,600)	USD Call/ZAR Put K=16.5563 04 January 2022	(7)	(0.00)	(96,800)	USD Put/MXN Call K=20.6612 05 January 2022	(1,066)	(0.00)
(90,600)	USD Call/ZAR Put K=16.5563 07 January 2022	(53)	(0.00)	(217,665)	USD Put/MXN Call K=20.674 07 January 2022	(2,615)	(0.01)
(90,600)	USD Call/ZAR Put K=16.5563 10 January 2022	(100)	(0.00)	(241,551)	USD Put/MXN Call K=20.6996 07 January 2022	(3,134)	(0.01)
(90,450)	USD Call/ZAR Put K=16.5837 04 January 2022	(5)	(0.00)	(72,435)	USD Put/MXN Call K=20.7082 05 January 2022	(932)	(0.00)
(30,150)	USD Call/ZAR Put K=16.5837 11 January 2022	(38)	(0.00)	(241,200)	USD Put/MXN Call K=20.7297 04 January 2022	(3,255)	(0.01)
(240,800)	USD Call/ZAR Put K=16.6113 04 January 2022	(12)	(0.00)	(168,385)	USD Put/MXN Call K=20.7857 04 January 2022	(2,683)	(0.01)
(60,100)	USD Call/ZAR Put K=16.6389 11 January 2022	(62)	(0.00)	(240,050)	USD Put/MXN Call K=20.829 06 January 2022	(4,286)	(0.01)
(29,950)	USD Call/ZAR Put K=16.6945 12 January 2022	(31)	(0.00)	(216,000)	USD Put/MXN Call K=20.8333 04 January 2022	(3,904)	(0.01)
(480,923)	USD Put/CAD Call K=1.2476 05 January 2022	(26)	(0.00)	(191,960)	USD Put/MXN Call K=20.8377 04 January 2022	(3,508)	(0.01)
(400,481)	USD Put/CAD Call K=1.2485 05 January 2022	(28)	(0.00)	(143,970)	USD Put/MXN Call K=20.8377 06 January 2022	(2,624)	(0.01)
(638,774)	USD Put/CAD Call K=1.2524 06 January 2022	(238)	(0.00)	(66,460)	USD Put/USD Call K=0.6646 10 January 2022	(9)	(0.00)
(658,748)	USD Put/CAD Call K=1.2528 04 January 2022	(57)	(0.00)	(66,510)	USD Put/USD Call K=0.6651 05 January 2022	(1)	(0.00)
(318,954)	USD Put/CAD Call K=1.2541 04 January 2022	(51)	(0.00)	(66,570)	USD Put/USD Call K=0.6657 14 January 2022	(29)	(0.00)
(398,502)	USD Put/CAD Call K=1.2547 06 January 2022	(247)	(0.00)	(66,610)	USD Put/USD Call K=0.6661 07 January 2022	(5)	(0.00)
(638,689)	USD Put/CAD Call K=1.2565 05 January 2022	(399)	(0.00)	(200,310)	USD Put/USD Call K=0.6677 25 January 2022	(322)	(0.00)
(795,482)	USD Put/CAD Call K=1.2571 05 January 2022	(574)	(0.00)	(200,340)	USD Put/USD Call K=0.6678 26 January 2022	(351)	(0.00)
(318,041)	USD Put/CAD Call K=1.2577 28 January 2022	(1,575)	(0.00)	(200,460)	USD Put/USD Call K=0.6682 25 January 2022	(340)	(0.00)
(952,910)	USD Put/CAD Call K=1.2593 07 January 2022	(1,878)	(0.01)	(133,900)	USD Put/USD Call K=0.6695 20 January 2022	(188)	(0.00)
(475,587)	USD Put/CAD Call K=1.2616 06 January 2022	(1,068)	(0.00)	(200,910)	USD Put/USD Call K=0.6697 05 January 2022	(9)	(0.00)
(712,589)	USD Put/CAD Call K=1.2633 04 January 2022	(1,387)	(0.00)	(200,910)	USD Put/USD Call K=0.6697 26 January 2022	(427)	(0.00)
(633,262)	USD Put/CAD Call K=1.2633 13 January 2022	(2,922)	(0.01)	(200,940)	USD Put/USD Call K=0.6698 25 January 2022	(402)	(0.00)
(633,062)	USD Put/CAD Call K=1.2637 04 January 2022	(1,425)	(0.00)	(201,090)	USD Put/USD Call K=0.6703 05 January 2022	(10)	(0.00)
(316,531)	USD Put/CAD Call K=1.2637 25 January 2022	(2,128)	(0.01)	(67,090)	USD Put/USD Call K=0.6709 13 January 2022	(53)	(0.00)
(633,012)	USD Put/CAD Call K=1.2638 13 January 2022	(3,059)	(0.01)	(134,200)	USD Put/USD Call K=0.671 21 January 2022	(246)	(0.00)
(316,481)	USD Put/CAD Call K=1.2639 27 January 2022	(2,285)	(0.01)	(201,330)	USD Put/USD Call K=0.6711 27 January 2022	(539)	(0.00)
(316,456)	USD Put/CAD Call K=1.264 21 January 2022	(2,001)	(0.01)	(201,420)	USD Put/USD Call K=0.6714 25 January 2022	(476)	(0.00)
(316,456)	USD Put/CAD Call K=1.264 25 January 2022	(2,169)	(0.01)	(201,930)	USD Put/USD Call K=0.6731 27 January 2022	(653)	(0.00)
(316,256)	USD Put/CAD Call K=1.2648 06 January 2022	(1,140)	(0.00)	(202,020)	USD Put/USD Call K=0.6734 28 January 2022	(707)	(0.00)
(316,256)	USD Put/CAD Call K=1.2648 27 January 2022	(2,411)	(0.01)	(68,970)	USD Put/USD Call K=0.6897 07 January 2022	-	(0.00)
(237,079)	USD Put/CAD Call K=1.2654 11 January 2022	(1,216)	(0.00)	(209,070)	USD Put/USD Call K=0.6969 18 January 2022	(40)	(0.00)
(315,856)	USD Put/CAD Call K=1.2664 24 January 2022	(2,461)	(0.01)	(279,360)	USD Put/USD Call K=0.6984 11 January 2022	(16)	(0.00)
(78,945)	USD Put/CAD Call K=1.2667 07 January 2022	(398)	(0.00)	(279,440)	USD Put/USD Call K=0.6986 11 January 2022	(16)	(0.00)
(394,726)	USD Put/CAD Call K=1.2667 14 January 2022	(2,528)	(0.01)	(349,500)	USD Put/USD Call K=0.699 18 January 2022	(85)	(0.00)
(315,706)	USD Put/CAD Call K=1.267 26 January 2022	(2,658)	(0.01)	(349,850)	USD Put/USD Call K=0.6997 12 January 2022	(31)	(0.00)
(315,657)	USD Put/CAD Call K=1.2672 26 January 2022	(2,689)	(0.01)	(420,240)	USD Put/USD Call K=0.7004 05 January 2022	(1)	(0.00)
(315,632)	USD Put/CAD Call K=1.2672 24 January 2022	(2,599)	(0.01)	(280,200)	USD Put/USD Call K=0.7005 10 January 2022	(15)	(0.00)
(315,607)	USD Put/CAD Call K=1.2674 11 January 2022	(1,939)	(0.01)	(280,200)	USD Put/USD Call K=0.7005 18 January 2022	(81)	(0.00)
(315,507)	USD Put/CAD Call K=1.2678 20 January 2022	(2,509)	(0.01)	(350,400)	USD Put/USD Call K=0.7008 10 January 2022	(20)	(0.00)
(315,184)	USD Put/CAD Call K=1.2691 20 January 2022	(2,720)	(0.01)	(490,700)	USD Put/USD Call K=0.701 12 January 2022	(52)	(0.00)
(236,369)	USD Put/CAD Call K=1.2692 14 January 2022	(1,827)	(0.00)	(70,120)	USD Put/USD Call K=0.7012 06 January 2022	(1)	(0.00)
(180,571)	USD Put/JPY Call K=110.76 06 January 2022	-	(0.00)	(210,360)	USD Put/USD Call K=0.7012 07 January 2022	(5)	(0.00)
(360,295)	USD Put/JPY Call K=111.02 06 January 2022	(1)	(0.00)	(280,520)	USD Put/USD Call K=0.7013 18 January 2022	(89)	(0.00)
(90,033)	USD Put/JPY Call K=111.07 05 January 2022	-	(0.00)	(140,640)	USD Put/USD Call K=0.7032 07 January 2022	(5)	(0.00)
(449,075)	USD Put/JPY Call K=111.34 04 January 2022	-	(0.00)	(351,900)	USD Put/USD Call K=0.7038 19 January 2022	(175)	(0.00)
(628,422)	USD Put/JPY Call K=111.39 04 January 2022	-	(0.00)	(422,340)	USD Put/USD Call K=0.7039 14 January 2022	(104)	(0.00)
(358,744)	USD Put/JPY Call K=111.5 05 January 2022	-	(0.00)	(281,760)	USD Put/USD Call K=0.7044 14 January 2022	(74)	(0.00)
(447,507)	USD Put/JPY Call K=111.73 05 January 2022	(1)	(0.00)	(282,520)	USD Put/USD Call K=0.7063 19 January 2022	(189)	(0.00)
(447,427)	USD Put/JPY Call K=111.75 04 January 2022	-	(0.00)	(354,600)	USD Put/USD Call K=0.7092 24 January 2022	(511)	(0.00)
(447,427)	USD Put/JPY Call K=111.75 06 January 2022	(3)	(0.00)	(354,900)	USD Put/USD Call K=0.7098 27 January 2022	(694)	(0.00)
(447,227)	USD Put/JPY Call K=111.8 07 January 2022	(7)	(0.00)	(355,100)	USD Put/USD Call K=0.7102 24 January 2022	(567)	(0.00)
(357,590)	USD Put/JPY Call K=111.86 04 January 2022	-	(0.00)	(284,200)	USD Put/USD Call K=0.7105 20 January 2022	(353)	(0.00)
(446,987)	USD Put/JPY Call K=111.86 06 January 2022	(3)	(0.00)	(355,600)	USD Put/USD Call K=0.7112 27 January 2022	(792)	(0.00)
(357,302)	USD Put/JPY Call K=111.95 14 January 2022	(45)	(0.00)	(213,720)	USD Put/USD Call K=0.7124 21 January 2022	(362)	(0.00)
(446,468)	USD Put/JPY Call K=111.99 11 January 2022	(29)	(0.00)	(356,450)	USD Put/USD Call K=0.7129 25 January 2022	(804)	(0.00)
(357,143)	USD Put/JPY Call K=112.0 04 January 2022	-	(0.00)	(357,000)	USD Put/USD Call K=0.714 27 January 2022	(1,027)	(0.00)
(357,143)	USD Put/JPY Call K=112.0 07 January 2022	(7)	(0.00)	(357,150)	USD Put/USD Call K=0.7143 25 January 2022	(923)	(0.00)
(446,389)	USD Put/JPY Call K=112.01 11 January 2022	(30)	(0.00)	(357,450)	USD Put/USD Call K=0.7149 27 January 2022	(1,115)	(0.00)
(446,110)	USD Put/JPY Call K=112.08 11 January 2022	(32)	(0.00)	(357,950)	USD Put/USD Call K=0.7159 28 January 2022	(1,280)	(0.00)
(535,284)	USD Put/JPY Call K=112.09 11 January 2022	(39)	(0.00)	(446,600)	USD Put/USD Call K=1.1165 26 January 2022	(306)	(0.00)
(624,442)	USD Put/JPY Call K=112.1 18 January 2022	(147)	(0.00)	(559,600)	USD Put/USD Call K=1.1192 27 January 2022	(570)	(0.00)
(624,387)	USD Put/JPY Call K=112.11 18 January 2022	(149)	(0.00)	(335,880)	USD Put/USD Call K=1.1196 24 January 2022	(284)	(0.00)
(356,665)	USD Put/JPY Call K=112.15 14 January 2022	(54)	(0.00)	(559,900)	USD Put/USD Call K=1.1198 24 January 2022	(484)	(0.00)
(445,792)	USD Put/JPY Call K=112.16 05 January 2022	(2)	(0.00)	(336,030)	USD Put/USD Call K=1.1201 20 January 2022	(234)	(0.00)
(445,514)	USD Put/JPY Call K=112.23 12 January 2022	(47)	(0.00)	(560,100)	USD Put/USD Call K=1.1202 26 January 2022	(581)	(0.00)
(445,276)	USD Put/JPY Call K=112.29 18 January 2022	(124)	(0.00)	(336,390)	USD Put/USD Call K=1.1213 25 January 2022	(370)	(0.00)
(445,077)	USD Put/JPY Call K=112.34 12 January 2022	(53)	(0.00)	(560,850)	USD Put/USD Call K=1.1217 25 January 2022	(644)	(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)			
(560,850)	USD Put/USD Call K=1.1217 27 January 2022	(743)	(0.00)
(561,150)	USD Put/USD Call K=1.1223 28 January 2022	(632)	(0.00)
(195,780)	USD Put/USD Call K=1.3052 11 January 2022	(3)	(0.00)
(65,310)	USD Put/USD Call K=1.3062 04 January 2022	-	(0.00)
(65,310)	USD Put/USD Call K=1.3062 07 January 2022	-	(0.00)
(130,650)	USD Put/USD Call K=1.3065 18 January 2022	(11)	(0.00)
(261,340)	USD Put/USD Call K=1.3067 12 January 2022	(7)	(0.00)
(65,350)	USD Put/USD Call K=1.307 10 January 2022	(1)	(0.00)
(65,365)	USD Put/USD Call K=1.3073 12 January 2022	(2)	(0.00)
(196,110)	USD Put/USD Call K=1.3074 07 January 2022	(1)	(0.00)
(65,400)	USD Put/USD Call K=1.308 18 January 2022	(6)	(0.00)
(65,415)	USD Put/USD Call K=1.3083 18 January 2022	(7)	(0.00)
(196,380)	USD Put/USD Call K=1.3092 06 January 2022	-	(0.00)
(327,525)	USD Put/USD Call K=1.3101 05 January 2022	-	(0.00)
(327,550)	USD Put/USD Call K=1.3102 06 January 2022	(1)	(0.00)
(393,240)	USD Put/USD Call K=1.3108 05 January 2022	-	(0.00)
(196,770)	USD Put/USD Call K=1.3118 19 January 2022	(31)	(0.00)
(131,280)	USD Put/USD Call K=1.3128 13 January 2022	(8)	(0.00)
(131,420)	USD Put/USD Call K=1.3142 14 January 2022	(11)	(0.00)
(65,790)	USD Put/USD Call K=1.3158 19 January 2022	(14)	(0.00)
(198,510)	USD Put/USD Call K=1.3234 24 January 2022	(135)	(0.00)
(66,175)	USD Put/USD Call K=1.3235 21 January 2022	(36)	(0.00)
(331,225)	USD Put/USD Call K=1.3249 26 January 2022	(301)	(0.00)
(331,350)	USD Put/USD Call K=1.3254 24 January 2022	(262)	(0.00)
(66,360)	USD Put/USD Call K=1.3272 25 January 2022	(66)	(0.00)
(332,275)	USD Put/USD Call K=1.3291 26 January 2022	(407)	(0.00)
(332,300)	USD Put/USD Call K=1.3292 25 January 2022	(380)	(0.00)
(332,575)	USD Put/USD Call K=1.3303 27 January 2022	(492)	(0.00)
(200,160)	USD Put/USD Call K=1.3344 27 January 2022	(389)	(0.00)
(66,780)	USD Put/USD Call K=1.3356 28 January 2022	(148)	(0.00)
(66,100)	USD Put/ZAR Call K=15.1286 24 January 2022	(61)	(0.00)
(66,000)	USD Put/ZAR Call K=15.1515 24 January 2022	(67)	(0.00)
(32,950)	USD Put/ZAR Call K=15.1745 21 January 2022	(29)	(0.00)
(97,950)	USD Put/ZAR Call K=15.3139 20 January 2022	(144)	(0.00)
(65,300)	USD Put/ZAR Call K=15.3139 25 January 2022	(140)	(0.00)
(195,300)	USD Put/ZAR Call K=15.361 05 January 2022	(6)	(0.00)
(65,100)	USD Put/ZAR Call K=15.361 18 January 2022	(95)	(0.00)
(97,650)	USD Put/ZAR Call K=15.361 20 January 2022	(175)	(0.00)
(130,000)	USD Put/ZAR Call K=15.3846 06 January 2022	(12)	(0.00)
(162,250)	USD Put/ZAR Call K=15.4083 06 January 2022	(19)	(0.00)
(64,900)	USD Put/ZAR Call K=15.4083 26 January 2022	(208)	(0.00)
(64,800)	USD Put/ZAR Call K=15.4321 18 January 2022	(130)	(0.00)
(226,449)	USD Put/ZAR Call K=15.456 04 January 2022	(6)	(0.00)
(97,050)	USD Put/ZAR Call K=15.456 18 January 2022	(215)	(0.00)
(96,900)	USD Put/ZAR Call K=15.4799 06 January 2022	(22)	(0.00)
(64,600)	USD Put/ZAR Call K=15.4799 14 January 2022	(114)	(0.00)
(96,900)	USD Put/ZAR Call K=15.4799 18 January 2022	(237)	(0.00)
(96,750)	USD Put/ZAR Call K=15.5039 07 January 2022	(53)	(0.00)
(64,500)	USD Put/ZAR Call K=15.5039 27 January 2022	(300)	(0.00)
(161,000)	USD Put/ZAR Call K=15.528 04 January 2022	(11)	(0.00)
(96,600)	USD Put/ZAR Call K=15.528 10 January 2022	(113)	(0.00)
(64,400)	USD Put/ZAR Call K=15.528 14 January 2022	(141)	(0.00)
(225,399)	USD Put/ZAR Call K=15.528 19 January 2022	(727)	(0.00)
(64,400)	USD Put/ZAR Call K=15.528 26 January 2022	(302)	(0.00)
(32,200)	USD Put/ZAR Call K=15.528 27 January 2022	(161)	(0.00)
(192,900)	USD Put/ZAR Call K=15.5521 04 January 2022	(19)	(0.00)
(96,450)	USD Put/ZAR Call K=15.5521 07 January 2022	(76)	(0.00)
(96,450)	USD Put/ZAR Call K=15.5521 10 January 2022	(130)	(0.00)
(96,300)	USD Put/ZAR Call K=15.5763 13 January 2022	(231)	(0.00)
(96,150)	USD Put/ZAR Call K=15.6006 13 January 2022	(257)	(0.00)
(32,000)	USD Put/ZAR Call K=15.625 11 January 2022	(76)	(0.00)
(63,900)	USD Put/ZAR Call K=15.6495 11 January 2022	(172)	(0.00)
(31,750)	USD Put/ZAR Call K=15.748 12 January 2022	(147)	(0.00)
		(566,148)	(1.03)
Total option contracts		(1,172,336)	(2.24)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Multi Strategy Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD156,257	€100,000	4 January 2022	1	(121)	(0.00)
AUD467,818	€300,000	5 January 2022	6	(1,061)	(0.00)
AUD561,235	€359,304	10 January 2022	5	(625)	(0.00)
AUD156,343	€100,000	18 January 2022	1	(86)	(0.00)
AUD92,939	£50,000	4 January 2022	1	(151)	(0.00)
AUD92,765	£50,000	18 January 2022	1	(272)	(0.00)
AUD3,227,214	£1,750,000	28 January 2022	19	(23,588)	(0.04)
AUD556,739	£300,000	17 February 2022	1	(1,434)	(0.00)
AUD100,000	JPY8,372,290	5 January 2022	1	(1)	(0.00)
AUD100,000	NZD106,334	5 January 2022	1	(92)	(0.00)
AUD100,000	NZD106,299	2 February 2022	1	(34)	(0.00)
AUD100,000	US\$72,714	4 January 2022	1	(8)	(0.00)
AUD100,000	US\$72,729	5 January 2022	1	(23)	(0.00)
AUD400,000	US\$291,318	12 January 2022	3	(490)	(0.00)
BRL4,100,000	US\$745,038	4 January 2022	12	(9,527)	(0.02)
CAD571,837	€400,000	8 February 2022	5	(2,552)	(0.00)
CAD100,000	US\$79,325	27 January 2022	1	(160)	(0.00)
CLP1,850,000,000	US\$2,264,773	19 January 2022	66	(98,738)	(0.20)
CNY500,000	US\$78,611	26 January 2022	1	(120)	(0.00)
COP4,600,000,000	US\$1,175,275	27 January 2022	33	(48,736)	(0.09)
COP800,000,000	US\$199,254	10 February 2022	10	(3,634)	(0.00)
€100,000	AUD159,125	4 January 2022	1	(1,964)	(0.01)
€700,000	AUD1,105,938	10 January 2022	6	(7,895)	(0.02)
€200,000	AUD317,403	18 January 2022	2	(3,258)	(0.01)
€100,000	AUD160,084	21 January 2022	1	(2,629)	(0.01)
€200,000	CAD288,920	7 January 2022	2	(1,258)	(0.00)
€800,000	CAD1,159,284	8 February 2022	6	(7,252)	(0.02)
€400,000	CHF416,599	31 January 2022	2	(2,426)	(0.01)
€100,000	£84,080	5 January 2022	1	(150)	(0.00)
€200,000	£169,609	18 January 2022	2	(2,197)	(0.00)
€200,000	£170,185	20 January 2022	1	(2,966)	(0.01)
€2,200,000	£1,870,762	31 January 2022	40	(30,285)	(0.10)
€100,000	HUF37,021,330	20 January 2022	1	(248)	(0.00)
€100,000	NOK1,003,010	4 January 2022	1	(4)	(0.00)
€500,000	NOK5,073,382	21 January 2022	6	(6,268)	(0.02)
€100,000	PLN458,640	3 January 2022	1	(50)	(0.00)
€2,800,000	PLN13,058,173	10 January 2022	35	(53,223)	(0.11)
€400,000	PLN1,863,395	9 February 2022	2	(5,799)	(0.02)
€422,481	RON2,095,758	3 January 2022	2	(1,029)	(0.00)
€300,000	RON1,494,149	2 February 2022	4	(978)	(0.00)
€100,000	SEK1,030,605	4 January 2022	1	(106)	(0.00)
€100,000	SEK1,033,017	25 January 2022	1	(344)	(0.00)
€200,000	US\$227,639	4 January 2022	2	(181)	(0.00)
€1,165,786	US\$1,332,577	12 January 2022	10	(6,532)	(0.01)
£850,000	AUD1,595,589	28 January 2022	14	(8,963)	(0.02)
£50,000	AUD93,202	17 February 2022	1	(61)	(0.00)
£1,532,166	€1,825,532	4 January 2022	12	(930)	(0.00)
£6,198,308	€7,400,000	5 January 2022	9	(20,874)	(0.05)
£167,671	€200,000	31 January 2022	2	(494)	(0.00)
£700,000	US\$952,149	10 January 2022	7	(4,053)	(0.00)
HUF184,375,720	€500,000	20 January 2022	3	(1,013)	(0.00)
HUF80,000,000	US\$252,856	19 January 2022	4	(6,460)	(0.01)
HUF380,000,000	US\$1,217,852	20 January 2022	3	(47,585)	(0.10)
HUF20,000,000	US\$62,140	16 February 2022	1	(710)	(0.00)
INR7,500,000	US\$100,730	18 January 2022	4	(221)	(0.00)
INR20,000,000	US\$267,410	16 February 2022	2	(252)	(0.00)
JPY73,138,834	AUD900,000	4 January 2022	7	(19,200)	(0.04)
JPY8,104,570	AUD100,000	13 January 2022	1	(2,321)	(0.01)
JPY8,137,590	AUD100,000	20 January 2022	1	(2,032)	(0.01)
JPY162,876,047	AUD2,000,000	24 January 2022	16	(39,539)	(0.08)
JPY8,341,970	AUD100,000	4 February 2022	1	(252)	(0.00)
JPY65,101,879	€500,000	4 January 2022	5	(3,287)	(0.00)
JPY25,641,775	€200,000	18 January 2022	2	(4,819)	(0.02)
JPY25,706,176	€200,000	24 January 2022	2	(4,277)	(0.02)
JPY435,877,197	€3,400,000	31 January 2022	25	(82,820)	(0.23)
JPY7,757,701	£50,000	4 January 2022	2	(353)	(0.00)
JPY15,548,350	£100,000	5 January 2022	2	(418)	(0.00)
JPY105,439,254	£700,000	12 January 2022	9	(32,383)	(0.09)
JPY30,371,785	£200,000	21 January 2022	4	(7,088)	(0.02)
JPY303,852,888	US\$2,639,355	4 January 2022	7	(643)	(0.00)
JPY50,000,000	US\$440,090	13 January 2022	5	(5,852)	(0.01)
JPY1,897,319,392	US\$16,688,729	20 January 2022	193	(210,006)	(0.41)
JPY70,000,000	US\$614,714	24 January 2022	7	(6,726)	(0.01)
JPY50,000,000	US\$436,160	28 January 2022	7	(1,870)	(0.00)
JPY20,000,000	US\$175,550	28 February 2022	2	(1,794)	(0.00)
KRW7,800,000,000	US\$6,601,616	20 January 2022	65	(53,507)	(0.09)
KRW1,800,000,000	US\$1,519,892	28 January 2022	20	(9,088)	(0.00)
KRW100,000,000	US\$84,398	18 February 2022	2	(509)	(0.00)
MXN46,000,000	US\$2,249,023	4 January 2022	24	(2,863)	(0.00)
MXN67,500,000	US\$3,304,728	12 January 2022	65	(13,156)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Multi Strategy Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
NOK14,972,909	€1,500,000	3 January 2022	4	(8,060)	(0.02)
NOK12,985,185	€1,300,000	4 January 2022	3	(6,060)	(0.01)
NOK2,002,193	€200,000	21 January 2022	3	(571)	(0.00)
NOK500,000	SEK513,600	3 January 2022	1	(32)	(0.00)
NOK500,000	SEK513,500	24 January 2022	1	(52)	(0.00)
NOK1,000,000	US\$113,395	27 January 2022	2	(50)	(0.00)
NZD522,908	AUD500,000	5 January 2022	1	(5,538)	(0.01)
NZD105,519	AUD100,000	18 January 2022	2	(481)	(0.00)
NZD1,786,930	AUD1,700,000	2 February 2022	14	(13,212)	(0.02)
NZD100,000	US\$68,499	5 January 2022	1	(38)	(0.00)
NZD1,000,000	US\$696,545	21 January 2022	6	(12,072)	(0.04)
NZD200,000	US\$139,925	24 February 2022	1	(3,107)	(0.01)
PEN750,000	US\$189,517	24 January 2022	3	(1,769)	(0.00)
PHP50,000,000	US\$987,747	11 January 2022	12	(13,864)	(0.01)
PHP90,000,000	US\$1,782,533	21 January 2022	20	(32,339)	(0.04)
PHP5,000,000	US\$98,980	18 February 2022	2	(2,101)	(0.00)
RON384,830	€77,519	2 February 2022	1	(34)	(0.00)
RUB125,000,000	US\$1,703,965	27 January 2022	56	(43,017)	(0.07)
SEK2,049,822	€200,000	3 January 2022	2	(1,044)	(0.00)
SEK4,094,677	€400,000	4 January 2022	4	(2,641)	(0.00)
SEK3,073,958	€300,000	25 January 2022	3	(1,741)	(0.00)
SEK1,006,245	NOK1,000,000	18 January 2022	2	(2,207)	(0.00)
SEK4,003,754	NOK4,000,000	24 January 2022	9	(11,104)	(0.01)
SEK1,000,000	US\$110,544	10 January 2022	2	(84)	(0.00)
SEK500,000	US\$55,285	14 January 2022	1	(53)	(0.00)
THB19,629,629	US\$588,802	14 January 2022	13	(1,239)	(0.00)
THB2,500,000	US\$74,850	18 February 2022	1	(30)	(0.00)
TRY4,700,000	US\$463,431	27 January 2022	41	(117,669)	(0.41)
TWD10,000,000	US\$361,525	7 January 2022	6	(767)	(0.00)
TWD7,500,000	US\$271,956	16 February 2022	3	(654)	(0.00)
US\$2,249,749	AUD3,100,000	4 January 2022	5	(4,125)	(0.00)
US\$4,954,995	AUD6,900,000	12 January 2022	29	(61,807)	(0.13)
US\$143,289	AUD200,000	13 January 2022	2	(2,126)	(0.00)
US\$285,497	AUD400,000	18 January 2022	3	(5,337)	(0.02)
US\$63,666	AUD88,854	20 January 2022	7	(938)	(0.00)
US\$501,448	AUD700,000	21 January 2022	3	(7,519)	(0.02)
US\$572,666	AUD800,000	24 January 2022	8	(9,018)	(0.00)
US\$217,071	AUD300,000	31 January 2022	4	(1,063)	(0.00)
US\$3,710,298	AUD5,200,000	11 February 2022	22	(70,787)	(0.17)
US\$4,048,430	BRL22,999,382	4 January 2022	103	(77,483)	(0.13)
US\$607,883	BRL3,500,000	2 February 2022	59	(15,481)	(0.00)
US\$1,414,133	CAD1,800,000	4 January 2022	6	(10,871)	(0.03)
US\$1,266	CAD1,610	20 January 2022	3	(9)	(0.00)
US\$544,287	CAD700,000	24 January 2022	7	(9,871)	(0.02)
US\$3,435,400	CAD4,375,960	27 January 2022	26	(28,838)	(0.08)
US\$156,656	CAD200,000	31 January 2022	4	(1,674)	(0.00)
US\$327,487	CHF300,000	3 January 2022	3	(1,791)	(0.00)
US\$216,940	CHF200,000	21 January 2022	2	(2,682)	(0.00)
US\$4,894,804	CHF4,500,000	25 January 2022	47	(47,185)	(0.06)
US\$287,609	CLP250,000,000	19 January 2022	2	(5,098)	(0.01)
US\$1,254,018	CNY8,000,000	12 January 2022	8	(3,164)	(0.00)
US\$156,501	CNY1,000,000	26 January 2022	2	(481)	(0.00)
US\$48,790	COP200,000,000	10 February 2022	1	(115)	(0.00)
US\$226,328	€200,000	3 January 2022	2	(1,126)	(0.00)
US\$226,172	€200,000	7 January 2022	1	(1,299)	(0.00)
US\$4,068,822	€3,600,000	10 January 2022	25	(25,902)	(0.04)
US\$6,090,136	€5,400,000	12 January 2022	38	(52,197)	(0.13)
US\$2,035,737	€1,800,000	13 January 2022	14	(11,749)	(0.02)
US\$7,229,027	€6,407,687	20 January 2022	3	(60,686)	(0.12)
US\$1,357,098	€1,200,000	24 January 2022	12	(8,193)	(0.00)
US\$27,160,066	€24,051,675	31 January 2022	10	(208,384)	(0.40)
US\$791,889	€700,000	18 February 2022	3	(4,928)	(0.01)
US\$1,619,917	£1,200,000	4 January 2022	4	(5,413)	(0.01)
US\$67,490	£50,000	5 January 2022	1	(232)	(0.00)
US\$11,361,030	£8,450,000	10 January 2022	94	(83,855)	(0.13)
US\$594,816	£450,000	14 January 2022	6	(14,669)	(0.04)
US\$66,384	£50,000	18 January 2022	1	(1,336)	(0.00)
US\$1,669,829	£1,256,845	20 January 2022	15	(32,425)	(0.07)
US\$1,133,195	£850,000	24 January 2022	17	(18,026)	(0.00)
US\$543,161	£403,874	31 January 2022	9	(3,827)	(0.00)
US\$2,195,814	£1,650,000	10 February 2022	16	(38,721)	(0.08)
US\$762,535	HUF250,000,000	19 January 2022	17	(7,445)	(0.01)
US\$21,515	HUF6,997,552	20 January 2022	3	(35)	(0.00)
US\$30,584	HUF10,000,000	16 February 2022	1	(131)	(0.00)
US\$69,013	IDR1,000,000,000	14 January 2022	1	(1,260)	(0.00)
US\$2,061,356	ILS6,500,000	9 February 2022	6	(27,507)	(0.06)
US\$6,368,202	INR482,500,000	18 January 2022	102	(97,909)	(0.14)
US\$332,502	INR25,000,000	16 February 2022	5	(1,446)	(0.00)
US\$3,087,197	JPY355,537,363	5 January 2022	12	(374)	(0.00)
US\$345,674	JPY39,806,490	20 January 2022	4	(56)	(0.00)
US\$1,341,386	KRW1,598,881,347	20 January 2022	27	(878)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Multi Strategy Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$11,004,111	MXN233,000,000	12 January 2022	288	(357,903)	(0.67)
US\$72,589	MXN1,500,000	24 January 2022	3	(413)	(0.00)
US\$56,623	NOK500,000	3 January 2022	1	(75)	(0.00)
US\$113,924	NOK1,024,663	20 January 2022	8	(2,230)	(0.01)
US\$112,368	NOK1,000,000	24 January 2022	2	(984)	(0.00)
US\$1,341,688	NOK12,000,000	27 January 2022	25	(18,453)	(0.01)
US\$476,889	NZD700,000	5 January 2022	5	(2,342)	(0.00)
US\$67,794	NZD100,000	13 January 2022	1	(661)	(0.00)
US\$2,038	NZD2,996	20 January 2022	3	(11)	(0.00)
US\$4,959,127	NZD7,300,000	21 January 2022	100	(37,511)	(0.04)
US\$270,939	NZD400,000	24 February 2022	2	(2,696)	(0.01)
US\$618,448	PEN2,500,000	24 January 2022	9	(7,378)	(0.01)
US\$98,054	PLN400,000	3 January 2022	3	(1,176)	(0.00)
US\$24,647	PLN100,000	4 January 2022	1	(159)	(0.00)
US\$122,712	PLN500,000	7 January 2022	3	(1,299)	(0.00)
US\$98,095	PLN400,000	10 January 2022	2	(1,092)	(0.00)
US\$414	PLN1,689	20 January 2022	2	(5)	(0.00)
US\$928,824	PLN3,800,000	7 February 2022	1	(11,524)	(0.02)
US\$48,766	PLN200,000	7 March 2022	1	(613)	(0.00)
US\$738,638	RUB55,884,167	27 January 2022	76	(3,926)	(0.00)
US\$32,616	RUB2,500,000	28 March 2022	1	(157)	(0.00)
US\$55,082	SEK500,000	3 January 2022	1	(144)	(0.00)
US\$55,218	SEK500,000	4 January 2022	1	(9)	(0.00)
US\$1,042,459	SEK9,491,135	10 January 2022	17	(5,926)	(0.00)
US\$110,227	SEK1,000,000	14 January 2022	2	(236)	(0.00)
US\$39,664	SEK362,061	20 January 2022	6	(332)	(0.00)
US\$164,919	SEK1,500,000	24 January 2022	3	(789)	(0.00)
US\$125,548	SEK1,143,993	31 January 2022	1	(838)	(0.00)
US\$1,047,178	SEK9,500,000	8 February 2022	32	(2,428)	(0.00)
US\$147,634	SGD200,000	3 January 2022	1	(715)	(0.00)
US\$370,184	SGD500,000	4 January 2022	1	(686)	(0.00)
US\$1,898,645	SGD2,600,000	12 January 2022	16	(29,783)	(0.06)
US\$1,828,013	SGD2,500,000	20 January 2022	8	(26,145)	(0.05)
US\$511,835	SGD700,000	8 February 2022	5	(7,271)	(0.01)
US\$1,040,855	THB35,000,000	14 January 2022	7	(6,786)	(0.01)
US\$149,123	THB5,000,000	18 February 2022	1	(516)	(0.00)
US\$80,590	TRY1,142,253	27 January 2022	9	(3,442)	(0.00)
US\$179,808	TWD5,000,000	7 January 2022	2	(570)	(0.00)
US\$89,993	TWD2,500,000	25 January 2022	1	(282)	(0.00)
US\$31,307	ZAR500,000	3 January 2022	1	(8)	(0.00)
US\$156,343	ZAR2,500,000	4 January 2022	5	(215)	(0.00)
US\$865,791	ZAR14,000,000	7 February 2022	11	(6,672)	(0.01)
US\$30,732	ZAR500,000	7 March 2022	1	(306)	(0.00)
ZAR6,500,000	US\$410,283	3 January 2022	3	(3,179)	(0.01)
ZAR500,000	US\$31,462	4 January 2022	1	(151)	(0.00)
ZAR500,000	US\$31,271	3 February 2022	1	(94)	(0.00)
ZAR15,500,000	US\$970,275	7 February 2022	25	(4,339)	(0.00)
ZAR4,000,000	US\$250,968	7 March 2022	6	(2,665)	(0.00)
Total unrealised loss on forward currency contracts				(2,839,151)	(5.42)
Total financial liabilities at fair value through profit or loss - trading				(6,719,739)	(12.83)
Total financial assets at fair value through profit or loss - trading				17,326,124	33.09
Total financial liabilities at fair value through profit or loss - trading				(6,719,739)	(12.83)
Other net assets				41,761,357	79.75
Net assets attributable to holders of redeemable participating shares				52,367,742	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	7.52
Exchange traded financial derivative instruments described in classification (a) above	0.46
OTC financial derivative instruments described in classification (b) above	11.52
Transferable Securities as described in # above	9.06
Other current assets	71.44
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL TargetRisk



Financial assets at fair value through profit or loss

Total assets under management through portfolio				Fair Value US\$				% of Net Assets			
Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets				
	Credit default swaps (b)				Government bonds						
	European Union				France						
(1,210,000,000)	Itraxx Europe S36V1 5 Year 100 Obps 20 December 2026 GS	35,848,987	0.68	50,000,000	French Discount T-Bill 0% 09/03/2022	56,942,447	1.08				
	Itraxx Xover S36V1 5 Year 500 Obps 20 December 2026 CS	71,450,548	1.36	50,000,000	French Discount T-Bill 0% 18/05/2022	57,007,552	1.09				
(530,000,000)		107,299,535	2.04	288,990,450	French Republic Government Bond Oat 0.7% 25/07/2030	405,053,655	7.70				
						519,003,654	9.87				
	United States				Germany						
(1,335,000,000)	NAIGS37V1 5 Year 100 Obps 20 December 2026 GS	32,619,146	0.62	319,774,080	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	450,140,543	8.56				
(535,000,000)	NAIGS37V1 5 Year 100 Obps 20 December 2026 JPM Securities	49,482,934	0.94								
(5,000,000)	NAIGS37V1 5 Year 100 51.36bps 20 December 2026 GS	122,169	0.00	323,160,360	United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	551,461,774	10.48				
		82,224,249	1.56		United States						
	Total credit default swaps	189,523,784	3.60	50,000,000	United States Treasury Bill 0% 14/04/2022#	49,991,224	0.95				
	Futures contracts (a)			50,000,000	United States Treasury Bill 0% 21/04/2022#	49,989,533	0.95				
	Australia			50,000,000	United States Treasury Bill 0% 28/04/2022#	49,988,707	0.95				
1,408	SPI 200 Futures March 2022	2,138,363	0.04	553,421,830	United States Treasury Inflation Indexed Bond 0.13% 15/01/2031#	619,291,895	11.77				
98	Australian 3 Years Bond Future March 2022	3,512	0.00	439,684,800	United States Treasury Inflation Linked Indexed Bond 0.13% 15/04/2026	474,863,877	9.03				
		2,141,875	0.04			1,244,125,236	23.65				
	Canada				Total government bonds	2,764,731,207	52.56				
2,152	Canadian 10 Years Bond Futures March 2022	5,121,498	0.10		Total return swap (b)						
1,551	S&P/TSX 60 Index Futures March 2022	4,776,790	0.09		United States						
		9,898,288	0.19	6,161,000	BBG Commex AG&LV Capital Partners	32,198,773	0.61				
	France				Total total return swaps	32,198,773	0.61				
1,409	CAC40 10 EURO Futures January 2022	2,637,340	0.05								
	Germany										
286	STOXX EURO ESG-X March 2022	207,200	0.01								
320	DAX Index Futures March 2022	2,308,502	0.04								
1,757	SWISS MARKET Index Futures March 2022	5,739,253	0.11								
4,652	EURO STOXX 50 March 2022	5,783,489	0.11								
		14,038,444	0.27								
	Hong Kong										
1,509	HSCEI Futures January 2022	511,666	0.01								
585	HANG SENG IDX Futures January 2022	598,418	0.01								
		1,110,084	0.02								
	Italy										
689	FTSE/MIB Index Futures March 2022	2,669,418	0.05								
	Japan										
1,863	TOPIX Index Futures March 2022	1,409,484	0.03								
	Netherlands										
623	Amsterdam Index Futures January 2022	1,408,786	0.03								
	Singapore										
411	SGX NIFTY 50 January 2022	206,832	0.00								
1,651	NIKKEI 225 (SGX) March 2022	1,645,513	0.03								
1,656	MSCI SING IX ETS January 2022	337,259	0.01								
		2,189,604	0.04								
	South Africa										
599	FTSE/JSE TOP 40 March 2022	554,649	0.01								
	South Korea										
100	Korea 3 Years Bond Future March 2022	9,598	0.00								
1,581	KOSPI2 INX Futures March 2022	85,127	0.00								
		94,725	0.00								
	Sweden										
135	OMXS30 ESG Future January 2022	136,394	0.00								
4,991	OMXS30 Index Futures January 2022	5,340,090	0.10								
		5,476,484	0.10								
	Taiwan										
1,001	FTSE TAIWAN INDEX January 2022	633,359	0.01								
	United Kingdom										
2,524	FTSE 100 Index Futures March 2022	3,516,648	0.07								
	United States										
2,280	S&P500 EMINI Future March 2022	8,544,605	0.16								
227	United States 5 Years Note (CBT) Bond Futures March 2022	96,680	0.00								
841	NASDAQ 100 E-MINI March 2022	1,729,876	0.03								
63	EMINI S&P500 ESG March 2022	239,650	0.01								
10,986	United States 10 Years Note (CBT) Bond Futures March 2022	12,758,417	0.24								
2,593	United States Long (CBT) Bond Futures March 2022	5,147,261	0.10								
2,641	United States ULTRA CBT Bond Futures March 2022	10,151,992	0.19								
		38,668,481	0.73								
	Total futures contracts	86,447,669	1.64								

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL TargetRisk (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD1,018,553	US\$733,610	31 January 2022	1	7,000	0.00
BRL428,326,181	US\$74,438,747	31 January 2022	5	1,884,521	0.04
CHF142,206,618	US\$154,597,945	31 January 2022	12	1,600,287	0.03
€15,676,960	US\$17,763,078	20 January 2022	1	71,835	0.00
€1,983,489,992	US\$2,248,000,775	31 January 2022	18	9,016,454	0.17
£787,027,350	US\$1,050,389,462	31 January 2022	13	15,524,177	0.30
JPY24,367,367,843	US\$211,228,778	4 January 2022	1	381,788	0.01
SEK3,701,748	US\$406,256	3 January 2022	2	2,613	0.00
SEK3,664,762	US\$403,060	31 January 2022	2	1,815	0.00
SGD12,774,272	US\$9,365,553	31 January 2022	5	107,987	0.00
US\$223,996,503	JPY25,596,797,468	4 January 2022	4	1,709,349	0.03
US\$45,804,681	JPY5,226,303,549	20 January 2022	2	412,854	0.01
US\$4,362	SEK39,402	3 January 2022	1	10	0.00
Total unrealised gain on forward currency contracts				30,720,690	0.59
Total financial assets at fair value through profit or loss - trading				3,103,622,123	59.00

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL TargetRisk (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps			
European Union			
15,000,000	Itraxx Europe S36V1 5 Year 100 50.25bps 20 December 2026 GS	(444,409)	(0.01)
10,000,000	Itraxx Xover S36V1 5 Year 500 253.15bps 20 December 2026 CS	(1,348,124)	(0.02)
		(1,792,533)	(0.03)
Total credit default swaps			
		(1,792,533)	(0.03)
Futures contracts			
Australia			
3,947	Australian 10 Years Bond Futures March 2022	(934,691)	(0.02)
Germany			
2,138	EURO-BTP Future March 2022	(6,590,614)	(0.13)
2,555	EURO-OAT Future March 2022	(6,985,699)	(0.13)
158	EURO-BOBL Future March 2022	(198,862)	(0.00)
4,531	EURO-BUND Future March 2022	(13,109,449)	(0.25)
400	EURO-BUXL 30 Years Bond Futures March 2022	(4,274,075)	(0.08)
		(31,158,699)	(0.59)
Japan			
658	Japan 10 Years (OSE) Bond Futures March 2022	(2,351,464)	(0.04)
Singapore			
6,188	FTSE CHINA A50 January 2022	(1,155,345)	(0.02)
South Korea			
2,380	KOREA 10 Years Bond Futures March 2022	(1,864,816)	(0.04)
United Kingdom			
2,704	Long GILT Future March 2022	(1,052,042)	(0.02)
United States			
96	United States 2 Years Note (CBT) Bond Futures March 2022	(16,469)	(0.00)
Total futures contracts			
		(38,533,526)	(0.73)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL TargetRisk (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD10,943	US\$7,958	31 January 2022	1	(2)	(0.00)
BRL10,668,591	US\$1,904,500	31 January 2022	3	(3,468)	(0.00)
CHF1,040,150	US\$1,142,756	31 January 2022	2	(266)	(0.00)
€20,340,179	US\$23,146,039	31 January 2022	3	(910)	(0.00)
£8,355,536	US\$11,319,486	31 January 2022	3	(3,134)	(0.00)
JPY1,229,429,625	US\$10,843,347	4 January 2022	4	(166,760)	(0.00)
JPY25,015,690,436	US\$218,900,965	31 January 2022	2	(1,613,749)	(0.03)
SEK96,419	US\$10,666	3 January 2022	1	(16)	(0.00)
SEK38,145	US\$4,215	31 January 2022	1	(1)	(0.00)
SGD137,969	US\$102,372	31 January 2022	2	(52)	(0.00)
US\$290,000	BRL1,662,280	31 January 2022	1	(6,201)	(0.00)
US\$289,202	CHF265,787	31 January 2022	7	(2,736)	(0.00)
US\$1,163,024,207	€1,029,357,338	20 January 2022	13	(8,025,430)	(0.16)
US\$9,765,626	€8,626,961	31 January 2022	15	(51,011)	(0.00)
US\$582,710,072	£441,084,087	20 January 2022	2	(14,689,997)	(0.28)
US\$207,707	£155,823	31 January 2022	4	(3,332)	(0.00)
US\$413,258	SEK3,758,713	3 January 2022	4	(1,904)	(0.00)
Total unrealised loss on forward currency contracts				(24,568,969)	(0.47)
Total financial liabilities at fair value through profit or loss - trading				(64,895,028)	(1.23)
Total financial assets at fair value through profit or loss - trading				3,103,622,123	59.00
Total financial liabilities at fair value through profit or loss - trading				(64,895,028)	(1.23)
Other net assets				2,852,055,725	48.42
Net assets attributable to holders of redeemable participating shares				5,890,782,820	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	32.81
Exchange traded financial derivative instruments described in classification (a) above	1.42
OTC financial derivative instruments described in classification (b) above	4.15
Transferable Securities as described in # above	12.65
Other current assets	48.97
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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			
28,081	Warehouses De Pauw SCA	1,184,457	1.30
Germany			
94,200	Beiersdorf AG	8,513,796	9.38
131,573	Brenntag AG	10,470,579	11.53
25,286	Dermapharm Holding SE	2,258,040	2.49
10,735	Leg Immobilien SE	1,317,185	1.45
		22,559,600	24.85
Italy			
223,879	Autogrill SpA	1,398,348	1.54
411,679	Pirelli & C. SpA	2,514,535	2.77
		3,912,883	4.31
Netherlands			
58,505	Aalberts Industries NV	3,408,501	3.75
Sweden			
104,154	Bravida Holding AB	1,284,723	1.41
92,389	Trelleborg AB	2,133,841	2.35
		3,418,564	3.76
	Total equities	34,484,005	37.97
Equity swaps (b)			
Denmark			
(760)	Simcorp A/S	5,017	0.01
France			
23,926	Alten Group	1,259,539	1.39
14,860	Arkema	299,020	0.33
141,428	Bureau Veritas Certification Company	508,164	0.56
59,067	Nexity	246,602	0.27
6,492	Teleperformance SE	449,702	0.50
		2,763,027	3.05
Germany			
(94,200)	Beiersdorf AG	333,468	0.37
(107,500)	Brenntag SE	236,500	0.26
(84,958)	Deutsche Euroshop AG	375,274	0.41
(67,132)	Ehrlich AG	187,434	0.21
(24,311)	Fielmann AG	134,590	0.15
(29,773)	Gerresheimer AG	74,408	0.08
(224,091)	Schaeffler AG	14,739	0.02
(45,500)	Volkswagen AG	687,960	0.76
		2,044,373	2.26
Ireland			
292,451	Dalata Hotel Group plc	55,232	0.06
164,060	Grafton Group plc	702,843	0.77
54,090	Smurfit Kappa Group plc	173,258	0.19
		931,333	1.02
Netherlands			
(274,507)	Postnl	6,490	0.01
Spain			
8,783	Fluidra SA	19,900	0.02
Switzerland			
(22,973)	Stadler Rail AG	31,765	0.03
United Kingdom			
165,016	Bridgepoint Group-REGS	158,979	0.17
625,277	Grainger Plc	80,409	0.09
259,870	Howden Joinery Group Plc	702,733	0.77
859,050	Jd Sports Fashion	298,638	0.33
59,535	Segro plc	312,965	0.34
208,945	SSP Group Plc	42,808	0.05
		1,596,532	1.75
	Total equity swaps	7,398,437	8.15
Government bonds			
France			
10,000,000	French Discount T-Bill 0% 15/06/2022	10,032,950	11.05
2,500,000	French Discount T-Bill 0% 23/02/2022	2,502,688	2.76
5,000,000	French Discount T-Bill 0% 23/03/2022	5,008,150	5.51
5,000,000	French Discount T-Bill 0% 26/01/2022	5,002,550	5.51
		22,546,338	24.83
	Total government bonds	22,546,338	24.83
Preferred stocks			
Germany			
45,500	Volkswagen AG	8,075,340	8.89
	Total preferred stocks	8,075,340	8.89

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG European Mid-Cap Equity Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€12,048	£10,096	20 January 2022	1	27	0.00
€3,074,851	SEK31,587,150	20 January 2022	1	7,673	0.01
€22,127	US\$25,072	7 January 2022	1	82	0.00
£117,375	€137,420	7 January 2022	2	2,358	0.00
SEK5,530	€536	7 January 2022	1	2	0.00
Total unrealised gain on forward currency contracts				10,142	0.01
Total financial assets at fair value through profit or loss - trading				72,514,262	79.85

Man Funds VI plc

Schedule of Investments as at 31 December 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			
(19,854)	Oesterreichische Post AG	(111,073)	(0.12)
European Union			
(3,263)	FTSE devesmidcaptradeplus	(87,898)	(0.10)
France			
(114,042)	Kiepiere	(129,083)	(0.14)
57,365	Verallia Sasu	(1,575)	(0.00)
		(130,658)	(0.14)
Germany			
(15,615)	Fraport AG	(132,883)	(0.15)
(401,724)	Telefonica Deutschland Holdings	(51,434)	(0.06)
		(184,317)	(0.21)
Jersey			
668,539	Breedon Group plc	(3,212)	(0.00)
Netherlands			
(51,426)	Randstad NV	(325,072)	(0.36)
Sweden			
(42,167)	Aak AB	(11,354)	(0.01)
(130,360)	Fabege AB	(178,869)	(0.20)
(96,699)	Wihlborgs Fastigheter AB	(190,721)	(0.21)
		(380,944)	(0.42)
United Kingdom			
257,120	Informa Plc	(10,868)	(0.01)
144,907	Moonpig Group plc	(5,596)	(0.00)
(2,492)	Russell UK Mid 150	(596,133)	(0.66)
(86,408)	Schroders Plc	(183,728)	(0.20)
64,422	Weir Group Plc	(106,970)	(0.12)
		(903,295)	(0.99)
United States			
(4,295)	FTSE Francesmidcaptradeplus	(578,912)	(0.64)
(2,089)	FTSE Italysmidcaptradeplus	(660,375)	(0.73)
		(1,239,287)	(1.37)
Total equity swaps		(3,365,756)	(3.71)

Man Funds VI plc

Schedule of Investments as at 31 December 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
€1,439,592	£1,230,167	20 January 2022	1	(24,940)	(0.03)
US\$927,369	€821,057	7 January 2022	3	(5,684)	(0.00)
Total unrealised loss on forward currency contracts				(30,624)	(0.03)
Total financial liabilities at fair value through profit or loss - trading				(3,396,380)	(3.74)
Total financial assets at fair value through profit or loss - trading				72,514,262	79.85
Total financial liabilities at fair value through profit or loss - trading				(3,396,380)	(3.74)
Other net assets				21,696,661	23.89
Net assets attributable to holders of redeemable participating shares				90,814,543	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

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

% of Total
Assets
68.53
7.80
23.67
100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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			
220,500,000	EMS 36V1 5 Year 100 Obps 20 December 2026 CS	8,902,718	0.84
133,150,000	Federal of Republic of Brazil 100 193.9bps 20 December 2026 CS	6,424,395	0.61
66,200,000	Republic of Columbia 100 145.5bps 20 December 2026 CS	3,181,098	0.30
141,200,000	Republic of South Africa 100 199.25bps 20 December 2026 CS	6,855,904	0.65
148,600,000	Republic of Turkey 100 377.35bps 20 June 2026 CS	28,275,294	2.67
		53,639,409	5.07
Total credit default swaps			
		53,639,409	5.07
Government bonds			
United States			
26,230,000	United states Treasury Bill 0% 02/06/2022#	26,219,049	2.47
196,370,000	United States Treasury Bill 0% 03/03/2022#	196,354,249	18.54
24,000,000	United States Treasury Bill 0% 06/01/2022*	23,999,970	2.27
9,300,000	United States Treasury Bill 0% 07/04/2022#	9,298,728	0.88
190,000,000	United States Treasury Bill 0% 10/03/2022#	189,987,713	17.93
5,695,000	United States Treasury Bill 0% 14/04/2022#	5,694,000	0.54
119,205,000	United States Treasury Bill 0% 17/03/2022#	119,193,713	11.25
6,430,000	United States Treasury Bill 0% 19/05/2022#	6,427,711	0.61
14,340,000	United States Treasury Bill 0% 20/01/2022#	14,339,934	1.35
202,605,000	United States Treasury Bill 0% 24/02/2022	202,598,243	19.13
123,450,000	United States Treasury Bill 0% 24/03/2022#	123,436,258	11.65
35,695,000	United States Treasury Bill 0% 26/05/2022#	35,683,022	3.37
26,255,000	United States Treasury Bill 0% 27/01/2022#	26,254,793	2.48
		979,487,383	92.47
Total government bonds			
		979,487,383	92.47

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Global Emerging Markets Debt Total Return (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD228,187,647	US\$162,217,266	7 January 2022	1	3,688,845	0.35
CHF6,482,255	US\$7,043,330	7 January 2022	2	72,302	0.01
€534,591,810	US\$603,816,358	7 January 2022	15	4,204,309	0.39
£3,411,219	US\$4,510,088	7 January 2022	3	110,183	0.01
IDR0	US\$57,196,446	12 January 2022	1	632,258	0.06
NOK4,976	US\$549	7 January 2022	1	15	0.00
SEK5,040	US\$551	7 January 2022	1	5	0.00
US\$26,815,105	CLP21,507,456,872	15 March 2022	1	1,859,939	0.18
US\$29,998,571	COP0	22 February 2022	1	2,174,650	0.20
Total unrealised gain on forward currency contracts				12,742,506	1.20
Total financial assets at fair value through profit or loss - trading				1,045,869,298	98.74

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued)
Man GLG Global Emerging Markets Debt Total Return (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps			
United States			
	Kingdom of Saudi Arabia 100 55.4bps 20 December 2026 CS	(1,524,007)	(0.14)
65,200,000	Republic of Indonesia 100 0bps 20 December 2026 CS	(1,537,435)	(0.15)
129,950,000	State of Qatar 100 40.5bps 20 December 2026 CS	(1,735,580)	(0.16)
64,200,000	United Mexican States 100 95.5bps 20 December 2026 CS	(254,352)	(0.03)
66,200,000		(5,051,374)	(0.48)
Total credit default swaps		(5,051,374)	(0.48)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Global Emerging Markets Debt Total Return (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
CLP21,388,178,511	US\$24,954,000	15 March 2022	6	(137,232)	(0.01)
US\$47,965	CHF44,150	7 January 2022	1	(499)	(0.00)
US\$155,647	€137,824	7 January 2022	7	(1,108)	(0.00)
US\$57,109,542	IDR0	12 January 2022	1	(719,163)	(0.07)
US\$56,555,605	IDR0	21 April 2022	1	(704,048)	(0.07)
US\$40,888,937	MXN897,167,723	29 March 2022	1	(2,260,113)	(0.21)
US\$24,303,352	ZAR395,546,771	20 April 2022	1	(104,340)	(0.01)
Total unrealised loss on forward currency contracts				(3,926,503)	(0.37)
Total financial liabilities at fair value through profit or loss - trading				(8,977,877)	(0.85)
Total financial assets at fair value through profit or loss - trading				1,045,869,298	98.74
Total financial liabilities at fair value through profit or loss - trading				(8,977,877)	(0.85)
Other net assets				22,332,943	2.11
Net assets attributable to holders of redeemable participating shares				1,059,224,364	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange	18.64
OTC financial derivative instruments described in classification (b) above	6.11
Transferable Securities as described in # above	69.27
Transferable securities dealt on another regulated market described in * above	2.21
Other current assets	3.77

% of Total Assets
18.64
6.11
69.27
2.21
3.77
100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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			
956,439	GFL Environmental Inc	36,201,216	5.40
125,923	Magna International Inc	10,192,208	1.52
		46,393,424	6.92
Netherlands			
101,202	Aercap Holdings NV	6,620,635	0.99
United States			
5,223	Alphabet Inc	15,131,240	2.26
2,484	Amazon.com Inc	8,282,500	1.24
194,342	Apollo Global Management Inc	14,076,191	2.10
151,031	Axon Enterprise Inc	23,711,867	3.54
982,623	Ballys Corporation	37,398,631	5.58
60,892	Caesars Entertainment Inc	5,695,229	0.85
280,502	Charles Schwab Corporation	23,590,218	3.52
154,040	Coty Inc	1,617,420	0.24
9,345	Deckers Outdoor Corporation	3,423,167	0.51
581,870	Delta Airlines Inc	22,739,480	3.39
31,172	Diamondback Energy Inc	3,361,900	0.50
2,610,057	Hostess Brands Inc	53,297,364	7.95
134,431	Intercontinental Exchange Inc	18,386,128	2.74
290,990	Kontoor Brands Inc	14,913,237	2.22
75,184	Lennar Corporation	8,733,373	1.30
540,909	Lyft Inc	23,113,042	3.45
27,769	Mastercard Inc	9,977,957	1.49
54,243	Pioneer Natural Resources Company	9,865,717	1.47
161,865	Planet Fitness Inc	14,661,732	2.19
83,932	Republic Services Inc	11,704,317	1.75
315,294	Rush Street Interactive Inc	5,202,351	0.78
17,546	S&P Global Inc	8,280,484	1.23
23,194	Sherwin-Williams Company	8,167,999	1.22
132,805	Stanley Black & Decker Inc	25,049,679	3.74
150,170	Transunion	17,807,159	2.66
40,054	Union Pacific Corporation	10,090,804	1.51
770,914	Willscot Mobile Mini Holdings Corporation	31,484,128	4.70
		429,763,314	64.13
Total equities			
		482,777,373	72.04
Equity swaps (b)			
Canada			
(153,156)	Canadian Tire Corporation-Class A	399,110	0.06
United States			
(28,662)	Autonation Inc	16,726	0.00
(71,460)	Brinker International Inc	535,736	0.08
(76,786)	Carmax Inc	282,966	0.04
(30,432)	Cummins Inc	235,359	0.04
(90,654)	Freshpet Inc	2,171,669	0.32
(151,956)	Life Time Group Holdings Inc	5,835	0.00
(73,783)	Mgm Resorts International	16,800	0.00
(324,755)	Norwegian Cruise Line Holdings	28,063	0.01
(63,290)	Polaris Inc	290,176	0.04
(53,220)	Texas Instruments Inc	40,513	0.01
(45,185)	T-Mobile Us Inc	9,042	0.00
(11,597)	Twilio Inc - Class A	245,392	0.04
		3,878,277	0.58
Total equity swaps			
		4,277,387	0.64
Government bonds			
United States			
20,000,000	United States Treasury Bill 0% 03/02/2022#	19,999,695	2.98
15,000,000	United States Treasury Bill 0% 06/01/2022*	14,999,981	2.24
30,000,000	United States Treasury Bill 0% 07/04/2022#	29,995,898	4.48
10,000,000	United States Treasury Bill 0% 10/03/2022#	9,999,353	1.49
30,000,000	United States Treasury Bill 0% 19/05/2022#	29,989,321	4.47
40,000,000	United States Treasury Bill 0% 21/04/2022#	39,991,627	5.97
		144,975,875	21.63
Total government bonds			
		144,975,875	21.63
Option contracts (b)			
United States			
8,070	Call on 25 BLMN US 21 January 2022	80,700	0.01
Total option contract			
		80,700	0.01

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Innovation Equity Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF4,784,565	US\$5,198,696	7 January 2022	2	53,367	0.01
€373,346,478	US\$421,692,365	7 January 2022	13	2,935,117	0.44
£45,873,380	US\$60,650,799	7 January 2022	4	1,481,645	0.22
SEK66,165,973	US\$7,236,440	7 January 2022	6	72,058	0.01
Total unrealised gain on forward currency contracts				4,542,187	0.68
Total financial assets at fair value through profit or loss - trading				636,653,522	95.00

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Innovation Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
Argentina			
(2,761)	Mercadolibre Inc	(309,150)	(0.05)
Canada			
(8,545)	Lululemon Athletica Inc	(1,725)	(0.00)
(121,088)	Restaurant Brands International Inc	(46,771)	(0.01)
		(48,496)	(0.01)
Taiwan			
(71,549)	Taiwan Semiconductor-SP	(409,700)	(0.06)
United States			
(1,660)	Autozone Inc	(178,948)	(0.03)
(54,979)	Ball Corporation	(258,754)	(0.04)
(42,021)	Carters Inc	(70,802)	(0.01)
(39,191)	Colgate-Palmolive Company	(135,471)	(0.02)
(136,097)	Comcast Corporation - Class A	(289,100)	(0.04)
(21,811)	Ecolab Inc	(66,757)	(0.01)
(24,643)	Expeditors International Wash Inc	(229,086)	(0.03)
(49,701)	General Mills Inc	(120,214)	(0.02)
(130,880)	Intel Corporation	(104,459)	(0.02)
(94,844)	Interpublic Group Of Companies Inc	(95,036)	(0.01)
(24,544)	JM Smucker Company	(98,538)	(0.01)
(234,860)	Las Vegas Sands Corporation	(321,839)	(0.05)
(16,023)	Marketaxess Holdings Inc	(466,706)	(0.07)
(76,754)	Omnicom Group Inc	(271,435)	(0.04)
(66,130)	Penn National Gaming Inc	(65,562)	(0.01)
(106,321)	Starbucks Corporation	(470,123)	(0.07)
(18,890)	Trade Desk Inc - Class A	(35,835)	(0.01)
(46,452)	Walmart Inc	(225,894)	(0.03)
(44,427)	Walt Disney Company	(156,423)	(0.02)
(49,983)	Winnebago Industries	(296,207)	(0.04)
(61,987)	Wynn Resorts Limited	(103,250)	(0.02)
		(4,060,439)	(0.60)
Total equity swaps		(4,827,785)	(0.72)
Futures contracts			
United States			
(834)	E-MINI Russell 2000 March 2022	(227,235)	(0.03)
Total futures contracts		(227,235)	(0.03)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Innovation Equity Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$7,159,083	€6,342,006	7 January 2022	13	(54,031)	(0.01)
US\$201,320	£150,152	7 January 2022	3	(2,051)	(0.00)
US\$6,220	SEK56,948	7 January 2022	2	(70)	(0.00)
Total unrealised loss on forward currency contracts				(56,152)	(0.01)
Total financial liabilities at fair value through profit or loss - trading				(5,111,172)	(0.76)
Total financial assets at fair value through profit or loss - trading				636,653,522	95.00
Total financial liabilities at fair value through profit or loss - trading				(5,111,172)	(0.76)
Other net assets				38,487,842	5.74
Net assets attributable to holders of redeemable participating shares				670,030,192	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	67.44
OTC financial derivative instruments described in classification (b) above	1.24
Transferable Securities as described in # above	18.16
Transferable securities dealt on another regulated market described in * above	2.10
Other current assets	11.06
	100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Futures contracts (a) (continued)		
	Austria				France		
233,278	Erste Group Bank AG	10,969,483	2.27	38	CAC40 10 EURO Futures January 2022	72,510	0.02
382,188	Raiffeisen Bank International AG	11,248,074	2.32				
		22,217,557	4.59		Germany		
	Belgium			6	DAX Index Futures March 2022	3,781	0.00
55,052	D'leteren Group	10,743,041	2.22	(112)	EURO-BUND Futures March 2022	292,884	0.06
	Denmark			93	EURO STOXX 50 March 2022	94,070	0.02
51,595	Carlsberg A/S	8,910,447	1.84			390,735	0.08
	Finland				Italy		
26,260	Fiskars Oyj AB	686,846	0.14	27	FTSE MIB Index Futures March 2022	85,836	0.02
272,499	Kesko Oyj	9,092,051	1.88		Japan		
1,334,523	Nokia Oyj	8,459,212	1.75	(3)	Japan 10 Year (OSE) Bond Futures March 2022	9,639	0.00
1,103,225	Nordea Bank Abp	13,464,588	2.78		Netherlands		
		31,702,697	6.55	11	Amsterdam Index Futures January 2022	30,736	0.01
	Germany				South Africa		
58,282	Aurubis AG	5,836,466	1.21	116	FTSE JSE TOP 40 March 2022	118,179	0.02
288,039	GEA Group AG	15,752,262	3.25		Sweden		
8,342	Henkel AG & Company KGaA	651,724	0.13	127	OMXS30 Index Futures January 2022	91,701	0.02
1	Kion Group AG	110	0.00		Taiwan		
253	MorphoSys AG	9,595	0.00	108	FTSE TAIWAN INDEX January 2022	58,386	0.01
2,545,394	Telefonica Deutschland Holding AG	7,065,773	1.46		United Kingdom		
		29,315,930	6.05	(260)	3 Month Euro EURIBOR September 2023	85,959	0.02
	Norway			(339)	3 Month Euro EURIBOR June 2024	87,792	0.02
323,016	Leroy Seafood Group ASA	2,526,018	0.52	(181)	ICE 3 Month SONIA Futures September 2023	140,651	0.03
43,491	Nordic Semiconductor ASA	1,467,734	0.30	(179)	ICE 3 Month SONIA Futures December 2022	97,708	0.02
80,303	Norsk Hydro ASA	633,077	0.13	(143)	Long GILT Futures March 2022	4,646	0.00
		4,626,829	0.95	60	FTSE 100 Index Futures March 2022	127,539	0.03
	Sweden					544,295	0.12
148,160	Alfa Laval AB	5,963,154	1.23		United States		
170,848	Atlas CopCompany AB	10,042,723	2.07	39	S&P500 EMINI Futures March 2022	82,168	0.02
46,499	Evolution Gaming Group AB	6,605,700	1.36	15	United States Long (CBT) Bond Futures March 2022	11,156	0.00
439,294	Indutrade AB	13,449,781	2.78	(609)	CBOE V Index Futures January 2022	3,025,455	0.62
1,009,649	Storskogen Group AB-Class B	6,796,899	1.40			3,118,779	0.64
1,592,514	Svenska Handelsbanken AB	17,212,945	3.56		Total futures contracts	4,834,639	1.00
550,033	Swedbank AB	11,062,809	2.29		Government bonds		
1,953,656	Telefonaktiebolaget Lm Ericsson	21,532,865	4.45		United States		
132,895	Thule Group AB	8,043,701	1.66	10,000,000	United States Treasury Bill 0% 03/03/2022#	9,999,198	2.06
5	Trelleborg AB	131	0.00	5,000,000	United States Treasury Bill 0% 17/02/2022#	4,999,843	1.03
		100,710,708	20.80	10,000,000	United States Treasury Bill 0% 24/02/2022	9,999,666	2.07
	Switzerland					24,998,707	5.16
138,107	AdecCompany Group AG	7,063,366	1.46		Total government bonds	24,998,707	5.16
2	Cie Financiere Richemont SA	301	0.00		Preferred stocks		
108,016	Dufry AG	5,352,491	1.11		Germany		
1	Lonza Group AG	836	0.00	10,854	Bayerische Motoren Werke AG	904,754	0.19
29,282	Nestle SA	4,095,591	0.85				
34,009	Rochie Holding Ag	14,150,043	2.92		Total preferred stocks	904,754	0.19
17,349	Tecan Group AG	10,577,149	2.18		Total return swap (b)		
26,908	Zurich Insurance Group AG	11,824,577	2.44		United States		
		53,064,354	10.96	2,707,995	AHL Risk Style Premia Segregated Portfolio	13,712,581	2.83
	Total equities	261,291,563	53.96		Total total return swaps	13,712,581	2.83
	Equity swaps (b)						
	Germany						
(10,854)	Bayerische Motoren Werke AG	49,830	0.01				
(1)	Kion Group AG	1	0.00				
(253)	Morphosys AG	250	0.00				
		50,081	0.01				
	Norway						
(43,491)	Nordic Semiconductor ASA	48,979	0.01				
	Sweden						
(148,160)	Alfa Laval AB	266,285	0.06				
(46,499)	Evolution AB	385,930	0.08				
(1,592,514)	Svenska Handelsbanken Group Company -Class A	648,385	0.13				
		1,300,600	0.27				
	Switzerland						
(2)	Cie Financiere Richemont SA	9	0.00				
	Total equity swaps	1,399,669	0.29				
	Futures contracts (a)						
	Australia						
76	SPI 200 Futures March 2022	99,806	0.02				
120	Australian 3 Year Bond Future March 2022	2,746	0.00				
		102,552	0.02				
	Canada						
55	Canadian 10 Year Bond Futures March 2022	156,688	0.03				
19	S&P/TSX 60 Index Futures March 2022	53,892	0.01				
		210,580	0.04				
	European Union						
(173)	3 Month Euro EURIBOR Futures December 2023 Perpetual	711	0.00				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man Alternative Style Risk Premia (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD8,399,762	€5,300,000	21 January 2022	44	77,757	0.00
AUD468,083	£250,000	28 January 2022	2	1,758	0.00
AUD2,616,974	£1,400,000	17 February 2022	12	7,022	0.00
AUD100,000	JPY8,313,000	4 January 2022	1	514	0.00
AUD100,000	JPY8,356,600	5 January 2022	1	135	0.00
AUD1,400,000	JPY113,406,398	24 January 2022	1	32,947	0.01
AUD700,000	JPY56,863,410	23 March 2022	3	14,896	0.00
AUD3,700,000	JPY305,808,966	29 March 2022	4	33,022	0.01
AUD100,000	NZD106,057	5 January 2022	1	98	0.00
AUD9,500,000	NZD10,033,090	2 February 2022	14	41,456	0.01
AUD2,300,000	US\$1,667,311	4 January 2022	1	4,917	0.00
AUD2,200,000	US\$1,577,055	12 January 2022	17	22,502	0.00
AUD7,202	US\$5,167	20 January 2022	3	71	0.00
AUD16,015,129	US\$11,532,309	31 January 2022	4	112,612	0.02
AUD14,700,000	US\$10,617,806	11 February 2022	97	71,037	0.00
CAD144,688	€100,000	4 January 2022	1	816	0.00
CAD13,163,555	€9,100,000	7 January 2022	17	71,228	0.01
CAD434,790	€300,000	8 February 2022	3	2,766	0.00
CAD100,000	US\$78,532	4 January 2022	1	635	0.00
CAD206	US\$161	20 January 2022	2	3	0.00
CAD24,000,000	US\$18,984,766	27 January 2022	8	14,877	0.00
CHF103,769	€100,000	3 January 2022	1	170	0.00
CHF15,243,723	€14,600,000	31 January 2022	9	130,175	0.06
CHF500,000	US\$547,199	3 January 2022	1	1,600	0.00
CHF600,000	US\$657,582	4 January 2022	8	995	0.00
CHF1,365	US\$1,486	20 January 2022	5	13	0.00
CHF3,500,000	US\$3,813,191	25 January 2022	27	30,576	0.00
CNY5,000,000	US\$779,650	12 January 2022	2	6,088	0.00
CNY30,000,000	US\$4,699,045	26 January 2022	3	10,417	0.00
CNY500,000	US\$78,275	16 February 2022	1	109	0.00
DKK15,418,884	US\$2,330,445	31 January 2022	10	28,634	0.01
€2,200,000	AUD3,435,717	21 January 2022	6	4,791	0.00
€5,700,000	CAD8,139,934	7 January 2022	14	38,803	0.01
€300,000	CAD430,453	8 February 2022	3	667	0.00
€100,000	CHF103,476	3 January 2022	1	152	0.00
€1,600,000	£1,340,736	4 January 2022	2	3,714	0.00
€200,000	£167,762	31 January 2022	2	373	0.00
€600,000	JPY78,048,100	4 January 2022	6	4,589	0.00
€1,800,000	JPY234,619,670	5 January 2022	17	9,665	0.00
€9,200,000	JPY1,193,200,742	31 January 2022	84	104,508	0.01
€600,000	NOK5,997,906	21 January 2022	6	2,697	0.00
€1,100,000	SEK11,277,264	3 January 2022	1	5,384	0.00
€1,600,000	US\$1,810,391	10 January 2022	16	9,487	0.00
€2,664,633	US\$3,017,119	12 January 2022	18	13,820	0.00
€141,065,268	US\$158,599,504	31 January 2022	16	1,918,948	0.41
€6,000,000	US\$6,801,039	18 February 2022	40	28,825	0.00
£300,000	AUD557,430	4 January 2022	6	1,052	0.00
£650,000	AUD1,209,285	5 January 2022	10	1,165	0.00
£5,400,000	AUD10,018,875	28 January 2022	32	28,718	0.00
£6,800,000	AUD12,425,917	17 February 2022	9	173,199	0.04
£756,180	€900,000	4 January 2022	6	643	0.00
£252,065	€300,000	5 January 2022	3	213	0.00
£21,952,133	€25,800,000	20 January 2022	63	380,357	0.10
£30,285,453	€35,700,000	31 January 2022	28	394,120	0.08
£450,000	JPY69,526,550	4 January 2022	6	5,716	0.00
£1,200,000	JPY186,465,030	5 January 2022	23	6,017	0.00
£18,650,000	JPY2,856,861,171	12 January 2022	66	448,888	0.09
£1,200,000	US\$1,619,653	4 January 2022	1	5,676	0.00
£200,000	US\$270,191	5 January 2022	4	697	0.00
£6,550,000	US\$8,775,786	10 January 2022	89	95,685	0.00
£28,592	US\$38,293	20 January 2022	6	431	0.00
£204,948,758	US\$273,879,606	31 January 2022	14	3,693,563	0.76
£18,600,000	US\$24,949,279	10 February 2022	17	240,015	0.06
JPY188,250,960	£1,200,000	12 January 2022	2	9,603	0.00
JPY121,666,666	US\$1,056,480	4 January 2022	2	95	0.00
MXN26,500,000	US\$1,290,319	3 January 2022	40	3,893	0.00
MXN274,000,000	US\$13,150,242	12 January 2022	116	211,084	0.02
NOK39,449,424	€3,900,000	21 January 2022	5	34,951	0.01
NOK35,500,000	SEK35,881,445	24 January 2022	3	60,083	0.01
NOK1,500,000	US\$169,870	3 January 2022	1	222	0.00
NOK19,702	US\$2,199	20 January 2022	2	35	0.00
NOK17,000,000	US\$1,917,670	27 January 2022	14	9,202	0.00
NOK483,669	US\$54,024	31 January 2022	4	794	0.00
NZD3,189,907	AUD3,000,000	2 February 2022	9	1,665	0.00
NZD900,000	US\$614,885	5 January 2022	2	1,267	0.00
NZD7,126	US\$4,850	20 January 2022	8	26	0.00
NZD2,500,000	US\$1,701,398	21 January 2022	22	9,781	0.00
NZD377,715	US\$255,752	1 February 2022	3	2,745	0.00
NZD500,000	US\$340,901	24 February 2022	2	1,143	0.00
SEK27,854,660	€2,700,000	25 January 2022	5	5,212	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man Alternative Style Risk Premia (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
SEK3,080,866	NOK3,000,000	24 January 2022	5	295	0.00
SEK1,000,000	US\$110,376	3 January 2022	2	78	0.00
SEK13,500,000	US\$1,482,193	10 January 2022	8	9,014	0.00
SEK541,282	US\$59,213	20 January 2022	4	583	0.00
SEK341,786	US\$37,670	31 January 2022	5	91	0.00
SGD100,000	US\$73,839	3 January 2022	1	336	0.00
SGD100,000	US\$74,047	4 January 2022	1	127	0.00
SGD3,100,000	US\$2,275,684	12 January 2022	17	23,597	0.00
SGD5,300,000	US\$3,910,295	8 February 2022	30	20,073	0.00
US\$363,530	AUD500,000	4 January 2022	1	2	0.00
US\$290,916	AUD400,000	5 January 2022	1	93	0.00
US\$728,035	AUD1,000,000	12 January 2022	8	963	0.00
US\$396,075	CAD500,000	27 January 2022	2	250	0.00
US\$24,598,429	€21,400,000	12 January 2022	12	256,594	0.06
US\$12,657,731	€11,100,000	18 February 2022	2	22,482	0.01
US\$2,985,628	£2,200,000	10 January 2022	3	5,896	0.00
US\$1,491,589	£1,100,000	10 February 2022	6	1,899	0.00
US\$6,614,515	JPY760,000,000	4 January 2022	48	14,535	0.00
US\$4,692,011	JPY540,000,000	5 January 2022	42	2,519	0.00
US\$46,736,953	JPY5,339,037,640	20 January 2022	61	366,000	0.13
US\$357,495	JPY40,648,129	31 January 2022	5	4,425	0.00
US\$71,874,433	JPY8,190,000,000	28 February 2022	34	721,076	0.18
US\$4,848,764	KRW5,739,160,423	20 January 2022	36	30,734	0.01
US\$4,491,889	KRW5,300,000,000	28 January 2022	4	43,406	0.02
US\$1,294,945	MXN26,500,000	3 January 2022	2	734	0.00
US\$113,652	NOK1,000,000	3 January 2022	1	258	0.00
US\$170,178	NOK1,500,000	4 January 2022	1	90	0.00
US\$340,164	NOK3,000,000	27 January 2022	2	129	0.00
US\$136,948	NZD200,000	6 January 2022	2	26	0.00
US\$6,994,778	NZD10,100,000	21 January 2022	71	81,613	0.00
US\$110,526	SEK1,000,000	4 January 2022	2	72	0.00
US\$7,374,977	SEK64,000,000	10 January 2022	51	305,563	0.05
Total unrealised gain on forward currency contracts				10,607,778	2.19
Total financial assets at fair value through profit or loss - trading				317,749,691	65.62

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Futures contracts (continued)		
	Austria				United States (continued)		
(232,278)	Erste Group Bank AG	(93,372)	(0.02)	3	United States Ultra CBT Bond Futures March 2022	(5,258)	(0.00)
(382,188)	Raiffeisen Bank International AG	(300,068)	(0.06)			(175,681)	(0.03)
		(393,440)	(0.08)				
	Belgium				Total futures contracts	(1,033,073)	(0.21)
(55,052)	Dieteren Group	(230,777)	(0.05)				
	Denmark						
(51,595)	Carlsberg AS	(746,706)	(0.15)				
	Finland						
(26,260)	Fiskars Oyj ABP	(19,393)	(0.00)				
(272,499)	Kesko Oyj	(526,326)	(0.11)				
(1,334,523)	Nokia Oyj	(695,205)	(0.14)				
(1,103,225)	Nordea Bank ABP	(180,137)	(0.04)				
		(1,421,061)	(0.29)				
	Germany						
(58,282)	Aurubis AG	(592,823)	(0.12)				
(288,039)	Gea Group AG	(999,895)	(0.21)				
(8,342)	Henkel AG & Co Kgaa	(156)	(0.00)				
(2,545,394)	Telefonica Deutschland Holding AG	(325,321)	(0.07)				
		(1,918,195)	(0.40)				
	Norway						
(323,016)	Lerøy Seafood Group ASA	(70,657)	(0.01)				
(80,303)	Norsk Hydro ASA	(77,305)	(0.02)				
		(147,962)	(0.03)				
	Sweden						
(170,848)	Atlas Copco AB-Class B	(867,233)	(0.18)				
(1,953,656)	Ericsson LM-Class B	(1,582,364)	(0.33)				
(439,294)	Indutrade AB	(498,573)	(0.10)				
(1,009,649)	Storskogen Group AB	(451,123)	(0.09)				
(550,033)	Swedbank AB - Class A	(10,125)	(0.00)				
(132,895)	Thule Group AB	(434,692)	(0.09)				
(5)	Trelleborg AB- Class B	(11)	(0.00)				
		(3,844,121)	(0.79)				
	Switzerland						
(138,107)	Adecco Group AG	(201,376)	(0.04)				
(108,016)	Dufry AG	(75,266)	(0.02)				
(1)	Lonza Group AG	(19)	(0.00)				
(29,282)	Nestle SA	(241,613)	(0.05)				
(34,009)	Roche Holding AG	(767,658)	(0.16)				
(17,349)	Tecan Group AG	(375,716)	(0.08)				
(26,908)	Zurich Insurance Group AG	(772,272)	(0.16)				
		(2,433,920)	(0.51)				
	Total equity swaps	(11,136,182)	(2.30)				
	Futures contracts						
	Australia						
75	Australian 10 Year Bond Futures March 2022	(18,783)	(0.00)				
	Germany						
241	Euro-Schatz Futures March 2022	(47,926)	(0.01)				
98	EURO-BTP Futures March 2022	(275,020)	(0.06)				
108	Euro-OAT Futures March 2022	(300,323)	(0.06)				
6	EURO-BOBL Futures March 2022	(6,243)	(0.00)				
12	Euro-BUXL 30 Year Bond Future March 2022	(137,533)	(0.03)				
		(767,045)	(0.16)				
	Hong Kong						
(64)	HSCEI Futures January 2022	(22,415)	(0.01)				
(23)	HANG SENG Index Futures January 2022	(28,853)	(0.01)				
		(51,268)	(0.02)				
	Japan						
8	Top Index Futures March 2022	(1,607)	(0.00)				
	Singapore						
3	NIKKEI 225 (SGX) March 2022	(1,541)	(0.00)				
	South Korea						
15	KOREA 10 Year Bond Futures March 2022	(9,977)	(0.00)				
45	KOSPI2 Index Futures March 2022	(7,171)	(0.00)				
		(17,148)	(0.00)				
	United States						
18	3 Month SOFR Futures March 2023	(2,338)	(0.00)				
314	3 Month SOFR Futures June 2022	(86,725)	(0.02)				
(1)	3 Month SOFR Futures June 2025	(63)	(0.00)				
(117)	3 Month SOFR Futures September 2024	(18,362)	(0.00)				
(99)	3 Month SOFR Futures December 2023	(22,400)	(0.01)				
	United States 5 Year Note (CBT) Bond Futures March 2022	(7,965)	(0.00)				
(80)		(15,280)	(0.00)				
(20)	MSCI Emerging Market Index March 2022	(505)	(0.00)				
18	MSCI EAFE Index March 2022	(9,881)	(0.00)				
13	NASDAQ 100 E-MINI March 2022	(45)	(0.00)				
1	E-MINI Russell 2000 March 2022						
	United States 2 Year Note (CBT) Bond Futures March 2022	(3,203)	(0.00)				
20		(3,656)	(0.00)				
(45)	United States 10 Year Note (CBT) Bond Futures March 2022						

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man Alternative Style Risk Premia (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD156,146	€100,000	21 January 2022	1	(235)	(0.00)
AUD558,458	£300,000	4 January 2022	2	(302)	(0.00)
AUD9,488,945	£5,150,000	28 January 2022	59	(75,447)	(0.02)
AUD4,547,661	£2,450,000	17 February 2022	21	(11,012)	(0.00)
AUD100,000	JPY8,372,290	5 January 2022	1	(1)	(0.00)
AUD6,900,000	US\$5,030,711	12 January 2022	3	(13,911)	(0.00)
AUD219,808	US\$159,891	31 January 2022	1	(64)	(0.00)
AUD100,000	US\$72,723	11 February 2022	1	(10)	(0.00)
CAD143,626	€100,000	7 January 2022	1	(31)	(0.00)
CAD6,142,513	€4,300,000	8 February 2022	2	(31,190)	(0.01)
CHF206,766	€200,000	4 January 2022	2	(506)	(0.00)
CHF103,459	€100,000	31 January 2022	1	(152)	(0.00)
CNY500,000	US\$78,565	26 January 2022	1	(74)	(0.00)
€4,000,000	AUD6,275,747	21 January 2022	7	(12,370)	(0.00)
€100,000	CAD144,379	4 January 2022	1	(572)	(0.00)
€3,500,000	CAD5,051,633	7 January 2022	26	(18,474)	(0.00)
€1,400,000	CAD2,031,890	8 February 2022	14	(15,180)	(0.00)
€3,000,000	CHF3,126,169	31 January 2022	20	(20,046)	(0.00)
€16,600,000	£14,150,027	20 January 2022	32	(279,648)	(0.06)
€9,200,000	£7,885,724	31 January 2022	32	(211,369)	(0.04)
€100,000	JPY13,097,000	5 January 2022	1	(6)	(0.00)
€100,000	JPY13,102,430	31 January 2022	1	(18)	(0.00)
€100,000	NOK1,006,290	21 January 2022	1	(303)	(0.00)
€835,367	US\$951,005	12 January 2022	9	(801)	(0.00)
£4,300,000	AUD8,079,513	28 January 2022	8	(50,949)	(0.02)
£587,479	€700,000	4 January 2022	6	(396)	(0.00)
£419,143	€500,000	5 January 2022	4	(952)	(0.00)
£83,943	€100,000	20 January 2022	1	(74)	(0.00)
£1,257,540	€1,500,000	31 January 2022	1	(3,698)	(0.00)
£2,300,000	JPY360,077,975	12 January 2022	6	(12,010)	(0.00)
£100,000	US\$135,656	10 February 2022	1	(230)	(0.00)
JPY8,343,023	AUD100,000	4 January 2022	1	(253)	(0.00)
JPY8,364,000	AUD100,000	5 January 2022	1	(71)	(0.00)
JPY113,420,090	AUD1,400,000	24 January 2022	10	(32,828)	(0.00)
JPY56,462,700	AUD700,000	23 March 2022	1	(18,378)	(0.01)
JPY66,662,518	AUD800,000	29 March 2022	5	(2,434)	(0.00)
JPY78,228,960	€600,000	4 January 2022	2	(3,019)	(0.00)
JPY1,410,477,956	€11,000,000	31 January 2022	28	(265,460)	(0.05)
JPY69,829,020	£450,000	4 January 2022	1	(3,091)	(0.00)
JPY2,067,809,643	£13,550,000	12 January 2022	61	(394,038)	(0.09)
JPY638,333,334	US\$5,546,479	4 January 2022	3	(3,079)	(0.00)
JPY110,000,000	US\$956,031	5 January 2022	1	(765)	(0.00)
JPY1,702,038,946	US\$15,028,095	20 January 2022	120	(245,426)	(0.02)
JPY261,231,436	US\$2,271,268	31 January 2022	5	(2,204)	(0.00)
JPY2,260,000,000	US\$19,707,368	28 February 2022	22	(72,865)	(0.00)
KRW1,000,000,000	US\$846,348	28 January 2022	6	(7,013)	(0.00)
MXN27,500,000	US\$1,347,458	4 January 2022	33	(4,644)	(0.00)
MXN474,500,000	US\$23,236,662	12 January 2022	34	(98,166)	(0.00)
NOK7,000,000	US\$794,249	27 January 2022	7	(833)	(0.00)
NOK6,598	US\$751	31 January 2022	1	(4)	(0.00)
NZD106,117	AUD100,000	5 January 2022	1	(57)	(0.00)
NZD5,092,940	AUD4,800,000	2 February 2022	15	(4,804)	(0.00)
NZD18,000,000	US\$12,657,936	21 January 2022	12	(337,446)	(0.09)
NZD12,249,182	US\$8,423,687	1 February 2022	2	(40,740)	(0.01)
NZD19,200,000	US\$13,435,759	24 February 2022	4	(301,259)	(0.08)
SEK11,273,161	€1,100,000	3 January 2022	7	(5,837)	(0.00)
SEK15,361,360	€1,500,000	4 January 2022	10	(9,206)	(0.00)
SEK61,500,429	€6,000,000	25 January 2022	8	(32,476)	(0.00)
SEK16,793,997	NOK16,500,000	24 January 2022	23	(15,033)	(0.00)
SEK1,000,000	US\$110,585	4 January 2022	2	(131)	(0.00)
SEK53,500,000	US\$6,074,030	10 January 2022	10	(164,438)	(0.05)
SEK20,041	US\$2,216	20 January 2022	1	(2)	(0.00)
SEK4,184	US\$464	31 January 2022	1	(2)	(0.00)
US\$1,306,288	AUD1,800,000	4 January 2022	9	(2,413)	(0.00)
US\$1,379,086	AUD1,900,000	5 January 2022	6	(2,323)	(0.00)
US\$5,831,648	AUD8,100,000	12 January 2022	55	(57,638)	(0.00)
US\$1,111	AUD1,555	20 January 2022	3	(19)	(0.00)
US\$293,897	AUD411,304	31 January 2022	1	(5,171)	(0.00)
US\$47,659,079	AUD66,600,000	11 February 2022	62	(767,893)	(0.19)
US\$79,147	CAD100,000	4 January 2022	1	(20)	(0.00)
US\$28,405,864	CAD36,600,000	27 January 2022	142	(568,597)	(0.01)
US\$546,116	CHF500,000	3 January 2022	5	(2,684)	(0.00)
US\$1,889	CHF1,737	20 January 2022	9	(16)	(0.00)
US\$47,323,720	CHF43,600,000	25 January 2022	27	(558,640)	(0.18)
US\$782,782	CNY5,000,000	12 January 2022	7	(2,957)	(0.00)
US\$547,842	CNY3,500,000	26 January 2022	4	(1,596)	(0.00)
US\$391,090	CNY2,500,000	16 February 2022	2	(830)	(0.00)
US\$142,823	DKK939,561	31 January 2022	8	(929)	(0.00)
US\$113,084	€100,000	4 January 2022	1	(645)	(0.00)
US\$5,316,506	€4,700,000	10 January 2022	17	(29,380)	(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\$4,741,933	€4,200,000	12 January 2022	24	(35,437)	(0.00)
US\$2,560,657	€2,269,000	20 January 2022	1	(20,673)	(0.01)
US\$19,465,316	€17,259,041	31 January 2022	5	(173,781)	(0.04)
US\$18,654,431	€16,500,000	18 February 2022	5	(127,698)	(0.03)
US\$1,618,991	£1,200,000	4 January 2022	5	(6,340)	(0.00)
US\$337,863	£250,000	5 January 2022	1	(747)	(0.00)
US\$9,968,471	£7,450,000	10 January 2022	36	(121,979)	(0.03)
US\$457,344	£343,158	20 January 2022	7	(7,426)	(0.00)
US\$7,193,145	£5,393,913	31 January 2022	3	(112,122)	(0.02)
US\$45,389,598	£34,150,000	10 February 2022	57	(858,495)	(0.21)
US\$1,736,562	JPY200,000,000	5 January 2022	18	(282)	(0.00)
US\$1,056,616	JPY121,666,666	20 January 2022	2	(91)	(0.00)
US\$4,437,165	KRW5,289,090,577	20 January 2022	17	(3,031)	(0.00)
US\$31,184,986	MXN657,500,000	12 January 2022	286	(877,316)	(0.18)
US\$56,643	NOK500,000	3 January 2022	1	(54)	(0.00)
US\$12,627	NOK114,790	20 January 2022	2	(386)	(0.00)
US\$20,271,214	NOK182,000,000	27 January 2022	17	(357,612)	(0.11)
US\$1,380	NOK12,521	31 January 2022	1	(39)	(0.00)
US\$614,753	NZD900,000	5 January 2022	9	(1,396)	(0.00)
US\$751,678	NZD1,100,000	6 January 2022	10	(1,392)	(0.00)
US\$61,431	NZD90,064	20 January 2022	4	(217)	(0.00)
US\$19,359,538	NZD28,500,000	21 January 2022	104	(147,907)	(0.00)
US\$215,445	NZD316,629	1 February 2022	1	(1,246)	(0.00)
US\$17,085,370	NZD25,300,000	24 February 2022	54	(222,071)	(0.05)
US\$110,134	SEK1,000,000	3 January 2022	2	(319)	(0.00)
US\$165,482	SEK1,500,000	4 January 2022	3	(199)	(0.00)
US\$8,896,915	SEK81,000,000	10 January 2022	34	(50,319)	(0.01)
US\$59,430	SEK543,160	20 January 2022	5	(571)	(0.00)
US\$2,376	SEK21,619	31 January 2022	2	(11)	(0.00)
US\$7,176,258	SEK65,000,000	8 February 2022	6	(5,238)	(0.00)
US\$73,966	SGD100,000	3 January 2022	1	(208)	(0.00)
US\$73,957	SGD100,000	4 January 2022	1	(217)	(0.00)
US\$2,336,667	SGD3,200,000	12 January 2022	3	(36,784)	(0.02)
US\$512,418	SGD700,000	20 January 2022	4	(6,748)	(0.00)
US\$6,647,603	SGD9,100,000	8 February 2022	8	(100,764)	(0.03)
US\$662,288	SGD900,000	15 February 2022	8	(5,109)	(0.00)
Total unrealised loss on forward currency contracts				(8,112,009)	(1.67)
Total financial liabilities at fair value through profit or loss - trading				(20,281,264)	(4.18)
Total financial assets at fair value through profit or loss - trading				317,749,691	65.62
Total financial liabilities at fair value through profit or loss - trading				(20,281,264)	(4.18)
Other net assets				182,000,501	37.96
Net assets attributable to holders of redeemable participating shares				479,468,928	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	52.89
Exchange traded financial derivative instruments described in classification (a) above	0.94
OTC financial derivative instruments described in classification (b) above	5.00
Transferable Securities as described in # above	2.91
Other current assets	38.26
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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			
266	SPI 200 Futures March 2022	407,203	0.05
19	Australian 3 Year Bond Futures March 2022	490	0.00
		407,693	0.05
Canada			
424	Canadian 10 Year Bond Futures March 2022	1,048,648	0.11
336	S&P/TSX 60 Index Futures March 2022	1,027,602	0.11
		2,076,250	0.22
France			
352	CAC40 10 EURO Futures January 2022	658,298	0.07
Germany			
68	STOXX EURO ESG-X March 2022	49,976	0.01
79	DAX Index Futures March 2022	562,018	0.06
431	SWISS MARKET Index Futures March 2022	1,388,923	0.15
1,094	EURO STOXX 50 March 2022	1,358,419	0.15
		3,359,336	0.37
Hong Kong			
281	HSCEI Futures January 2022	95,526	0.01
111	HANG SENG IDX Futures January 2022	114,452	0.01
		209,978	0.02
Italy			
201	FTSE/MIB Index Futures March 2022	785,800	0.09
Japan			
416	TOPIX Index Futures March 2022	359,077	0.04
Netherlands			
174	Amsterdam Index Futures January 2022	387,831	0.04
Singapore			
60	SGX NIFTY 50 January 2022	30,340	0.00
368	NIKKEI 225 (SGX) March 2022	390,838	0.04
309	MSCI SING Index ETS January 2022	62,960	0.01
		484,138	0.05
South Africa			
134	FTSE JSE TOP 40 March 2022	123,875	0.01
South Korea			
17	Korea 3 Year Bond Future March 2022	1,624	0.00
289	KOSPI2 Index Futures March 2022	14,053	0.00
		15,677	0.00
Sweden			
40	OMXS30 ESG Futures January 2022	40,447	0.01
1,501	OMXS30 Index Futures January 2022	1,603,190	0.17
		1,643,637	0.18
Taiwan			
194	FTSE TAIWAN INDEX January 2022	122,982	0.01
United Kingdom			
715	FTSE 100 Index Futures March 2022	984,880	0.11
United States			
479	S&P500 E-MINI Futures March 2022	1,778,197	0.19
	United States 5 Year Note (CBT) Bond Futures March 2022	22,437	0.00
168	NASDAQ 100 E-MINI March 2022	338,975	0.04
13	EMINI S&P500 ESG March 2022	50,220	0.01
2,547	United States 10 Year Note (CBT) Bond Futures March 2022	3,159,356	0.34
609	United States Long (CBT) Bond Futures March 2022	1,338,002	0.15
615	United States ULTRA CBT Bond Futures March 2022	2,616,245	0.28
		9,303,432	1.01
	Total futures contracts	20,922,884	2.27
Government bonds			
France			
50,000,000	France Treasury Bill BTF 0% 10/06/2022	57,097,390	6.20
40,000,000	France Treasury Bill BTF 0% 13/07/2022	45,656,988	4.96
35,000,000	France Treasury Bill BTF 0% 23/02/2022	39,844,787	4.33
45,000,000	French Discount T-Bill 0% 15/06/2022	51,342,618	5.58
50,000,000	French Discount T-Bill 0% 18/05/2022	57,007,552	6.19
50,000,000	French Discount T-Bill 0% 23/02/2022	56,952,682	6.18
50,000,000	French Discount T-Bill 0% 26/01/2022	56,888,998	6.18
		364,791,015	39.62
	Total government bonds	364,791,015	39.62

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Active Balanced (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€1,406	US\$1,580	31 January 2022	1	20	0.00
£1,485	US\$1,983	31 January 2022	2	27	0.00
US\$8,392,106	JPY952,651,640	20 January 2022	2	118,075	0.01
US\$52,434,457	JPY5,949,158,461	31 January 2022	14	759,846	0.08
Total unrealised gain on forward currency contracts				877,968	0.09
Total financial assets at fair value through profit or loss - trading				386,591,867	41.98

Man Funds VI plc

Schedule of Investments as at 31 December 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			
Australia			
778	Australian 10 Year Bond Futures March 2022	(176,869)	(0.02)
Germany			
602	EURO-BTP Futures March 2022	(1,828,532)	(0.20)
627	EURO-OAT Futures March 2022	(1,669,923)	(0.18)
37	EURO-BOBL Futures March 2022	(46,136)	(0.00)
1,051	EURO-BUND Futures March 2022	(2,984,132)	(0.32)
59	EURO-BUXL 30 Year Bond Futures March 2022	(622,481)	(0.07)
		(7,151,204)	(0.77)
Japan			
114	Japan 10 Year (OSE) Bond Futures March 2022	(406,877)	(0.04)
Singapore			
1,144	FTSE CHINA A50 January 2022	(213,013)	(0.02)
South Korea			
417	KOREA 10 Year Bond Futures March 2022	(325,030)	(0.04)
United Kingdom			
671	Long GILT Futures March 2022	(143,667)	(0.02)
United States			
23	United States 2 Year Note (CBT) Bond Futures March 2022	(4,133)	(0.00)
	Total futures contracts	(8,420,793)	(0.91)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Active Balanced (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
JPY100,877,158,201	US\$876,991,951	31 January 2022	3	(769,211)	(0.08)
US\$8,222,938	AUD11,545,000	20 January 2022	1	(171,345)	(0.02)
US\$383,932,971	€340,043,928	20 January 2022	2	(2,918,423)	(0.32)
US\$9,937,460	£7,524,007	20 January 2022	1	(252,983)	(0.03)
US\$23	£18	31 January 2022	1	(1)	(0.00)
US\$7,869,550	SEK71,670,000	20 January 2022	1	(47,714)	(0.00)
Total unrealised loss on forward currency contracts				(4,159,677)	(0.45)
Total financial liabilities at fair value through profit or loss - trading				(12,580,470)	(1.36)
Total financial assets at fair value through profit or loss - trading				386,591,867	41.98
Total financial liabilities at fair value through profit or loss - trading				(12,580,470)	(1.36)
Other net assets				546,743,323	59.38
Net assets attributable to holders of redeemable participating shares				920,754,720	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	38.88
Exchange traded financial derivative instruments described in classification (a) above	2.23
OTC financial derivative instruments described in classification (b) above	0.09
Other current assets	58.80
	100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	Luxembourg				Mexico		
17,769,000	Gol Finance Inc 3.75% 15/07/2024*	13,359,563	1.90	2,107,000	Credito Real SAB de CV SOFOM ER 5% 01/02/2027	1,218,900	0.17
					Total Play Telecomunicaciones SA de CV 6.38% 20/09/2028	2,977,841	0.42
	United Kingdom			9,169,000	Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025*	8,252,261	1.18
6,700,000	BP Capital Markets plc 1% 28/04/2023	8,154,930	1.16			12,449,002	1.77
					Netherlands		
	United States			7,175,149	Bluewater Holding BV 10% 28/11/2023	6,293,714	0.90
5,554,000	Spirit Airlines Inc 1% 15/05/2026*	4,234,562	0.61	2,422,000	Maxeda Diy Holding BV 5.875% 01/10/2026	2,478,866	0.35
				3,378,118	Selecta Group BV 10% 01/07/2026	3,356,160	0.48
	Total convertible bonds	25,749,055	3.67	5,827,238	Selecta Group BV 8% 01/04/2026	5,950,338	0.85
	Corporate bonds			2,591,200	Stichting AK Rabobank Certification 6.5% 29/12/2049	3,575,856	0.51
	Austria			21,190,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 9/05/2027	21,123,781	3.01
4,677,000	Ioehpe-Maxion Austria GmbH / Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	4,031,342	0.57		Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	1,525,402	0.22
1,800,000	Linzav 5.75% Perpetual	1,900,696	0.27	1,750,000	WP/AP Telecom Holdings III BV 5.50% 15/01/2030	5,559,723	0.79
		5,932,038	0.84	7,863,000	WP/AP Telecom Holdings IV BV 3.75% 15/01/2029	7,962,239	1.13
						57,826,079	8.24
	Brazil				Norway		
5,607,000	Oi Movel SA 8.75% 30/07/2026	5,090,823	0.73	4,000,000	Airswift Global AS 8.68% 12/05/2025	3,587,759	0.51
				3,400,000	Norwegian Energy Company ASA 9% 17/06/2026	2,982,325	0.42
						6,570,084	0.93
	Canada				Portugal		
1,109,000	First Quantum Minerals Limited 6.50% 01/03/2024*	988,465	0.14	2,500,000	Banco Comercial Portugues SA 3.87% 27/03/2030	2,483,837	0.35
				7,800,000	Novo Banco SA 8.5% 06/07/2028	7,956,000	1.13
						10,439,837	1.48
	Czech Republic				Slovenia		
5,371,000	Sazka Group AS 3.875% 15/02/2027	5,371,806	0.77	10,162,000	United Group BV 3.125% 15/02/2026	9,894,231	1.41
				2,227,000	United Group BV 4.63% 15/08/2028	2,232,864	0.32
						12,127,095	1.73
	Finland				Spain		
716,000	SpA Holdings 3 Oyj 3.63% 4/02/2028	719,342	0.10	1,000,000	Abanca 6% Perpetual	1,038,373	0.15
					Banco de Credito Social Cooperative SA 5.25% 27/11/2031	1,353,300	0.19
	France			4,910,000	Lorca Telecom Bondco SA 4% 18/09/2027	5,002,269	0.71
3,200,000	Accor SA 2.38% 29/11/2028	3,211,920	0.46	3,224,000	NH Hotel Group SA 4% 02/07/2026	3,217,552	0.46
3,951,000	Altice France SA/France 4% 15/07/2029	3,908,950	0.56	2,200,000	Unicaia Banco SA 4.875% 31/12/2099	2,186,712	0.31
3,752,000	BIOGRP 3.38% 01/02/2028	3,760,562	0.54			12,798,206	1.82
3,686,000	Burger King France SAS 4.20% 01/11/2026	3,747,677	0.53		Turkey		
1,300,000	Casino Guichard Perrachon SA 3.311% 25/01/2023	1,310,031	0.19	397,000	Yapi ve Kredi Bankasi AS 5.50% 06/12/2022	345,463	0.05
13,200,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	12,781,824	1.82	397,000	Yapi Ve Kredi Bankasi AS 6.1% 16/03/2023	349,016	0.05
4,052,000	Elior Group SA 3.75% 15/07/2026	4,161,808	0.59			694,479	0.10
3,322,000	Goldstory SASU 5.38% 01/03/2026	3,402,974	0.48		United Kingdom		
2,593,000	IM Group SAS 6.63% 01/03/2025	2,672,411	0.38	2,031,000	B&M European Value Retail SA 4.00% 15/11/2028	2,434,676	0.35
2,824,000	Midco GB SASU 7.75% 01/11/2027	2,918,440	0.42	4,907,000	Bellis Acquisition Company plc 3.25% 16/02/2026	5,640,623	0.80
4,435,000	Mobilux Finance SAS 4.25% 15/07/2028	4,427,523	0.63	2,675,000	Bellis Acquisition Company plc 4.50% 16/2/2026	3,190,809	0.45
2,213,000	PAPREC 3.5% 01/07/2028	2,248,634	0.32	3,963,000	Bellis Finco plc 4% 16/02/2027	4,477,477	0.64
2,500,000	Veolia Environnement SA 2 0% 15/12/2031	2,491,552	0.36	1,078,000	Boparan Finance plc 7.63% 30/11/2025	1,073,214	0.15
		51,044,306	7.28	6,202,572	Bracken MidCo1 plc 6.75% 01/11/2027	7,403,797	1.05
				1,015,000	BUPA Finance plc 4.00% 23/09/2036	1,164,797	0.17
	Germany				Constellation Automotive Financing plc 4.875% 15/07/2027	8,302,243	1.18
313,000	Adler Pelzer Holding GmbH 4.125% 01/04/2024	294,018	0.04	7,059,000	COOPBK 9% 27/11/2025	8,635,202	1.23
8,200,000	ADLER Real Estate AG 1.875% 27/04/2023	7,751,050	1.10	3,232,000	EC Finance plc 3% 15/10/2026	3,316,840	0.47
5,937,000	ADLER Real Estate AG 2.125% 06/02/2024	5,499,146	0.78	19,283,972	Enquest plc 7% 15/04/2022	15,777,518	2.25
1,650,000	CT Investment GmbH 5.5% 15/04/2026	1,671,661	0.24	5,535,000	Galaxy Bidco Limited 6.50% 31/07/2026	6,806,162	0.97
1,300,000	IKB Deutsche Industial Bank AG 4% 31/01/2028	1,326,293	0.19	4,817,000	Galaxy Finco Limited 9.25% 31/07/2027	6,000,576	0.85
6,777,000	Rebecca Bidco 5.75% 15/07/2025	7,049,774	1.00	7,186,000	Gateway Airport Finance plc 4.38% 07/04/2026	8,425,018	1.20
18,602,000	Safari Holding Verwaltungs GmbH 5.38% 30/11/2022	16,983,626	2.42	6,783,000	Inland Bondco plc 4.63% 15/03/2025	7,614,967	1.08
		40,575,568	5.77		Inspired Entertainment Financing plc 7.875% 01/06/2026	8,029,303	1.14
					6,577,000	6,685,681	0.95
	Italy				7,410,000	7,410,000	1.00
2,610,000	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	2,623,050	0.37	2,083,000	Jerrold Finco plc 4.875% 15/01/2026	2,521,250	0.36
1,481,000	Bach Bidco SpA 4.25% 15/10/2028	1,496,854	0.21	4,321,000	Jerrold Finco plc 5.25% 15/01/2027	5,250,697	0.75
4,477,000	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	4,491,107	0.64	7,336,000	Lancashire Holdings Limited 5.63% 18/09/2041	6,945,396	0.99
				1,883,000	Matalan Finance plc 16.5% 25/07/2022#	2,193,285	0.31
905,000	Banca Monte dei Paschi di Siena SpA 5.375% 18/01/2028	716,647	0.10	10,737,000	Matalan Finance plc 6.75% 31/01/2023	12,046,475	1.72
5,198,000	Centurion Bidco SpA 5.875% 30/09/2026	5,366,935	0.76	1,674,000	Nomad Foods Bondco plc 2.5% 24/06/2028	1,680,278	0.24
1,729,000	Gamma Bidco SpA 5.125% 15/07/2025	1,745,982	0.25	1,317,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	1,375,771	0.20
6,507,000	Guala Closures SpA 3.25% 15/06/2028	6,409,421	0.91	10,550,000	Provident Financial plc 8.875% 13/01/2032	13,403,268	1.91
1,198,000	Leather 2 SpA 0% 30/09/2028	1,203,241	0.17	10,488,000	RAC Bond Company plc 5.25% 04/11/2027	12,208,168	1.74
2,363,000	Marcolin SpA 6.125% 15/11/2026	2,417,297	0.34	2,400,000	SICPOI 9% 04/03/2026	2,120,999	0.30
9,653,000	Officine Maccacferri SpA 5.75% 01/06/2021	2,606,310	0.37	962,000	TI Automotive Finance plc 3.75% 15/04/2029	974,626	0.14
713,000	Verde Bidco SpA 4.63% 01/10/2026	731,360	0.10	12,024,000	Utmost Group plc 4.00% 15/12/2031	14,294,206	2.04
		29,808,204	4.22	7,555,000	Very Group Funding plc 6.50% 01/08/2026	9,001,452	1.28
				1,062,000	Victoria plc 3.63% 24/08/2026	1,080,293	0.15
	Jersey			1,865,143	Waldorf Production UK Limited 9.75% 01/10/2024	1,664,721	0.24
3,102,000	AA Bond Company Limited 6.5% 31/01/2026	3,765,341	0.54			191,739,788	27.30
4,070,000	Wheel Bidco Limited 6.75% 15/07/2026	4,773,605	0.68				
		8,538,946	1.22				
	Luxembourg						
4,168,000	ADVZCN 6.25% 01/04/2028	4,927,020	0.70				
8,359,000	Aterto Luxembourg Company 1 SA 8% 10/02/2026*	7,860,557	1.12				
2,555,000	Cidron aida finco sarl	2,576,960	0.37				
2,692,000	Cirsa Finance International Sarl 4.50% 15/03/2027	2,643,207	0.38				
3,559,000	Contour Global Power Holdings 2.75% 01/01/2026	3,501,650	0.50				
5,008,000	Contour Global Power Holdings 4.125% 01/08/2025	5,086,581	0.72				
1,106,000	HSE Finance Sarl 5.63% 15/10/2026	1,136,345	0.16				
2,973,000	Kem One Company 5.63% 15/11/2028	2,980,432	0.42				
8,405,421	LHMC Finco 2 Sarl 7.25% 2/10/2025	8,310,860	1.18				
433,077	LHMC Finco Sarl 6.25% 20/12/2023	439,476	0.06				
13,440,000	Odyssey Europe Holding Company Sarl 8% 15/05/2023	12,532,800	1.78				
3,662,000	Paper Industries Intermediate Financing 6% 01/03/2025	3,131,010	0.45				
	Paper Industries Intermediate Financing Sarl 7% 01/03/2025	591,699	0.08				
638,267	Vivion Investments Sarl 3% 08/08/2024	21,014,800	2.99				
21,400,000		76,733,397	10.91				

Man Funds VI plc

Schedule of Investments as at 31 December 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			
885,000	ADT Security Corporation 4.125% 01/08/2029*	767,959	0.11
5,511,000	Allied Universal Holdco LLC 4.875% 01/06/2028	6,387,415	0.91
262,000	Bausch Health Companies Inc 4.875% 01/06/2028*	235,991	0.03
34,000	Bausch Health Companies Inc 6.25% 15/02/2029*	28,459	0.00
5,011,000	Coty Inc 3.875% 15/04/2026	5,128,728	0.73
1,568,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corporation 5.63% 01/05/2027*	1,406,057	0.20
2,857,000	Crestwood Midstream Partners LP / Finance Corporation 6% 01/02/2029*	2,613,180	0.37
4,494,000	Cullinan Holdco Scsp 4.63% 15/10/2026	4,560,399	0.65
4,199,000	Exela Intermediate LLC / Exela Finance Inc 11.50% 15/07/2026*	2,852,381	0.41
7,340,000	Exela Intermediate LLC 10% 15/07/2023*	5,126,350	0.73
4,928,000	GC EOS Buyer Inc 9.25% 01/08/2025*	4,631,982	0.66
8,938,000	GPS Hospitality Holding Company LLC / GPS Finco Inc 7.00% 15/08/2028*	7,141,126	1.02
1,997,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	1,886,262	0.27
2,161,000	Iron Mountain Information Management Services Inc 5.00% 15/07/2032*	1,948,615	0.28
715,000	Jane Street Group / JSG Finance Inc 4.50% 15/11/2029*	636,056	0.09
601,000	Olympus Water US Holding Corporation 3.875% 01/10/2028	604,664	0.09
4,911,000	Paysafe Finance plc / Holdings US Corporation 3% 15/06/2029	4,650,103	0.66
3,107,000	PM General Purchaser LLC 9.5% 01/10/2028*	2,771,998	0.40
5,306,000	Rite Aide Corporation RAD 8% 15/11/2026*	4,764,599	0.68
10,164,000	Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025*	9,204,891	1.31
1,345,000	Southwestern Energy Company 4.75% 01/02/2032	1,247,372	0.18
123,000	Summer BC Bidco B LLC 5.5% 31/10/2026*	110,864	0.02
2,545,000	The Men's Wearhouse Inc 7% 01/07/2022	13,987	0.00
5,022,000	UGI International LLC 2.50% 01/12/2029	4,969,897	0.71
1,800,000	USB Realty Corporation 1.40% 29/12/2049*	1,364,785	0.19
100,000	WMG Acquisition Corporation 2.25% 15/08/2031	99,031	0.01
7,615,000	WMG Acquisition Corporation 3.75% 01/12/2029*	6,690,412	0.95
		81,843,563	11.66
Total corporate bonds			
		611,291,028	87.01
Equities			
Canada			
969,424	First Quantum Minerals Limited	20,428,403	2.91
European Union			
29,720,660	Lecta Equity	743,016	0.11
Netherlands			
421,306	Selecta Group BV-Class A1	375,369	0.05
842,612	Selecta Group BV-Class A2	750,739	0.11
		1,126,108	0.16
United Kingdom			
37,345	Pizexp Equity - Stapled (A1)	165,686	0.02
20,748	Pizexp Equity - Stapled (A2)	92,051	0.01
640,215	Pizexp Pref Equity - Stapled (A1)	2,840,392	0.41
355,675	Pizexp Pref Equity - Stapled (A2)	1,577,995	0.22
		4,676,124	0.66
Total equities			
		26,973,651	3.84
Total return swap (b)			
France			
(4,400,000)	Valeo SA	53,086	0.01
Greece			
(1,117,000)	Alpha Bank AE_JPM	20,486	0.00
(4,000,000)	Alpha Bank AE_GS	73,360	0.01
		93,846	0.01
Luxembourg			
(5,514,000)	Kleopatra Holdings 2 SCA	225,016	0.03
Turkey			
(5,437,000)	Yapi Ve Kredi Bankasi AS	274,730	0.04
United Kingdom			
(2,006,000)	Boparan Finance plc	386,905	0.06
Total total return swaps			
		1,033,583	0.15
Warrants (a)			
European Union			
638,267	Lecta Wrt	-	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG High Yield Opportunities (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
BRL13,872,047	€2,154,849	31 January 2022	1	17,442	0.00
CHF3,000,478	€2,882,571	31 January 2022	2	13,718	0.00
€73,609	£61,829	31 January 2022	3	19	0.00
€154,165,027	US\$173,999,177	20 January 2022	10	1,219,062	0.17
€1,799,499	US\$2,031,481	31 January 2022	4	14,213	0.00
£179,804,215	€210,872,333	31 January 2022	37	3,134,282	0.45
Total unrealised gain on forward currency contracts				4,398,736	0.62
Total financial assets at fair value through profit or loss - trading				669,446,053	95.29

Man Funds VI plc

Schedule of Investments as at 31 December 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			
3,840,000	Auchan Holding 100 bps 20 June 2024 JPM Securities	(59,660)	(0.02)
931,000	Auchan Holding SA 100 20 June 2025 JPM Securities	(14,892)	(0.00)
	Auchan Holding SA 100 bps 20 December 2024 JPM Securities		
1,730,000		(29,926)	(0.01)
2,000,000	Cnh Industrial N.V. 500 bps 20 June 2024 GS	(228,115)	(0.03)
1,000,000	Grifols Sa 500 bps 20 December 2023 CS	(73,843)	(0.01)
1,571,000	HSBC Holdings plc 100 20 December 2025 CS	(19,456)	(0.00)
1,897,667	HSBC Holdings plc 100 bps 20 June 2025 GS	(25,251)	(0.00)
	HSBC Holdings plc 100 bps 20 June 2025 JPM Securities		
3,795,333		(50,501)	(0.01)
	Jaguar Land Rover plc 500 0bps 20 December 2026 JPM Securities		
7,390,000		(435,463)	(0.06)
	Koninklijke KPN NV 100bps 20 December 2025 JPM Securities		
3,604,000		(55,558)	(0.01)
	Stonegate Public Company Financing plc 500 20 December 2025 CS		
1,770,750		(18,361)	(0.00)
	Stonegate Public Company Financing plc 500 20 December 2025 MS		
2,291,000		(23,755)	(0.00)
	Volvo Treasury AB 100 bps 20 December 2023 JPM Securities		
1,000,000		(16,034)	(0.00)
	Volvo Treasury AB 100 bps 20 June 2025 JPM Securities		
3,040,000		(72,433)	(0.01)
1,000,000	Volvo Treasury AB 73bps 20 June 2024 JPM Securities	(19,091)	(0.00)
		(1,142,339)	(0.16)
United States			
	BHP Group Limited 100 20 December 2023 JPM Securities		
500,000		(6,661)	(0.00)
	NAHYS 37V1 5 Years 500 0bps 20 December 2026 JPM Securities		
54,000,000		(4,391,962)	(0.63)
		(4,396,623)	(0.63)
	Total credit default swaps	(5,540,962)	(0.79)
Total return swaps			
France			
(3,518,000)	BNP Paribas SA	(50,626)	(0.01)
Greece			
(3,240,000)	Piraeus Financial Holding SA	(53,007)	(0.01)
Italy			
(1,700,000)	Salini Impregilo SpA_JPM	(131,495)	(0.02)
(1,778,000)	Salini Impregilo SpA_CSAGI	(171,310)	(0.02)
(1,651,000)	Banca Monte dei Paschi di Siena SpA	(111,401)	(0.01)
		(414,206)	(0.05)
Netherlands			
(3,600,000)	ABN Amro Bank NV	(53,584)	(0.01)
	Total total return swaps	(571,423)	(0.08)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG High Yield Opportunities (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€28,545	BRL186,119	31 January 2022	1	(600)	(0.00)
€19,662,959	CAD28,391,099	20 January 2022	5	(93,555)	(0.02)
€179,631,349	£153,495,447	20 January 2022	4	(3,107,216)	(0.44)
€705,640	£600,742	31 January 2022	39	(9,373)	(0.00)
£98,770	€117,590	31 January 2022	2	(31)	(0.00)
US\$419,653,180	€371,653,492	31 January 2022	15	(2,857,955)	(0.40)
Total unrealised loss on forward currency contracts				(6,068,730)	(0.86)
Total financial liabilities at fair value through profit or loss - trading				(12,181,115)	(1.73)
Total financial assets at fair value through profit or loss - trading				669,446,053	95.29
Total financial liabilities at fair value through profit or loss - trading				(12,181,115)	(1.73)
Other net assets				45,844,715	6.52
Net assets attributable to holders of redeemable participating shares				703,109,653	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	79.92
OTC financial derivative instruments described in classification (b) above	0.76
Transferable Securities as described in # above	0.31
Transferable securities dealt on another regulated market described in * above	12.40
Other current assets	6.61
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	British Virgin Islands				France		
200,000	ADM AG Holding Limited 0% 26/08/2023	206,684	0.59	100,000	Credit Agricole SA 7.5% Perp	155,591	0.44
	China			129,000	IM Group SAS 6.63% 01/03/2025	151,345	0.43
6,000,000	China Conch Venture Holdings International Limited 0% 9/05/2023	897,945	2.55	100,000	Unibail-Rodamco SE 2.125% 25/10/2023	112,696	0.32
2,000,000	Country Garden Services Holding 0% 01/06/2022	251,486	0.71			419,632	1.19
227,000	Hansoh Pharmaceutical 0% 22/01/2026	205,386	0.58		Germany		
400,000	Lenovo Group Limited 3.38% 24/01/2024	582,000	1.65	203,000	Safari Holding Verwaltungs GmbH 5.38% 30/11/2022	211,116	0.60
200,000	Poseidon Finance 1 Limited 0% 01/02/2023	220,060	0.62		Greece		
100,000	Zhejiang Expressway 0% 20/01/2026	122,139	0.35	56,000	Navios Maritime Holdings Inc / Finance II US Inc 7.38% 15/01/2022*	55,592	0.16
		2,279,016	6.46		Hong Kong		
	Hong Kong			200,000	Shimao Property Holdings Limited 5.60% 15/07/2026	125,914	0.36
100,000	Anlian Capital Limited 0% 5/02/2025	142,496	0.40		India		
400,000	Bosideng International Holdings Limited 1% 17/12/2024	488,152	1.39	200,000	Muthoot Finance Limited 6.125% 31/10/2022	205,940	0.58
200,000	Freshk Limited 2.5% 7/08/2025	214,133	0.61		Indonesia		
		844,781	2.40	200,000	Alam Sutera Realty Tbk Pt 6% 2/05/2024	169,881	0.48
	Italy				Italy		
300,000	Nexim 1.75% 24/04/2027	380,620	1.08	481,000	Officine Maccaferri-SpA 5.75% 01/06/2021	147,688	0.42
200,000	Prismian 0% 2/02/2026	247,360	0.70		Luxembourg		
		627,980	1.78		Andrade Gutierrez International SA 11.00% 20/08/2021#	382	0.00
	Japan			500	Andrade Gutierrez International SA 11.00% 20/08/2021*	305	0.00
20,000,000	ANA Holdings Inc 0% 19/09/2024	168,989	0.48	41,000	Atento Luxco 1 SA 8% 10/02/2026*	43,828	0.12
10,000,000	GMO Payment Gateway 0% 22/06/2026#	95,342	0.27	100,000	Odyssey Europe Holding Company Sa 8% 15/05/2023	106,044	0.30
10,000,000	Kyotisu Maintenance Company Limited 0% 29/01/2026	92,181	0.26	148,111	Paper Industries Intermediate Financing 6% 01/03/2025	145,630	0.41
60,000,000	Kyushu Electric Power Company 0% 31/03/2022	519,969	1.48	21,197	Paper Industries Intermediate Financing Sarl 7% 01/03/2025	22,347	0.06
100,000,000	Mitsubishi Chemical Holdings Corporation 0% 29/03/2024	889,575	2.52	200,000	Vivion Investments SA 3% 08/08/2024	223,426	0.63
40,000,000	Nagoya Railroad Co Limited 0% 12/11/2024	348,725	0.99			541,962	1.52
10,000,000	Nippon Steel Corporation 0% 04/10/2024	89,334	0.25		Mauritius		
10,000,000	Nippon Steel Corporation 0% 05/10/2026	90,340	0.26	200,000	Lodha Developers International Limited 14.00% 12/03/2023	206,703	0.59
10,000,000	Rohm Company Limited 0% 12/05/2024	94,293	0.27		Mexico		
500,000	Shizuoka Bank Limited 0.49% 25/01/2023	494,823	1.40	200,000	America Movil SAB de CV 1.50% 10/03/2024	234,694	0.67
		2,883,571	8.18	71,000	Petroleos Mexicanos 5.95% 28/01/2031	69,138	0.20
	Luxembourg					303,832	0.87
3,000,000	Citigroup Global Markets Funding Luxembourg 0% 25/07/2024	408,403	1.16		Netherlands		
	Netherlands			143,306	Bluewater Holding BV 10% 28/11/2023	142,969	0.41
500,000	America Movil 0% 2/03/2024	586,812	1.67	17,417	Selecta Group BV 10% 01/07/2026	19,716	0.06
	Singapore			48,609	Selecta Group BV 8% 01/04/2026	56,314	0.16
250,000	Singapore Airlines Limited 1.63% 12/03/2025	200,533	0.57	22,800	Stichting AK Rabobank Certificaten 6.5% 29/12/2049	35,754	0.10
100,000	Singapore Exchange 0% 01/03/2024	115,782	0.33	200,000	Syngenta Finance NV 5.18% 24/04/2028*	224,858	0.64
		316,315	0.90	100,000	WP/AP Telecom Holdings III BV 5.50% 15/01/2030	115,934	0.33
	South Korea			100,000	WP/AP Telecom Holdings IV BV 3.75% 15/01/2029	115,177	0.33
200,000	Pohang Steel Company 0% 01/09/2026	227,983	0.65			710,722	2.03
	Taiwan				Norway		
300,000	Zhen Ding Technology 0% 6/30/2025	302,618	0.86	150,000	Nonwegian Energy Company ASA 9% 17/06/2026	149,467	0.42
	United States				Singapore		
300,000	JP Morgan 0% 28/12/2023	297,753	0.85	200,000	APL Realty Holdings Pte Limited 5.95% 02/06/2024	120,651	0.34
144,000	Progress Software 1% 15/04/2026*	149,544	0.42	200,000	SSME Plantation Holdings Pte Limited 7.75% 23/01/2023	143,425	0.41
		447,297	1.27			264,076	0.75
	Vietnam				Switzerland		
200,000	Vinpearl JSC 3.25% 21/09/2026	189,706	0.54	200,000	Oriflame Investment Holding plc 5.125% 04/05/2026	186,142	0.53
					United Kingdom		
	Total convertible bonds	9,321,166	26.46	100,000	BP plc 4.25% Perp	141,165	0.40
	Corporate bonds			153,000	British Telecommunications plc	225,429	0.64
	Argentina			40,000	Burford Capital plc 6.125% 26/10/2024	56,482	0.16
200,000	YPF SA 6.95% 21/07/2027	130,785	0.37	121,000	Co-Operative Bank 9% 27/11/2025	187,642	0.53
13,000	YPF SA 8.5% 28/07/2025	9,800	0.03	40,000	Co-Operative Group Limited 11% 20/12/2025	67,305	0.19
		140,585	0.40	140,949	Enquest plc 7% 15/04/2022	131,713	0.37
	Brazil			100,000	Galaxy Bidco Limited 6.50% 31/07/2026	139,722	0.40
200,000	Oi Move! SA 8.75% 30/07/2026	206,554	0.59	19,000	Tesco plc 5.5% 13/01/2033	32,743	0.09
200,000	Unigel Luxembourg SA 8.75% 01/10/2026	212,214	0.60	45,000	Tesco plc 6% 14/12/2029	76,777	0.22
		418,768	1.19	100,000	Utmost Group plc 4.00% 15/12/2031	135,190	0.38
	British Virgin Islands					1,194,168	3.38
400,000	Tianqi Finco Company Limited 3.75% 28/11/2022	379,536	1.08				
200,000	Tsinghua Unic Limited 4.75% 31/01/2031 TD	134,085	0.38				
200,000	Tsinghua Unic Limited 5.38% 31/01/2023	134,676	0.38				
		648,297	1.84				
	Canada						
200,000	Gran Tierra Energy Inc 7.75% 23/05/2027	182,483	0.52				
	Cayman Islands						
200,000	Gran Tierra Energy International Holdings Limited 6.25% 02/15/2025	182,613	0.52				
	China						
200,000	Central China Real Estate Limited 7.65% 27/08/2023	132,674	0.38				
200,000	Kaisa Group Holdings Limited 9.75% 28/09/2023	53,881	0.15				
200,000	Zhenro Properties Group Limited 10.25% 31/12/2049	181,152	0.51				
		367,707	1.04				
	Czech Republic						
123,000	Sazka Group AS 3.875% 15/02/2027	139,702	0.40				

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Corporate bonds (continued)				Equity swaps (b)		
	United States				China		
6,000	ADT Security Corporation 4.125% 01/08/2029*	5,959	0.02	(25,500)	Longfor Properties	15,453	0.04
3,000	Bausch Health Companies Inc 4.875% 01/06/2028*	3,084	0.01	(82,000)	Postal Savings Bank Of Chi-H	4,046	0.01
	Crestwood Midstream Partners LP / Finance Corporation 6% 01/02/2029*	29,109	0.08			19,499	0.05
30,000	Embarq Corporation 7.99% 01/06/2036	33,649	0.09		Hong Kong		
98,000	GC EOS Buyer Inc 9.25% 01/08/2025*	105,145	0.30	(174,000)	Far East Horizon Limited	5,092	0.02
	GPS Hospitality Holding Company LLC / GPS Finco Inc 7.00% 15/08/2028*	55,417	0.16		Italy		
20,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	21,459	0.06	(11,718)	Nexi SpA	25,940	0.07
4,000	Jane Street Group / JSG Finance Inc 4.50% 15/11/2029*	4,065	0.01		Japan		
	Mileage Plus Holdings LLC / Intellectual Property Assets Limited 6.5% 20/06/2027*	120,989	0.34	(25,000)	Mitsubishi Chemical Holdings	35,975	0.10
13,000	Rite Aid Corporation 8.00% 15/11/2026*	13,328	0.04		Netherlands		
	Sizzling Platter Llc / Sizzling Platter Finance Corporation 8.5% 28/11/2025*	63,242	0.18	(57,722)	Koninklijke KPN NV	199	0.00
6,000	Southwestern Energy Company 4.75% 01/02/2032	6,329	0.02		Total equity swaps	86,705	0.24
120,000	The Men's Wearhouse Inc 7% 01/07/2022	990	0.00		Futures contracts (a)		
71,000	Vistra Operations LLC 4.30% 15/07/2029*	76,130	0.22		United Kingdom		
		538,895	1.53	(2)	Long GILT Futures March 2022	135	0.00
	Vietnam				United States		
257,000	BIM Land Joint Stock Company 7.38% 7/05/2026	229,256	0.65		United States 10 Year Note (CBT) Bond Futures March 2022	328	0.00
					(3)		
						463	0.00
	Total corporate bonds	7,741,141	21.97		Total futures contracts		
	Credit default swaps (b)						
	European Union				Government bonds		
250,000	Accor SA 100 Obps 20 December 2026 JPM Securities	8,589	0.02		United States		
300,000	British Telecommunications Public Limited Company 100 Obps 20 December 2026 JPM Securities	2,435	0.01	2,500,000	United States Treasury Bill 0% 03/02/2022#	2,499,962	7.09
(390,000)	Itraxx-Europes 36V1 5 Years 100 0.228bps 20 December 2026 JPM Securities	11,555	0.03	2,750,000	United States Treasury Bill 0% 06/01/2022*	2,749,997	7.80
650,000	Itraxx-Finsubs 36V1 5 Years 100 Obps 20 December 2026 JPM Securities	2,802	0.01	1,000,000	United States Treasury Bill 0% 07/04/2022#	999,863	2.84
(2,600,000)	Kering 100 23bps 20 June 2026 JPM Securities	100,349	0.28	500,000	United States Treasury Bill 0% 10/03/2022#	499,968	1.42
200,000	Renault SA 100 193.8bps 20 December 2026 JPM Securities	8,958	0.03	500,000	United States Treasury Bill 0% 17/02/2022#	499,984	1.42
100,000	Valeo SA 100 127.25bps 20 December 2026 JPM Securities	1,910	0.01	2,000,000	United States Treasury Bill 0% 27/01/2022#	1,999,984	5.68
		136,598	0.39			9,249,758	26.25
	United States				Total government bonds	9,249,758	26.25
(70,000)	Calpine Corporation New 500 361bps 20 December 2026 JPM Securities	4,749	0.01		Total return swap (b)		
358,423	Devon Energy Corporation 100 110bps 20 December 2026 JPM Securities	174	0.00	(200,000)	China		
4,575,000	EMS 37V1 5 Years 100 Obps 20 December 2026 JPM Securities	184,716	0.52		Times China Holding Limited	44,697	0.13
200,000	FED Republic of Brazil 100 20 June 2026 JPM Securities	7,528	0.02		Hong Kong		
725,000	Federal Republic of Brazil 100 193.9bps 20 December 2026 JPM Securities	34,981	0.10	(200,000)	Shimao Group Holding Limited	53,086	0.15
358,423	Hess Corporation 100 117bps 20 December 2026 117B JPM Securities	1,326	0.00		Mexico		
180,000	Host Hotels & Resorts LP 100 111bps 20 December 2026 JPM Securities	984	0.00	(450,000)	America Movil Sab De CV	4,489	0.01
183,360	Kohls Corporation 100 Obps 20 December 2026 JPM Securities	5,306	0.02	(200,000)	Total Play Telecomunicaciones SA de CV	5,822	0.02
(480,000)	NAHYS 35V1 5 Years 500bps 20 December 2025 JPM Securities	42,030	0.12			10,311	0.03
350,000	Republic Of Colombia 100 145.5bps 20 December 2026 JPM Securities	16,819	0.05		Switzerland		
1,505,000	Republic Of South Africa 100 99.25bps 20 December 2026 JPM Securities	73,075	0.21	(200,000)	Oriflame Investment Holding plc	3,338	0.01
1,000,000	Republic Of South Africa 100 bps 20 December 2025 JPM Securities	26,457	0.08		United States		
830,000	Republic Of Turkey 100 77.35bps 20 June 2026 JPM Securities	157,931	0.45	(200,000)	Kosmos Energy Limited	182	0.00
		556,076	1.58		Total total return swaps	111,614	0.32
					Warrants (a)		
	Total credit default swaps	692,674	1.97		European Union		
	Equities				Lecta SA	-	0.00
	European Union						
795,918	Lecta Equity	22,628	0.06				
	Germany						
4,025	Innogy Claim	-	0.00				
	Netherlands						
5,463	Selecta Group BV-Class A1	5,535	0.02				
10,925	Selecta Group BV-Class A2	11,069	0.03				
		16,604	0.05				
	United Kingdom						
853	Pizexp Equity	4,304	0.01				
474	Pizexp Equity - Stapled (A1)	2,392	0.01				
14,632	Pizexp Pref Equity - Stapled (A1)	73,823	0.21				
8,129	Pizexp Pref Equity - Stapled (A2)	41,013	0.12				
		121,532	0.35				
	Total equities	160,764	0.46				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Credit 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
€25,419,334	US\$28,710,893	7 January 2022	2	199,914	0.57
€1,780,183	US\$2,014,927	20 January 2022	1	10,301	0.03
£1,076	US\$1,422	7 January 2022	1	35	0.00
IDR7,521,290,984	US\$522,853	12 January 2022	1	5,780	0.01
SEK5,525	US\$604	7 January 2022	1	6	0.00
US\$169,525	CLP135,969,819	15 March 2022	1	11,758	0.03
US\$187,387	COP711,669,934	22 February 2022	1	13,584	0.04
US\$2,371,095	JPY269,481,546	20 January 2022	1	30,576	0.09
Total unrealised gain on forward currency contracts				271,954	0.77
Total financial assets at fair value through profit or loss - trading				27,636,239	78.44

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps				Credit default swaps (continued)		
	European Union				United States (continued)		
722,500	Allianz SE 100 25bps 20 December 2026 JPM Securities	(32,210)	(0.09)	55,000	Southwest Airlines Company 100 91bps 20 December 2026 JPM Securities	(127)	(0.00)
349,082	Assicurazioni Generali S.P.A. 100 bps 20 June 2024 Barclays	(3,323)	(0.01)	350,000	State of Qatar 100 40.5bps 20 December 2026 JPM Securities	(9,462)	(0.03)
521,721	Assicurazioni Generali S.P.A. 100 bps 20 June 2024 GS	(4,966)	(0.01)	200,000	Total Capital SA 100 15bps 20 December 2022 BNP Paribas	(1,754)	(0.01)
206,573	Assicurazioni Generali S.P.A. 100 bps 20 June 2024 MS	(1,966)	(0.01)		Total Capital SA 100 18bps 20 December 2022 BNP Paribas	(178)	(0.00)
240,000	Auchan Holding 100 bps 20 June 2024 JPM Securities plc	(4,240)	(0.01)	20,328	Total Capital SA 100 20 December 2022 JPM Securities	(1,754)	(0.01)
10,000	Auchan Holding SA 100 bps 20 December 2024 GS	(197)	(0.00)	200,000	Total Capital SA 100bps 20 December 2022 Barclays	(1,754)	(0.01)
40,000	Auchan Holding SA 100 bps 20 December 2024 JPM Securities	(787)	(0.00)	350,000	United Mexican States 100 95.5bps 20 December 2026 JPM Securities	(1,345)	(0.00)
477,725	Basf SE 100 34bps 20 December 2026 JPM Securities	(20,057)	(0.06)		United Mexican States 100 bps 20 June 2025 JPM Securities	(2,650)	(0.01)
87,246	CNH Industrial N.V. 500 bps 20 June 2024 GS	(11,316)	(0.03)	194,388		(448,833)	(1.28)
	CNH Industrial NV 500 81.5bps 20 December 2026 JPM Securities	(25,719)	(0.07)				
1,634,831	Daimler AG 100 bps 20 June 2024 Barclays	(37,146)	(0.11)		Total credit default swaps	(1,570,321)	(4.46)
586,361	Daimler AG 100 bps 20 June 2024 HSBC	(13,323)	(0.04)		Equity swaps		
955,816	Deutsche Telekom AG 100 bps 20 June 2024 HSBC	(22,011)	(0.06)		China		
	Glenore International AG 500 131 bps 20 December 2026 JPM Securities	(152,156)	(0.43)		Anta Sports Products Limited	(15,310)	(0.05)
716,000	Girifols Sa 500 bps 20 June 2024 GS	(67,266)	(0.19)	(5,800)	China Conch Venture Holdings	(7,566)	(0.02)
700,000	HSBC Holdings plc 100 20 December 2025 CS	(5,915)	(0.02)	(61,500)	Lenovo Group Limited	(70,341)	(0.20)
420,000	HSBC Holdings plc 100 bps 20 June 2025 GS	(585)	(0.00)	(332,000)		(93,217)	(0.27)
38,667	HSBC Holdings plc 100 bps 20 June 2025 JPM Securities	(1,170)	(0.00)		Hong Kong		
77,333	Itraxx-Europes 36V1 10 Years 100 Obps 20 December 2031 JPM Securities	(3,253)	(0.01)	(534,000)	Bosideng International Holdings Limited	(18,242)	(0.05)
230,000	Itraxx-Europes 36V1 5 Years 100 .7265bps 20 December 2026 JPM Securities	(11,555)	(0.03)		Italy		
390,000	Itraxx-Finsens 36V1 5 Years 100 66.37bps 20 December 2026 JPM Securities	(8,670)	(0.03)	(2,749)	Prismian SpA	(18,815)	(0.05)
340,000	Itraxx-Xovers 36V1 5 Years 500 Obps 20 December 2026 JPM Securities	(68,754)	(0.20)		United States		
510,000	Itraxx-Xovers 36V1 5 Years 500 251.6bps 20 December 2026 JPM Securities	(296,587)	(0.84)	120,000	MS Alpha Swap Credit Multi-Strategy Alternative	(50,400)	(0.14)
2,200,000	Jaguar Land Rover plc 500 Obps 20 December 2026 JPM Securities	(2,681)	(0.01)		Total equity swaps	(180,674)	(0.51)
40,000	Kering 100 28bps 20 June 2026 JPM Securities	(100,349)	(0.29)		Futures contracts		
2,600,000	Kering 100 30bps 20 December 2026 JPM Securities	(24,511)	(0.07)		United States		
593,000	Koninklijke KPN NV 100bps 20 December 2025 JPM Securities	(701)	(0.00)	(2)	United States Ultra CBT Bond Futures March 2022	(1,531)	(0.00)
40,000	Solvay SA 100 51bps 20 December 2026 JPM Securities	(16,786)	(0.05)		Total futures contracts	(1,531)	(0.00)
580,907	Stmicroelectronics NV 100 33 bps 20 December 2026 JPM Securities	(13,329)	(0.04)		Total return swaps		
347,500	Stonegate Public Company Financing plc 500 20 December 2025 MS	(165)	(0.00)		Hong Kong		
14,000	Stonegate Public Company plc 500 bps 20 December 2025 CS	(213)	(0.00)	(200,000)	Gemdale Ever Prosperity Investments Limited	(2,524)	(0.01)
18,000	Stora Enso Oyj 500 64bps 20 December 2026 JPM Securities	(39,193)	(0.11)		Italy		
160,000	Unitymedia Kabel Bw GmbH 500 bps 20 June 2024 Barclays	(113,347)	(0.32)	(200,000)	Nexi SpA	(12,817)	(0.04)
869,535	Vivendi SE 100 77.2bps 20 December 2026 JPM Securities	(1,245)	(0.00)	(100,000)	Salini Impregilo SpA	(8,796)	(0.02)
100,000	Volkswagen Interanation Finance 100 66bps 20 December 2026 JPM Securities	(11,569)	(0.03)			(21,613)	(0.06)
600,000	Volvo Treasury AB 100 bps 20 June 2025 JPM Securities	(4,227)	(0.01)		Total total return swaps	(24,137)	(0.07)
156,000		(1,121,488)	(3.18)				
	United States						
682,500	AT&T Inc 100 59bps 20 December 2026 JPM Securities	(10,531)	(0.03)				
130,000	Avnet Inc 100 Obps 20 December 2026 JPM Securities	(1,440)	(0.00)				
389,000	Avnet Inc 100 bps 20 June 2025 JPM Securities	(6,676)	(0.02)				
200,000	Carrefour SA 100 26bps 20 June 2024 Barclays Bank plc Barclays	(3,356)	(0.01)				
400,000	Carrefour SA 100bps 20 June 2024 GS	(6,712)	(0.02)				
358,423	Cox Communications Inc 100 46bps 20 December 2026 JPM Securities	(9,983)	(0.03)				
735,227	Energy Transfer LP 100 Obps 20 December 2026 JPM Securities	(1,022)	(0.00)				
194,000	Ford Motor Company 500 Obps 20 June 2026 JPM Securities	(29,749)	(0.09)				
358,423	International Lease Finance Corporation 500 42bps 20 December 2026 JPM Securities	(81,972)	(0.23)				
358,423	International Paper Company 100 53bps 20 December 2026 JPM Securities	(8,074)	(0.02)				
350,000	Kingdom of Saudi Arabia 100 55.4bps 20 December 2026 JPM Securities	(8,181)	(0.02)				
194,688	Kingdom Of Saudi Arabia 100 bps 20 June 2025 JPM Securities	(4,219)	(0.01)				
1,000,000	Loews Corporation 100 38bps 20 December 2026 JPM Securities	(33,264)	(0.10)				
2,114,000	NAHYS 34V9 5Year 500bps 20 June 2025 JPM Securities	(160,067)	(0.45)				
200,000	NAHYS 37V1 5 Years 500 99.26bps 20 December 2026 JPM Securities	(18,498)	(0.05)				
220,000	NAIGS 37V1 10 Years 100 Obps 20 December 2031 JPM Securities	(2,131)	(0.01)				
1,000,000	Peoples Rep Of China 100 bps 20 June 2024 Barclays	(20,265)	(0.06)				
955,000	Republic Of Indonesia 100 Obps 20 December 2026 JPM Securities	(11,299)	(0.03)				
682,500	Simon Property Group LP 100 73bps 20 December 2026 JPM Securities	(11,819)	(0.03)				
238,000	Southwest Airlines Company 100 108.5bps 20 December 2026 JPM Securities	(551)	(0.00)				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Credit Multi-Strategy Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
CLP136,279,570	US\$159,001	15 March 2022	6	(875)	(0.00)
US\$5,923,229	€5,249,852	20 January 2022	3	(49,274)	(0.14)
US\$949,347	£718,914	20 January 2022	1	(24,343)	(0.07)
US\$1,703,653	HKD13,292,697	20 January 2022	1	(1,406)	(0.00)
US\$522,058	IDR7,521,290,984	12 January 2022	1	(6,574)	(0.02)
US\$516,994	IDR7,521,290,984	21 April 2022	1	(6,436)	(0.02)
US\$250,703	MXN5,500,827	29 March 2022	1	(13,857)	(0.04)
US\$146,733	ZAR2,388,132	20 April 2022	1	(630)	(0.00)
Total unrealised loss on forward currency contracts				(103,395)	(0.29)
Total financial liabilities at fair value through profit or loss - trading				(1,880,058)	(5.33)
Total financial assets at fair value through profit or loss - trading				27,636,239	78.44
Total financial liabilities at fair value through profit or loss - trading				(1,880,058)	(5.33)
Other net assets				9,473,756	26.89
Net assets attributable to holders of redeemable participating shares				35,229,937	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	40.77
OTC financial derivative instruments described in classification (b) above	2.93
Transferable Securities as described in # above	16.64
Transferable securities dealt on another regulated market described in * above	9.39
Other current assets	30.27
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Event Driven Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Convertible bonds				Equity swaps (b) (continued)		
	Canada				Canada (continued)		
44,524,000	Wildbrain Limited 5.875% 30/09/2024	35,248,387	2.77	404,184	Shaw Communications Inc-Class B	1,190,600	0.09
						1,387,299	0.11
	Total convertible bonds	35,248,387	2.77		European Union		
	Corporate bonds			956,656	CA Immobilien Anlagen AG-CVR	-	0.00
	United Kingdom				Finland		
4,000,000	Talktalk Telecom Group plc 3.875% 20/02/2025	5,180,500	0.41	500,000	Outokumpu Oyj	1,741,053	0.14
					France		
	Total corporate bonds	5,180,500	0.41	(100,000)	Air France-Klm	162,506	0.01
	Equities			800,187	CNP Assurances Company	172,895	0.01
	Australia			(30,000)	Mcphey Energy SA	43,668	0.00
9,823,715	Mcperson's Limited	5,821,001	0.46	99,997	SMCP SA	403,125	0.03
				(2)	Worldline SA	5	0.00
	Cayman Islands					782,199	0.05
342,227	New Frontier Healt Corporation	3,921,921	0.31		Germany		
				(1,500)	Akasol AG	2,388	0.00
	China			(20,000)	Bitcoin Group SE	411,666	0.03
843,000	Ausnutria Dairy Corporation Limited	1,021,812	0.08	(3,000)	DFV Deutsche Familienversicherung AG_GS	21,630	0.00
787,680	Hollysys Automation Technologies Limited	11,090,534	0.87	(1,000)	DFV Deutsche Familienversicherung AG_MSCI	7,055	0.00
1,306,526	Secoo Holding Limited	627,132	0.05	75,000	Encavis AG	76,761	0.01
		12,739,478	1.00	(5,000)	SNP Schneider-Neureither & Partners SE_Barcays	129,527	0.01
	Germany			(5,000)	SNP Schneider-Neureither & Partners SE_MSCI	116,449	0.01
252,435	Innogy Claim_CSAGI	-	0.00	150,000	Thyssenkrupp AG	800,020	0.06
187,260	Innogy Claim_BNYM	-	0.00	2,850,000	Tui AG	771,224	0.06
		-	0.00	(100,000)	Varta AG	136,464	0.01
	Hong Kong			(7,500)	Voltabox AG	35,702	0.00
1,065,876	Global Cord Blood Corporation	4,466,020	0.35	(90,000)	Wirecard AG	10,087,306	0.79
						12,596,192	0.98
	Italy				Italy		
14,941,140	Telecom Italia SpA	7,098,867	0.56	(14,941,140)	Telecom Italia SpA	509,590	0.04
					Japan		
	South Korea			200,000	Daibiru Corporation	4,345	0.00
288,202	MagnaChip Semiconductor Corporation	6,043,596	0.47		Netherlands		
				267,371	Intertrust NV	7,500	0.00
	United Kingdom			(1,300,000)	Pharming Group NV	863,362	0.07
1,121,090	Amryt Pharma Limited	12,107,772	0.95			870,862	0.07
1,037,010	Blue Prism Group plc	17,739,823	1.39		Norway		
8,485,617	Revolution Bars Group plc	2,614,736	0.21	50,000	Grieg Seafood ASA	22,964	0.00
821,277	Watchstone Group plc	579,549	0.05		South Africa		
		33,041,880	2.60	859,260	Imperial Logistics Limited_Barcays	40,917	0.00
	United States			783,685	Imperial Logistics Limited_GS	50,130	0.01
116,102	Arena Pharmaceuticals Inc	10,790,520	0.85			91,047	0.01
146,675	Athene Holding Limited	12,222,428	0.96		Spain		
157,239	Bottomline Technologies De Inc	8,879,286	0.70	(160,000)	Soltec Power Holdings SA	567,690	0.05
1,128,363	Casper Sleep Inc	7,537,465	0.59		Sweden		
300,247	Cerner Corporation	27,883,939	2.19	(20,991)	Industrivarden AB-Class C	10,897	0.00
15,271	CMC Materials Inc	2,927,298	0.23	25,000	Oncopeptides AB	9,941	0.00
79,434	Coherent Inc	21,172,338	1.66			20,838	0.00
487,170	FTS International Inc-Class A	12,788,213	1.00		Switzerland		
67,200	GCP Applied Technologies Inc	2,127,552	0.17	(10,000)	Stadler Rail AG	13,609	0.00
266,111	Golden Nugget Online Gaming	2,647,804	0.21	61,220	Vifor Pharma AG	458,639	0.04
378,054	Marlin Business Services Corporation	8,801,097	0.69			472,248	0.04
479,248	Mcafee Corporation - Class A	12,359,806	0.97		United Kingdom		
6,000,000	Metromile Inc	13,140,000	1.03	1,832,810	Avast plc_Barcays	1,099,909	0.09
505,642	Nuance Communications Inc	27,972,115	2.20	937,482	Avast plc_MSCI	46,141	0.00
1,305,936	Overseas Shipholding Group Inc	2,455,160	0.19	(2,000,000)	Cineworld Group plc_Barcays	1,571,433	0.12
12,195	Pfenex Inc CVR Line	-	0.00	(1,000,000)	Cineworld Group plc_MSCI	785,716	0.06
57,196	Rogers Corporation	15,614,508	1.23	518,845	HIS Markit Limited	16,496,742	1.30
993,046	RR Donnelley & Sons Company	11,181,698	0.88	(500,000)	Itm Power Plc	162,534	0.01
51,793	Santander Consumer USA Holdings Inc	2,176,342	0.17	850,000	Metro Bank plc	417,471	0.03
214,445	SPX Flow Inc	18,545,204	1.46	2,732,200	Vvo Energy plc	62,004	0.01
227,122	State Auto Financial Corporation	11,739,936	0.92			20,641,950	1.62
545,881	Tegna Inc	10,131,551	0.80		United States		
150,000	Verso Corporation	4,063,000	0.32	1,880,766	Adamas Pharmaceuticals Inc CVR Line*	282,115	0.02
409,144	Vonage Holdings Corporation	8,506,104	0.67	164,515	Alder Biopharmaceuticals Inc - CVR_CSAGI	106,935	0.01
1,642,935	Xeris Biopharma Holdings Inc	4,813,800	0.38	39,108	Alder Biopharmaceuticals Inc - CVR_MSCI	-	0.00
90,808	Xilinx Inc	19,254,020	1.51	521,769	BP Midstream Partners LP	216,866	0.02
836,059	Zagg Inc CVR	-	0.00	230,250	Cyrusone Inc	80,254	0.01
		279,721,184	21.98	(97,130)	DraftKings Inc - Class A	2,713,909	0.21
	Total equities	352,853,947	27.73	721,303	DSP Group Inc	94,745	0.01
	Equity swaps (b)			1,724,043	Flexion Therapeutics Inc	1,045,714	0.08
	Australia			(72,285)	li-Vi Inc	57,707	0.01
2,538,096	Australian Pharma Indus Limited	359,838	0.03	(315,789)	Lemonade Inc	3,297,914	0.26
(83,583)	Hub24 Limited	83,116	0.01	154,107	Media General Inc CVR	-	0.00
2,075	Santos Limited	115,633	0.01	(83,657)	Nortonlifeflock Inc	11,939	0.00
901,329	Sydney Airport Inc	144,408	0.01	36,084	Prevail Therapeutics Inc (UQ*) - CVR	-	0.00
		702,995	0.06	(59,569)	Square Inc - Class A	5,994,186	0.47
	Belgium			(1)	Ventas Inc	6	0.00
25,000	Mithra Pharmaceuticals	6,255	0.00			13,902,290	1.10
					Total equity swaps	54,320,495	4.27
	Bermuda						
23,155	Hoegh LNG Partners LP	678	0.00				
	Canada						
480,580	Great Bear Resources Limited	100,583	0.01				
317,303	Neo Lithium Corporation	16,201	0.00				
900,000	Pretium Resources Inc	79,915	0.01				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Event Driven Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets
Government bonds			
United States			
30,000,000	United States Treasury Bill 0% 03/02/2022#	29,999,543	2.35
20,000,000	United States Treasury Bill 0% 03/03/2022#	19,998,396	1.57
50,000,000	United States Treasury Bill 0% 05/05/2022#	49,987,808	3.93
160,000,000	United States Treasury Bill 0% 07/04/2022#	159,978,123	12.57
60,000,000	United States Treasury Bill 0% 16/06/2022#	59,965,991	4.71
50,000,000	United States Treasury Bill 0% 17/03/2022#	49,995,265	3.93
20,000,000	United States Treasury Bill 0% 19/05/2022#	19,992,880	1.57
70,000,000	United States Treasury Bill 0% 21/04/2022#	69,985,347	5.50
50,000,000	United States Treasury Bill 0% 24/03/2022#	49,994,434	3.93
50,000,000	United States Treasury Bill 0% 31/03/2022#	49,994,654	3.93
		559,892,441	43.99
Total government bonds			
		559,892,441	43.99
Option contracts (b)			
Germany			
1,469	Put on 3450 SX5E 21 January 2022	36,752	0.00
Total option contract			
		36,752	0.00
Rights			
United States			
147,245	Alder Biopharmaceuticals Inc	265,041	0.02
91,681	Prevail Therapeutics Inc	45,840	0.01
1,929,269	Xeris Biopharma Cvr Rights	916,403	0.07
		1,227,284	0.10
Total Rights			
		1,227,284	0.10
Warrants (a)			
Canada			
75,000	Sagcor Financial Company Limited	7,125	0.00
Cayman Islands			
174,679	Vertical Aerospace Limited	118,782	0.01
Luxembourg			
7,877	Ardagh Metal Packaging SA	15,675	0.00
United States			
6,157	ATI Physical Therapy Inc	2,707	0.00
94,217	Churchill Capita Inc*	179,012	0.01
2,176	Deerfield Healthcare	3,046	0.00
62,366	Gores Holdings IV Inc	36,896	0.00
89,424	Oncology Institute Inc	61,721	0.01
121	Skillssoft Corporation	230	0.00
		283,612	0.02
Total warrants			
		425,194	0.03

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Event Driven Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF9,000,777	US\$9,779,964	7 January 2022	3	100,273	0.01
€972,417,999	US\$1,098,358,984	7 January 2022	25	7,625,489	0.59
£30,201,241	US\$39,932,697	7 January 2022	8	972,875	0.08
SEK10,006,008	US\$1,094,332	7 January 2022	1	10,902	0.00
Total unrealised gain on forward currency contracts				8,709,539	0.68
Total financial assets at fair value through profit or loss - trading				1,017,894,539	79.98

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Event Driven Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
Australia			
158,854	Afterpay Limited	(3,939,528)	(0.31)
919,516	Class Limited	(20,971)	(0.00)
(363,780)	Newcrest Mining Limited	(49,215)	(0.01)
		(4,009,714)	(0.32)
Belgium			
(25,000)	Mithra Pharmaceuticals	(6,255)	(0.00)
Bermuda			
180,188	Hoegh LNG Partners LP	(8,349)	(0.00)
Canada			
(463,185)	Kinross Gold Corporation	(164,006)	(0.01)
500,025	Pan American Silver Corporation-CVR	(28,185)	(0.00)
		(192,191)	(0.01)
Finland			
(500,000)	Outokumpu Oyj	(1,741,053)	(0.14)
France			
(25,000)	Air France-Klm_CSAGI	(32,894)	(0.00)
125,000	Air France-Klm_JPM	(160,772)	(0.01)
30,000	Mcpay Energy SA	(43,669)	(0.01)
(99,997)	SMCP SA	(403,125)	(0.03)
		(640,460)	(0.05)
Germany			
1,500	Akasol AG	(2,388)	(0.00)
20,000	Bitcoin Group SE	(411,666)	(0.03)
4,000	DFV Deutsche Familienversicherung AG	(28,685)	(0.00)
(75,000)	Encavis AG	(76,761)	(0.01)
70,760	Hella GmbH & Company KGAA	(32,187)	(0.00)
131,980	Kabel Deutschland Holding AG	(150,088)	(0.01)
10,000	SNP Schneider-Neureither & Partners SE	(245,976)	(0.02)
(150,000)	Thyssenkrupp AG	(800,020)	(0.06)
(2,850,000)	Tui AG	(771,224)	(0.06)
100,000	Varta AG	(136,464)	(0.01)
7,500	Voltabox AG	(35,702)	(0.00)
90,000	Wirecard AG	(10,087,306)	(0.79)
		(12,778,467)	(0.99)
Japan			
447,267	Nippo Corporation	(194,947)	(0.02)
Netherlands			
1,300,000	Pharming Group NV	(863,362)	(0.07)
Norway			
(50,000)	Grieg Seafood ASA	(22,964)	(0.00)
Singapore			
1,000,000	Singapore Press Holdings Limited	(31,692)	(0.00)
Spain			
110,000	Soltec Power Holdings SA_GS	(390,287)	(0.03)
50,000	Soltec Power Holdings SA_JPM	(177,403)	(0.02)
		(567,690)	(0.05)
Sweden			
20,991	Industrivarden AB-Class A	(12,983)	(0.00)
(25,000)	Oncoceptides AB	(9,941)	(0.00)
		(22,924)	(0.00)
Switzerland			
10,000	Stadler Rail AG	(13,609)	(0.00)
United Kingdom			
2,518,619	Anexo Group plc	(153,510)	(0.01)
(300,362)	BP plc	(181,212)	(0.02)
3,000,000	Cineworld Group Plc	(2,357,149)	(0.19)
500,000	Itm Power Plc	(162,534)	(0.01)
1,147,569	Meggitt plc	(124,346)	(0.01)
(150,000)	Metro Bank plc_Barclays	(73,181)	(0.01)
(700,000)	Metro Bank plc_GS	(343,570)	(0.03)
		(3,395,502)	(0.28)
United States			
(156,507)	Advanced Micro Devices	(4,937,545)	(0.39)
(168,545)	Apollo Global Management Inc	(2,816,924)	(0.22)
368,550	Aratana Therapeutics Inc	(20,270)	(0.00)
(6,891)	Entegris Inc	(25,429)	(0.00)
6,608	Pfizer Inc (UA*) - CVR	(7,434)	(0.00)
(147,251)	S&P Global Inc	(14,529,224)	(1.14)
845,909	Spok Holdings Inc	(768,485)	(0.06)
		(23,105,311)	(1.81)
Total equity swaps			
		(47,594,490)	(3.74)

Man Funds VI plc

Schedule of Investments as at 31 December 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
US\$10,189,808	AUD14,300,742	20 January 2022	1	(208,154)	(0.02)
US\$36,312,462	CAD46,460,450	20 January 2022	3	(468,296)	(0.03)
US\$7,917,429	€7,008,053	7 January 2022	20	(53,214)	(0.00)
US\$123,029	£92,090	7 January 2022	5	(1,701)	(0.00)
US\$16,418,451	£12,432,713	20 January 2022	2	(420,297)	(0.04)
US\$731,345	HKD5,705,069	20 January 2022	8	(446)	(0.00)
Total unrealised loss on forward currency contracts				(1,152,108)	(0.09)
Total financial liabilities at fair value through profit or loss - trading				(48,746,598)	(3.83)
Total financial assets at fair value through profit or loss - trading				1,017,894,539	79.98
Total financial liabilities at fair value through profit or loss - trading				(48,746,598)	(3.83)
Other net assets				303,992,951	23.88
Net assets attributable to holders of redeemable participating shares				1,273,140,892	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	28.76
Exchange traded financial derivative instruments described in classification (a) above	0.03
OTC financial derivative instruments described in classification (b) above	4.63
Transferable Securities as described in # above	40.94
Transferable securities dealt on another regulated market described in * above	0.03
Other current assets	25.61
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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			
1,125,000	CDX EMS36V1 5 Years 100 bps 20 December 2026 CS	45,422	0.42
(2,750,000)	CDX NAIGS7V1 10 Years 100 bps 20 December 2031 CS	26,631	0.25
800,000	Federal Republic of Brazil 100 bps 20 December 2026 CS	38,600	0.36
405,000	Republic of Colombia 100 bps 20 December 2026 GS	19,462	0.18
800,000	Republic of South Africa 100 bps 20 December 2026 CS	38,844	0.36
800,000	Republic of Turkey 100 bps 20 December 2026 CS	152,222	1.42
		321,181	2.99
Total credit default swaps			
		321,181	2.99
Government bonds			
Australia			
170,000	Australian Government 1% 21/12/2030	116,932	1.09
Canada			
167,000	Canadian Government 1.25% 01/06/2030	131,179	1.22
147,000	Canadian Government Bond 5.75% 06/01/2033	167,011	1.56
		298,190	2.78
France			
221,000	France Government 0% 25/11/2030	248,937	2.32
250,000	French Republic Government Bond Oat 0.75% 25/05/2028	301,354	2.81
		550,291	5.13
Germany			
195,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/08/2029	227,290	2.12
212,000	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/02/2028	254,727	2.37
		482,017	4.49
Italy			
225,000	BTPS 1.65% 01/12/2030	269,183	2.51
50,000	Italy Buoni Poliennali Del Tesoro 2.2% 01/06/2027	62,037	0.58
		331,220	3.09
Japan			
24,600,000	Japan 20 Year 0.40% 20/09/2040	211,921	1.98
6,300,000	Japan 30 Year 0.60% 20/09/2050	53,705	0.50
65,000,000	Japan 5 Year 0.10% 20/09/2025	568,549	5.30
59,000,000	Japan Government 10 Year Bond 0.1% 20/09/2027	517,548	4.83
14,650,000	Japan Government 30 Year Bond 1.9% 20/09/2042	162,375	1.51
		1,514,098	14.12
Spain			
100,000	Spain Government Bond 1.45% 31/10/2027	123,056	1.15
142,000	SPGB 1.25% 31/10/2030	173,036	1.61
		296,092	2.76
United Kingdom			
44,000	United Kingdom 0.625% 22/10/2050	52,389	0.49
70,000	United Kingdom Gilt 1.75% 07/09/2037	102,821	0.96
315,000	United Kingdom TSY 0.38% 22/10/2030	407,397	3.80
		562,607	5.25
United States			
170,000	United States Treasury Bill 0% 02/06/2022#	169,929	1.58
760,000	United States Treasury Bill 0% 10/03/2022#	759,951	7.09
60,000	United States Treasury Bill 0% 15/08/2031	58,687	0.55
1,575,000	United States Treasury Bill 0% 17/03/2022#	1,574,851	14.69
1,055,000	United States Treasury Bill 0% 24/03/2022#	1,054,882	9.84
430,000	United States Treasury Bill 0% 26/05/2022#	429,856	4.01
148,000	United States Treasury Note/Bond 0.5% 30/04/2027	142,028	1.32
74,000	United States Treasury Note/Bond 1.625% 30/09/2026	75,301	0.70
270,000	United States Treasury Note/Bond 1.75% 31/07/2024	276,107	2.57
350,000	United States Treasury Bill 0.25% 31/10/2025	338,434	3.16
		4,880,026	45.51
Total government bonds			
		9,031,473	84.22
Interest rate swaps (b)			
China			
5,700,000	Receivable 2.84% Vs CNRR007 1W OBP 24 November 2020 - 24 November 2025	16,830	0.16
1,200,000	Receivable 2.89% Vs CNRR007 1W OBP 25 November 2020 - 24 November 2025	3,891	0.04
		20,721	0.20
Total interest rate swaps			
		20,721	0.20
Mortgage backed securities			
United States			
935,000	Fannie Mae or Freddie Mac 2.5% N.A.#	954,668	8.90
420,000	Ginnie Mae 2.5% 20 May 2050#	430,497	4.02
		1,385,165	12.92
Total mortgage backed securities			
		1,385,165	12.92

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Global Debt Total Return (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD88,438	US\$63,674	3 March 2022	1	634	0.01
CAD36,841	US\$29,000	2 March 2022	1	162	0.00
CHF72,580	US\$78,862	7 January 2022	1	810	0.01
CNY6,616,304	US\$1,015,238	11 January 2022	1	24,816	0.23
CNY5,006,930	US\$777,418	20 April 2022	1	2,983	0.03
CZK270,737	US\$11,979	20 April 2022	1	275	0.00
€196,278	US\$221,694	7 January 2022	1	1,544	0.01
£9,723	US\$13,000	3 March 2022	1	166	0.00
IDR4,784,861,502	US\$332,839	12 January 2022	3	3,464	0.03
ILS74,956	US\$23,915	3 March 2022	1	179	0.00
MXN191,101	US\$8,600	29 March 2022	1	591	0.01
SGD31,885	US\$23,373	20 April 2022	1	268	0.00
US\$17,207	CAD21,299	2 March 2022	1	348	0.00
US\$176,291	CLP141,396,903	15 March 2022	1	12,228	0.11
US\$169,551	COP643,927,148	22 February 2022	1	12,291	0.12
US\$40,000	€34,464	31 January 2022	1	784	0.01
US\$53,410	£39,050	3 March 2022	1	532	0.01
US\$467,934	JPY53,532,173	4 March 2022	5	2,832	0.03
US\$32,642	RUB2,413,426	12 January 2022	2	535	0.00
US\$13,000	SEK117,070	3 March 2022	1	63	0.00
Total unrealised gain on forward currency contracts				65,505	0.61
Total financial assets at fair value through profit or loss - trading				10,824,045	100.94

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued)
Man GLG Global Debt Total Return (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps			
United States			
	Kingdom of Saudi Arabia 100 bps 20 December 2026		
405,000	GS	(9,467)	(0.09)
710,000	Republic of Indonesia 100bps 20 December 2026 CS	(8,400)	(0.08)
305,000	State of Qatar 100 bps 20 December 2026 CS	(8,245)	(0.07)
305,000	United Mexican States 100 bps 20 December 2026 CS	(1,172)	(0.01)
		<u>(27,284)</u>	<u>(0.25)</u>
Total credit default swaps			
		<u>(27,284)</u>	<u>(0.25)</u>

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Global Debt Total Return (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD14,437	US\$10,867	3 March 2022	1	(369)	(0.01)
CHF60,030	US\$66,021	3 March 2022	1	(33)	(0.00)
CLP21,342,880	US\$26,000	15 March 2022	1	(1,236)	(0.01)
COP35,254,748	US\$8,700	22 February 2022	1	(90)	(0.00)
CZK468,394	US\$21,663	3 January 2022	1	(234)	(0.00)
DKK215,543	US\$33,633	3 March 2022	1	(634)	(0.01)
€833,990	US\$968,973	31 January 2022	1	(19,974)	(0.19)
JPY36,009,769	US\$314,620	4 March 2022	2	(1,758)	(0.02)
KRW171,140,250	US\$144,884	3 March 2022	1	(1,364)	(0.01)
NOK155,587	US\$18,461	3 March 2022	1	(837)	(0.01)
NZD34,235	US\$24,578	3 March 2022	1	(1,162)	(0.01)
PLN118,650	US\$31,220	3 February 2022	1	(1,850)	(0.02)
RUB2,413,426	US\$32,163	12 January 2022	1	(56)	(0.00)
SEK528,180	US\$61,780	3 March 2022	1	(3,413)	(0.03)
SGD46,389	US\$34,508	3 January 2022	1	(99)	(0.00)
THB1,380,789	US\$41,372	3 March 2022	1	(49)	(0.00)
US\$40,200	AUD55,835	3 March 2022	2	(401)	(0.00)
US\$16,000	CAD20,457	2 March 2022	1	(193)	(0.00)
US\$10,000	CHF9,291	3 March 2022	1	(213)	(0.00)
US\$1,032,466	CNY6,616,305	11 January 2022	5	(7,589)	(0.07)
US\$20,795	CZK468,394	3 January 2022	2	(634)	(0.00)
US\$9,000	DKK59,244	3 March 2022	1	(70)	(0.00)
US\$138,250	€122,493	31 January 2022	3	(1,135)	(0.01)
US\$332,121	IDR4,784,861,502	12 January 2022	1	(4,182)	(0.04)
US\$256,928	IDR3,737,816,732	21 April 2022	1	(3,198)	(0.03)
US\$7,500	ILS23,691	3 March 2022	1	(115)	(0.00)
US\$18,000	KRW21,472,020	3 March 2022	1	(7)	(0.00)
US\$200,002	MXN4,388,363	29 March 2022	1	(11,055)	(0.10)
US\$12,000	PLN50,341	3 February 2022	1	(461)	(0.01)
US\$34,079	SGD46,389	3 January 2022	2	(329)	(0.00)
US\$9,500	THB321,005	3 March 2022	1	(107)	(0.00)
US\$136,987	ZAR2,229,519	20 April 2022	1	(588)	(0.01)
Total unrealised loss on forward currency contracts				(63,435)	(0.59)
Total financial liabilities at fair value through profit or loss - trading				(90,719)	(0.84)
Total financial assets at fair value through profit or loss - trading				10,824,045	100.94
Total financial liabilities at fair value through profit or loss - trading				(90,719)	(0.84)
Other net liabilities				(10,009)	(0.09)
Net assets attributable to holders of redeemable participating shares				10,723,317	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange	40.14
OTC financial derivative instruments described in classification (b) above	3.24
Transferable Securities as described in # above	42.79
Other current assets	13.83

% of Total Assets
100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	United Kingdom				Netherlands		
7,200,000	BP Capital Markets plc 1% 28/04/2023	8,763,507	1.76	8,882,894	Bluewater Holding BV 10% 28/11/2023	7,791,670	1.57
				3,956,000	Maxeda Diy Holding BV 5.875% 01/10/2026	4,048,883	0.81
	United States			2,679,550	Stichting AK Rabobank Certificaten 6.5% 29/12/2049	3,697,779	0.74
3,394,000	Spirit Airlines Inc 1% 15/05/2026*	2,587,703	0.52		Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	6,355,078	1.28
					Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	1,275,236	0.26
	Total convertible bonds	11,351,210	2.28	8,808,000	TMOBNL 3.75% 15/01/2029	8,919,166	1.79
	Corporate bonds					32,087,812	6.45
	Austria				Norway		
5,729,000	lochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	4,938,114	0.99	4,900,000	Airswift Global AS 8.67538% 12/05/2025	4,395,005	0.88
2,900,000	Lnzav 5.75% Perpetual	3,062,232	0.62	3,800,000	Norwegian Energy Company ASA 9.00% 17/06/2026	3,333,187	0.67
		8,000,346	1.61			7,728,192	1.55
	Brazil				Portugal		
1,492,000	Oi Movel SA 8.75% 30/07/2026	1,354,647	0.27	4,600,000	Banco Comercial Portugues SA 3.87% 27/03/2030	4,570,261	0.92
	Czech Republic				Slovenia		
9,227,000	Sazka Group AS 3.875% 15/02/2027	9,228,384	1.86	2,753,000	ADRBID 4.625% 15/08/2028	2,760,249	0.55
				4,531,000	United Group BV 3.125% 15/02/2026	4,411,608	0.89
	Finland					7,171,857	1.44
1,375,000	SpA Holdings 3 Oy 3.625% 04/02/2028	1,381,417	0.28				
					Spain		
	France			1,400,000	Abanca 6% Perpetual	1,453,722	0.29
2,600,000	Accor SA 2.375% 29/11/2028	2,609,685	0.52		Banco de Credito Social Cooperativo SA 5.25% 27/11/2031	1,977,900	0.40
5,633,000	Altice France SA/France 4% 15/07/2029	5,573,048	1.12		Lorca Telecom Bondco SA 4% 18/09/2027	4,400,163	0.88
3,132,000	BIOGRP 3.375% 02/01/2028	3,139,147	0.63	4,035,000	NH Hotel Group SA 4% 02/07/2026	4,026,930	0.81
3,188,000	Burger King France SAS 4.20% 01/11/2026	3,241,344	0.65	1,600,000	Unicaja Banco SA 4.875%	1,590,336	0.32
1,000,000	Casino Guichard Perrachon SA 3.311% 25/01/2023	1,007,716	0.20			13,449,051	2.70
2,100,000	Casino Guichard Perrachon SA 3.58% 02/07/2025	2,033,472	0.41				
5,266,000	Elior Group SA 3.75% 15/07/2026	5,408,707	1.09		Turkey		
3,550,000	IM Group SAS 6.625% 01/03/2025	3,658,719	0.74	385,000	Yapi Ve Kredi Bankasi AS 5.5% 06/12/2022	335,021	0.07
5,435,000	Mobilux Finance SAS 4.25% 15/07/2028	5,425,837	1.09	385,000	Yapi Ve Kredi Bankasi AS 6.1% 16/03/2023	338,466	0.07
2,711,000	PAPREC 3.5% 07/01/2028	2,754,653	0.55			673,487	0.14
5,273,000	Thoeur 5.375% 03/01/2026	5,401,529	1.09				
2,100,000	Veolia Environnement SA 2%	2,092,904	0.42				
		42,346,761	8.51		United Kingdom		
				2,266,000	ASSDLN 4.5% 16/02/2026	2,702,944	0.54
	Germany			1,641,000	B&M European Value Retail SA 4% 15/11/2028	1,967,161	0.40
703,000	Adler Pelzer Holding GmbH 4.125% 01/04/2024	660,367	0.13	4,323,000	Bellis Acquisition Company plc 3.25% 16/02/2026	4,969,312	1.00
1,300,000	ADLER Real Estate AG 1.875% 27/04/2023	1,228,825	0.25	6,850,000	Bellis Finco plc 4% 16/02/2027	7,739,267	1.56
2,301,000	ADLER Real Estate AG 2.125% 06/02/2024	2,131,301	0.43	869,000	Boparan Finance plc 7.625% 30/11/2025	865,142	0.17
3,124,000	CT Investment GmbH 5.5% 15/04/2026	3,165,012	0.64	5,405,979	BRACKN 6.75% 11/01/2027	6,452,931	1.30
1,300,000	IKB Deutsche Industrial Bank AG 4% 31/01/2028	1,326,293	0.27	1,160,000	Bupfin 4% Perpetual	1,331,196	0.27
2,191,000	REBECC 5.75% 15/07/2025	2,279,188	0.46		Constellation Automotive Financing plc 4.875% 15/07/2027	8,059,962	1.62
		10,790,986	2.18	564,000	Co-Operative Group Limited 5.125% 17/05/2024	703,654	0.14
				3,458,000	EC Finance plc 3% 15/10/2026	3,548,772	0.71
	Italy			2,000,000	eG Global Finance plc 6.25% 30/10/2025	2,060,000	0.41
2,218,000	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	2,229,090	0.45	6,200,000	EnQuest plc 7% 15/04/2022	5,072,638	1.02
1,307,000	Bach Bidco SpA 4.25% 15/10/2028	1,320,991	0.27	10,689,000	Galaxy Bidco Limited 6.50% 31/07/2026	13,143,823	2.64
7,837,000	Centurion Bidco SpA 5.875% 30/09/2026	8,091,702	1.63	6,046,000	Galwick Airport Finance plc 4.375% 07/04/2026	7,088,458	1.43
1,369,000	Concpa Float 30/09/2028	1,374,989	0.28	8,148,000	IAECN 9% 07/15/2026	7,351,542	1.48
3,039,000	Gamma Bidco SpA 5.125% 15/07/2025	3,068,849	0.62	7,279,000	Iceland Bondco plc 4.625% 15/03/2025	8,171,803	1.64
7,973,000	Guala Closures SpA 3.25% 15/06/2028	7,853,437	1.58		Inspired Entertainment Financing plc 7.875% 01/06/2026	7,790,023	1.57
3,353,000	Marcolin SpA 6.125% 15/11/2026	3,430,045	0.69	200,000	Jaguar Land Rover Automotive plc 7.75% 15/10/2025*	190,380	0.04
795,000	Verde Bidco SpA 4.625% 01/10/2026	815,471	0.16	2,795,000	Jerrold Finco plc 4.875% 15/01/2026	3,383,051	0.68
		28,184,574	5.68	6,098,000	Jerrold Finco plc 5.25% 15/01/2027	7,410,033	1.49
				8,259,000	Lancashire Holdings Limited 5.625% 18/09/2041	7,819,251	1.57
	Jersey			7,215,000	Matalan Finance plc 6.75% 31/01/2023	8,094,935	1.63
4,554,000	AA Bond Company Limited 6.5% 31/01/2026	5,527,841	1.11	2,087,000	Nomad Foods Bondco plc 2.5% 24/06/2028	2,094,826	0.42
3,615,000	Wheel Bidco Limited 6.75% 15/07/2026	4,239,947	0.85	1,602,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	1,673,489	0.34
		9,767,788	1.96	4,547,000	Provident Financial plc 8.875% 13/01/2032	5,776,745	1.16
	Luxembourg			9,124,000	RACLN 5.25% 11/04/2027	10,620,454	2.14
3,620,000	ADVZON 6.25% 04/01/2028	4,279,226	0.86	3,000,000	SICPOL 9% 03/04/2026	2,651,249	0.53
7,785,000	Atento Luxco 1 SA 8% 10/02/2026*	7,320,784	1.47	1,225,000	TI Automotive Finance plc 3.75% 15/04/2029	1,241,078	0.25
3,618,000	Cidron aida finco sarl	3,649,097	0.73	8,829,000	Utrmost Group plc 4% 15/12/2031	10,495,970	2.11
7,281,000	Conglo 2.75% 01/01/2026	7,163,674	1.44	7,605,000	Very Group Funding plc 6.5% 01/08/2026	9,061,025	1.82
3,995,000	CONGLO 4.125% 01/08/2025	4,057,686	0.82	1,279,000	Victoria Plc 3.625% 24/08/2026	1,301,031	0.26
2,005,000	HSE Finance Sarl 5.625% 15/10/2026	2,060,011	0.41	2,048,000	Waldorf Production UK Limited 9.75% 01/10/2024	1,827,928	0.37
2,447,000	KEMONIE 5.625% 15/11/2028	2,453,117	0.49			162,660,073	32.71
1,361,220	LHMC Finco Sarl 6.25% 20/12/2023	1,381,332	0.28				
2,691,000	LHMCFI 4.5% 15/03/2027	2,642,226	0.53				
6,375,000	PLT VII Finance Sarl 4.625% 05/01/2026	6,526,024	1.31				
9,600,000	Vivion Investments SA 3% 08/08/2024	9,427,200	1.90				
		50,960,377	10.24				
	Mexico						
484,000	Cemex SAB De Cv 5.45% 19/11/2029*	456,646	0.09				
976,000	Cemex SAB De Cv 7.375% 05/06/2027*	945,961	0.19				
2,424,000	Credito Real SAB de CV SOFOM 5.00% 01/02/2027	1,402,284	0.28				
	Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025*	2,027,740	0.41				
2,253,000		3,322,784	0.67				
3,988,000	TOTALP 6.38% 20/09/2028	8,155,415	1.64				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG High Yield Opportunities DE (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
Corporate bonds (continued)			
United States			
1,106,000	ADT Security Corporation 4.125% 01/08/2029*	959,731	0.19
6,987,000	Allied Universal Holdco LLC/Allied Universal Finance Corporation/Atlas LuxCo 4 SARL 4.875% 01/06/2028	8,098,144	1.63
372,000	Bausch Health Companies Inc 4.875% 01/06/2028*	335,072	0.07
33,000	Bausch Health Companies Inc 6.25% 15/02/2029*	27,622	0.01
6,522,000	COTY 3.875% 15/04/2026	6,675,228	1.34
4,758,000	Crestwood Midstream Partners LP/Crestwood Midstream Finance Corporation 6% 01/02/2029*	4,351,947	0.87
10,398,000	GPS Hospitality Holding Company LLC/GPS Finco Inc 7% 15/08/2028*	8,307,611	1.67
3,826,000	GRAANU 4.625% 15/10/2026	3,882,529	0.78
5,875,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	5,549,220	1.12
1,570,000	Iron Mountain Information Management Services Inc 5% 15/07/2032*	1,415,699	0.28
598,000	Jane Street Group/JSG Finance Inc 4.5% 15/11/2029*	531,974	0.11
696,000	Olympus Water US Holding Corporation 3.875% 01/10/2028	700,244	0.14
6,309,000	Paysafe Finance plc / Paysafe Holdings US Corporation 3% 15/06/2029	5,973,834	1.20
8,419,000	PM General Purchaser LLC 9.5% 01/10/2028*	7,511,248	1.51
3,642,000	RAD 8% 15/11/2026*	3,270,386	0.66
3,353,000	Scientific Games International Inc 3.375% 15/02/2026	3,392,860	0.68
11,898,000	Sizzling Platter Finance Corporation 8.5% 28/11/2025*	10,775,265	2.17
988,000	Southwestern Energy Company 4.75% 01/02/2032	916,285	0.18
127,000	Summer BC Bidco B LLC 5.5% 31/10/2026*	114,470	0.02
718,000	The Men's Wearhouse Inc 7% 01/07/2022	3,946	0.00
4,005,000	UGI 2.5% 01/12/2029	3,963,448	0.80
2,100,000	USB Realty Corporation 1.40% 29/12/2049*	1,592,250	0.32
663,000	WMG Acquisition Corporation 2.25% 15/08/2031	656,578	0.13
6,146,000	WMG Acquisition Corporation 3.75% 01/12/2029*	5,399,773	1.09
		84,405,364	16.97
Total corporate bonds			
		482,916,792	97.11
Total return swap (b)			
France			
(4,800,000)	Valeo SA	57,912	0.01
Turkey			
(5,439,000)	Yapi Ve Kredi Bankasi AS	289,727	0.06
United Kingdom			
(1,884,000)	Boparan Finance plc	362,823	0.07
Total total return swaps			
		710,462	0.14

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued)
Man GLG High Yield Opportunities DE (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€112,541,284	US\$127,020,488	20 January 2022	12	889,771	0.18
Total unrealised gain on forward currency contracts				889,771	0.18
Total financial assets at fair value through profit or loss - trading				495,868,235	99.71

Man Funds VI plc

Schedule of Investments as at 31 December 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			
1,075,000	Auchan Holding SA 100 bps 20 December 2025 JPM	(17,195)	(0.00)
3,510,000	Auchan Holding SA 100bps 20 December 2024 GS	(60,717)	(0.01)
1,580,000	Auchan Holding SA 100bps 20 December 2024 JPM	(27,331)	(0.01)
1,400,000	Auchan Holding SA 100bps 20 December 2025 JPM	(20,579)	(0.01)
700,000	CNH Industrial N.V. 500bps 20 December 2024 JPM	(94,609)	(0.02)
300,000	Grifols SA 500bps 20 December 2024 JPM	(28,474)	(0.01)
1,334,000	HSBC Holdings plc 100bps 20 December 2025 CS	(16,521)	(0.00)
1,857,000	HSBC Holdings plc 100bps 20 June 2025 GS	(24,710)	(0.01)
3,714,000	HSBC Holdings plc 100bps 20 June 2025 JPM	(49,419)	(0.01)
7,060,000	Jaguar Land Rover plc 500bps 20 December 2026 JPM	(416,017)	(0.08)
3,419,000	Koninklijke KPN NV 100 bps 20 December 2025 JPM	(52,706)	(0.01)
1,550,500	Stonegate Public Company plc 500bps 20 December 2025 CS	(16,077)	(0.00)
2,370,000	Stonegate Public Company plc 500bps 20 December 2025 MS	(24,574)	(0.00)
600,000	Volvo Treasury AB 100bps 20 December 2024 GS	(13,284)	(0.00)
2,814,000	Volvo Treasury AB 100bps 20 June 2025 JPM	(67,048)	(0.01)
		(929,261)	(0.18)
United States			
42,000,000	CDX NAHY37V1 5 Years 500bps 20 December 2026 JPM	(3,415,970)	(0.69)
	Total credit default swaps	(4,345,231)	(0.87)
Total return swaps			
France			
(3,966,000)	Bnp Paribas	(57,073)	(0.01)
Italy			
(2,324,000)	Salini Impregilo SpA_JPM	(226,565)	(0.05)
(1,672,000)	Salini Impregilo SpA_CSAGI	(161,097)	(0.03)
		(387,662)	(0.08)
Netherlands			
(4,700,000)	Abn Amro Bank NV	(47,698)	(0.01)
	Total total return swaps	(492,433)	(0.10)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG High Yield Opportunities DE (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€149,243,084	£127,531,947	20 January 2022	1	(2,585,555)	(0.52)
Total unrealised loss on forward currency contracts				(2,585,555)	(0.52)
Total financial liabilities at fair value through profit or loss - trading				(7,423,219)	(1.49)
Total financial assets at fair value through profit or loss - trading				495,868,235	99.71
Total financial liabilities at fair value through profit or loss - trading				(7,423,219)	(1.49)
Other net assets				8,865,132	1.78
Net assets attributable to holders of redeemable participating shares				497,310,148	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable securities dealt on another regulated market described in * above

Other current assets

% of Total Assets
78.76
0.29
11.65
9.30
100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL TargetRisk Moderate



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps (b)				Total return swap (b)		
	United States				United States		
(15,000,000)	CDX NAIGS37V1 5 Years 20 December 2026 GS	366,507	1.05	21,000	BBG Commex AG&LV Capital	109,901	0.32
	Total credit default swaps	366,507	1.05		Total total return swaps	109,901	0.32
	Futures contracts (a)						
	Australia						
5	SPI 200 Futures March 2022	5,907	0.02				
	Canada						
7	Canadian 10 Years Bond Futures March 2022	17,448	0.05				
5	S&P/TSX 60 Index Futures March 2022	18,671	0.05				
		36,119	0.10				
	France						
5	CAC40 10 EURO Futures January 2022	7,401	0.02				
	Germany						
1	STOXX EURO ESG-X March 2022	762	0.00				
1	DAX Index Futures March 2022	7,420	0.02				
6	SWISS MARKET Index Futures March 2022	17,586	0.05				
15	EURO STOXX 50 March 2022	18,676	0.05				
		44,444	0.12				
	Hong Kong						
5	HSCEI Futures January 2022	1,706	0.01				
2	HANG SENG IDX Futures January 2022	1,975	0.01				
		3,681	0.02				
	Italy						
2	FTSE/MIB Index Futures March 2022	12,003	0.03				
	Japan						
6	TOPIX Index Futures March 2022	7,478	0.02				
	Netherlands						
2	Amsterdam Index Futures January 2022	3,193	0.01				
	Singapore						
1	SGX NIFTY 50 January 2022	564	0.00				
5	NIKKEI 225 (SGX) March 2022	3,975	0.01				
5	MSCI SING IX ETS January 2022	1,020	0.00				
		5,559	0.01				
	South Africa						
2	FTSE/JSE TOP 40 March 2022	1,812	0.01				
	South Korea						
5	KOSPI2 Index Futures March 2022	616	0.00				
	Sweden						
16	OMXS30 Index Futures January 2022	16,766	0.05				
	Taiwan						
3	FTSE TAIWAN INDEX January 2022	1,690	0.00				
	United Kingdom						
8	FTSE 100 Index Futures March 2022	9,808	0.03				
	United States						
7	S&P500 EMINI Future March 2022	27,130	0.08				
	United States 5 Years Note (CBT) Bond Futures March 2022	602	0.00				
3	NASDAQ 100 E-MINI March 2022	875	0.00				
	United States 10 Years Note (CBT) Bond Futures March 2022	43,719	0.13				
8	United States Long (CBT) Bond Futures March 2022	19,125	0.06				
9	United States ULTRA CBT Bond Futures March 2022	34,695	0.10				
		126,146	0.37				
	Total futures contracts	282,623	0.81				
	Government bonds						
	France						
1,090,530	France Government Bond Oat 0.7% 25/07/2030	1,528,504	4.39				
	Germany						
1,098,880	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	1,546,875	4.45				
	United Kingdom						
1,313,660	United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	2,241,715	6.45				
	United States						
750,000	United States Treasury Bill 0% 06/01/2022*	749,999	2.16				
1,500,000	United States Treasury Bill 0% 09/06/2022#	1,499,265	4.31				
1,500,000	United States Treasury Bill 0% 10/02/2022#	1,499,972	4.31				
1,500,000	United States Treasury Bill 0% 17/02/2022#	1,499,953	4.31				
1,000,000	United States Treasury Bill 0% 28/04/2022#	999,774	2.88				
	United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	2,377,320	6.83				
2,124,460	United States Treasury Inflation Indexed Bonds 0.13% 15/04/2026	1,138,762	3.27				
1,054,400		9,765,045	28.07				
	Total government bonds	15,082,139	43.36				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued)
Man AHL TargetRisk Moderate (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF3,708,737	US\$4,031,887	31 January 2022	2	41,751	0.12
€9,755,478	US\$11,056,458	31 January 2022	4	44,319	0.13
Total unrealised gain on forward currency contracts				86,070	0.25
Total financial assets at fair value through profit or loss - trading				15,927,240	45.79

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL TargetRisk Moderate (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts			
Australia			
13	Australian 10 Years Bond Futures March 2022	(2,872)	(0.01)
Germany			
7	EURO-BTP Future March 2022	(21,868)	(0.06)
8	EURO-OAT Future March 2022	(20,913)	(0.06)
1	EURO-BOBL Future March 2022	(1,194)	(0.00)
15	EURO-BUND Future March 2022	(43,111)	(0.13)
1	EURO-BUXL 30 Years Bond Futures March 2022	(10,553)	(0.03)
		(97,639)	(0.28)
Japan			
2	Japan 10 Years (OSE) Bond Futures March 2022	(6,718)	(0.02)
Singapore			
20	FTSE CHINA A50 January 2022	(3,485)	(0.01)
South Korea			
8	KOREA 10 Years Bond Futures March 2022	(6,511)	(0.02)
United Kingdom			
9	Long GILT Future March 2022	(1,002)	(0.00)
	Total futures contracts	(118,227)	(0.34)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL TargetRisk Moderate (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$3,381,274	€2,997,157	20 January 2022	2	(28,445)	(0.08)
US\$2,288,541	£1,732,736	20 January 2022	1	(58,261)	(0.17)
Total unrealised loss on forward currency contracts				(86,706)	(0.25)
Total financial liabilities at fair value through profit or loss - trading				(204,933)	(0.59)
Total financial assets at fair value through profit or loss - trading				15,927,240	45.79
Total financial liabilities at fair value through profit or loss - trading				(204,933)	(0.59)
Other net assets				21,443,036	57.70
Net assets attributable to holders of redeemable participating shares				37,165,343	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	23.41
Exchange traded financial derivative instruments described in classification (a) above	0.75
OTC financial derivative instruments described in classification (b) above	1.49
Transferable Securities as described in # above	14.57
Transferable securities dealt on another regulated market described in * above	1.99
Other current assets	57.79
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Futures contracts (a)		
	Australia				India		
2,744	CSL Limited	579,994	2.24	30	Bharti Airtel January 2022	6,957	0.03
19,264	Flight Centre Travel Group Limited	246,784	0.95	10	Ultratech Cement January 2022	16,902	0.07
201,888	Medibank Private Limited	491,722	1.90			23,859	0.10
81,749	Qantas Airways Limited	297,772	1.15		Singapore		
40,542	QBE Insurance Group Limited	334,553	1.29	(95)	FTSE CHINA A50 January 2022	19,314	0.07
		1,950,825	7.53				
	China				Total futures contracts	43,173	0.17
205,600	Baoshan Iron & Steel Company Limited	230,977	0.89		Government bonds		
999,000	China Datang Corporation Renewable Power Company Limited	460,014	1.77		United States		
60,000	China Mengniu Dairy Company Limited	340,161	1.31	1,000,000	United States Treasury Bill 0% 07/04/2022#	999,864	3.86
145,500	Great Wall Motor Company Limited	500,160	1.93	2,000,000	United States Treasury Bill 0% 27/01/2022#	1,999,984	7.71
28,300	Netese Inc	571,713	2.21			2,999,848	11.57
7,770	Nio Inc	246,154	0.95				
13,620	Shanghai Microport Medbot GR	102,286	0.40		Total government bonds	2,999,848	11.57
	Shenzhen Mindray Bio-Medical Electronics Company Limited	758,810	2.93				
12,700	TRIP.COM Group Limited	306,771	1.18				
12,535	Wuxi Biologics Cayman Inc	653,167	2.52				
55,022	Wuxi Lead Intelligent Equipment Company Limited	596,048	2.30				
51,080	Xpeng Inc - Class A Shares	518,542	2.00				
		5,284,803	20.39				
	Hong Kong						
55,200	Alia Group Limited	556,510	2.15				
102,000	China Resources Gas Group Limited	576,312	2.22				
9,950	Hang Seng Bank Limited	182,120	0.70				
7,600	Hong Kong Exchanges and Clearing Limited	443,934	1.71				
118,900	Hongkong Land Holdings Limited	618,280	2.38				
47,000	Wharf Real Estate Investment Company Limited	238,729	0.92				
		2,615,885	10.08				
	India						
32,150	ICICI Bank Limited	636,248	2.45				
33,442	Infosys Limited	846,417	3.26				
		1,482,665	5.71				
	Indonesia						
6,250,600	Avia Avian PT	405,669	1.56				
1,527,345	Bank Central Asia Tbk PT	782,292	3.02				
		1,187,961	4.58				
	Macau						
99,200	Sands China Limited	231,068	0.89				
	Malaysia						
191,588	Petronas Chemicals Group Bhd	410,217	1.58				
	South Korea						
585	LG Chem Limited	302,650	1.17				
7,508	SK Hynix Inc	827,380	3.19				
61,627	Woori Financial Group Inc	658,391	2.54				
		1,788,421	6.90				
	Taiwan						
115,000	Hon Hai Precision Industry Company Limited	432,284	1.67				
24,000	Taiwan SemiConductor Manufacturing Company Limited	533,488	2.06				
11,000	Wiwynn Corporation	443,308	1.71				
		1,409,080	5.44				
	Thailand						
117,300	Kasikornbank PCL	498,626	1.92				
1,202,200	Thai Beverage PCL	588,549	2.27				
		1,087,175	4.19				
	United Kingdom						
16,988	Prudential plc	293,255	1.13				
	Total equities	17,741,355	68.42				
	Equity swaps (b)						
	China						
(532,000)	Ak Medical Holdings Limited	2,787	0.01				
(18,200)	Alibaba Group Holding Limited	4,047	0.01				
(575,600)	Changsha Zoomlion Heavy IN - Class H	125,990	0.49				
(14,800)	Meituan	41,496	0.16				
(42,500)	Ping An Insurance Group Company - Class H	9,650	0.04				
(68,736)	Tencent Music Entertainment	84,439	0.32				
(151,600)	Xinjiang Goldwind Sci&Tec - Class H	43,090	0.17				
		311,499	1.20				
	Hong Kong						
(124,000)	Bank Of East Asia	4,837	0.02				
(995,000)	Pacific Basin Shipping Limited	36,458	0.14				
		41,295	0.16				
	Malta						
(7,109)	MSCI AC DAILY TR Net ASI	161,277	0.62				
	South Korea						
(2,986)	Kumho Petro Chemical Company Limited	60,264	0.23				
	Total equity swaps	574,335	2.21				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Asia Pacific (ex-Japan) Equity Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€669,439	US\$756,125	7 January 2022	2	5,265	0.02
£5,183,440	US\$6,854,822	7 January 2022	3	165,803	0.64
HKD395,100	US\$50,667	20 January 2022	1	13	0.00
US\$1,702,339	CNY10,821,771	20 January 2022	1	2,747	0.01
US\$2,710,385	KRW3,182,262,607	20 January 2022	1	38,873	0.15
US\$175,187	PHP8,853,938	20 January 2022	1	2,980	0.01
US\$1,377,296	TWD38,054,694	20 January 2022	1	3,507	0.01
Total unrealised gain on forward currency contracts				219,188	0.84
Total financial assets at fair value through profit or loss - trading				21,577,899	83.21

Man Funds VI plc

Schedule of Investments as at 31 December 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			
Australia			
(80,045)	Bendigo And Adelaide Bank	(20,369)	(0.08)
(3,953)	Commonwealth Bank Of Australia	(7,041)	(0.03)
(3,432)	Dominos Pizza Enterprises	(3,044)	(0.01)
(5,227)	Ramsay Health Care Limited	(5,361)	(0.02)
		(35,815)	(0.14)
China			
(221,500)	Focus Media Information - Class A	(16,168)	(0.06)
(82,800)	Saic Motor Corporation Limited - Class A	(2,012)	(0.01)
		(18,180)	(0.07)
Indonesia			
(232)	MSCI DAILY TR Net Emerging March_JPM	(301)	(0.00)
(254)	MSCI DAILY TR Net Emerging March_MS	(21,481)	(0.08)
		(21,782)	(0.08)
South Korea			
(53,054)	Daewoo Securities Company Limited	(17,166)	(0.07)
Thailand			
(96,400)	Siam Commercial Bank	(50,260)	(0.19)
	Total equity swaps	(143,203)	(0.55)
Futures contracts			
Australia			
(2)	SPI 200 Futures March 2022	(2,399)	(0.01)
Hong Kong			
(12)	HSCEI Futures January 2022	(2,341)	(0.01)
(9)	HANG SENG IDX Futures January 2022	(9,222)	(0.04)
		(11,563)	(0.05)
India			
(48)	HERO Motocorp January 2022	(15,125)	(0.06)
Malaysia			
(24)	FTSE KLCI Futures January 2022	(6,049)	(0.02)
Singapore			
(45)	SGX NIFTY 50 January 2022	(34,505)	(0.13)
South Korea			
(10)	KOSPI2 INX Futures March 2022	(19,033)	(0.07)
Taiwan			
(8)	FTSE TAIWAN INDEX January 2022	(7,120)	(0.03)
Thailand			
(43)	SET50 Futures March 2022	(3,970)	(0.02)
	Total futures contracts	(99,764)	(0.39)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Asia Pacific (ex-Japan) Equity Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
HKD1,070,713	US\$137,345	20 January 2022	1	(4)	(0.00)
KRW457,368,741	US\$384,886	20 January 2022	2	(925)	(0.00)
US\$2,109,219	AUD2,955,222	20 January 2022	4	(39,501)	(0.15)
US\$253,567	£192,019	20 January 2022	1	(6,502)	(0.03)
US\$6,220,839	HKD48,537,687	20 January 2022	8	(5,108)	(0.02)
US\$1,061,371	IDR15,298,603,363	20 January 2022	1	(13,183)	(0.05)
US\$393,560	MYR1,662,790	20 January 2022	1	(6,061)	(0.02)
US\$610,953	SGD836,596	20 January 2022	1	(9,520)	(0.04)
US\$498,122	THB16,667,167	20 January 2022	1	(749)	(0.00)
Total unrealised loss on forward currency contracts				(81,573)	(0.31)
Total financial liabilities at fair value through profit or loss - trading				(324,540)	(1.25)
Total financial assets at fair value through profit or loss - trading				21,577,899	83.21
Total financial liabilities at fair value through profit or loss - trading				(324,540)	(1.25)
Other net assets				4,678,041	18.04
Net assets attributable to holders of redeemable participating shares				25,931,400	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	65.73
Exchange traded financial derivative instruments described in classification (a) above	0.16
OTC financial derivative instruments described in classification (b) above	2.94
Transferable Securities as described in # above	11.11
Other current assets	20.06
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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			
27	SPI 200 Futures March 2022	37,279	0.04
1	Australian 3 Year Bond Future March 2022	58	0.00
		37,337	0.04
Canada			
23	Canadian 10 Year Bond Futures March 2022	54,974	0.06
21	S&P/TSX 60 Index Futures March 2022	64,060	0.08
		119,034	0.14
France			
24	CAC40 10 EURO Futures January 2022	47,438	0.06
Germany			
4	STOXX EURO ESG-X March 2022	2,542	0.00
5	DAX Index Futures March 2022	29,965	0.04
(5)	EURO-BOBL Future March 2022	739	0.00
24	SWISS Market Index Future March 2022	74,911	0.09
73	EURO STOXX 50 March 2022	87,766	0.10
		195,923	0.23
Hong Kong			
5	HSCEI Futures January 2022	1,148	0.00
2	HANG SENG IDX Futures January 2022	1,969	0.00
		3,117	0.00
Italy			
15	FTSE MIB Index Future March 2022	53,056	0.06
Japan			
24	TOPIX Index Futures March 2022	17,491	0.02
Netherlands			
12	Amsterdam Index Futures January 2022	27,429	0.03
Singapore			
3	SGX NIFTY 50 January 2022	1,423	0.00
20	NIKKEI 225 (SGX) March 2022	17,265	0.02
17	MSCI SING IX ETS January 2022	3,492	0.00
		22,180	0.02
South Africa			
26	FTSE/JSE TOP 40 March 2022	27,717	0.03
South Korea			
1	Korea 3 Year Bond Future March 2022	109	0.00
Sweden			
2	OMXS30 ESG Future January 2022	2,285	0.00
100	OMXS30 Index Futures January 2022	98,717	0.12
		101,002	0.12
Taiwan			
26	FTSE TAIWAN INDEX January 2022	8,342	0.01
United Kingdom			
49	FTSE 100 Index Futures March 2022	77,586	0.09
United States			
32	S&P500 EMINI Future March 2022	108,853	0.13
11	NASDAQ 100 E-MINI March 2022	7,520	0.01
1	EMINI S&P500 ESG March 2022	4,080	0.01
(41)	United States 2 Year Note (CBT) Bond Futures March 2022	2,594	0.00
121	United States 10 Year Note (CBT) Bond Futures March 2022	107,289	0.13
37	United States Long (CBT) Bond Futures March 2022	73,758	0.09
36	United States Ultra CBT Bond Futures March 2022	141,383	0.17
		445,477	0.54
Total futures contracts		1,183,238	1.39
Government bonds			
France			
3,000,000	France Treasury Bill BTF 0% 10/08/2022	3,425,844	4.03
2,000,000	France Treasury Bill BTF 0% 13/07/2022	2,282,849	2.68
7,500,000	France Treasury Bill BTF 0% 23/02/2022	8,538,169	10.04
7,500,000	France Treasury Bill BTF 0% 23/03/2022	8,542,902	10.04
7,500,000	France Treasury Bill BTF 0% 26/01/2022	8,533,350	10.03
		31,323,114	36.82
United States			
500,000	United States Treasury Bill 0% 17/02/2022#	499,984	0.59
100,000	United States Treasury Bill 0% 20/01/2022#	100,000	0.12
2,000,000	United States Treasury Bill 0% 27/01/2022#	1,999,984	2.35
2,500,000	United States Treasury Bill 0% 28/04/2022#	2,499,435	2.94
		5,099,403	6.00
Total government bonds		36,422,517	42.82

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Target Growth 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
AUD400,000	US\$286,411	12 January 2022	4	4,417	0.00
AUD1,900,000	US\$1,370,696	11 February 2022	19	10,856	0.01
CAD300,000	US\$235,214	27 January 2022	3	2,283	0.01
CHF2,716,614	€2,600,000	31 January 2022	2	25,354	0.03
CHF200,000	US\$219,123	4 January 2022	2	402	0.00
CHF400,000	US\$435,508	25 January 2022	4	3,780	0.00
CHF149,983	US\$163,052	31 January 2022	1	1,688	0.01
CNY4,500,000	US\$701,685	12 January 2022	1	5,480	0.01
CNY500,000	US\$78,317	26 January 2022	1	174	0.00
CNY4,000,000	US\$626,202	16 February 2022	1	870	0.00
€200,000	£167,576	4 January 2022	1	486	0.00
€1,000,000	JPY129,797,192	31 January 2022	10	10,479	0.01
€400,000	US\$452,110	10 January 2022	4	2,860	0.00
€200,000	US\$226,745	12 January 2022	2	749	0.00
€1,960,752	US\$2,222,624	31 January 2022	3	8,520	0.02
£100,000	AUD186,106	5 January 2022	2	135	0.00
£850,000	AUD1,576,795	28 January 2022	10	4,702	0.00
£84,035	€100,000	4 January 2022	1	92	0.00
£4,833,212	€5,700,000	31 January 2022	6	59,841	0.09
£50,000	JPY7,711,700	4 January 2022	1	752	0.00
£150,000	JPY23,289,155	5 January 2022	3	917	0.00
£950,000	JPY145,566,598	12 January 2022	16	22,494	0.05
£1,450,000	US\$1,940,804	10 January 2022	27	23,111	0.02
£3,513	US\$4,718	20 January 2022	3	41	0.00
£2,006	US\$2,678	31 January 2022	2	39	0.00
JPY7,252,986,876	US\$62,873,931	4 January 2022	2	112,300	0.13
MXN4,500,000	US\$219,047	3 January 2022	7	724	0.00
MXN46,000,000	US\$2,210,854	12 January 2022	44	32,289	0.03
NZD600,000	US\$407,312	21 January 2022	6	3,370	0.00
SEK500,000	US\$54,630	10 January 2022	1	600	0.00
SGD1,000,000	US\$735,573	12 January 2022	10	6,128	0.00
SGD500,000	US\$369,340	8 February 2022	5	1,449	0.00
US\$145,552	AUD200,000	12 January 2022	2	137	0.00
US\$4,672,684	€4,100,000	12 January 2022	2	9,062	0.02
US\$542,825	£400,000	10 January 2022	2	1,056	0.00
US\$64,480,137	JPY7,369,766,800	4 January 2022	12	479,765	0.57
US\$260,662	JPY30,000,000	5 January 2022	3	134	0.00
US\$6,620,395	JPY756,253,921	20 January 2022	14	52,129	0.05
US\$505,254	KRW600,000,000	20 January 2022	6	1,554	0.00
US\$1,694,542	KRW2,000,000,000	28 January 2022	1	15,869	0.02
US\$219,894	MXN4,500,000	3 January 2022	1	122	0.00
US\$1,177,408	NZD1,700,000	21 January 2022	14	13,804	0.00
Total unrealised gain on forward currency contracts				921,014	1.08
Total financial assets at fair value through profit or loss - trading				38,526,769	45.29

Man Funds VI plc

Schedule of Investments as at 31 December 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			
Australia			
38	Australian 10 Year Bond Futures March 2022	(12,292)	(0.01)
Germany			
33	EURO-SCHATZ Future March 2022	(7,318)	(0.01)
33	EURO-BTP Future March 2022	(99,068)	(0.12)
34	EURO-OAT Future March 2022	(92,171)	(0.11)
53	EURO-BUND Future March 2022	(158,916)	(0.19)
6	EURO-BUXL 30 Year Bond Futures March 2022	(67,641)	(0.08)
		(425,114)	(0.51)
Japan			
6	Japan 10 Year (OSE) Bond Futures March 2022	(22,002)	(0.03)
Singapore			
62	FTSE CHINA A50 January 2022	(11,501)	(0.01)
South Korea			
23	KOREA 10 Year Bond Futures March 2022	(18,069)	(0.02)
24	KOSPI2 Index Future March 2022	(3,708)	(0.00)
		(21,777)	(0.02)
United Kingdom			
34	Long GILT Future March 2022	(39,584)	(0.05)
United States			
(28)	United States 5 Year Note (CBT) Bond Futures March 2022	(4,211)	(0.00)
(3)	MSCI EMGMKT March 2022	(2,315)	(0.00)
3	MSCI EAFE March 2022	(1,195)	(0.00)
		(7,721)	(0.00)
Total futures contracts			
		(539,991)	(0.63)

Man Funds VI plc

Schedule of Investments as at 31 December 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
AUD1,659,804	£900,000	28 January 2022	16	(12,065)	(0.01)
AUD300,000	US\$218,726	12 January 2022	1	(604)	(0.00)
CNY500,000	US\$78,565	26 January 2022	1	(74)	(0.00)
€1,700,000	£1,457,103	31 January 2022	11	(38,999)	(0.05)
€100,000	JPY13,102,430	31 January 2022	1	(18)	(0.00)
€300,000	US\$341,532	12 January 2022	3	(291)	(0.00)
£800,000	AUD1,503,048	28 January 2022	6	(9,395)	(0.02)
£83,957	€100,000	4 January 2022	1	(14)	(0.00)
£83,692	€100,000	5 January 2022	1	(375)	(0.00)
£167,672	€200,000	31 January 2022	1	(493)	(0.00)
JPY192,091,480	€1,500,000	31 January 2022	5	(38,339)	(0.06)
JPY7,758,780	£50,000	4 January 2022	1	(343)	(0.00)
JPY105,243,547	£700,000	12 January 2022	5	(34,083)	(0.03)
JPY116,779,924	US\$1,028,126	4 January 2022	1	(13,989)	(0.02)
JPY280,000,000	US\$2,471,543	20 January 2022	23	(39,671)	(0.03)
JPY7,092,154,370	US\$62,065,159	31 January 2022	1	(462,443)	(0.55)
KRW1,700,000,000	US\$1,443,921	28 January 2022	15	(17,048)	(0.00)
MXN6,500,000	US\$318,476	4 January 2022	8	(1,083)	(0.00)
MXN4,500,000	US\$219,587	12 January 2022	1	(149)	(0.00)
NZD1,700,000	US\$1,190,296	21 January 2022	1	(26,694)	(0.03)
US\$362,832	AUD500,000	12 January 2022	2	(704)	(0.00)
US\$2,924,665	AUD4,100,000	11 February 2022	1	(56,575)	(0.07)
US\$2,373,254	CAD3,000,000	27 January 2022	2	(1,701)	(0.00)
US\$133	CHF122	20 January 2022	1	(1)	(0.00)
US\$216,590	CHF200,000	25 January 2022	1	(3,054)	(0.01)
US\$705,962	CNY4,500,000	12 January 2022	2	(1,203)	(0.00)
US\$452,298	€400,000	10 January 2022	3	(2,673)	(0.00)
US\$32,659,455	€28,948,871	20 January 2022	4	(274,265)	(0.33)
US\$2,079,461	£1,550,000	10 January 2022	11	(19,895)	(0.04)
US\$77,348	£58,031	20 January 2022	2	(1,247)	(0.00)
US\$728,986	£550,000	10 February 2022	1	(15,859)	(0.02)
US\$260,487	JPY30,000,000	5 January 2022	3	(40)	(0.00)
US\$781,606	JPY90,000,000	20 January 2022	1	(68)	(0.00)
US\$755,077	KRW900,000,000	20 January 2022	7	(473)	(0.00)
US\$1,616,799	MXN34,500,000	12 January 2022	17	(65,558)	(0.08)
US\$2,381,005	NZD3,500,000	21 January 2022	13	(14,644)	(0.01)
US\$110,227	SEK1,000,000	10 January 2022	2	(233)	(0.00)
US\$1,269,486	SEK11,500,000	8 February 2022	1	(1,086)	(0.00)
US\$730,597	SGD1,000,000	12 January 2022	2	(11,107)	(0.01)
US\$730,466	SGD1,000,000	8 February 2022	1	(11,113)	(0.01)
Total unrealised loss on forward currency contracts				(1,177,669)	(1.38)
Total financial liabilities at fair value through profit or loss - trading				(1,717,660)	(2.01)
Total financial assets at fair value through profit or loss - trading				38,526,769	45.29
Total financial liabilities at fair value through profit or loss - trading				(1,717,660)	(2.01)
Other net assets				48,247,429	56.72
Net assets attributable to holders of redeemable participating shares				85,056,538	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	35.95
Exchange traded financial derivative instruments described in classification (a) above	1.36
OTC financial derivative instruments described in classification (b) above	1.06
Transferable Securities as described in # above	5.85
Other current assets	55.78
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Convertible Arbitrage Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Convertible bonds			
United States			
10,759,000	Akamai Technologies Inc 0.125% 01/05/2025*	14,141,415	14.77
7,883,000	OMNICELL Inc 0.25% 15/09/2025*	14,919,799	15.58
7,738,000	Palo Alto Networks Inc 0.75% 07/01/2023*	16,232,467	16.95
12,282,000	Workday Inc 0.25% 01/10/2022*	22,904,088	23.91
		68,197,769	71.21
Total convertible bonds			
		68,197,769	71.21
Corporate bonds			
United States			
7,597,000	Square Inc Sr Nt 0.125% 2025*	11,303,766	11.80
Total corporate bonds			
		11,303,766	11.80
Credit default swaps (b)			
United States			
4,250,000	Devon Energy Corporation 100 20 December 2026 JPM	2,060	0.00
4,250,000	Hess Corporation 100 117bps 20 December 2026 JPM	15,726	0.02
2,125,000	Kohls Corporation 100 0bps 20 December 2026 JPM	61,494	0.06
		79,280	0.08
Total credit default swaps			
		79,280	0.08
Equity swaps (b)			
United States			
610,194	MS Alpha Swap Convertible Arbitrage Alternative	855,424	0.89
Total equity swaps			
		855,424	0.89
Government bonds			
United States			
3,110,000	United States Treasury Bill 0% 03/03/2022#	3,109,751	3.25
4,740,000	United States Treasury Bill 0% 31/03/2022#	4,739,493	4.95
1,800,000	United States Treasury Bill 0% 23/06/2022#	1,798,607	1.88
		9,647,851	10.08
Total government bonds			
		9,647,851	10.08

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Convertible Arbitrage 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
€57,507,950	US\$64,954,745	7 January 2022	3	452,209	0.47
£2,985,486	US\$3,947,211	7 January 2022	2	96,431	0.10
Total unrealised gain on forward currency contracts				548,640	0.57
Total financial assets at fair value through profit or loss - trading				90,632,730	94.63

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG Convertible Arbitrage Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps			
European Union			
3,671,724	Allianz SE 100 25bps 20 December 2026 BARC plc	(163,690)	(0.17)
2,608,656	BASF SE 100 34bps 20 December 2026 BARC plc	(109,523)	(0.11)
	Glencore International AG 500 20 December 2026 BARC		
3,126,621		(664,430)	(0.69)
2,600,000	Kering 100 0bps 20 June 2026 JPM	(100,349)	(0.10)
2,600,000	Kering 100 30bps 20 December 2026 BARC UK	(107,467)	(0.11)
2,100,000	Solvay SA 100 51bps 20 December 2026 BARC UK	(60,683)	(0.06)
1,935,517	Stmicroelectronics NV 100 20 December 2026 BARC plc	(74,240)	(0.08)
3,000,000	Volkswagen Int'L Fin 100 66bps 20 December 2026 BARC UK	(57,845)	(0.06)
		(1,338,227)	(1.38)
United States			
4,250,000	At&T Inc. 100 59bps 20 December 2026 MS London	(65,577)	(0.07)
4,250,000	Avnet Inc 100 80bps 20 December 2026 JPM	(47,059)	(0.05)
600,000	Carrefour SA 100 26bps 20 June 2024 BARC plc	(10,069)	(0.01)
1,200,000	Carrefour SA 100 28bps 20 June 2024 BARC plc	(20,138)	(0.02)
400,000	Carrefour SA 100 29bps 20 June 2024 BARC plc	(6,713)	(0.01)
4,250,000	Cox Communications Inc. 100 20 December 2026 MS	(118,375)	(0.12)
4,360,000	Energy Transfer Lp 100 20 December 2026 GS	(6,061)	(0.01)
1,360,000	Ford Motor Company 500 20 June 2026 JPM	(208,552)	(0.22)
4,250,000	International Paper Company 100 20 December 2026 CITI	(95,740)	(0.10)
4,250,000	Intl Lease Finance Corporation 500 20 December 2026 GS	(971,983)	(1.01)
4,250,000	Loews Corporation 100 38bps 20 December 2026 JPM	(141,371)	(0.15)
4,250,000	Simon Property Group LP 100 20 December 2026 JPM	(73,598)	(0.08)
3,699,000	Southwest Airlines Company 100 20 December 2026 JPM	(8,564)	(0.01)
600,000	Total Capital SA 100 13bps 20 December 2022 BARC plc	(5,263)	(0.01)
600,000	Total Capital SA 100 14.5bps 20 December 2022 BARC plc	(5,263)	(0.01)
1,200,000	Totalenergies Capital 100 20 December 2022 BARC plc	(10,525)	(0.01)
		(1,794,851)	(1.89)
Total credit default swaps		(3,133,078)	(3.27)

Man Funds VI plc

Schedule of Investments as at 31 December 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
US\$3,367,626	€2,972,000	7 January 2022	1	(12,593)	(0.01)
US\$31,554	€27,862	20 January 2022	1	(143)	(0.00)
Total unrealised loss on forward currency contracts				(12,736)	(0.01)
Total financial liabilities at fair value through profit or loss - trading				(3,145,814)	(3.28)
Total financial assets at fair value through profit or loss - trading				90,632,730	94.63
Total financial liabilities at fair value through profit or loss - trading				(3,145,814)	(3.28)
Other net assets				8,930,713	9.26
Net assets attributable to holders of redeemable participating shares				96,417,629	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Transferable securities dealt on another regulated market described in * above

Other current assets

% of Total Assets
1.48
9.64
79.45
9.43
100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 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	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Denmark				Germany (continued)		
9,655	CHR Hansen Holding A/S	760,856	3.47	(667)	Hellofresh AG	9,011	0.04
14,573	Novo Nordisk A/S	1,637,729	7.48	(495)	Kion Group AG	1,054	0.01
		2,398,585	10.95	(31)	Porsche AG-PFD	501	0.00
	Germany			7,422	Puma AG	24,055	0.11
11,333	Cherry AG	320,908	1.47	(824)	Scout24 AG	2,634	0.01
8,028	Delivery Hero SE	894,685	4.09	(120)	Siemens Energy AG	376	0.00
5,281	SAP SE	750,094	3.42	(4)	Vitesco Technologies Group A	169	0.00
		1,965,687	8.98	(13)	Volkswagen AG	835	0.01
	Italy					78,856	0.37
9,325	Moncler SpA	678,893	3.10		Hungary		
	Netherlands			(5,056)	Wizz Air Holdings plc-Wi	36,109	0.17
321	Adyen NV	843,793	3.85		Ireland		
1,378	ASML Holding NV	1,107,442	5.06	(594)	Bank Of Ireland Group plc	99	0.00
		1,951,235	8.91	2,000	Kingspan Group plc	36,503	0.17
	Sweden			(401)	Medtronic plc	8,711	0.04
1,500	Vitrolife AB	92,778	0.42			45,313	0.21
	Switzerland				Israel		
6,692	Logitech International SA	564,650	2.58	(444)	Check Point Software Tech	713	0.00
7,144	Nestle SA	999,211	4.56		Italy		
1,779	Sika AG	742,332	3.39	(1,011)	Banco Bpm	438	0.00
		2,306,193	10.53	(271)	Diasorin Spa	829	0.01
	United States			(6,693)	Telecom Italia SpA	171	0.00
1,333	Adobe Inc	755,891	3.45			1,438	0.01
1,874	Ansys Inc	751,699	3.43		Luxembourg		
7,114	Edwards Lifesciences Corporation	921,619	4.21	(133)	Grand City Properties	413	0.00
504	Ilex Laboratories Inc	331,864	1.52	(319)	Tenaris SA	114	0.00
1,294	Illumina Inc	492,289	2.25			527	0.00
4,782	Microsoft Corporation	1,608,282	7.34		Netherlands		
8,715	Nike Inc	1,452,529	6.63	(65)	Corbion NV	409	0.00
3,330	Progyny Inc	167,666	0.77	(40)	Just Eat Takeaway.Com NV	1,290	0.01
2,084	S&P Global Inc	983,502	4.49	(1,800)	Shop Apotheke Europe NV	49,347	0.23
4,959	Visa Inc	1,074,665	4.91			51,046	0.24
1,538	Zoetis Inc	375,318	1.71		Norway		
		8,915,324	40.71	(3,388)	Adevinta ASA - Class B	18,886	0.09
	Total equities	18,308,695	83.60		Poland		
	Equity swaps (b)			(3,054)	Inpost SA	18,607	0.09
	Argentina			(68)	Kghm Polska Miedz SA	1,007	0.01
(37)	Mercadolibre Inc	9,710	0.05	(363)	Powszechny Zaklad Ubezpieczen	169	0.00
	Austria					19,783	0.10
(175)	Ams AG	465	0.00		Spain		
	Belgium			(1,384)	Fluidra SA	456	0.00
(62)	Ageas	268	0.00	(318)	Merlin Properties Socimi SA	23	0.00
	Canada			(778)	Telefonica SA	66	0.00
(121)	Lululemon Athletica Inc	374	0.00	(53)	Viscofan SA	57	0.00
	China					602	0.00
(50)	Jd.Com Inc	196	0.00		Switzerland		
(500)	Netease Inc	5,770	0.03	(40)	Banque Cantonale Vaudoise	525	0.00
(461)	Pinduoduo Inc	9,830	0.05	(26)	Garmin Limited	182	0.00
(99)	Trip.Com Group Limited	1,306	0.01	(61)	Lafargeholcim Limited	549	0.00
		17,102	0.09	(65)	Schindler Holding-Part Cert	1,215	0.01
	Denmark			(156)	Softwareone Holding AG	289	0.00
(200)	Danske Bank A/S	10	0.00	(79)	Stadler Rail AG	192	0.00
(241)	Dsv Panalpina A/S	111	0.00	(155)	Zur Rose AG	13,911	0.06
(501)	Netcompany Group AS	4,861	0.02			16,863	0.07
(123)	Rockwool Intl A/S - Class B	1,499	0.01		United Kingdom		
		6,481	0.03	9,243	Abcam plc	39,846	0.18
	Finland			(3,452)	Assura plc	292	0.00
(723)	Kone OYJ	2,894	0.01	4,283	Astrazeneca plc	46,497	0.21
(338)	QT Group OYJ	3,755	0.02	(1,237)	Aveva Group plc	426	0.00
		6,649	0.03	(8,228)	Darktrace plc	8,244	0.04
	France			45,000	Dr. Martens plc-Wi	26,263	0.12
4,706	Cie Generale D'Optique Essilor International SA	252,482	1.15	(412)	Evraz plc	204	0.00
(30)	Dassault Aviation	233	0.00	(156)	Hargreaves Lansdown plc	664	0.00
(196)	Elis SA-W/I	65	0.00	(1,310)	International Consolidated Airlines Group SA	1,019	0.01
(67)	Faurecia	256	0.00	(1,083)	M&G plc	658	0.00
(556)	Ipsen SA	5,357	0.03	(1,428)	Melrose Industries plc 6.857143P	452	0.00
2,971	L'Oreal SA	214,097	0.98	(1,689)	Primary Health Properties plc	99	0.00
1,141	Lvmh Moet Hennessy Louis Vuitton SE	131,567	0.60	(1,649)	Quilter plc	225	0.00
(89)	Renault SA	390	0.00	(5,507)	S4 Capital plc	4,914	0.02
(37)	Sodexo	180	0.00	(1,896)	Smith & Nephew plc	5,260	0.03
		604,627	2.76	(2,071)	Softcat plc	2,767	0.01
	Germany			(175)	Stellantis NV	432	0.00
(436)	Aroundtown SA	841	0.01	(102)	Victrix plc	165	0.00
(23)	Continental AG	629	0.00	(1,253)	Virgin Money Uk plc	535	0.00
(2,507)	Deutsche Telekom AG	2,804	0.01	(14)	Willis Towers Watson plc	226	0.00
(716)	Fresenius Medical Care AG & Company KGAA	7,794	0.04			139,188	0.62
(1,064)	Fresenius SE & Company KGAA	11,301	0.05		United States		
(74)	Fuchs Petrolub Se-Pref	116	0.00	(57)	Alaska Air Group Inc	793	0.00
(2,758)	Gerresheimer AG	16,736	0.08	(28)	Allstate Corporation	462	0.00
				(16)	Amazon.Com Inc	4,401	0.02
				(153)	American Airlines Group Inc	968	0.01
				(23)	Assurant Inc	152	0.00
				(128)	AT&T Inc	548	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 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 States (continued)		
(242)	Avery Dennison Corporation	910	0.01
(1)	Caesars Entertainment Inc	17	0.00
(23)	Capital One Financial Corporation	393	0.00
(507)	Ceridian Hcm Holding Inc	4,237	0.02
(5)	Charter Communications Inc	132	0.00
(30)	Cincinnati Financial Corporation	263	0.00
(74)	Citizens Financial Group	145	0.00
(9)	Comcast Corporation - Class A	18	0.00
(87)	Corning Inc	506	0.00
(239)	CrowdStrike Holdings Inc - Class A	9,634	0.05
(57)	Dentsply Sirona Inc	556	0.00
(89)	Dexcom Inc	1,592	0.01
(30)	Discover Financial Services	219	0.00
(3)	Discovery Inc	3	0.00
(82)	Dish Network Corporation - Class A	930	0.01
(92)	Dxc Technology	731	0.00
(29)	Eastman Chemical Company	203	0.00
(38)	Emerson Electric Company	193	0.00
(61)	Exxon Mobil Corporation	23	0.00
(12)	Fedex Corporation	520	0.00
(11)	Fiserv Inc	106	0.00
(61)	Fleetcor Technologies Inc	2,959	0.01
(31)	Fmc Corporation	275	0.00
(112)	Fox Corporation oration - Class A	402	0.00
(105)	Franklin Resources Inc	167	0.00
(124)	Generac Holdings Inc	10,104	0.05
(33)	General Elec Company USD 0.06	598	0.00
(59)	General Motors Company	270	0.00
(35)	Globe Life Inc	419	0.00
(105)	Howmet Aerospace Inc	407	0.00
(18)	Ipg Photonics Corporation	613	0.00
(22)	Jpmorgan Chase & Company	134	0.00
(198)	Kinder Morgan Inc	553	0.00
(85)	Kraft Heinz Company	672	0.00
(66)	Las Vegas Sands Corporation	1,234	0.01
(52)	Lincoln National Corporation	80	0.00
5	Live Nation Entertainment Inc	31	0.00
(23)	M & T Bank Corporation	121	0.00
(8)	Marketaxess Holdings Inc	283	0.00
(221)	Match Group Inc	4,593	0.02
(18)	Mohawk Industries Inc	361	0.00
(85)	Netflix Inc	5,074	0.02
(194)	News Corporation oration - Class A	175	0.00
(112)	Norwegian Cruise Line Holdin	1,430	0.01
(225)	Okta Inc	3,257	0.02
(45)	Omnicom Group Inc	433	0.00
(5)	Orion Office REIT Inc	27	0.00
(40)	Paccar Inc	197	0.00
(26)	Packaging Corporation of America	206	0.00
(126)	Paycom Software Inc	9,228	0.04
(44)	Penn National Gaming Inc	1,419	0.01
(40)	Phillips 66	764	0.00
(486)	Ptc Inc	2,511	0.01
(20)	Qorvo Inc	584	0.00
(31)	Ralph Lauren Corporation	77	0.00
(31)	Ross Stores Inc	188	0.00
(39)	Royal Caribbean Cruises Limited	702	0.00
(14)	S&P 500 Index	252	0.00
(563)	Sirius Xm Holdings Inc	339	0.00
(151)	Skyworks Solutions Inc	1,963	0.01
(64)	Southwest Airlines Company	1,030	0.01
(18)	Stanley Black & Decker Inc	344	0.00
(74)	Synchrony Financial	285	0.00
(47)	Sysco Corporation	79	0.00
(307)	Take-Two Interactive Softwre	1,877	0.01
(86)	Tapestry Inc Npv	258	0.00
(74)	Teledyne Technologies Inc	525	0.00
(2)	T-Mobile Us Inc	52	0.00
(873)	Twitter Inc	8,711	0.04
(65)	United Airlines Holdings Inc	907	0.01
(23)	Universal Health Services - Class B	666	0.00
(117)	Unum Group	817	0.01
(61)	Us Bancorp	229	0.00
(45)	Valero Energy Corporation	312	0.00
(65)	Verizon Communications Inc	334	0.00
(89)	Viacomcbs Inc	1,013	0.01
(241)	Viatis Inc	463	0.00
(74)	Vornado Realty Trust	617	0.00
(68)	Walgreens Boots Alliance Inc Npv	122	0.00
(1)	Walt Disney Company	15	0.00
(49)	Western Digital Corporation	523	0.00
(64)	Westrock Company	853	0.01
(132)	Williams Cos Inc	261	0.00
(29)	Wynn Resorts Limited	1,271	0.01
(24)	Zimmer Biomet Holdings Inc	736	0.00
(192)	Zoom Video Communications - Class A	22,939	0.11
		126,996	0.56
	Total equity swaps	1,181,996	5.40

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued)
Man GLG RI Global Sustainable Growth 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
DKK1,341,000	US\$203,936	20 January 2022	1	1,188	0.00
€188,606	US\$213,041	7 January 2022	3	1,470	0.01
€404,000	US\$455,924	20 January 2022	2	3,686	0.02
£6,529,609	US\$8,634,059	7 January 2022	3	209,864	0.95
£123,000	US\$165,012	20 January 2022	1	1,579	0.01
Total unrealised gain on forward currency contracts				217,787	0.99
Total financial assets at fair value through profit or loss - trading				19,708,478	89.99

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued)
Man GLG RI Global Sustainable Growth Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Belgium				Sweden (continued)		
(23)	Ackermans & Van Haaren	(895)	(0.00)	(10,000)	Electrolux AB	(37,726)	(0.17)
(28)	Aedifica	(240)	(0.00)	(54)	Fastighets AB Balder - Class B	(477)	(0.00)
(127)	Sofina	(17,182)	(0.08)	(1,252)	Getinge AB	(15,930)	(0.07)
(504)	Ucb SA	(2,436)	(0.01)	(3,607)	Hexagon AB	(10,135)	(0.05)
(1,240)	Warehouses De Pauw SCA	(17,814)	(0.08)	(298)	Hexpol AB	(612)	(0.00)
		(38,567)	(0.17)	(1,517)	Latour Investment Ser'B' NPV	(18,682)	(0.09)
				(36)	Samhallsbyggnadsbolaget I No	(40)	(0.00)
						(117,365)	(0.54)
	Bermuda				Switzerland		
(14)	Everest Re Group Limited	(235)	(0.00)	(685)	Alcon Inc	(10,669)	(0.05)
				(23)	Baloise Holding	(80)	(0.00)
	European Union			(22)	Chubb Limited	(533)	(0.00)
(8,520)	Stxe 600 Eur Pr	(311,933)	(1.43)	(56)	Ems-Chemie Holding AG	(6,841)	(0.03)
				(21)	Flughafen Zuerich	(113)	(0.00)
	Finland			(810)	Glencore International plc	(571)	(0.00)
(129)	Fortum OYJ	(487)	(0.00)	(34)	Helvetia Holding AG	(320)	(0.00)
				(5)	Lindt & Spruengli AG	(7,649)	(0.04)
	France			(63)	Siegfried Holding AG	(5,213)	(0.02)
(690)	Bollere	(382)	(0.00)	(27)	Straumann Holding AG	(7,705)	(0.04)
(70)	Christian Dior SE	(2,113)	(0.01)	(229)	Te Connectivity Limited	(2,740)	(0.01)
(525)	Sanofi	(935)	(0.01)			(42,434)	(0.19)
(101)	Sartorius Stedim Biotech	(14,823)	(0.07)		United Kingdom		
(116)	Scor Regroupee	(146)	(0.00)	(3,073)	Allfunds Group plc	(4,619)	(0.02)
(212)	Soitec	(15,920)	(0.07)	(15)	Aon plc/Ireland - Class A	(840)	(0.00)
		(34,319)	(0.16)	(128)	Atlassian Corporation plc - Class A	(21,307)	(0.10)
	Germany			(5,694)	Auto Trader Group plc-Wi	(931)	(0.01)
(789)	Bechtie AG	(10,145)	(0.05)	(3,899)	Avast plc - Wi	(8,649)	(0.04)
(51)	Cts Eventim AG& Company KGAA	(248)	(0.00)	(6,859)	B&M European Value Retail SA	(2,984)	(0.01)
(39)	Daimler AG	(60)	(0.00)	(823)	Bp plc	(103)	(0.00)
(19)	Daimler Truck Hold NPV	(136)	(0.00)	(16,739)	Compass Group	(25,718)	(0.12)
(866)	Deutsche Post AG	(162)	(0.00)	(31,440)	Dominos Pizza Uk & Irl plc	(27,052)	(0.12)
(1,158)	Evotec SE	(2,127)	(0.01)	(1,234)	Future plc	(5,722)	(0.03)
(482)	Nemetschek AG	(30,755)	(0.14)	(449)	Games Workshop Group plc	(4,768)	(0.02)
(84)	Sartorius AG-Vorzug	(8,773)	(0.04)	(1,314)	Halma plc	(12,789)	(0.06)
(834)	Siemens Healthineers AG	(17,401)	(0.08)	(1,380)	Jd Sports Fashion	(530)	(0.00)
(380)	Symrise AG	(844)	(0.00)	(1,097)	Londonmetric Property plc	(656)	(0.00)
(1,309)	Uniper AG	(6,726)	(0.03)	2,349	Ocado Group plc	(10,281)	(0.05)
(1,301)	United Internet AG	(1,958)	(0.01)	(1,310)	Tritax Big Box Reit plc	(854)	(0.00)
		(79,335)	(0.36)	(5,709)	Wise plc - Class A	(2,608)	(0.01)
						(130,411)	(0.59)
	Ireland				United States		
(1,195)	Experian plc	(15,957)	(0.07)	(450)	Abbott Laboratories	(7,467)	(0.04)
39,500	Ryanair	(59,208)	(0.27)	(33)	Abbvie Inc	(761)	(0.00)
(375)	Seagate Technology Holdings	(7,971)	(0.04)	(19)	Advance Auto Parts Inc	(827)	(0.00)
		(83,136)	(0.38)	(353)	Advanced Micro Devices	(22,975)	(0.11)
				(65)	Atac Inc	(92)	(0.00)
	Italy			(12)	Air Products & Chemicals Inc	(50)	(0.00)
(192)	Atlantia SpA	(362)	(0.00)	(317)	Akamai Technologies Inc	(4,098)	(0.02)
(3,923)	Davide Campari Milano NV	(2,123)	(0.01)	(22)	Albemarle Corporation	(1,315)	(0.01)
(4,472)	Infrastrutture Wireless Ital	(5,426)	(0.03)	(20)	Alexandria Real Estate Equit	(677)	(0.00)
(782)	Interpump Group Spa	(16,203)	(0.07)	(83)	Align Technology Inc	(6,622)	(0.03)
(307)	Mediobanca SpA	(57)	(0.00)	(21)	Alphabet Inc Class A	(11,829)	(0.05)
(864)	Recordati SpA	(10,497)	(0.05)	(70)	American International Group	(286)	(0.00)
(292)	Reply SpA	(10,639)	(0.05)	(24)	American Water Works Company Inc	(756)	(0.00)
		(45,307)	(0.21)	(31)	Amerisourcebergen Corporation	(459)	(0.00)
				(27)	Ametek Inc	(284)	(0.00)
	Luxembourg			(83)	Amphenol Corporation - Class A	(1,332)	(0.01)
(115)	Arcelormittal	(231)	(0.00)	(151)	Analog Devices Inc	(436)	(0.00)
(467)	Eurofins Scientific Eur 0.10	(12,021)	(0.06)	(10)	Anthem Inc	(735)	(0.00)
		(12,252)	(0.06)	(29)	Apple Inc	(1,453)	(0.01)
				(430)	Arista Networks Inc	(25,177)	(0.12)
	Netherlands			(18)	Arthur J Gallagher & Company	(678)	(0.00)
(65)	Aalberts Industries	(876)	(0.00)	(26)	AvalonBay Communities Inc	(724)	(0.00)
(1,206)	Arcadis NV	(2,315)	(0.01)	(86)	Bank Of America Corporation	(148)	(0.00)
(188)	Argenx SE	(11,815)	(0.05)	(654)	Bath & Body Works Com	(10,523)	(0.05)
(124)	Asm International N.V.	(8,184)	(0.04)	(46)	Baxter International Inc	(209)	(0.00)
(90)	Asr Nederland NV-W/I	(678)	(0.00)	(16)	Becton Dickinson And Company	(189)	(0.00)
(603)	BE Semiconductor Industries	(9,775)	(0.05)	(13)	Berkshire Hathaway Inc - Class B	(145)	(0.00)
(43)	Exor NV	(401)	(0.00)	(6)	Bio-Rad Laboratories - Class A	(1,050)	(0.01)
(251)	Imcd Group NV	(906)	(0.01)	(115)	Bio-Technne Corporation	(3,624)	(0.02)
		(34,950)	(0.16)	(1,158)	Boston Scientific Corporation	(815)	(0.00)
				(104)	Broadcom Inc	(23,560)	(0.11)
	Norway			(313)	Broadridge Financial Solutions	(6,181)	(0.03)
(1,813)	Nordic Semiconductor ASA	(20,649)	(0.10)	(442)	Catalent Inc	(102)	(0.00)
(711)	Salmar ASA	(1,399)	(0.01)	(33)	Cboe Global Marktes Inc	(601)	(0.00)
(70)	Tomra Systems ASA	(1,560)	(0.01)	(201)	Cdw Corporation DE	(3,864)	(0.02)
		(23,608)	(0.12)	(22)	Celanese Corporation - Class A	(73)	(0.00)
				(52)	Centene Corporation	(556)	(0.00)
	Poland			(145)	Centerpoint Energy Inc	(345)	(0.00)
(1,204)	Cd Projekt SA	(576)	(0.00)	(67)	Cf Industries Holdings Inc	(1,054)	(0.01)
(701)	Dino Polska SA	(13,035)	(0.06)	(34)	Chevron Corporation	(332)	(0.00)
(19)	Lpp SA	(22,227)	(0.10)	(3)	Chipotle Mexican Grill Inc	(1,225)	(0.01)
(342)	Powszechna Kasa Oszczednosci Bank Polski S.A.	(454)	(0.00)	(608)	Church & Dwight CompanyInc	(8,408)	(0.04)
		(36,292)	(0.16)	(11)	Cintas Corporation	(1,058)	(0.01)
				(235)	Citrix Systems Inc	(19)	(0.00)
	Spain			(428)	Cognizant Tech Solutions - Class A	(4,512)	(0.02)
(961)	Cellnex Telecom SAU	(4,711)	(0.02)	(16)	Constellation Brands Inc - Class A	(193)	(0.00)
(2,249)	Edp Renovaveis SA	(769)	(0.00)	(22)	Cooper Cos Inc	(630)	(0.00)
		(5,480)	(0.02)	(382)	Copart Inc	(1,226)	(0.01)
	Sweden						
(1,452)	Addlife AB - Class B	(15,516)	(0.07)				
(2,376)	Addtech AB	(4,014)	(0.02)				
(1,436)	Avanza Bank Holding AB	(8,841)	(0.04)				
(2,694)	Beijer Ref AB	(5,392)	(0.03)				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG RI Global Sustainable Growth Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(81)	Corteva Inc	(120)	(0.00)	(50)	Schwab (Charles) Corporation	(487)	(0.00)
(104)	Costco Wholesale Corporation	(18,947)	(0.09)	(310)	Seagen Inc	(1,984)	(0.01)
(43)	Cvs Caremark Corporation	(748)	(0.00)	(65)	Sealed Air Corporation	(649)	(0.00)
(181)	Danaher Corporation	(12,838)	(0.06)	(13)	Sherwin-Williams Company	(929)	(0.01)
(27)	Darden Restaurants Inc	(281)	(0.00)	(33)	Starbucks Corporation	(171)	(0.00)
(23)	Digital Realty Trust Inc	(389)	(0.00)	(216)	Stryker Corporation	(3,250)	(0.02)
(18)	Dollar General Corporation	(545)	(0.00)	(168)	Synopsys Inc	(11,608)	(0.05)
(37)	Dollar Tree Inc	(1,461)	(0.01)	(28)	Teradyne Inc	(961)	(0.01)
(8)	Dominos Pizza Inc	(959)	(0.01)	(52)	Tesla Inc	(14,476)	(0.07)
(24)	Dover Corporation	(730)	(0.00)	(31)	Thermo Fisher Scientific Inc	(1,094)	(0.01)
(40)	Dr Horton Inc	(623)	(0.00)	(57)	Tjx Companies Inc	(575)	(0.00)
(76)	Duke Realty Corporation	(1,269)	(0.01)	(104)	Tyler Technologies Inc	(4,259)	(0.02)
(25)	Eaton Corporation Plc	(659)	(0.00)	(47)	Tyson Foods Inc - Class A	(428)	(0.00)
(66)	Edison International	(786)	(0.00)	(75)	UDR Inc	(771)	(0.00)
(217)	Eli Lilly & Company	(6,233)	(0.03)	(11)	Ultra Beauty	(818)	(0.00)
(204)	Enphase Energy Inc	(9,606)	(0.04)	(17)	Union Pacific Corporation	(510)	(0.00)
(43)	Eog Resources Inc	(129)	(0.00)	(17)	United Parcel Service - Class B	(57)	(0.00)
(16)	Equifax Inc	(1,023)	(0.01)	(128)	Unitedhealth Group Inc	(11,561)	(0.05)
(12)	Essex Property Trust Inc	(479)	(0.00)	(50)	Verisign Inc	(1,649)	(0.01)
(167)	Estee Lauder Companies Inc	(12,390)	(0.06)	(22)	Verisk Analytics Inc	(1,304)	(0.01)
(203)	Etsy Inc	(10,654)	(0.05)	(21)	Vulcan Materials Company	(607)	(0.00)
(22)	Expedia Group Inc	(193)	(0.00)	(45)	Wabtec Corporation	(452)	(0.00)
(158)	F5 Inc	(4,739)	(0.02)	(360)	Walmart Inc	(1,396)	(0.01)
(31)	Federal Realty Invs Trust	(456)	(0.00)	(27)	Waste Management Inc	(741)	(0.00)
(88)	Fifth Third Bancorp	(198)	(0.00)	(79)	Wells Fargo & Company	(113)	(0.00)
(19)	First Republic Bank	(240)	(0.00)	(16)	Whirlpool Corporation	(8)	(0.00)
(96)	Firstenergy Corporation	(309)	(0.00)	(192)	Workday Inc - Class A	(4,451)	(0.02)
(172)	Fortinet Inc	(26,828)	(0.12)	(49)	Wm Berkley Corporation	(339)	(0.00)
(90)	Freeport-McMoran Copper	(47)	(0.00)	(95)	Xilinx Inc	(4,551)	(0.02)
(172)	Gartner Inc	(17,241)	(0.08)	(31)	Yum! Brands Inc	(615)	(0.00)
(29)	Genuine Parts Company	(338)	(0.00)				
(57)	Hartford Financial Svcs Group	(203)	(0.00)			(631,392)	(2.88)
(48)	Henry Schein Inc	(9)	(0.00)				
(297)	Hershey Company	(6,238)	(0.03)		Total equity swaps	(1,627,503)	(7.43)
(23)	Hunt (Jb) Transprt Svcs Inc	(913)	(0.01)		Futures contracts		
(77)	Ingersoll Rand Inc	(1,054)	(0.01)		United States		
(34)	Intercontinental Exchange In	(891)	(0.00)	(9)	S&P500 EMINI Future March 2022	(24,825)	(0.11)
(61)	Interpublic Group Of Companies Inc	(44)	(0.00)				
(153)	Intuitive Surgical Inc	(12,845)	(0.06)				
(210)	Iqvia Holdings Inc	(10,359)	(0.05)		Total futures contracts	(24,825)	(0.11)
(91)	Jack Henry & Associates Inc	(273)	(0.00)				
(311)	Johnson & Johnson	(211)	(0.00)				
(2)	Juniper Networks Inc	(12)	(0.00)				
(168)	Kimco Realty Corporation	(428)	(0.00)				
(42)	Kla Corporation	(3,020)	(0.01)				
(39)	Lennar Corporation - Class A	(781)	(0.00)				
(65)	Loews Corporation	(45)	(0.00)				
1	Marathon Oil Corporation	-	(0.00)				
(59)	Marathon Petroleum Corporation	(32)	(0.00)				
(26)	Marriott International - Class A	(529)	(0.00)				
(10)	Martin Marietta Materials	(828)	(0.00)				
(833)	Marvell Technology Group Limited	(23,618)	(0.11)				
(174)	Mastercard Inc	(4,819)	(0.02)				
(16)	Mcdonalds Corporation	(566)	(0.00)				
(19)	Mckesson Corporation	(1,063)	(0.01)				
(51)	Merck & Company Inc	(211)	(0.00)				
(162)	Meta Platform Inc - Class A	(3,340)	(0.02)				
(86)	Mgm Resorts International	(98)	(0.00)				
(348)	Microchip Technology Inc	(3,607)	(0.02)				
(44)	Micron Technology Inc	(512)	(0.00)				
(22)	Mid-America Apartment Comm	(1,360)	(0.01)				
(100)	Monolithic Power Systems Inc	(5,896)	(0.03)				
(565)	Monster Beverage Corporation	(2,502)	(0.01)				
(224)	Motorola Solutions Inc	(6,183)	(0.03)				
(79)	Nasdaq 100 Stock Index	(130,513)	(0.60)				
(22)	Nasdaq Inc	(896)	(0.00)				
(1)	Netapp Inc	(2)	(0.00)				
(1,749)	Nortonlifelock Inc	(760)	(0.00)				
(35)	Nucor Corporation	(199)	(0.00)				
(127)	Occidental Petroleum Corporation	(11)	(0.00)				
(159)	Old Dominion Freight Line	(209)	(0.00)				
(577)	Oracle Corporation oration	(4,921)	(0.02)				
(7)	Oreilly Automotive Inc	(1,250)	(0.01)				
(118)	Organon & Company	(99)	(0.00)				
(47)	Otis Worldwide Corporation	(324)	(0.00)				
(12)	Parker Hannifin Corporation	(112)	(0.00)				
(447)	Paychex Inc	(16,497)	(0.08)				
(27)	Perkinelmer Inc	(1,667)	(0.01)				
(22)	Pioneer Natural Resources Company	(294)	(0.00)				
(128)	Ppl Corporation	(143)	(0.00)				
(57)	Principal Financial Group	(391)	(0.00)				
(39)	Progressive Corporation	(257)	(0.00)				
(13)	Public Storage	(1,052)	(0.01)				
(65)	Pulte group Inc	(10)	(0.00)				
(279)	Qualcomm Inc	(13,852)	(0.06)				
(42)	Raymond James Financial Inc	(574)	(0.00)				
(53)	Realty Income Corporation	(49)	(0.00)				
(7)	Regeneron Pharmaceuticals	(846)	(0.00)				
(34)	Republic Services Inc	(1,040)	(0.01)				
(113)	Rollins Inc	(127)	(0.00)				
(12)	Sba Communication Corporation - Class A	(860)	(0.00)				

Man Funds VI plc

Schedule of Investments as at 31 December 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
US\$2,179,532	CHF2,010,479	20 January 2022	1	(28,130)	(0.13)
US\$2,448,763	DKK16,137,969	20 January 2022	3	(19,755)	(0.09)
US\$5,021	€4,449	7 January 2022	2	(39)	(0.00)
US\$5,241,141	€4,644,682	20 January 2022	5	(42,888)	(0.19)
US\$166,344	£125,378	7 January 2022	2	(3,473)	(0.02)
US\$159,434	£120,735	20 January 2022	1	(4,088)	(0.02)
US\$89,871	SEK818,182	20 January 2022	1	(512)	(0.00)
Total unrealised loss on forward currency contracts				(98,885)	(0.45)
Total financial liabilities at fair value through profit or loss - trading				(1,751,213)	(7.99)
Total financial assets at fair value through profit or loss - trading				19,708,478	89.99
Total financial liabilities at fair value through profit or loss - trading				(1,751,213)	(7.99)
Other net assets				3,942,510	18.00
Net assets attributable to holders of redeemable participating shares				21,899,775	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
76.40
5.84
17.76
100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG RI Sustainable Energy Transition Alternative



Financial assets at fair value through profit or loss

		Fair Value €	% of Net Assets			Fair Value €	% of Net Assets
Nominal	Description			Nominal	Description		
	Equities				Equity swaps (b) (continued)		
	Austria				France		
4,164	EVN AG	110,762	1.29	670	Air Liquide	5,932	0.07
810	Schoeller-Bleckmann Oilfield Equipment AG	25,069	0.29	8,126	Engie	7,493	0.09
		135,831	1.58	813	Nexans SA	5,180	0.06
				1,906	ST. Gobain	4,203	0.05
	Chile			6,093	Total SE	18,439	0.21
1,906	Sociedad Quimica y Minera de Chile SA	84,523	0.98			41,247	0.48
					Germany		
	China			(560)	Heidelbergcement AG	2,527	0.03
42,000	China Molybdenum Company Limited	19,470	0.23	(1,550)	Sma Solar Technology AG	2,626	0.03
48,000	Xinyi Energy Holdings Limited	23,118	0.27	(568)	Wacker Chemi AG	13,858	0.16
28,000	Xinyi Solar Holdings Limited	41,751	0.48			19,011	0.22
		84,339	0.98				
					Italy		
	Denmark			(1,960)	Buzzi Unicem SpA	1,413	0.02
1,148	Orsted A/S	128,914	1.50	(69,692)	Saipem Spa	13,613	0.16
5,629	Vestas Wind Systems A/S	151,367	1.76			15,026	0.18
		280,281	3.26				
					Norway		
	Finland			(3,818)	Aker BP ASA	6,660	0.08
1,538	Kone OYJ	96,955	1.13				
1,791	Neste OYJ	77,658	0.90		Portugal		
		174,613	2.03	68,642	Edp-Energias De Portugal SA	14,759	0.17
	Germany			8,643	Greenvolt Energi	8,367	0.10
4,599	RWE AG	164,276	1.91			23,126	0.27
4,359	Siemens Energy AG	98,034	1.14				
		262,310	3.05		Russia		
				(7,210)	Gazprom Pao -Spon	3,897	0.04
	Israel			(692)	Novatek	16,841	0.20
181	SolarEdge Technologies Inc	44,656	0.52			20,738	0.24
					South Korea		
	Italy			(690,329)	Kospi2 Inx Futures Sep 12 USD	10,081	0.12
54,545	Enel SpA	384,324	4.46		Spain		
813	Prysmian SpA	26,918	0.31	(11,681)	Audax Renovables SA	1,676	0.02
11,551	Snam SpA	61,220	0.71	5,374	Edp Renovaveis SA	5,973	0.07
		472,462	5.48	38,291	Iberdrola SA	40,625	0.47
	Kazakhstan			(1,960)	Tecnicas Reunidas SA	5,413	0.06
476	NAC Kazatomprom JSC	15,383	0.18			53,687	0.62
					United Kingdom		
	Netherlands			28,991	Bp plc	872	0.01
5,075	Koninklijke Vopak NV	156,310	1.82	(712)	Johnson Matthey plc	1,877	0.02
11,492	Royal Dutch Shell plc	221,910	2.58	9,264	National Grid	15,490	0.18
1,242	SBM Offshore NV	16,264	0.19	(12,650)	Technipfmc plc	17,897	0.21
		394,484	4.59	31,363	Vivo Energy plc	9,618	0.11
						45,754	0.53
	Norway				United States		
39,426	Aker Carbon Capture ASA	108,549	1.26	(708)	First Solar Inc	3,333	0.04
86,787	Aker Offshore Wind AS	43,877	0.51	(762)	Plug Power Inc	6,324	0.07
23,379	Aker Solutions ASA	54,507	0.63	(19)	Tesla Inc	1,030	0.01
20,407	NEL ASA	30,952	0.36			10,687	0.12
79,118	PGS ASA	28,955	0.34				
2,753	TGS ASA	23,219	0.27				
		290,059	3.37				
					Total equity swaps	278,783	3.24
	Sweden						
3,739	Lundin Energy AB	117,842	1.37		Futures contracts (a)		
					Singapore		
	Switzerland			(21)	FTSE CHINA A50 January 2022	3,758	0.04
840	Holcim Limited	37,705	0.44				
209	Sika AG	76,689	0.89				
		114,394	1.33		Total futures contracts	3,758	0.04
	United Kingdom				Government bonds		
372	Linde plc	113,832	1.32		France		
21,647	Subsea 7 SA	136,382	1.58	500,000	France Treasury Bill BTF 0% 04/05/2022	501,262	5.82
		250,214	2.90	500,000	France Treasury Bill BTF 0% 07/09/2022	502,472	5.84
				300,000	France Treasury Bill BTF 0% 13/07/2022	301,115	3.50
	United States			500,000	France Treasury Bill BTF 0% 21/04/2022	501,085	5.82
224	Air Products & Chemicals Inc	59,932	0.70	500,000	France Treasury Bill BTF 0% 23/02/2022	500,538	5.82
2,418	Avangrid Inc	106,059	1.23	500,000	France Treasury Bill BTF 0% 23/03/2022	500,815	5.82
4,990	Baker Hughes Company	105,531	1.23	500,000	France Treasury Bill BTF 0% 26/01/2022	500,255	5.81
321	Enphase Energy Inc	51,639	0.60			3,307,542	38.43
4,150	NextEra Energy Inc	340,700	3.96				
856	Nextera Energy Partners LP	63,530	0.74				
2,767	Sunnova Energy International Inc	67,934	0.79				
152	SunPower Corporation	2,790	0.03				
4,314	Sunrun Inc	130,118	1.51				
		928,233	10.79				
					Total government bonds	3,307,542	38.43
	Total equities	3,649,624	42.41				
	Equity swaps (b)						
	Belgium						
(486)	Umicore NPV	3,294	0.04				
	Canada						
(2,537)	Canadian Solar Inc	12,664	0.15				
	China						
(1,440)	Jinkosolar Holding Company Limited	8,565	0.10				
5,590	Xian Longi Silicon Materia - Class A	2,677	0.03				
(9,042)	Xinte Energy Company Limited - Class H	5,566	0.06				
		16,808	0.19				

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
€53,635	HKD472,199	20 January 2022	2	394	0.01
€36,579	NOK366,133	20 January 2022	1	97	0.00
€112,518	SEK1,155,865	20 January 2022	1	281	0.00
€93,234	US\$105,745	7 January 2022	1	260	0.00
€1,131,602	US\$1,277,423	20 January 2022	8	8,741	0.10
£982	€1,150	7 January 2022	1	20	0.00
Total unrealised gain on forward currency contracts				9,793	0.11
Total financial assets at fair value through profit or loss - trading				7,249,500	84.23

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man GLG RI Sustainable Energy Transition Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Australia				United States (continued)		
134,263	Paladin Energy Limited	(4,874)	(0.06)	(1,208)	S&P 500 Utilities Index	(24,680)	(0.29)
	Austria					(56,055)	(0.65)
(534)	Ormv AG	(33)	(0.00)				
(1,090)	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	(9,932)	(0.11)		Total equity swaps	(523,292)	(6.08)
		(9,965)	(0.11)				
	Canada						
14,807	Lundin Mining Corporation	(7,594)	(0.09)				
	China						
(12,522)	China Longyuan Power Group - Class H	(711)	(0.01)				
512	Contemporary Amperex Techn - Class A	(680)	(0.01)				
(5,000)	Flat Glass Group Company Limited - Class H	(819)	(0.01)				
		(2,210)	(0.03)				
	Czech Republic						
(2,542)	Cez As	(12,772)	(0.15)				
	Finland						
(8,951)	Fortum OYJ	(17,958)	(0.21)				
	France						
11,981	EDF	(15,244)	(0.18)				
(604)	Euro Stoxx 600 Industrial Goods & Services (Price) Index	(31,113)	(0.36)				
6,676	Rubis Sca	(9,132)	(0.11)				
(601)	Stoxx Europe 600 Basic Resources Price EUR	(14,462)	(0.17)				
(117)	Stoxx Europe 600 Chemicals Price EUR	(11,233)	(0.13)				
(2,283)	Stoxx Europe 600 Oil & Gas Price EUR	(12,053)	(0.14)				
(1,683)	Stoxx Europe 600 Utilities Price EUR	(43,390)	(0.50)				
1,689	Suez	(328)	(0.00)				
(127)	Sxop Index	(5,802)	(0.07)				
960	Technip Energies NV	(269)	(0.00)				
		(143,026)	(1.66)				
	Germany						
(7,936)	Uniper AG	(75,781)	(0.88)				
	Italy						
(14,484)	Eni SpA	(14,914)	(0.17)				
(27,047)	Italgas Spa	(12,215)	(0.14)				
(8,269)	Snam Rete Gas	(4,322)	(0.05)				
(13,460)	Terna Spa	(8,362)	(0.10)				
		(39,813)	(0.46)				
	Mexico						
(6,495)	Cemex Sab-Spons Part Cer	(568)	(0.01)				
19,624	Grupo Mexico Sab De Cv-Ser B	(4,973)	(0.06)				
		(5,541)	(0.07)				
	Norway						
(1,772)	Equinor ASA	(2,557)	(0.03)				
	Portugal						
7,386	Altri Sgpps SA	(958)	(0.01)				
5,244	Galp Energia Sgpps SA	(6,415)	(0.07)				
		(7,373)	(0.08)				
	South Korea						
1,296	Doosan Fuel Cell Company Limited	(3,477)	(0.04)				
187	LG Chem Limited	(21,847)	(0.25)				
109	Samsung Scl Company Limited	(4,017)	(0.05)				
477	Sk Innovation Company Limited	(8,558)	(0.10)				
		(37,899)	(0.44)				
	Spain						
(6,736)	Enagas	(9,933)	(0.11)				
6,153	Endesa SA	(5,870)	(0.07)				
(1,893)	Gas Natural SDG SA_Barcays	(10,508)	(0.12)				
(2,976)	Gas Natural SDG SA_MSCIP	(17,126)	(0.20)				
(8,843)	Red Electrica Corporation Eur0.5	(15,394)	(0.18)				
8,922	Repsol Ypf SA	(9,095)	(0.10)				
3,938	Simens Gamesa Renewable Energy	(5,190)	(0.06)				
		(73,116)	(0.84)				
	Sweden						
(649)	Alfa Laval AB	(495)	(0.01)				
	United Kingdom						
8,652	Antofagasta plc	(7,650)	(0.09)				
(66,607)	Centrica plc	(5,815)	(0.07)				
(6,189)	Drax Group plc	(5,098)	(0.06)				
39,265	Hunting plc	(139)	(0.00)				
20,312	John Wood Group plc	(7,561)	(0.09)				
		(26,263)	(0.31)				
	United States						
(1,436)	Chevron Corporation	(12,986)	(0.15)				
(280)	Eagle Materials Inc	(7,242)	(0.08)				
(163)	Exxon Mobil Corporation	(697)	(0.01)				
(2,947)	Halliburton Company	(2,882)	(0.03)				
(3)	Nasdaq 100 Stock Index	(4,332)	(0.05)				
(324)	S&P 500 Energy Index	(3,236)	(0.04)				

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
€93,553	CHF97,381	20 January 2022	1	(440)	(0.00)
€302,415	DKK2,249,520	20 January 2022	3	(46)	(0.00)
€403,562	NOK4,125,562	20 January 2022	1	(7,522)	(0.09)
US\$9,822,277	€8,696,270	7 January 2022	1	(60,200)	(0.70)
Total unrealised loss on forward currency contracts				(68,206)	(0.79)
Total financial liabilities at fair value through profit or loss - trading				(591,500)	(6.87)
Total financial assets at fair value through profit or loss - trading				7,249,500	84.23
Total financial liabilities at fair value through profit or loss - trading				(591,500)	(6.87)
Other net assets				1,948,261	22.64
Net assets attributable to holders of redeemable participating shares				8,606,261	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	70.41
Exchange traded financial derivative instruments described in classification (a) above	0.04
OTC financial derivative instruments described in classification (b) above	2.92
Other current assets	26.63
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Global Bond



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Corporate bonds				Government bonds		
	Brazil				France		
200,000	Vale Overseas Limited 6.25% 10/08/2026	232,346	1.18	4,000,000	France Treasury Bill BTF 0% 26/01/2022	4,551,120	23.01
	France				Total government bonds	4,551,120	23.01
300,000	Permord Ricard SA 1.13% 07/04/2025	352,754	1.78		Mortgage backed securities		
200,000	Societe Generale SA 1% 24/11/2030	227,362	1.15		United States		
		580,116	2.93		United States		
	Germany			2,000,000	Fannie Mae or Freddie Mac 2.5% N.A.#	2,042,070	10.32
150,000	Covestro AG 0.88% 03/02/2026	174,230	0.88	2,000,000	Fannie Mae Pool 3%#	2,072,463	10.48
	O2 Telefonica Deutschland Finanzierungs GmbH 1.75% 05/07/2025	238,802	1.21	4,000,000	Ginnie Mae 2.5% 20 May 2050#	4,068,532	20.58
		413,032	2.09	2,000,000	Ginnie Mae II Pool 3%#	2,070,539	10.47
	Italy			1,000,000	Ginnie Mae II Pool 3.5%#	1,041,678	5.27
200,000	Enel SpA 2.25%	235,205	1.19		Uniform Mortgage Backed Securities 30 Years (REG A) 01F020612#	1,994,500	10.08
100,000	Eni SpA 1.25% 18/05/2026	118,373	0.60			13,289,782	67.20
150,000	Eni SpA 2.63%	177,013	0.90		Total mortgage backed securities	13,289,782	67.20
250,000	UniCredit SpA 2.2% 22/07/2027	300,306	1.52				
		830,897	4.21				
	Netherlands						
200,000	Iberdrola International BV 1.45%	228,115	1.15				
200,000	Iberdrola International BV 1.87%	232,065	1.17				
200,000	ING Groep 2.125% 26/05/2031	238,271	1.20				
	Reckitt Benckiser Treasury Services Nederland BV 0.375% 19/05/2026	171,835	0.87				
150,000	Syngenta Finance NV 3.38% 16/04/2026	186,374	0.94				
200,000	Volkswagen International Finance NV 3.50% Perpetual	242,823	1.23				
		1,299,483	6.56				
	United Kingdom						
200,000	BP Capital Markets plc 3.25%	241,371	1.22				
150,000	British Telecommunications plc 0.5% 12/09/2025	171,439	0.87				
200,000	Fiat Chrysler Automobiles NV 3.875% 05/01/2026	256,393	1.30				
		669,203	3.39				
	United States						
150,000	ABBV 2.95% 21/11/2026	158,048	0.80				
	Broadcom Corporation/Broadcom Cayman Finance Limited 3.88% 15/01/2027*	162,733	0.82				
200,000	Carrier Global Corporation 2.242% 15/02/2025*	204,999	1.04				
200,000	Citigroup Inc 3.89% 10/01/2028*	217,035	1.10				
200,000	CVS Health Corporation 3.88% 20/07/2025	215,272	1.09				
150,000	DuPont de Nemours Inc 4.49% 15/11/2025	165,786	0.84				
200,000	Emerson Electric Co 0.875% 15/10/2026	194,721	0.98				
100,000	General Electric Company 3.45% 01/05/2027	105,831	0.54				
250,000	Hewlett Packard Enterprise Company 4.9% 15/10/2025	277,526	1.40				
200,000	HollyFrontier Corporation 5.875% 01/04/2026	224,407	1.13				
200,000	Kinder Morgan Inc/DE 4.3% 01/06/2025	216,469	1.09				
200,000	Microsoft Corporation 3.12% 03/11/2025*	213,335	1.08				
200,000	Mylan NV 3.95% 15/06/2026*	215,889	1.09				
200,000	Pacific Gas and Electric Company 3.15% 01/01/2026*	204,939	1.04				
150,000	PPG Industries Inc 1.2% 15/03/2026	146,938	0.74				
300,000	Southern California Edison Company 3.7% 01/08/2025	320,473	1.62				
250,000	The Southern Company 4% 15/01/2051*	256,040	1.29				
200,000	Valero Energy Corporation 3.4% 15/09/2026	213,797	1.08				
200,000	Wells Fargo & Company 3% 19/02/2025	209,093	1.06				
200,000	Wells Fargo & Company 3% 23/10/2026	210,467	1.06				
		4,133,798	20.89				
	Total corporate bonds	8,158,875	41.25				
	Exchange traded funds						
	Ireland						
379	iShares Core Euro Corporation Bond	57,724	0.29				
825	iShares USD Corporation Bond	104,350	0.53				
		162,074	0.82				
	Exchange traded funds	162,074	0.82				
	Futures contracts (a)						
	Australia						
(6)	Australian 10 Year Bond Futures March 2022	4,230	0.02				
	Canada						
28	Canadian 10 Year Bond Futures March 2022	75,747	0.38				
	United Kingdom						
(9)	Long GILT Future March 2022	1,097	0.01				
	United States						
10	3 Month SOFR Futures December 2023	2,075	0.01				
3	United States 5 Year Note (CBT) Bond Futures March 2022	268	0.00				
		2,343	0.01				
	Total futures contracts	83,417	0.42				

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Global Bond (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€988	US\$1,119	31 January 2022	1	4	0.00
£990	US\$1,321	31 January 2022	1	20	0.00
JPY98,139	US\$851	4 January 2022	1	2	0.00
US\$867	JPY99,150	4 January 2022	1	6	0.00
Total unrealised gain on forward currency contracts				32	0.00
Total financial assets at fair value through profit or loss - trading				26,245,300	132.70

Man Funds VI plc

Schedule of Investments as at 31 December 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			
European Union			
11	3 Month Euro EURIBOR Futures December 2023 Perpetual	(796)	(0.00)
Germany			
3	EURO-SCHATZ Future March 2022	(665)	(0.00)
16	EURO-OAT Future March 2022	(52,107)	(0.26)
1	EURO-BOBL Future March 2022	(1,285)	(0.01)
		(54,057)	(0.27)
Japan			
2	Japan 10 Year (OSE) Bond Futures March 2022	(6,761)	(0.03)
United Kingdom			
7	3 Month Euro EURIBOR Futures September 2023	(2,559)	(0.01)
4	ICE 3 Month Futures March 2022	(2,099)	(0.01)
3	ICE 3 Month SONIA Futures September 2023	(2,997)	(0.02)
5	ICE 3 Month SONIA Futures December 2022	(2,607)	(0.01)
		(10,262)	(0.05)
United States			
11	3 Month SOFR Futures March 2023	(138)	(0.00)
3	3 Month SOFR Futures June 2022	(862)	(0.01)
	United States 2 Year Note (CBT) Bond Futures March 2022	(953)	(0.01)
(23)	United States 10 Year Note (CBT) Bond Futures March 2022	(32,391)	(0.16)
		(34,344)	(0.18)
	Total futures contracts	(106,220)	(0.53)

Man Funds VI plc

Schedule of Investments as at 31 December 2021 (continued) Man AHL Global Bond (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
JPY98,875	US\$865	31 January 2022	1	(6)	(0.00)
US\$146,724	AUD206,000	20 January 2022	1	(3,057)	(0.01)
US\$8,412,927	€7,457,219	20 January 2022	3	(70,788)	(0.36)
Total unrealised loss on forward currency contracts				(73,851)	(0.37)
Total financial liabilities at fair value through profit or loss - trading				(180,071)	(0.90)
Total financial assets at fair value through profit or loss - trading				26,245,300	132.70
Total financial liabilities at fair value through profit or loss - trading				(180,071)	(0.90)
Other net liabilities				(6,288,320)	(31.80)
Net assets attributable to holders of redeemable participating shares				19,776,909	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	33.49
Exchange traded financial derivative instruments described in classification (a) above	0.25
Transferable Securities as described in # above	39.61
Transferable securities dealt on another regulated market described in * above	4.40
Other current assets	22.25
	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 year ended 31 December 2021



Security	Nominal	Cost £
United Kingdom Treasury Bill	190,000,000	190,014,961
United Kingdom Gilt 0.5% 22/07/2022	180,000,000	180,539,400
United Kingdom Treasury Bill 0% 30/05/2022	112,505,000	112,466,119
United Kingdom Treasury Bill 0% 29/11/2021	105,000,000	104,975,486
United Kingdom Treasury Bill 0% 22/11/2021	92,553,000	92,526,946
United Kingdom Treasury Bill 0% 25/04/2022	80,000,000	79,990,029
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 Gilt 4% 03/07/2022	50,000,000	50,729,000
United Kingdom Treasury Bill 0% 08/11/2021	50,000,000	49,998,384
United Kingdom Treasury Bill 0% 15/11/2021	50,000,000	49,997,881
United Kingdom Treasury Bill 0% 25/10/2021	50,000,000	49,997,507
United Kingdom Treasury Bill 0% 18/10/2021	50,000,000	49,996,884
United Kingdom Treasury Bill 0% 14/02/2022	50,000,000	49,996,261
United Kingdom Treasury Instruments 0% 07/02/2022	50,000,000	49,996,261
United Kingdom Treasury Bill 0% 24/01/2022	50,000,000	49,996,012
United Kingdom Treasury Bill 0% 14/03/2022	50,000,000	49,992,522
United Kingdom Treasury Bill 0% 06/12/2021	50,000,000	49,985,747
United Kingdom Treasury Bill 0% 16/05/2022	50,000,000	49,981,514
United Kingdom Treasury Bill 0% 27/06/2022	50,000,000	49,967,966

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds £
United Kingdom Treasury Bill	(623,000,000)	(623,000,000)
United Kingdom Treasury Bill 0% 29/11/2021	(105,000,000)	(105,000,000)
United Kingdom Treasury Bill 0% 22/11/2021	(92,553,000)	(92,553,000)
United Kingdom Treasury Bill 0% 18/01/2021	(75,000,000)	(75,000,000)
United Kingdom Treasury Bill 0% 02/08/2021	(70,000,000)	(70,000,000)
United Kingdom Treasury Bill 0% 01/02/2021	(51,748,000)	(51,748,000)
United Kingdom Gilt 1.5% 22/01/2021	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 18/10/2021	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 25/10/2021	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 08/11/2021	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 15/11/2021	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 06/12/2021	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 01/11/2021	(40,000,000)	(40,000,000)
United Kingdom Treasury Bill 0% 04/10/2021	(30,000,000)	(30,000,000)
United Kingdom Treasury Bill 0% 20/09/2021	(21,000,000)	(21,000,000)
United Kingdom Treasury Bill 0% 09/08/2021	(20,000,000)	(20,000,000)
United Kingdom Treasury Bill 0% 16/08/2021	(18,000,000)	(18,000,000)
Natwest Group plc	(8,850,167)	(17,827,714)
Glencore plc	(4,684,787)	(17,240,013)
Ashtead Group plc	43,376,881	(16,447,769)

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

Man Funds VI plc
Man GLG European Equity Alternative
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost €
Bank Central Asia PT	(855,674)	41,606,702
Matahari Putra Prima TBK PT	15,923,235	32,950,945
Semen Indonesia Persero TBK	509,900	26,486,740
Bukalapak.Com PT TBK	6,990,107	22,111,683
Infineon Technologies AG	500,000	16,670,000
French Discount Treasury Bill 0% 14/04/2021	15,000,000	15,020,816
French Discount Treasury Bill 0% 15/06/2022	12,000,000	12,057,732
France Treasury Bill BTF 0% 06/10/2021	12,000,000	12,027,061
Bank Rakyat Indonesia Perser	1,927,214	11,714,195
Kansas City Southern	45,571	10,853,370
France Treasury Bill BTF 0% 10/08/2022	10,000,000	10,054,045
French Discount Treasury Bill 0% 23/02/2022	10,000,000	10,041,287
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	10,000,000	10,010,383
Moncler SpA	182,527	9,612,100
STXE 600 EUR Pr	(90,271,487)	8,888,358
France Treasury Bill BTF 0% 13/07/2022	8,000,000	8,038,708
France Treasury Bill BTF 0% 04/11/2021	8,000,000	8,028,926
France Treasury Bill BTF 0% 22/09/2021	8,000,000	8,022,326

Statement of Significant Sales (unaudited)
For the year ended 31 December 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)
France Treasury Bill BTF 0% 06/10/2021	(12,000,000)	(12,000,000)
Kansas City Southern	(45,666)	(11,632,653)
Slack Technologies Inc	(306,524)	(11,481,889)
France Treasury Bill BTF 0% 10/08/2022	(10,000,000)	(10,049,032)
France Treasury Bill BTF 0% 25/08/2021	(10,000,000)	(10,001,416)
French Discount Treasury Bill 0% 28/07/2021	(10,000,000)	(10,001,217)
France Treasury Bill BTF	(10,000,000)	(10,000,000)
Moncler SpA	(167,146)	(9,105,851)
France Treasury Bill BTF 0% 22/09/2021	(8,000,000)	(8,010,085)
France Treasury Bill BTF 0% 04/11/2021	(8,000,000)	(8,000,000)
Ferrari NV	(36,558)	(6,333,579)
RealPage Inc	(82,681)	(6,088,510)
Athene Holding Limited	(85,759)	(6,065,427)
Intesa Sanpaolo SpA	(2,834,722)	(5,956,318)
IHS Markit Limited	(76,807)	(5,615,510)
Enel SpA	(706,966)	(5,397,751)
Stellantis NV	(317,726)	(5,202,158)
French Discount Treasury Bill 0% 07/09/2022	(5,000,000)	(5,030,808)

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

Man Funds VI plc
Man AHL Multi Strategy Alternative
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost US\$
United States Treasury Bill 0% 09/12/2021	9,800,000	9,799,992
United States Treasury Bill 0% 16/12/2021	7,000,000	6,998,486
United States Treasury Bill 0% 09/06/2022	7,000,000	6,996,240
France Treasury Bill BTF 0% 06/10/2021	5,000,000	5,956,235
United States Treasury Bill 0% 04/11/2021	5,000,000	4,999,247
United States Treasury Bill 0% 13/05/2021	5,000,000	4,998,977
United States Treasury Bill 0% 28/04/2022	5,000,000	4,998,530
United States Treasury Bill 0% 24/06/2021	5,000,000	4,998,211
French Discount Treasury Bill 0% 18/05/2022	4,000,000	4,656,991
KOSPI2 Index Future March 2021	218	971,224
US 10 Years Note (CBT) December 2021	1,190	319,662
FTSE/MIB Index Future March 2021	51	285,850
Moderna Inc	(1,033,375)	260,318
DAX Index Future March 2021	83	236,597
US Long Bond (CBT) December 2021	470	213,119
US 10 Years Note (CBT) June 2021	983	191,901
EURO STOXX 50 December 2021	791	176,431
NIKKEI 225 (OSE) September 2021	119	168,220
SGX NIFTY 50 January 2021	169	167,990
FTSE CHINA A50 January 2021	117	148,737

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 16/12/2021	(7,000,000)	(7,000,000)
United States Treasury Bill 0% 09/06/2022	(6,500,000)	(6,496,338)
French Discount Treasury Bill 0% 27/01/2021	(5,000,000)	(6,045,500)
France Treasury Bill BTF 0% 24/03/2021	(5,000,000)	(5,915,250)
France Treasury Bill BTF 0% 06/10/2021	(5,000,000)	(5,771,250)
United States Cash Management Bill 0% 13/05/2021	(5,000,000)	(5,000,000)
United States Treasury Bill 0% 14/01/2021	(5,000,000)	(5,000,000)
United States Treasury Bill 0% 24/06/2021	(5,000,000)	(5,000,000)
United States Treasury Bill 0% 04/11/2021	(5,000,000)	(5,000,000)
TAIEX Futures January 2021	(55)	(511,176)
NIKKEI 225 (OSE) September 2021	(119)	(509,784)
SWISS MKT IX Futures June 2021	(111)	(440,632)
EURO STOXX 50 June 2021	(670)	(318,769)
EURO STOXX 50 December 2021	(791)	(233,674)
SWISS MKT IX Futures March 2021	(100)	(204,265)
S&P/TSX 60 IX Futures June 2021	(35)	(185,515)
SVB Financial Group	(2,236)	(178,675)
S&P500 EMINI Futures September 2021	(171)	(170,472)
EURO-BTP Futures September 2021	(171)	(169,282)
Capital One Financial Corporation	538,571	(164,396)

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Man Funds VI plc
Man AHL TargetRisk
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost US\$
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	754,521,290	1,095,834,754
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	553,003,540	962,849,238
France Government Bond OAT 0.7% 25/07/2030	580,244,955	845,715,692
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/07/2030	750,985,330	830,405,063
United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	680,241,070	755,153,588
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/10/2025	576,123,190	630,712,529
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/04/2026	501,755,970	548,440,094
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
French Discount Treasury Bill 0% 18/05/2022	50,000,000	58,022,823
French Discount Treasury Bill 0% 09/03/2022	50,000,000	57,873,818
United States Treasury Bill 0% 13/01/2022	50,000,000	49,996,911
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	49,991,911
United States Treasury Bill 0% 12/08/2021	50,000,000	49,990,550
United States Treasury Bill 0% 14/04/2022	50,000,000	49,989,445
United States Treasury Bill 0% 05/08/2021	50,000,000	49,988,334
United States Treasury Bill 0% 28/04/2022	50,000,000	49,988,171
United States Treasury Bill 0% 21/04/2022	50,000,000	49,987,050
United States Treasury Bill 0% 26/08/2021	50,000,000	49,986,754

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	(655,750,870)	(951,642,390)
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/07/2030	(770,974,480)	(859,263,817)
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	(473,461,100)	(825,685,341)
France Government Bond OAT 0.7% 25/07/2030	(484,559,340)	(704,000,049)
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/10/2025	(593,147,480)	(648,909,131)
United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029	(319,530,810)	(359,676,538)
United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	(225,573,450)	(244,051,945)
BBGCommexAg&LvCap	9,611,903,858	(160,164,768)
United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	(143,135,260)	(159,652,151)
US Ultra Bond CBT September 2021	(8,070)	(102,370,539)
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/04/2026	(73,179,830)	(79,819,133)
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)
France Treasury Bill BTF	(50,000,000)	(58,695,000)
France Treasury Bill BTF 0% 06/10/2021	(50,000,000)	(57,712,500)
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% 25/03/2021	(50,000,000)	(50,000,000)

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

Security	Nominal	Cost €
Royal Dutch Shell plc	2,000,000	31,832,000
Bayer AG	619,768	31,652,687
ASML Holding NV	57,000	29,930,700
Merck KGaA	192,870	27,074,774
France Treasury Bill BTF	27,000,000	27,038,869
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
Volkswagen AG PFD	105,225	21,508,615
Siemens Healthineers AG	450,000	21,505,500
Dialog Semiconductor plc	305,343	19,999,967
Daimler AG	347,859	19,888,905
Telenet Group Holding NV	591,007	19,879,134
BASF SE	266,269	17,994,886
France Treasury Bill BTF 0% 25/08/2021	14,000,000	14,024,392
French Discount Treasury Bill 0% 18/08/2021	14,000,000	14,022,508
ING Groep NV	1,209,210	10,535,178
Brenntag SE	131,715	10,422,420
Uniper SE	336,201	10,319,718

Statement of Significant Sales (unaudited)
For the year ended 31 December 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)
Bayer AG	(619,768)	(31,168,223)
Deutsche Post AG	(714,428)	(30,898,764)
ASML Holding NV	(57,000)	(30,742,000)
Volkswagen AG	(127,180)	(27,492,750)
France Treasury Bill BTF	(27,000,000)	(27,028,608)
Neste OYJ	(509,921)	(26,181,177)
SAP SE	(208,196)	(23,101,428)
Daimler AG	(347,859)	(22,822,353)
ThyssenKrupp AG	(2,400,000)	(22,632,000)
Siemens Healthineers AG	(450,000)	(22,542,312)
Dialog Semiconductor plc	(305,343)	(20,182,349)
Telenet Group Holding NV	(591,007)	(19,634,040)
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)
Deutsche Boerse AG	(110,976)	(15,215,221)

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

Security	Nominal	Cost US\$
United States Treasury Bill 0% 18/11/2021	218,710,000	218,689,457
United States Treasury Bill 0% 24/02/2022	202,605,000	202,575,379
United States Treasury Bill 0% 03/03/2022	201,370,000	201,339,949
United States Treasury Bill 0% 10/03/2022	190,000,000	189,970,998
United States 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% 02/02/2021	140,365,000	140,344,189
United States Treasury Bill 0% 24/03/2022	129,490,000	129,468,094
United States Treasury Bill 0% 17/03/2022	127,705,000	127,681,008
United States 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% 26/05/2022	35,695,000	35,680,239
United States Treasury Bill 0% 29/07/2021	35,275,000	35,268,227
United States Treasury Bill 0% 23/12/2021	33,200,000	33,192,613
United States Treasury Bill 0% 30/09/2021	30,985,000	30,981,127
United States Treasury Bill 0% 27/01/2022	26,255,000	26,249,257
United States Treasury Bill 0% 02/06/2022	26,230,000	26,218,093
United States Treasury Bill 0% 20/01/2022	24,820,000	24,814,355

Statement of Significant Sales (unaudited)

For the year ended 31 December 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% 18/11/2021	(218,710,000)	(218,699,159)
United States Treasury Bill 0% 04/11/2021	(179,320,000)	(179,311,555)
United States Treasury Bill 0% 21/10/2021	(156,645,000)	(156,635,439)
United States Treasury Bill 0% 06/05/2021	(152,655,000)	(152,654,774)
United States Treasury Bill 0% 02/12/2021	(140,365,000)	(140,360,399)
United States Treasury Bill 0% 26/11/2021	(110,860,000)	(110,855,185)
United States Treasury Bill 0% 28/10/2021	(79,650,000)	(79,646,595)
United States Cash Management Bill 0% 11/02/2021	(69,000,000)	(69,000,000)
United States Treasury Bill 0% 05/08/2021	(67,940,000)	(67,937,783)
United States Treasury Bill 0% 01/07/2021	(47,505,000)	(47,504,597)
United States Treasury Bill 0% 04/02/2021	(41,585,000)	(41,585,000)
United States Treasury Bill 0% 25/02/2021	(39,400,000)	(39,400,000)
United States Treasury Bill 0% 29/07/2021	(35,275,000)	(35,273,887)
United States Treasury Bill 0% 23/12/2021	(33,200,000)	(33,199,473)
United States Treasury Bill 0% 30/09/2021	(30,985,000)	(30,983,623)
United States Treasury Bill 0% 07/01/2021	(25,725,000)	(25,724,942)
United States Treasury Bill 0% 19/08/2021	(24,145,000)	(24,143,421)

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

Man Funds VI plc

Man GLG Innovation Equity Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2021



Security	Nominal	Cost US\$
Alphabet Inc	111,059	272,716,935
Amazon.com Inc	70,071	237,106,362
Caesars Entertainment Inc	1,497,024	149,720,662
Stanley Black & Decker Inc	580,316	111,347,086
Charles Schwab Corporation	1,149,463	84,361,756
Lyft Inc	1,549,267	82,672,982
S&P Global Inc	207,552	76,308,096
Electronic Arts Inc	551,096	75,072,027
Suncor Energy Inc	3,145,366	72,684,720
Lennar Corporation	683,443	71,895,417
PayPal Holdings Inc	251,738	69,881,321
Axon Enterprise Inc	428,847	67,428,612
Ralph Lauren Corporation	579,700	66,756,779
Global Payments Inc	332,612	65,641,737
Hostess Brands Inc	3,780,204	60,365,260
Magna International Inc	696,671	60,113,081
United Parcel Service Inc	288,910	58,071,867
Planet Fitness Inc	689,359	55,046,068
GFL Environmental Inc	1,527,197	52,485,458
Uber Technologies Inc	929,875	51,179,130

Statement of Significant Sales (unaudited) For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
Alphabet Inc	(114,219)	(288,133,017)
Amazon.com Inc	(77,862)	(263,000,012)
Caesars Entertainment Inc	(1,436,132)	(142,108,576)
Stanley Black & Decker Inc	(602,393)	(113,130,685)
Norfolk Southern Corporation	(311,920)	(81,405,090)
Global Payments Inc	(417,516)	(80,601,350)
S&P Global Inc	(190,006)	(76,894,656)
Uber Technologies Inc	(1,411,688)	(75,816,908)
Electronic Arts Inc	(551,096)	(73,736,992)
Magna International Inc	(860,346)	(72,445,595)
Suncor Energy Inc	(3,145,366)	(70,688,854)
Lennar Corporation	(743,628)	(70,289,723)
PayPal Holdings Inc	(251,738)	(69,834,317)
Ralph Lauren Corporation	(579,700)	(69,527,715)
T-Mobile US Inc	(544,239)	(68,796,339)
Planet Fitness Inc	(803,109)	(67,759,413)
Charles Schwab Corporation	(868,961)	(62,855,058)
Lyft Inc	(1,008,358)	(61,980,815)
Bloomin' Brands Inc	(2,556,582)	(60,862,603)
Aramark	(1,537,623)	(58,693,494)

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

Security	Nominal	Cost US\$
Siemens Healthineers AG	1,246,053	74,860,221
Zurich Insurance Group AG	134,352	55,323,333
Nordea Bank Abp	4,819,804	54,477,256
Erste Group Bank AG	1,058,855	48,940,255
Svenska Handelsbanken AB	4,186,386	47,528,781
GN Store Nord A/S	489,380	41,759,393
Nestle SA	351,950	40,666,755
AP Moeller - Maersk A/S	16,614	37,149,832
Holcim Limited	687,194	35,897,057
Atlas Copco AB	570,521	33,514,274
United States Treasury Bill 0% 23/09/2021	30,000,000	29,996,509
Tele2 AB	1,890,406	28,320,688
Lonza Group AG	46,827	27,870,973
Nokia OYJ	5,095,486	27,690,048
Cie Financiere Richemont SA	212,347	26,403,886
Novo Nordisk A/S	260,650	25,048,985
United States Treasury Bill 0% 26/08/2021	25,000,000	24,993,498
Equinor ASA	1,210,619	24,884,752
Investor AB-B SHS	1,074,969	24,433,464
Telefonaktiebolaget LM Ericsson	2,309,810	23,587,562

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
Siemens Healthineers AG	(1,246,053)	(74,346,297)
Zurich Insurance Group AG	(155,920)	(67,490,824)
Nordea Bank Abp	(6,421,444)	(65,000,361)
United States Treasury Bill 0% 01/04/2021	(50,000,000)	(50,000,007)
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)
GN Store Nord A/S	(576,438)	(45,736,231)
AP Moeller - Maersk A/S	(16,614)	(43,493,664)
Holcim Limited	(774,605)	(42,076,156)
Nestle SA	(322,668)	(38,396,430)
Erste Group Bank AG	(825,577)	(36,876,574)
Lonza Group AG	(46,826)	(32,859,707)
Tele2 AB	(2,094,418)	(30,962,503)
Svenska Handelsbanken AB	(2,593,872)	(30,238,611)
Sagax AB	(925,660)	(30,038,349)
United States Treasury Bill 0% 23/09/2021	(30,000,000)	(29,999,549)
Cie Financiere Richemont SA	(212,345)	(27,363,901)
VAT Group AG	(52,264)	(26,027,596)
Equinor ASA	(1,210,619)	(25,820,630)

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

Man Funds VI plc
Man AHL Active Balanced
Statement of Significant Purchases (unaudited)
For the year ended 31 December 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
Treasury Instruments BTF 0% 23/03/2022	50,000,000	58,855,680
French Discount Treasury Bill 0% 18/05/2022	50,000,000	58,332,144
Treasury Instruments BTF 0% 10/08/2022	50,000,000	56,667,207
France Treasury Bill BTF	45,000,000	54,916,349
France Treasury Bill BTF 0% 04/11/2021	45,000,000	54,408,802
French Discount Treasury Bill 0% 15/06/2022	45,000,000	52,775,892
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
Treasury Instruments BTF 0% 13/07/2022	40,000,000	46,560,697
French Discount Treasury Bill 0% 23/02/2022	35,000,000	41,562,121

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
France Treasury Bill BTF	(190,000,000)	(226,722,733)
France Treasury Bill BTF 0% 13/01/2021	(50,000,000)	(60,802,500)
France Treasury Bill BTF 0% 24/03/2021	(50,000,000)	(59,393,323)
France Treasury Bill BTF 0% 06/10/2021	(50,000,000)	(57,845,019)
France Treasury Bill BTF 0% 15/12/2021	(50,000,000)	(56,257,500)
France Treasury Bill BTF 0% 04/11/2021	(45,000,000)	(51,954,750)
United States Treasury Bill 0% 14/01/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 25/03/2021	(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% 22/04/2021	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 21/10/2021	(50,000,000)	(49,999,691)
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)
US Ultra Bond CBT September 2021	(2,378)	(33,129,914)
S&P500 EMINI Futures September 2021	(833)	(9,418,690)
EURO-BUXL 30 Years Bond September 2021	(557)	(9,286,993)

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Man Funds VI plc
Man GLG High Yield Opportunities
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost €
Teva Pharmaceutical Finance Netherlands III BV 2.8% 21/07/2023	42,642,000	36,758,629
Safari Verwaltungs GmbH 5.375% 30/11/2022	36,623,000	30,366,363
Ithaca Energy North Sea plc 9.375% 15/07/2024	35,240,000	22,861,882
Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	21,190,000	21,115,109
Exela Intermediate LLC / Exela Finance Inc 10% 15/07/2023	48,107,000	21,033,915
Vivion Investments Sarl 3% 08/08/2024	20,900,000	20,207,671
First Quantum Minerals Limited	969,424	19,669,979
Teva Pharmaceutical Finance Netherlands II BV 1.125% 15/10/2024	19,497,000	18,646,931
LHMC Finco 2 Sarl 7.25% 02/10/2025	24,241,171	17,657,648
Lancashire Holdings Limited 5.625% 18/09/2041	21,776,000	17,246,814
Arcelormittal SA	237,745	14,842,180
IAECN 9% 15/07/2026	18,595,000	14,741,478
Utmost Group plc 4% 15/12/2031	12,024,000	14,006,223
Provident Financial plc 8.875% 13/01/2032	10,550,000	12,824,207
RACLN 5.25% 04/11/2027	10,488,000	12,415,973
Casino Guichard Perrachon SA 3.58% 07/02/2025	13,200,000	12,338,100
Allied Universal Holdco LLC / Allied Universal Finance Corporation / Atlas LuxCo 4 SARL 4.875% 01/06/2028	11,022,000	11,919,099
ABANCA 6 Perpetual	13,600,000	11,732,070
EnQuest plc 7% 15/10/2023	19,283,972	11,009,452
Alpha Bank AE 4.25% 13/02/2030	10,685,000	10,386,256

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds €
Arcelormittal SA	(449,945)	(26,408,222)
Teva Pharmaceutical Finance Netherlands III BV 2.8% 21/07/2023	(28,428,000)	(24,576,660)
Safari Verwaltungs GmbH 5.375% 30/11/2022	(24,763,000)	(19,270,111)
Ithaca Energy North Sea plc 9.375% 15/07/2024	(26,921,000)	(17,754,383)
Exela Intermediate LLC / Exela Finance Inc 10% 15/07/2023	(35,518,000)	(15,448,780)
LHMC Finco 2 Sarl 7.25% 02/10/2025	(21,389,641)	(14,768,214)
Teva Pharmaceutical Finance Netherlands II BV 1.125% 15/10/2024	(12,998,000)	(12,431,287)
ABANCA 6 Perpetual	(12,600,000)	(11,072,970)
Lancashire Holdings Limited 5.625% 18/09/2041	(14,440,000)	(10,995,808)
Tullow Oil Jersey Limited 6.625% 07/12/2021	(13,000,000)	(10,729,243)
Alpha Bank AE 4.25% 13/02/2030	(10,685,000)	(10,353,093)
EnQuest plc 7% 15/10/2023	(17,813,814)	(9,477,830)
Yapi ve Kredi Bankasi AS 7.875% 22/01/2031	(10,068,000)	(8,699,685)
IAECN 9% 15/07/2026	(11,185,000)	(8,422,057)
Novo Banco SA 8.5% 07/06/2028	(10,800,000)	(7,922,006)
HTTRDE 9.25% 15/07/2025	(7,588,000)	(7,864,806)
Odyssey Europe Holdco Sarl 8% 15/05/2023	(12,104,000)	(7,860,050)
Summer BC Hold company B Sarl 5.75% 31/10/2026	(8,884,000)	(7,550,178)
First Quantum Minerals Limited 7.5% 01/04/2025	(9,534,000)	(7,497,518)
Continental Resources Inc 5.75% 15/01/2031	(7,016,000)	(6,900,267)

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Security	Nominal	Cost US\$
United States Treasury Bill 0% 24/03/2022	5,000,000	4,999,625
United States Treasury Bill 0% 15/07/2021	4,000,000	3,999,893
United States Treasury Bill 0% 05/08/2021	3,000,000	2,999,788
United States Treasury Bill 0% 07/10/2021	3,000,000	2,999,535
United States Treasury Bill 0% 06/01/2022	2,750,000	2,749,381
United States Treasury Bill 0% 03/02/2022	2,500,000	2,499,429
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% 27/01/2022	2,000,000	1,999,745
United States Treasury Bill 0% 23/09/2021	1,500,000	1,499,847
Impala Platinum Holdings Limited	116,060	1,460,332
United States Cash Management Bill 0% 13/05/2021	1,000,000	999,925
United States Treasury Bill 0% 07/04/2022	1,000,000	999,724
Delivery Hero SE 0.25% 23/01/2024	400,000	691,712
AMXLMM 0% 03/02/2024	500,000	642,493
Agile Group Holdings Limited 6.05% 13/10/2025	600,000	613,400
AMXLMM 1.5% 03/10/2024	450,000	559,390
Agile Group Holdings Limited 5.5% 17/05/2026	600,000	525,365
United States Treasury Bill 0% 10/03/2022	500,000	499,904

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 07/10/2021	(3,000,000)	(3,000,000)
United States Cash Management Bill 0% 04/03/2021	(3,000,000)	(2,999,997)
United States Treasury Bill 0% 05/08/2021	(3,000,000)	(2,999,834)
Impala Platinum Holdings Limited	(116,060)	(2,326,701)
United States Treasury Bill 0% 12/08/2021	(2,000,000)	(2,000,000)
United States Treasury Bill 0% 28/10/2021	(2,000,000)	(2,000,000)
United States Treasury Bill 0% 16/09/2021	(2,000,000)	(1,999,770)
BE Semiconductor Industries NV 2.5% 02/12/2021	(500,000)	(1,950,317)
United States Treasury Bill 0% 23/09/2021	(1,500,000)	(1,500,000)
United States Treasury Bill 0% 15/04/2021	(1,000,000)	(1,000,000)
China Railway Construction Corporation Limited	(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% 12/02/2022	(600,000)	(625,500)
Agile Group Holdings Limited 6.05% 13/10/2025	(600,000)	(609,080)
Delivery Hero SE 0.25% 23/01/2024	(400,000)	(598,195)
Fresenius SE & Company KGaA	(10,200)	(551,707)
United States Treasury Bill 0% 26/08/2021	(500,000)	(500,000)
LG Display Company Limited 1.5% 22/08/2024	(400,000)	(499,000)
UMIBB 0% 23/06/2025	(400,000)	(493,904)

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Man Funds VI plc
Man GLG Event Driven Alternative
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost US\$
United States Treasury Bill 0% 07/04/2022	160,000,000	159,960,588
United States Treasury Bill 0% 21/04/2022	70,000,000	69,982,816
Cerved Group SpA	5,338,459	61,501,970
United States Treasury Bill 0% 16/06/2022	60,000,000	59,963,400
Kansas City Southern	197,363	57,370,541
Five9 Inc	307,328	57,281,033
Constellation Pharmaceuticals Inc	1,511,605	51,055,391
United States Treasury Bill 0% 26/11/2021	50,000,000	49,992,939
United States Treasury Bill 0% 17/03/2022	50,000,000	49,990,611
United States Treasury Bill 0% 24/03/2022	50,000,000	49,989,000
United States Treasury Bill 0% 31/03/2022	50,000,000	49,988,568
United States Treasury Bill 0% 05/05/2022	50,000,000	49,987,532
Proofpoint Inc	242,523	42,062,852
United States Treasury Bill 0% 21/10/2021	40,000,000	39,997,667
United States Treasury Bill 0% 12/11/2021	40,000,000	39,996,333
Nuance Communications Inc	739,988	39,673,560
PPD Inc	830,877	38,308,005
QTS Realty Trust Inc	417,412	32,357,154
Medallia Inc	954,792	32,133,583
United States Treasury Bill 0% 12/08/2021	30,000,000	29,998,783

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
Kansas City Southern	(197,363)	(57,936,662)
United States Treasury Bill 0% 26/11/2021	(50,000,000)	(49,992,550)
Five9 Inc	(307,328)	(48,022,228)
Slack Technologies Inc	(999,480)	(44,968,522)
Cerved Group SpA	(3,722,079)	(42,897,288)
United States Treasury Bill 0% 12/11/2021	(40,000,000)	(39,998,534)
United States Treasury Bill 0% 21/10/2021	(40,000,000)	(39,997,550)
PPD Inc	(830,877)	(38,899,682)
QTS Realty Trust Inc	(417,412)	(32,471,552)
United States Treasury Bill 0% 12/08/2021	(30,000,000)	(30,000,000)
United States Treasury Bill 0% 23/09/2021	(30,000,000)	(30,000,000)
Columbia Property Trust Inc	(1,557,990)	(29,862,359)
Athene Holding Limited	(345,319)	(28,492,798)
IHS Markit Limited	(292,423)	(26,266,464)
51job Inc	(368,811)	(25,792,425)
Constellation Pharmaceuticals Inc	(754,765)	(25,492,404)
United States Treasury Bill 0% 03/06/2021	(25,000,000)	(24,998,705)
Sportsman's Warehouse Holdings Inc	(1,366,525)	(23,846,425)
RealPage Inc	(263,917)	(23,422,634)
Extended Stay America Inc	(1,064,030)	(21,235,190)

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Man Funds VI plc
Man GLG Global Debt Total Return
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost US\$
United States Treasury Bill 0% 18/11/2021	3,825,000	3,824,656
United States Treasury Bill 0% 12/11/2021	3,530,000	3,529,756
Fannie Mae or Freddie Mac 2.5%	2,315,000	2,393,804
United States Treasury Bill 0% 09/12/2021	2,385,000	2,384,460
FNCL 2.5% 03/21 Y 30 years	1,780,000	1,864,759
FNCL 2.5% 07/20	1,780,000	1,845,359
FNCL 2.5% 05/20	1,780,000	1,842,439
United States Treasury Bill 0% 17/03/2022	1,805,000	1,804,671
United States Treasury Bill 0% 24/03/2022	1,600,000	1,599,631
United States Treasury Bill 0% 10/03/2022	1,590,000	1,589,757
Ginnie Mae 2.5% 20 May 2050	1,525,000	1,571,506
Fannie Mae or Freddie Mac 2.5% N.A.	1,065,000	1,090,377
Ginnie Mae 2.5% N.A.	765,000	802,981
G2SF 2.5% 07/20	765,000	794,076
G2SF 2.5% 05/20 20/05/2050	765,000	792,612
United States Treasury Bill 0% 01/07/2021	670,000	669,854
United States Treasury Bill 0% 23/12/2021	620,000	619,868
United States Treasury Bill 0% 02/12/2021	560,000	559,917
United States Treasury Bill 0% 26/05/2022	430,000	429,823
United States Treasury Bill 0% 19/05/2022	400,000	399,855

Statement of Significant Sales (unaudited)
For the year ended 31 December 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% 18/11/2021	(3,825,000)	(3,824,343)
United States Treasury Bill 0% 12/11/2021	(3,530,000)	(3,529,690)
United States Treasury Bill 0% 20/05/2021	(2,500,000)	(2,500,000)
Fannie Mae or Freddie Mac 2.5%	(2,315,000)	(2,391,822)
United States Treasury Bill 0% 09/12/2021	(2,385,000)	(2,384,651)
United States Treasury Instrument 0.88% 15/11/2030	(2,195,000)	(2,088,473)
Fannie Mae or Freddie Mac 2.5% N.A.	(1,910,000)	(2,003,419)
Ginnie Mae 2.5% 20 May 2050	(1,870,000)	(1,946,276)
FNCL 2.5% 05/20	(1,780,000)	(1,853,981)
FNCL 2.5% 03/21 Y 30 Years	(1,780,000)	(1,848,905)
FNCL 2.5% 07/20	(1,780,000)	(1,842,909)
United States treasury Instrument 0.25% 31/10/2025	(1,130,000)	(1,105,595)
United States Treasury Bill 0% 10/03/2022	(830,000)	(829,890)
G2SF 2.5% 05/20 20/05/2050	(765,000)	(797,154)
Ginnie Mae 2.5% N.A.	(765,000)	(795,720)
G2SF 2.5% 07/20	(765,000)	(791,509)
United States Treasury Bill 0% 01/07/2021	(670,000)	(669,999)
United States Treasury Bill 0% 23/12/2021	(620,000)	(619,956)
United States Treasury Bill 0% 10/06/2021	(610,000)	(610,000)

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

Man Funds VI plc

Man GLG High Yield Opportunities DE Statement of Significant Purchases (unaudited) For the year ended 31 December 2021



Security	Nominal	Cost €
Safari Verwaltungs GmbH 5.375% 30/11/2022	34,788,000	27,855,305
Arcelormittal SA	297,175	18,184,867
Provident Financial plc 8.25% 04/06/2023	12,316,000	13,849,412
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
Almaviva-The Italian Innovation Company SpA 7.25% 15/10/2022	14,314,000	12,746,789
CONGLO 2.75% 01/01/2026	13,190,000	12,399,677
IAECN 9% 15/07/2026	13,795,000	11,728,946
HTTRDE 9.25% 15/07/2025	11,339,000	11,703,291
RACLN 5.25% 04/11/2027	9,124,000	10,801,377
Utmost Group plc 4% 15/12/2031	8,829,000	10,267,861
Very Group Funding plc 6.5% 01/08/2026	7,605,000	8,938,832
EnQuest plc 7% 15/10/2023	12,400,000	8,893,405
TMOBNL 3.75% 15/01/2029	8,808,000	8,808,000
GPS Hospitality Holding Company LLC / GPS Finco Inc 7% 15/08/2028	10,398,000	8,785,207
BP Capital Markets plc 1% 28/04/2023	7,200,000	8,680,546
Yapi ve Kredi Bankasi AS 7.875% 22/01/2031	9,664,000	8,356,136
Allied Universal Hold company LLC / Allied Universal Finance Corporation / Atlas		
LuxCompany 4% SARL 4.875% 01/06/2028	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

Statement of Significant Sales (unaudited) For the year ended 31 December 2021

Security	Nominal	Proceeds €
Safari Verwaltungs GmbH 5.375% 30/11/2022	(41,596,000)	(34,086,884)
Arcelormittal SA	(482,550)	(28,620,053)
HTTRDE 9.25% 15/07/2025	(14,942,000)	(15,630,069)
Summer BC Hold company B Sarl 5.75% 31/10/2026	(12,879,000)	(13,336,657)
Almaviva-The Italian Innovation Company SpA 7.25% 15/10/2022	(14,314,000)	(12,746,789)
Provident Financial plc 8.25% 04/06/2023	(9,926,000)	(11,106,693)
Yapi ve Kredi Bankasi AS 7.875% 22/01/2031	(9,664,000)	(8,366,201)
Continental Resources Inc 5.75% 15/01/2031	(7,870,000)	(7,740,180)
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)
Energy Transfer Operating LP	(8,419,000)	(6,589,258)
CONGLO 2.75% 01/01/2026	(7,281,000)	(6,452,224)
IPD 3 BV 4.974% 01/12/2025	(6,323,000)	(6,391,076)
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)
Playtech plc 4.25% 07/03/2026	(5,703,000)	(5,860,431)
ABANCA 6% Perpetual	(5,400,000)	(5,737,850)
Macy's Retail Holdings LLC 5.875% 01/04/2029	(5,952,000)	(5,578,775)
MPT Operating Partnership LP / MPT Finance Corporation 3.375% 24/04/2030	(4,385,000)	(5,374,138)
Algeco Global Finance plc 6.5% 15/02/2023	(5,068,000)	(5,149,088)

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

Security	Nominal	Cost US\$
United States Treasury Bill 0% 07/10/2021	6,000,000	5,999,291
United States Treasury Bill 0% 12/08/2021	4,000,000	3,999,739
United States Treasury Bill 0% 26/08/2021	4,000,000	3,999,464
United States Treasury Bill 0% 23/09/2021	3,000,000	2,999,705
Puma SA	15,551	1,734,569
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	8,595	1,256,522
Adidas AG	3,522	1,225,814
United States Treasury Bill 0% 28/10/2021	1,100,000	1,099,907
Moncler Spa	17,105	1,043,484
Carlsberg A/S	5,942	1,005,756
Cie Financiere Richemont SA	9,796	995,440
Ferrari NV	3,783	804,217
Hennes & Mauritz AB	29,120	722,608
Msgslux	(3,323,028)	644,702
Beiersdorf AG	5,795	637,789
Dufry AG	10,056	633,321
Just Eat Takeaway.Com NV	6,367	624,589

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 07/10/2021	(6,000,000)	(5,999,580)
United States Treasury Bill 0% 26/08/2021	(4,000,000)	(3,999,854)
United States Treasury Bill 0% 23/09/2021	(3,000,000)	(2,999,904)
Zalando SE	(22,570)	(2,537,750)
United States Cash Management Bill 0% 04/03/2021	(2,300,000)	(2,300,000)
Puma SE	(19,561)	(2,202,140)
Nestle SA	(16,803)	(2,105,183)
Carlsberg A/S	(11,312)	(1,985,442)
Adidas AG	(5,610)	(1,978,885)
United States Treasury Bill 0% 22/04/2021	(1,665,000)	(1,665,000)
Ferrari NV	(7,684)	(1,628,697)
United States Treasury Bill 0% 29/07/2021	(1,300,000)	(1,299,993)
Cie Financiere Richemont SA	(9,796)	(1,230,601)
United States Cash Management Bill 0% 11/02/2021	(1,200,000)	(1,200,000)
Moncler SpA	(17,105)	(1,188,416)
Delivery Hero SE	(8,595)	(1,182,132)
United States Treasury Bill 0% 06/05/2021	(1,155,000)	(1,155,000)
United States Treasury Bill 0% 28/10/2021	(1,100,000)	(1,099,920)
Hennes & Mauritz AB	(44,681)	(1,097,239)
Swedish Match	(110,870)	(1,044,402)

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

Man Funds VI plc
Man GLG Japan Equity Alternative
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost ¥
Japan Treasury Discount Bill	3,250,000,000	3,250,739,100
Japan Treasury Discount Bill 0% 30/08/2021	2,210,000,000	2,210,405,900
Japan Treasury Discount Bill 0% 25/10/2021	1,595,000,000	1,595,740,605
Japan Treasury Discount Bill 0% 13/09/2021	1,595,000,000	1,595,371,530
Japan Treasury Discount Bill 0% 17/05/2021	1,100,000,000	1,100,030,800
Japan Treasury Discount Bill 0% 27/09/2021	935,000,000	935,217,995
Japan Treasury Discount Bill 0% 27/09/2021	710,000,000	710,341,410
Japan Treasury Discount Bill 0% 21/09/2021	585,000,000	585,138,865
Japan Treasury Discount Bill 0% 10/11/2021	400,000,000	400,140,800
Showa Denko KK	110,999	353,896,986
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

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds ¥
Japan Treasury Discount Bill	(3,329,000,000)	(3,329,642,297)
Japan Treasury Discount Bill 0% 25/10/2021	(1,595,000,000)	(1,595,661,575)
Japan Treasury Discount Bill 0% 27/09/2021	(710,000,000)	(710,269,090)
Showa Denko KK	(131,593)	(421,613,577)
Japan Treasury Discount Bill 0% 10/11/2021	(400,000,000)	(400,115,200)
Mazda Motor Corporation	(337,961)	(339,732,097)
Japan Airlines Company Limited	(121,950)	(297,096,540)
CKD Corporation	(125,366)	(296,829,832)
Yamato Holdings Company Limited	(86,173)	(265,552,933)
Tosoh Corporation	(133,587)	(258,218,546)
IHI Corporation	(88,878)	(235,855,343)
Ajinomoto Company Inc	(82,410)	(226,986,655)
Askul Corporation	(119,292)	(219,782,051)
Amada Company Limited	(182,414)	(211,416,008)
Sumitomo Heavy Industries Limited	(66,664)	(208,386,968)
Shiseido Company Limited	(25,523)	(208,040,772)
Nippon Steel Corporation	(110,568)	(207,511,518)
Japan Steel Works Limited	(70,808)	(205,025,992)
Matsumotokiyoshi Holdings Company Limited	(40,231)	(199,029,121)
Minebea Mitsumi Inc	(67,266)	(194,015,088)

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

Man Funds VI plc
Man GLG US Equity Extended
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost US\$
Microsoft Corporation	32,589	8,554,433
Ballys Corporation	101,694	6,491,767
United States Treasury Bill 0% 21/09/2021	5,600,000	5,599,902
United States Treasury Bill 0% 16/09/2021	5,155,000	5,154,935
T-Mobile US Inc	36,710	4,571,501
Alphabet Inc	1,876	4,320,491
Suncor Energy Inc	192,736	4,296,293
Lyft Inc	71,557	4,094,478
S&P Global Inc	12,216	4,085,153
Zillow Group Inc	21,652	3,831,231
United States Treasury Bill 0% 17/02/2022	3,810,000	3,809,242
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

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
Alphabet Inc	(4,701)	(11,322,336)
Ballys Corporation	(171,918)	(9,152,054)
Microsoft Corporation	(32,589)	(8,787,308)
Amazon.com Inc	(2,631)	(8,300,534)
T-Mobile US Inc	(61,151)	(7,758,232)
Stanley Black & Decker Inc	(32,379)	(6,305,284)
Global Payments Inc	(31,741)	(5,575,010)
S&P Global Inc	(12,781)	(5,484,624)
Bloomin' Brands Inc	(184,843)	(4,930,729)
Fiserv Inc	(42,474)	(4,813,157)
Ralph Lauren Corporation	(35,515)	(4,310,046)
Lyft Inc	(71,557)	(4,060,459)
Suncor Energy Inc	(192,736)	(4,002,357)
Planet Fitness Inc	(47,401)	(3,923,096)
DraftKings Inc	(62,188)	(3,919,558)
Hostess Brands Inc	(240,749)	(3,865,807)
Apple Inc	(25,140)	(3,851,508)
United States Treasury Bill 0% 17/02/2022	(3,810,000)	(3,809,448)
Red Robin Gourmet Burgers Inc	(107,701)	(3,781,358)
Magna International Inc	(45,646)	(3,742,513)

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Man Funds VI plc
Man AHL Target Risk Moderate
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost US\$
United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	4,158,900	4,653,315
France Government Bond OAT 0.7% 25/07/2030	2,666,930	3,855,148
Treasury Inflation Protected Security IX Note/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
United States Treasury Bill 0% 16/12/2021	1,500,000	1,499,899
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% 17/02/2022	1,500,000	1,499,755
United States Treasury Bill 0% 21/10/2021	1,500,000	1,499,735
United States Treasury Bill 0% 10/02/2022	1,500,000	1,499,694
United States Treasury Bill 0% 06/09/2022	1,500,000	1,499,198
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/04/2026	1,010,020	1,110,627
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/10/2025	1,013,110	1,108,501
United States Treasury Bill 0% 28/04/2022	1,000,000	999,706
United States Treasury Bill 0% 06/01/2022	750,000	749,820
United States Treasury Bill 0% 04/11/2021	500,000	499,925

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/07/2030	(3,122,180)	(3,489,565)
France Government Bond OAT 0.7% 25/07/2030	(2,139,960)	(3,049,526)
United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	(2,104,370)	(2,329,643)
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 Bill 0% 19/08/2021	(2,000,000)	(1,999,979)
United States Treasury Bill 0% 21/10/2021	(1,500,000)	(1,500,000)
United States Treasury Bill 0% 07/10/2021	(1,500,000)	(1,500,000)
United States Treasury Bill 0% 15/07/2021	(1,500,000)	(1,499,986)
United States Treasury Inflation Indexed Bonds 0.25% 15/07/2029	(1,017,890)	(1,153,902)
Treasury Inflation Protected Security IX Note/Bond 0.13% 15/10/2025	(1,053,350)	(1,144,119)
United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	(1,029,120)	(1,122,786)
BBGCommexAg&LvCap TRS	33,224,863	(573,564)
United States Treasury Bill 0% 04/11/2021	(500,000)	(500,000)
United States Ultra Bond CBT September 2021	(27)	(353,500)
S&P500 EMINI Futures September 2021	(12)	(110,570)
EURO-BUXL 30 Years Bond September 2021	(6)	(109,287)
NASDAQ 100 E-MINI September 2021	(4)	(100,201)

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Man Funds VI plc

Man GLG Asia Pacific (ex Japan) Equity Alternative Statement of Significant Purchases (unaudited) For the year ended 31 December 2021



Security	Nominal	Cost US\$
Bilibili Inc	20,705	2,569,914
United States Treasury Bill 0% 15/07/2021	2,500,000	2,499,311
United States Treasury Bill 0% 28/10/2021	2,100,000	2,099,829
United States Treasury Bill 0% 23/09/2021	2,000,000	1,999,796
United States Treasury Bill 0% 27/01/2022	2,000,000	1,999,745
United States Treasury Bill 0% 25/02/2021	1,500,000	1,499,965
United States Treasury Bill 0% 25/03/2021	1,500,000	1,499,918
United States Treasury Bill 0% 15/04/2021	1,500,000	1,499,879
United States Cash Management Bill 0% 13/05/2021	1,500,000	1,499,810
United States Treasury Bill 0% 17/06/2021	1,500,000	1,499,724
Trip.com Group Limited	37,605	1,491,667
United States Treasury Bill 0% 16/09/2021	1,100,000	1,099,872
United States Treasury Bill 0% 28/01/2021	1,000,000	999,957
United States Cash Management Bill 0% 02/02/2021	1,000,000	999,945
United States Cash Management Bill 0% 11/02/2021	1,000,000	999,923
United States Cash Management Bill 0% 18/02/2021	1,000,000	999,904
United States Cash Management Bill 0% 04/03/2021	1,000,000	999,881
United States Treasury Bill 0% 11/03/2021	1,000,000	999,867
United States Treasury Bill 0% 18/03/2021	1,000,000	999,847
United States Treasury Bill 0% 07/04/2022	1,000,000	999,814

Statement of Significant Sales (unaudited) For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 15/07/2021	(2,500,000)	(2,499,625)
Bilibili Inc	(16,564)	(2,055,709)
United States Treasury Bill 0% 23/09/2021	(2,000,000)	(1,999,906)
United States Cash Management Bill 0% 13/05/2021	(1,500,000)	(1,500,000)
United States Treasury Bill 0% 17/06/2021	(1,500,000)	(1,500,000)
United States Treasury Bill 0% 29/07/2021	(1,000,000)	(999,992)
United States Treasury Bill 0% 26/08/2021	(1,000,000)	(999,944)
Trip.com Group Limited	(25,070)	(994,444)
International Container Terminal Services Inc	(270,070)	(850,633)
United States Treasury Bill 0% 12/08/2021	(750,000)	(749,979)
Chailease Holding Company Limited	(76,650)	(642,622)
China Resources Land Limited	(160,000)	(621,394)
Anhui Conch Cement Company Limited	(127,000)	(604,623)
Australia & New Zealand Banking Group Limited	(28,454)	(594,565)
Link Reit	(65,800)	(579,769)
CSPC Pharmaceutical Group Limited	(432,000)	(575,527)
Bank Rakyat Indonesia Persero Tbk	(2,101,700)	(569,976)
Baoshan Iron & Steel Company Limited	(348,200)	(557,928)
Jiangsu Hengli Hydraulic Company Limited	(35,448)	(538,947)
DBS Group Holdings Limited	(23,700)	(536,865)

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Man Funds VI plc
Man AHL Target Growth Alternative
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost US\$
French Discount Treasury Bill 0% 23/03/2022	7,500,000	8,935,622
French Discount Treasury Bill 0% 23/02/2022	7,500,000	8,931,188
French Discount Treasury Bill 0% 26/01/2022	7,500,000	8,926,691
France Treasury Bill BTF 0% 10/08/2022	3,000,000	3,400,032
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
United States 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
United States Treasury Bill 0% 28/04/2022	2,500,000	2,499,265
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
France Treasury Bill BTF 0% 13/07/2022	2,000,000	2,328,035
United States Treasury Bill 0% 27/01/2022	2,000,000	1,999,526
United States Treasury Bill 0% 17/02/2022	500,000	499,895
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 Cash Management Bill 0% 11/02/2021	100,000	99,998
United States Cash Management Bill 0% 04/03/2021	100,000	99,994
United States Treasury Bill 0% 15/04/2021	100,000	99,985
United States Treasury Bill 0% 29/07/2021	100,000	99,979

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 17/06/2021	(3,000,000)	(3,000,001)
United States Treasury Bill 0% 08/07/2021	(3,000,000)	(3,000,000)
United States Cash Management Bill 0% 13/05/2021	(2,500,000)	(2,500,000)
United States Treasury Bill 0% 04/11/2021	(2,500,000)	(2,500,000)
France Treasury Bill BTF 0% 04/11/2021	(2,000,000)	(2,309,100)
France Treasury Bill BTF 0% 15/12/2021	(2,000,000)	(2,250,300)
United States Ultra Bond CBT September 2021	(30)	(425,000)
TOPIX Index Futures September 2021	(41)	(402,218)
NIKKEI 225 (SGX) September 2021	(34)	(279,317)
United States Treasury Bill 0% 26/08/2021	(250,000)	(250,000)
United States Treasury Bill 0% 14/10/2021	(250,000)	(250,000)
S&P500 EMINI Futures December 2021	(72)	(236,865)
CAC40 10 EURO Futures November 2021	(29)	(165,105)
OMXS30 IND Futures November 2021	(119)	(151,656)
NASDAQ 100 E-MINI December 2021	(26)	(139,611)
FTSE 100 IDX Futures December 2021	(105)	(124,389)
NASDAQ 100 E-MINI September 2021	(19)	(122,199)
AMSTERDAM Index Futures November 2021	(13)	(120,606)
US LONG BOND (CBT) September 2021	(17)	(104,156)
EURO-BUXL 30 Years Bond September 2021	(13)	(102,281)

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

Security	Nominal	Cost US\$
Workday Inc 0.25% 01/10/2022	12,282,000	22,030,838
Palo Alto Networks Inc 0.75% 07/01/2023	8,658,000	17,954,095
United States Treasury Bill 0% 16/12/2021	15,555,000	15,551,476
United States Treasury Bill 0% 02/12/2021	15,355,000	15,352,491
Omniceil Inc 0.25% 15/09/2025	7,883,000	14,800,333
United States Treasury Bill 0% 14/10/2021	14,245,000	14,243,602
Square Inc 0.125% 2025	7,597,000	14,054,450
Akamai Technologies Inc 0.125% 01/05/2025	10,759,000	13,811,866
United States Treasury Bill 0% 23/12/2021	11,795,000	11,792,642
United States Treasury Bill 0% 31/03/2022	11,755,000	11,752,341
United States Treasury Bill 0% 24/03/2022	11,575,000	11,572,428
United States Treasury Bill 0% 09/12/2021	11,090,000	11,088,045
United States Treasury Bill 0% 07/04/2022	10,000,000	9,997,778
United States Treasury Bill 0% 03/03/2022	9,825,000	9,823,044
United States Treasury Bill 0% 20/01/2022	9,590,000	9,587,843
United States Treasury Bill 0% 17/03/2022	9,400,000	9,398,100
United States Treasury Bill 0% 26/11/2021	6,715,000	6,713,979
United States Treasury Bill 0% 19/05/2022	5,280,000	5,278,222
United States Treasury Bill 0% 18/11/2022	4,915,000	4,914,419
United States Treasury Bill 0% 07/10/2022	3,500,000	3,499,807

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 16/12/2021	(15,555,000)	(15,554,289)
United States Treasury Bill 0% 02/12/2021	(15,355,000)	(15,354,366)
United States Treasury Bill 0% 14/10/2021	(14,245,000)	(14,244,530)
United States Treasury Bill 0% 23/12/2021	(11,795,000)	(11,794,211)
United States Treasury Bill 0% 24/03/2022	(11,575,000)	(11,573,037)
United States Treasury Bill 0% 09/12/2021	(11,090,000)	(11,089,935)
United States Treasury Bill 0% 07/04/2022	(10,000,000)	(9,997,850)
United States Treasury Bill 0% 20/01/2022	(9,590,000)	(9,589,584)
United States Treasury Bill 0% 17/03/2022	(9,400,000)	(9,398,691)
United States Treasury Bill 0% 31/03/2022	(7,015,000)	(7,014,186)
United States Treasury Bill 0% 26/11/2021	(6,715,000)	(6,714,790)
United States Treasury Bill 0% 03/03/2022	(6,715,000)	(6,714,111)
United States Treasury Bill 0% 19/05/2022	(5,280,000)	(5,277,994)
United States Treasury Bill 0% 18/11/2021	(4,915,000)	(4,914,929)
United States Treasury Bill 0% 07/10/2021	(3,500,000)	(3,499,767)
United States Treasury Bill 0% 27/01/2022	(2,710,000)	(2,709,938)
United States Treasury Bill 0% 30/09/2021	(2,000,000)	(1,999,989)
United States Treasury Bill 0% 21/10/2021	(2,000,000)	(1,999,985)
United States Treasury Bill 0% 12/11/2021	(2,000,000)	(1,999,983)
United States Treasury Bill 0% 28/10/2021	(2,000,000)	(1,999,978)

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Security	Nominal	Cost US\$
United States Treasury Bill 0% 12/08/2021	2,400,000	2,399,981
Novo Nordisk A/S	16,603	1,334,742
NIKE Inc	9,745	1,327,697
Microsoft Corporation	4,922	1,224,970
Nestle SA	9,839	1,198,384
Visa Inc	4,959	1,131,241
Delivery Hero SE	8,028	1,069,140
Puma SE	9,222	1,021,642
ASML Holding NV	1,463	978,295
Chr Hansen Holding A/S	9,655	861,352
S&P Global Inc	2,184	828,250
Adyen NV	344	756,589
SAP SE	5,281	729,693
Logitech International SA	6,692	727,521
Adobe Inc	1,333	679,455
Edwards Lifesciences Corporation	7,114	653,528
ANSYS Inc	1,874	619,773
Moncler SpA	9,325	604,917
Sika AG	1,779	582,934
Illumina Inc	1,294	542,465

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
Puma SE	(9,222)	(1,120,495)
Spotify Technology SA	(1,808)	(420,505)
Nestle SA	(2,695)	(340,978)
Novo Nordisk A/S	(2,030)	(218,163)
TeamViewer AG	(6,564)	(202,391)
NIKE Inc	(1,030)	(157,441)
Adyen NV	(23)	(74,136)
ASML Holding NV	(85)	(65,250)
S&P Global Inc	(100)	(45,178)
Microsoft Corporation	(140)	(41,149)

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Security	Nominal	Cost €
French Discount Treasury Bill 0% 01/09/2021	2,000,000	2,002,587
French Discount Treasury Bill 0% 20/10/2021	1,000,000	1,002,206
Enel SpA	102,498	781,685
Royal Dutch Shell plc	35,367	627,727
NextEra Energy Inc	9,113	589,998
French Discount Treasury Bill 0% 07/09/2022	500,000	502,830
French Discount Treasury Bill 0% 23/03/2022	500,000	501,903
French Discount Treasury Bill 0% 21/04/2022	500,000	501,779
French Discount Treasury Bill 0% 23/02/2022	500,000	501,737
French Discount Treasury Bill 0% 04/05/2022	500,000	501,408
French Discount Treasury Bill 0% 26/01/2022	500,000	501,382
France Treasury Bill BTF 0% 15/12/2021	500,000	501,086
French Discount Treasury Bill 0% 17/11/2021	500,000	500,842
France Treasury Bill BTF 0% 04/11/2021	500,000	500,621
French Treasury Bill BTF 0% 13/07/2022	300,000	301,452
Equinor ASA	15,510	296,952
Sunrun Inc	7,410	277,651
RWE AG	8,330	259,305
Neste OYJ	4,378	228,096
Baker Hughes Company	10,210	212,819

Statement of Significant Sales (unaudited)

For the year ended 31 December 2021

Security	Nominal	Proceeds €
French Discount Treasury Bill 0% 20/10/2021	(1,000,000)	(1,000,070)
France Treasury Bill BTF 0% 15/12/2021	(500,000)	(500,000)
Royal Dutch Shell plc	(23,875)	(423,238)
Enel SpA	(47,953)	(360,875)
Equinor ASA	(15,510)	(339,008)
NextEra Energy Inc	(4,963)	(328,280)
E.ON SE	(18,999)	(206,004)
Exxon Mobil Corporation	(3,791)	(184,920)
Sunnova Energy International Inc	(4,220)	(145,957)
Sunrun Inc	(3,096)	(144,986)
Aker Carbon Capture ASA	(64,786)	(143,639)
Neste OYJ	(2,587)	(139,808)
RWE AG	(3,731)	(122,034)
Enphase Energy Inc	(668)	(121,872)
Siemens AG	(860)	(114,982)
Baker Hughes Company	(5,220)	(93,287)
SolarEdge Technologies Inc	(321)	(92,614)
Lundin Energy AB	(3,246)	(89,867)
Verbund AG	(965)	(80,905)
SunPower Corporation	(2,924)	(78,661)

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

Man Funds VI plc
Man AHL Global Bond
Statement of Significant Purchases (unaudited)
For the year ended 31 December 2021



Security	Nominal	Cost US\$
Ginnie Mae 2.5% 20 May 2050	20,000,000	20,411,484
Ginnie Mae II Pool 3%	11,000,000	11,464,609
Fannie Mae Pool 3%	10,000,000	10,436,875
Fannie Mae or Freddie Mac 2.5%	9,000,000	9,306,523
Ginnie Mae 3%	5,000,000	5,185,664
French Discount Treasury Bill 0% 26/01/2022	4,000,000	4,789,627
Ginnie Mae II Pool 3.5%	4,000,000	4,193,125
G2SF 15/09/2046	4,000,000	4,174,570
G2SF 3% 07/17 TBA 30 years	4,000,000	4,167,500
Fannie Mae Pool 3.5%	3,000,000	3,164,961
Ginnie Mae II Pool 3% 20/11/2049	3,000,000	3,121,406
Ginnie Mae Pool	3,000,000	3,107,227
G2SF 2.5% 08/20	3,000,000	3,100,781
G2SF 2.5% 07/20	3,000,000	3,099,336
FNCL 2.5% 07/20	3,000,000	3,096,797
FNCL 2% 10/20	3,000,000	3,017,617
FNCL 2% 11/20	3,000,000	3,002,754
FNCL 3% 7/19 TBA 30 years	2,000,000	2,083,438
Fannie Mae or Freddie Mac 2.5% 25/12/2049	2,000,000	2,049,102
Fannie Mae or Freddie Mac 2.5% N.A.	2,000,000	2,042,773

Statement of Significant Sales (unaudited)
For the year ended 31 December 2021

Security	Nominal	Proceeds US\$
Ginnie Mae 2.5% 20 May 2050	(16,000,000)	(16,366,055)
Ginnie Mae II Pool 3%	(9,000,000)	(9,390,352)
Fannie Mae or Freddie Mac 2.5%	(9,000,000)	(9,314,766)
Fannie Mae Pool 3%	(8,000,000)	(8,355,508)
Ginnie Mae 3%	(5,000,000)	(5,173,828)
G2SF 15/09/2046	(4,000,000)	(4,187,734)
G2SF 3% 07/17 30 years	(4,000,000)	(4,167,539)
Fannie Mae Pool 3.5%	(3,000,000)	(3,170,234)
Ginnie Mae II Pool 3.5%	(3,000,000)	(3,146,680)
Ginnie Mae II Pool 3% 20/11/2049	(3,000,000)	(3,121,641)
G2SF 2.5% 07/20	(3,000,000)	(3,105,820)
G2SF 2.5% 08/20	(3,000,000)	(3,105,352)
FNCL 2.5% 07/20	(3,000,000)	(3,101,719)
Ginnie Mae Pool	(3,000,000)	(3,087,266)
FNCL 2% 10/20	(3,000,000)	(3,007,734)
FNCL 2% 11/20	(3,000,000)	(2,993,359)
FNCL 3% 07/19 30 years	(2,000,000)	(2,084,102)
Fannie Mae or Freddie Mac 2.5% 25/12/2049	(2,000,000)	(2,047,656)
FNCL 2% 08/20	(2,000,000)	(2,035,078)
FNCL 2% 07/20	(2,000,000)	(2,019,297)

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

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 confirms 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 means of the relevant international legal framework and Irish tax legislation and (ii) EU Council Directive 2014/107/EU, amending Directive 2011/16/EU as regards mandatory automatic exchange information in the field of taxation ("DAC2"), as applied in Ireland by the means of the relevant tax legislation, so as to ensure compliance or deemed compliance (as the case may be) with the Standard/CRS and the DAC2 from 1 January 2016. In this regard, the Investment Manager on behalf of the Fund is obliged under Section 891F and Section 891G of the Irish Taxes Consolidation Act, 1997 (as amended) and regulations made pursuant to those sections to collect certain information about each Shareholder's tax arrangements (and also collect information in relation to relevant Controlling Persons of Specific Shareholders).

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

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

Report of Directors' Remuneration (Unaudited)

The directors of the Fund who are also employees of Man Group plc and companies within its group structure ("Man Group") do not receive any remuneration in respect of their services as directors of the Fund. The other directors receive fixed remuneration in respect of their services which is set at a level determined by the Board as a whole and which is not performance related. This is detailed in note 9 of these financial statements. None of the directors are currently in receipt of variable remuneration in respect of their services as directors of the Fund and none of the directors are currently in receipt of a pension from the Fund. The Fund has appointed Man Asset Management (Ireland) Limited as its UCITS management company. As such, the provisions of Article 14b of Directive 2009/65/EC in relation to remuneration are not applicable to the Fund. However, they do apply to Man Asset Management (Ireland) Limited, which has adopted a remuneration policy to ensure compliance.

The Investment Manager may, on behalf of each sub-fund and subject to the conditions and within the limits laid down by the Financial Conduct Authority and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments ("FDI") provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or for direct investment purposes, where applicable.

The Fund engaged in securities lending activity during the year for the purposes of efficient portfolio management, and invested in equity swaps, total return swaps, repos or reverse repos.

Securities Lending

All securities lending transactions entered into by the sub-funds are subject to a written legal agreement between the sub-funds and the Lending Agent, which is the Bank of New York Mellon, London Branch, and separately between the Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is delivered to an account in the name of the Depositary on behalf of the sub-funds. Collateral received is segregated from the assets belonging to the sub-funds Depositary or the Lending Agent.

The total income earned from securities lending transactions is split between the relevant sub-funds and the securities lending agent. The sub-funds receives at least 80% while the securities lending agent receives up to 20% of such income with all operational costs borne out of the securities lending agent's share. Income received during the year by each sub-fund from securities lending transactions is disclosed in other income in the statement of comprehensive income included as part of the financial statements.

The following table details the value of securities on loan, the maturity tenor of which is always open, as they are callable or terminable on a daily basis. Additionally there is an analysis of the maturity tenor of the associated collateral received as at 31 December 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

Financial Statement Disclosures							
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 (Incorporated in the United Kingdom)	229,345						
Government bonds		-	233,948	-	-	-	233,948
Citigroup Global Markets Limited (Incorporated in the United Kingdom)	80,436						
Government bonds		-	82,027	-	-	-	82,027
	309,781	-	315,975	-	-	-	315,975

Man GLG European Equity Alternative

Main US & European Equity Portfolio							
Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					
		Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	Total Collateral US\$'000
BNP Paribas Arbitrage (Incorporated in the United Kingdom) Equities	87	-	99	-	-	-	99
BNP Paribas Securities Corporation (Incorporated in the United Kingdom) Collateral Received: USD Cash Equities	36	22 -	- 15	- -	- -	- -	22 15
Credit Suisse Securities (USA) LLC (Incorporated in the United States) Collateral Received: USD Cash Equities	74	45 -	- 31	- -	- -	- -	45 31
Industrial And Commercial Bank of China (Incorporated in the United Kingdom) Collateral Received: Non - USD Cash	12	12	-	-	-	-	12
Merrill Lynch International (Incorporated in the United Kingdom) Equities	31	-	33	-	-	-	33

Securities Lending (continued)

Man GLG European Equity Alternative (continued)

		Maturity tenor of collateral					
Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than 1 day	31 to 90 days	91 to 365 days	More than 365 days	Open	Total Collateral
		US\$'000	US\$'000	US\$'000	US\$'000	US\$'000	US\$'000
Morgan Stanley & Co. LLC (Incorporated in the United States)	77						
Collateral Received: USD Cash		51	-	-	-	-	51
Equities		-	29	-	-	-	29
MUFG Securities EMEA plc (Incorporated in the United Kingdom)	62						
Equities		-	68	-	-	-	68
National Financial Services LLC (Incorporated in the United States)	54						
Collateral Received: USD Cash		56	-	-	-	-	56
Natixis Securities America LLC (Incorporated in the United States)	51						
Collateral Received: USD Cash		53	-	-	-	-	53
Pershing LLC (Incorporated in the United Kingdom)	7						
Collateral Received: USD Cash		7	-	-	-	-	7
Scotia Capital (USA) INC (Incorporated in the United Kingdom)	3						
Collateral Received: USD Cash		4	-	-	-	-	4
SG Americas Securities, LLC (Incorporated in the United States)	12						
Collateral Received: USD Cash		13	-	-	-	-	13
Societe Generale (Incorporated in the United Kingdom)	142						
Equities		-	155	-	-	-	155
UBS AG (Incorporated in the United Kingdom)	306						
Collateral Received: USD Cash		3	-	-	-	-	3
Equities		-	341	-	-	-	341
Wells Fargo Securities LLC (Incorporated in the United States)	16						
Collateral Received: USD Cash		17	-	-	-	-	17
	970	283	771	-	-	-	1,054

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	31 to 90 days	91 to 365 days	More than 365 days	Open	Total Collateral
		US\$'000	US\$'000	US\$'000	US\$'000	US\$'000	US\$'000
Citigroup Global Markets Limited (Incorporated in the United Kingdom) Equities	1,505	-	1,623	-	-	-	1,623
JP Morgan Securities, Plc. (Incorporated in the United Kingdom) Equities	448	-	496	-	-	-	496
	1,953	-	2,119	-	-	-	2,119

Securities Lending (continued)

The total value of securities on loan as a proportion of the Fund's Net Asset Value as at the balance sheet date is outlined below:

	% of Net Assets
	31 December 2021
Man GLG Alpha Select Alternative	16.18%
Man GLG European Equity Alternative	0.39%
Man GLG European Mid-Cap Equity Alternative	1.89%

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	£228,704,916	32.41%
Man GLG European Equity Alternative	€853,658	0.62%
Man GLG European Mid-Cap Equity Alternative	€1,716,752	3.02%

Total lendable assets represent the aggregate value of assets types forming part of the Fund's securities lending programme.

Net income earned by the sub-funds from securities lending activity during the year and fees paid to the securities lending agent were as outlined below:

	Income earned	Fees paid
Man GLG Alpha Select Alternative	£32,868	-
Man GLG European Equity Alternative	€6,420	€1,755
Man GLG European Mid-Cap Equity Alternative	€19,529	€51

The following table lists all of the issuers by value of non-cash collateral received by the Fund by way of title transfer collateral arrangement across securities lending transactions as at the balance sheet date:

Non-cash collateral issuer

	Value	% of Net Assets
<u>Man GLG Alpha Select Alternative</u>	£	
BNP Paribas	169,320,518	11.98%
Citigroup Global Markets Limited	59,384,398	4.20%
<u>Man GLG European Equity Alternative</u>	€	
BNP Paribas Arbitrage	76,901	0.04%
BNP Paribas Securities Corp.	12,567	0.01%
Credit Suisse Securities (USA) LLC	26,437	0.01%
Merrill Lynch International	27,382	0.01%
Morgan Stanley & Co. LLC	24,286	0.01%
MUFG Securities EMEA Plc	54,686	0.03%
Societe Generale	125,037	0.06%
UBS AG	265,803	0.12%
<u>Man GLG European Mid-Cap Equity Alternative</u>	€	
Citigroup Global Markets Limited	1,323,166	1.46%
JP Morgan Securities, Plc	393,585	0.43%

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	€248,650	0.11%

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC derivative transactions, cannot be sold, re-invested or pledged.

Income earned by the Fund from the reinvestment of cash collateral in repos, net of any interest payable to the relevant counterparty, outlined below for the year ended 31 December 2021 and is presented within other income in the statement of comprehensive income:

	Income Earned
Man GLG European Equity Alternative	€3,682
Man GLG European Mid-Cap Equity Alternative	€4,201

All of the non-cash collateral received by the Fund was held by BNY Mellon, London Branch on a tri party settlement basis as at 31 December 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 31 December 2021:

	Portfolio swaps % of net assets
Man GLG Alpha Select Alternative	8.01%
Man GLG European Equity Alternative	(0.47%)
Man AHL Multi Strategy Alternative	1.64%
Man AHL TargetRisk	0.55%
Man GLG European Mid-Cap Equity Alternative	4.44%
Man GLG Innovation Equity Alternative	(0.08%)
Man Alternative Style Risk Premia	0.83%
Man GLG High Yield Opportunities	0.07%
Man GLG Credit Multi-Strategy Alternative	(0.02%)
Man GLG Event Driven Alternative	0.54%
Man GLG High Yield Opportunities DE	0.04%
Man AHL TargetRisk Moderate	0.30%
Man GLG Asia Pacific (ex-Japan) Equity Alternative	1.66%
Man GLG RI Global Sustainable Growth Alternative	(2.03%)
Man GLG RI Sustainable Energy Transition Alternative	(2.84%)
Man GLG Convertible Arbitrage Alternative	0.89%

All returns and costs from securities borrowing from OTC transactions were accrued to the Fund and were not subject to any returns sharing arrangements with the Fund's Investment Manager or any other third parties.

The following table details the value of portfolio swaps, analysed by counterparty as at 31 December 2021:

Counterparty	Counterparty's country	Portfolio Swap Market value
<u>Man GLG Alpha Select Alternative</u>		£
Goldman Sachs International	United Kingdom	32,098,529
JP Morgan Securities Plc	United Kingdom	94,336,743
Morgan Stanley & Co. International Plc	United Kingdom	(13,247,364)
<u>Man GLG European Equity Alternative</u>		€
Bank of America Merrill Lynch	United Kingdom	27,169
Bank of Nova Scotia	United Kingdom	567,871
Barclays Plc	United Kingdom	504,862
Credit Suisse AG Ireland	United Kingdom	(716,669)
Goldman Sachs International	United Kingdom	2,398,641
HSBC Bank Plc	United Kingdom	49,056
JP Morgan Securities Plc	United Kingdom	(3,308,817)
Morgan Stanley & Co. International Plc	United Kingdom	(546,215)
<u>Man AHL Multi Strategy Alternative</u>		US\$
Barclays Plc	United Kingdom	369,070
Goldman Sachs International	United Kingdom	9,323
JP Morgan Securities Plc	United Kingdom	311,035
Morgan Stanley & Co. International Plc	United Kingdom	167,505
<u>Man AHL TargetRisk</u>		US\$
JP Morgan Securities Plc	United Kingdom	32,198,773

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2021



Portfolio Swaps (continued)

Counterparty	Counterparty's country	Portfolio Swap Market value
<u>Man GLG European Mid-Cap Equity Alternative</u>		€
Goldman Sachs International	United Kingdom	2,774,753
JP Morgan Securities Plc	United Kingdom	1,257,928
<u>Man GLG Innovation Equity Alternative</u>		US\$
Goldman Sachs International	United Kingdom	(550,398)
<u>Man Alternative Style Risk Premia</u>		US\$
Morgan Stanley & Co. International Plc	United Kingdom	3,976,068
<u>Man GLG High Yield Opportunities</u>		€
Credit Suisse AG Ireland	United Kingdom	(171,310)
Goldman Sachs International	United Kingdom	73,360
JP Morgan Securities Plc	United Kingdom	560,110
<u>Man GLG Credit Multi-Strategy Alternative</u>		US\$
JP Morgan Securities Plc	United Kingdom	43,908
Morgan Stanley & Co. International Plc	United Kingdom	(50,400)
<u>Man GLG Event Driven Alternative</u>		US\$
Barclays Plc	United Kingdom	194,182
Credit Suisse AG Ireland	United Kingdom	(11,534,665)
JP Morgan Securities Plc	United Kingdom	654,201
Goldman Sachs International	United Kingdom	(2,436,446)
Morgan Stanley & Co. International Plc	United Kingdom	20,030,463
<u>Man GLG High Yield Opportunities DE</u>		€
Credit Suisse AG Ireland	United Kingdom	(161,097)
JP Morgan Securities Plc	United Kingdom	379,126
<u>Man AHL TargetRisk Moderate</u>		US\$
JP Morgan Securities Plc	United Kingdom	109,901
<u>Man GLG Asia Pacific (ex-Japan) Equity Alternative</u>		US\$
JP Morgan Securities Plc	United Kingdom	(21,481)
Morgan Stanley & Co. International Plc	United Kingdom	452,613
<u>Man GLG Convertible Arbitrage Alternative</u>		US\$
Morgan Stanley & Co. International Plc	United Kingdom	855,424
<u>Man GLG RI Global Sustainable Growth Alternative</u>		US\$
Goldman Sachs International	United Kingdom	(315,246)
Morgan Stanley & Co. International Plc	United Kingdom	(130,261)
<u>Man GLG RI Sustainable Energy Transition Alternative</u>		€
Barclays Plc	United Kingdom	(64,886)
Morgan Stanley & Co. International Plc	United Kingdom	(179,623)

All portfolio swaps have an open maturity tenor as they are callable or terminable on a daily basis.

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2021



Collateral

The Fund engages in activity which may require collateral to be provided to a counterparty ("collateral posted").

Counterparty	Currency	Collateral posted
<u>Man GLG Alpha Select Alternative</u>		£
Bank of New York Mellon	GBP	17,850,000
Citibank N.A.	GBP	370,000
Goldman Sachs International	GBP	(997,174)
JP Morgan Securities Plc	GBP	(22,575,118)
Morgan Stanley & Co. International Plc	GBP	(19,444,444)
<u>Man GLG European Equity Alternative</u>		€
Bank of America Merrill Lynch	EUR	138,527
Bank of New York Mellon	EUR	(880,000)
Bank of Nova Scotia	EUR	(310,938)
Barclays Plc	EUR	2,647,628
BNP Paribas	EUR	67,167
Credit Suisse Securities Europe Limited	EUR	130,000
Goldman Sachs International	EUR	243,290
HSBC Bank Plc	EUR	50,238
JP Morgan Securities Plc	EUR	207,493
Morgan Stanley & Co. International Plc	EUR	7,418,707
<u>Man AHL Multi Strategy Alternative</u>		US\$
Bank of America Merrill Lynch	USD	(16,274)
Bank of New York Mellon	USD	(580,000)
Barclays Plc	USD	2,609,913
Citibank N.A.	USD	500,491
Goldman Sachs International	USD	281,785
HSBC Bank Plc	USD	944,878
JP Morgan Securities Plc	USD	132,392
Morgan Stanley & Co. International Plc	USD	2,163,203
Royal Bank of Scotland	USD	509,479
<u>Man AHL TargetRisk</u>		US\$
Bank of America Merrill Lynch	USD	(704)
Bank of New York Mellon	USD	(22,110,000)
Credit Suisse Securities Europe Limited	USD	1,967,334
Goldman Sachs International	USD	(17,746,081)
JP Morgan Securities Plc	USD	1,887,998
<u>Man GLG European Mid-Cap Equity Alternative</u>		€
Goldman Sachs International	EUR	2,013,081
JP Morgan Securities Plc	EUR	1,617,684
Morgan Stanley & Co. International Plc	EUR	638
<u>Man GLG Global Emerging Markets Debt Total Return</u>		US\$
Bank of New York Mellon	USD	(6,140,000)
Credit Suisse Securities Europe Limited	USD	(10,489,663)
HSBC Bank Plc	USD	7,913,171
<u>Man GLG Innovation Equity Alternative</u>		US\$
Bank of New York Mellon	USD	(3,220,000)
Goldman Sachs International	USD	12,876,629
Morgan Stanley & Co. International Plc	USD	465,466

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2021



Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man Alternative Style Risk Premia</u>		US\$
Bank of America Merrill Lynch	USD	(118,346)
Bank of New York Mellon	USD	(3,930,000)
Citibank N.A.	USD	4,891,015
Credit Suisse Securities Europe Limited	USD	(922)
Deutsche Bank AG, London	USD	(5)
Goldman Sachs International	USD	(52,501)
HSBC Bank Plc	USD	3,987,711
JP Morgan Securities Plc	USD	(322,867)
Morgan Stanley & Co. International Plc	USD	(3,458,692)
Royal Bank of Scotland	USD	3,355,046
<u>Man AHL Active Balanced</u>		US\$
Bank of New York Mellon	USD	1,790,000
Credit Suisse Securities Europe Limited	USD	(131)
Goldman Sachs International	USD	(1,501,100)
<u>Man GLG High Yield Opportunities</u>		€
Bank of New York Mellon	EUR	2,641,756
Barclays Plc	EUR	298,697
Credit Suisse AG Ireland	EUR	620,366
Credit Suisse Securities Europe Limited	EUR	249,015
Goldman Sachs International	EUR	926,460
JP Morgan Securities Plc	EUR	15,653,185
Morgan Stanley & Co. International Plc	EUR	175,149
<u>Man GLG Credit Multi-Strategy Alternative</u>		US\$
Bank of New York Mellon	USD	(120,000)
Barclays Plc	USD	275,095
Goldman Sachs International	USD	110,318
HSBC Bank Plc	USD	110,087
JP Morgan Securities Plc	USD	1,655,912
Morgan Stanley & Co. International Plc	USD	1,122,754
<u>Man GLG Event Driven Alternative</u>		US\$
Bank of New York Mellon	USD	(8,580,000)
Barclays Plc	USD	7,519,279
Credit Suisse AG Ireland	USD	4,197,309
Goldman Sachs International	USD	10,865,327
JP Morgan Securities Plc	USD	10,424,587
Morgan Stanley & Co. International Plc	USD	14,043,384
<u>Man GLG Global Debt Total Return</u>		US\$
Bank of New York Mellon	USD	432,248
Credit Suisse Securities Europe Limited	USD	(66,288)
HSBC Bank Plc	USD	170,149
<u>Man GLG High Yield Opportunities DE</u>		€
Bank of New York Mellon	EUR	2,691,160
Barclays Plc	EUR	1,409,139
Credit Suisse AG Ireland	EUR	1,985,180
Goldman Sachs International	EUR	483,545
JP Morgan Securities Plc	EUR	12,001,772
Morgan Stanley & Co. International Plc	EUR	131,014
<u>Man GLG Global Consumer Equity Alternative</u>		US\$
Goldman Sachs International	USD	(33)

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2021



Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man GLG Japan Equity Alternative</u>		¥
Credit Suisse AG Ireland	JPY	(627)
<u>Man GLG US Equity Extended</u>		US\$
Goldman Sachs International	USD	(138,223)
<u>Man AHL TargetRisk Moderate</u>		US\$
Bank of America Merrill Lynch	USD	(29,937)
Bank of New York Mellon	USD	(170,000)
Goldman Sachs International	USD	435,746
JP Morgan Securities Plc	USD	10,055
<u>Man GLG Asia Pacific (ex-Japan) Equity Alternative</u>		US\$
Bank of New York Mellon	USD	(110,000)
Credit Suisse AG Ireland	USD	580,107
Credit Suisse Securities Europe Limited	USD	(304)
JP Morgan Securities Plc	USD	477,181
Morgan Stanley & Co. International Plc	USD	(305,351)
<u>Man AHL Target Growth Alternative</u>		US\$
Citibank N.A.	USD	230,053
Goldman Sachs International	USD	(206,633)
HSBC Bank Plc	USD	250,031
Royal Bank of Scotland	USD	187,039
<u>Man GLG Convertible Arbitrage Alternative</u>		US\$
Bank of New York Mellon	USD	(280,000)
Barclays Plc	USD	110,028
JP Morgan Securities Plc	USD	4,546,227
Morgan Stanley & Co. International Plc	USD	2,461,551
<u>Man GLG RI Global Sustainable Growth Alternative</u>		US\$
Bank of New York Mellon	USD	(110,000)
Goldman Sachs International	USD	2,075,351
Morgan Stanley & Co. International Plc	USD	609,144
<u>Man GLG RI Sustainable Energy Transition Alternative</u>		€
Barclays Plc	EUR	495,019
Morgan Stanley & Co. International Plc	EUR	236,633
<u>Man AHL Global Bond</u>		US\$
Bank of America Merrill Lynch	USD	(95,827)
JP Morgan Securities Plc	USD	643,179

All cash posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Man GLG European Mid-Cap Equity Alternative

This document is the periodic report for the MAN GLG European Mid-Cap Equity Alternative fund (the “Portfolio”) as required under Article 11 SFDR, for the period 1 January 2021 – 31 December 2021 (the “Reporting Period”).

Defined terms in this document shall have the same meaning as per the relevant Prospectus for the Portfolio.

The environmental and social characteristics promoted by the Portfolio

During the Reporting Period, the Portfolio promoted the following characteristics:

Environmental Characteristics

- o greenhouse gas emissions;
- o the use of raw materials and the circular economy;
- o the use of water and land; and
- o the production of waste.

Social Characteristics

- o tackling inequality;
- o labour relations; and
- o investing in human capital.

The extent to which the environmental and social characteristics promoted by the Portfolio were met

During the Reporting Period, investments were rated using internal ESG scoring methodology and thresholds pre-determined by the Investment Manager, depending on the relevant environmental or social criteria. The Investment Manager’s review of target issuers included drawing on publicly available data including financial statements of each target entity (prepared in accordance with the EU Non-Financial Reporting Directive, the proposed new EU Corporate Sustainability Reporting Directive or any equivalent corporate sustainability reporting regime or guidance in a third country), principal adverse impact or other sustainability reporting by the target entity, information otherwise published on the website of the target entity and publicly available analysis and research. The Investment Manager also drew upon appropriate non-public sources of information, including engagement with management and leadership of investee companies (whether through face-to-face meetings or at shareholder meetings or as part of the Investment Manager’s stewardship programme), the use of third party data vendors which analyse the extent to which target companies meet objective environmental, social and / or governance standards, private research or analyst reports and or industry comment.

The Investment Manager applied an exclusion list of controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production in support of the environmental and social characteristics promoted by the Portfolio. In addition, the Investment Manager excluded companies that were determined to be non-compliant with the United Nations Global Compact.

During the Reporting Period (since 6 September 2021¹), on average 44.08% of the net long positions of the Portfolio were aligned with the environmental or social characteristics promoted by the Portfolio. No investments were made in stocks or industries on the exclusion list. The environmental and social characteristics were therefore met during the Reporting Period.

Disclosure under Article 6 Taxonomy Regulation

While the Portfolio promotes environmental characteristics as described above, currently it is not committing to make environmentally sustainable investments. As such, while the Manager and the Investment Manager have a commitment to complying with all applicable sustainable investment legislation, the Portfolio does not take into account the criteria for environmentally sustainable economic activities established under the Taxonomy Regulation and its portfolio alignment with such Taxonomy Regulation is not calculated. Therefore, the “do no significant harm” principle does not apply to any of the investments of this Portfolio

¹ The Portfolio was categorised as Article 8 of SFDR on 3 September 2021 and started trading as such on 6 September 2021.

Man GLG Innovation Equity Alternative

This document is the periodic report for the MAN GLG Innovation Equity Alternative fund (the “Portfolio”) as required under Article 11 SFDR, for the period 1 January 2021 – 31 December 2021 (the “Reporting Period”).

Defined terms in this document shall have the same meaning as per the relevant Prospectus for the Portfolio.

The environmental and social characteristics promoted by the Portfolio

During the Reporting Period, the Portfolio promoted the following characteristics:

Environmental Characteristics

- o the use of energy;
- o the use of renewable energy;
- o the use of raw materials;
- o the use of water and land; and
- o greenhouse gas emissions.

Social Characteristics

- o tackling inequality
- o fostering social cohesion
- o fostering social integration
- o labour relations
- o investing in human capital
- o investing in economically or socially disadvantaged communities

The extent to which the environmental and social characteristics promoted by the Portfolio were met

During the Reporting Period, investments were rated using internal ESG scoring methodology and thresholds pre-determined by the Investment Manager, depending on the relevant environmental or social criteria. The Investment Manager’s review of target issuers included drawing on publicly available data including financial statements of each target entity (prepared in accordance with the EU Non-Financial Reporting Directive, the proposed new EU Corporate Sustainability Reporting Directive or any equivalent corporate sustainability reporting regime or guidance in a third country), principal adverse impact or other sustainability reporting by the target entity, information otherwise published on the website of the target entity and publicly available analysis and research. The Investment Manager also drew upon appropriate non-public sources of information, including engagement with management and leadership of investee companies (whether through face-to-face meetings or at shareholder meetings or as part of the Investment Manager’s stewardship programme), the use of third party data vendors which analyse the extent to which target companies meet objective environmental, social and / or governance standards, private research or analyst reports and or industry comment.

The Investment Manager applied an exclusion list of controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production in support of the environmental and social characteristics promoted by the Portfolio. In addition, the Investment Manager excluded companies that were determined to be non-compliant with the United Nations Global Compact.

During the Reporting Period (since 6 September 2021¹), on average 28.60% of the net long positions of the Portfolio were aligned with the environmental or social characteristics promoted by the Portfolio. No investments were made in stocks or industries on the exclusion list. The environmental and social characteristics were therefore met during the Reporting Period.

Disclosure under Article 6 Taxonomy Regulation

While the Portfolio promotes environmental characteristics as described above, currently it is not committing to make environmentally sustainable investments. As such, while the Manager and the Investment Manager have a commitment to complying with all applicable sustainable investment legislation, the Portfolio does not take into account the criteria for environmentally sustainable economic activities established under the Taxonomy Regulation and its portfolio alignment with such Taxonomy Regulation is not calculated. Therefore, the “do no significant harm” principle does not apply to any of the investments of this Portfolio.

¹ The Portfolio was categorised as Article 8 of SFDR on 3 September 2021 and started trading as such on 6 September 2021.

Man GLG US Equity Extended

This document is the periodic report for the MAN GLG US Equity Extended fund (the “Portfolio”) as required under Article 11 SFDR, for the period 1 January 2021 – 9 December 2021 (the “Reporting Period”).

Defined terms in this document shall have the same meaning as per the relevant Prospectus for the Portfolio.

The environmental and social characteristics promoted by the Portfolio

During the Reporting Period, the Portfolio promoted the following characteristics:

Environmental Characteristics

- o the use of energy;
- o the use of renewable energy;
- o the use of raw materials;
- o the use of water and land; and
- o greenhouse gas emissions.

Social Characteristics

- o tackling inequality;
- o fostering social cohesion;
- o fostering social integration;
- o labour relations;
- o investing in human capital; and
- o investing in economically or socially disadvantaged communities.

The extent to which the environmental and social characteristics promoted by the Portfolio were met

During the Reporting Period, investments were rated using an internal ESG scoring methodology and thresholds pre-determined by the Investment Manager, depending on the relevant environmental or social criteria. The Investment Manager’s review of target issuers included drawing on publicly available data including financial statements of each target entity (prepared in accordance with the EU Non-Financial Reporting Directive, the proposed new EU Corporate Sustainability Reporting Directive or any equivalent corporate sustainability reporting regime or guidance in a third country), principal adverse impact or other sustainability reporting by the target entity, information otherwise published on the website of the target entity and publicly available analysis and research. The Investment Manager also drew upon appropriate non-public sources of information, including engagement with management and leadership of investee companies (whether through face-to-face meetings or at shareholder meetings or as part of the Investment Manager’s stewardship programme), the use of third party data vendors which analyse the extent to which target companies meet objective environmental, social and / or governance standards, private research or analyst reports and or industry comment.

The Investment Manager applied an exclusion list of controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production in support of the environmental and social characteristics promoted by the Portfolio. In addition, the Investment Manager excluded companies that were determined to be non-compliant with the United Nations Global Compact.

During the Reporting Period (since 6 September 2021¹), on average 22.98% of the net long positions of the Portfolio were aligned with the environmental or social characteristics promoted by the Portfolio. No investments were made in stocks or industries on the exclusion list. The environmental and social characteristics were therefore met during the Reporting Period.

Disclosure under Article 6 Taxonomy Regulation

While the Portfolio promotes environmental characteristics as described above, currently it is not committing to make environmentally sustainable investments. As such, while the Manager and the Investment Manager have a commitment to complying with all applicable sustainable investment legislation, the Portfolio does not take into account the criteria for environmentally sustainable economic activities established under the Taxonomy Regulation and its portfolio alignment with such Taxonomy Regulation is not calculated. Therefore, the “do no significant harm” principle does not apply to any of the investments of this Portfolio.

¹ The Portfolio was categorised as Article 8 of SFDR on 3 September 2021 and started trading as such on 6 September 2021.

Man GLG Asia Pacific (ex-Japan) Equity Alternative

This document is the periodic report for the MAN GLG Asia Pacific (ex-Japan) Equity Alternative fund (the “Portfolio”) as required under Article 11 SFDR, for the period 1 January 2021 – 31 December 2021 (the “Reporting Period”).

Defined terms in this document shall have the same meaning as per the relevant Prospectus for the Portfolio.

The environmental and social characteristics promoted by the Portfolio

During the Reporting Period, the Portfolio promoted the following characteristics:

Environmental Characteristics

- o the use of energy;
- o the use of renewable energy;
- o greenhouse gas emissions; and
- o the circular economy.

Social Characteristics

- o tackling inequality;
- o investing in human capital;
- o investing in economically or socially disadvantaged communities; and
- o promoting health services in communities.

The extent to which the environmental and social characteristics promoted by the Portfolio were met

During the Reporting Period, Investments were rated using internal ESG scoring methodology and thresholds pre-determined by the Investment Manager, depending on the relevant environmental or social criteria. The Investment Manager’s review of target issuers included drawing on publicly available data including financial statements of each target entity (prepared in accordance with the EU Non-Financial Reporting Directive, the proposed new EU Corporate Sustainability Reporting Directive or any equivalent corporate sustainability reporting regime or guidance in a third country), principal adverse impact or other sustainability reporting by the target entity, information otherwise published on the website of the target entity and publicly available analysis and research. The Investment Manager also drew upon appropriate non-public sources of information, including engagement with management and leadership of investee companies (whether through face-to-face meetings or at shareholder meetings or as part of the Investment Manager’s stewardship programme), the use of third party data vendors which analyse the extent to which target companies meet objective environmental, social and / or governance standards, private research or analyst reports and or industry comment.

The Investment Manager applied an exclusion list of controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production in support of the environmental and social characteristics promoted by the Portfolio.

During the Reporting Period (since 6 September 2021¹), on average 33.82% of the net long positions of the Portfolio were aligned with the environmental or social characteristics promoted by the Portfolio. No investments were made in stocks or industries on the exclusion list. The environmental and social characteristics were therefore met during the Reporting Period.

Disclosure under Article 6 Taxonomy Regulation

While the Portfolio promotes environmental characteristics as described above, currently it is not committing to make environmentally sustainable investments. As such, while the Manager and the Investment Manager have a commitment to complying with all applicable sustainable investment legislation, the Portfolio does not take into account the criteria for environmentally sustainable economic activities established under the Taxonomy Regulation and its portfolio alignment with such Taxonomy Regulation is not calculated. Therefore, the “do no significant harm” principle does not apply to any of the investments of this Portfolio.

¹ The Portfolio was categorised as Article 8 of SFDR on 3 September 2021 and started trading as such on 6 September 2021.

Man GLG RI Global Sustainable Growth Alternative

This document is the periodic report for the MAN GLG RI Global Sustainable Growth Alternative fund (the “Portfolio”) as required under Article 11 SFDR, for the period 1 January 2021 – 31 December 2021 (the “Reporting Period”).

Defined terms in this document shall have the same meaning as per the relevant Prospectus for the Portfolio.

The environmental and social characteristics promoted by the Portfolio

During the Reporting Period, the Portfolio promoted the following characteristics:

Environmental Characteristics

- o the use of renewable energy;
- o circular economy;
- o the use of water; and
- o greenhouse gas emissions.

Social Characteristics

- o tackling inequality;
- o labour relations;
- o investing in human capital; and
- o investing in human health.

The extent to which the environmental and social characteristics promoted by the Portfolio were met

During the Reporting Period, the Investment Manager committed to invest in a minimum of 20% of the net long positions of the Portfolio in investments that contribute to the environmental and social characteristics promoted by the Portfolio.

During the Reporting Period, Investments were rated using internal ESG scoring methodology and thresholds pre-determined by the Investment Manager, depending on the relevant environmental or social criteria. The Investment Manager’s review of target issuers included drawing on publicly available data including financial statements of each target entity (prepared in accordance with the EU Non-Financial Reporting Directive, the proposed new EU Corporate Sustainability Reporting Directive or any equivalent corporate sustainability reporting regime or guidance in a third country), principal adverse impact or other sustainability reporting by the target entity, information otherwise published on the website of the target entity and publicly available analysis and research. The Investment Manager also drew upon appropriate non-public sources of information, including engagement with management and leadership of investee companies (whether through face-to-face meetings or at shareholder meetings or as part of the Investment Manager’s stewardship programme), the use of third party data vendors which analyse the extent to which target companies meet objective environmental, social and / or governance standards, private research or analyst reports and or industry comment.

The Investment Manager applied an exclusion list of controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production in support of the environmental and social characteristics promoted by the Portfolio.

During the Reporting Period (since 12 May 2021¹), on average 81.26% of the net long positions of the Portfolio were in investments that contribute to the environmental or social characteristics promoted by the Portfolio and therefore the Portfolio exceeded its minimum commitment of 20%. Although the Portfolio had short exposure to stocks/industries on the exclusion list in June and July 2021, in general, during the Reporting Period, no investments were made in stocks or industries on the exclusion list. The environmental and social characteristics were therefore met during the Reporting Period.

Disclosure under Article 6 Taxonomy Regulation

While the Portfolio promotes environmental characteristics as described above, currently it is not committing to make environmentally sustainable investments. As such, while the Manager and the Investment Manager have a commitment to complying with all applicable sustainable investment legislation, the Portfolio does not take into account the criteria for environmentally sustainable economic activities established under the Taxonomy Regulation and its portfolio alignment with such Taxonomy Regulation is not calculated. Therefore, the “do no significant harm” principle does not apply to any of the investments of this Portfolio.

¹ The Portfolio was approved by the Central Bank of Ireland on 22 April 2021 and started trading on 12 May 2021.

Man GLG RI Sustainable Energy Transition Alternative

This document is the periodic report for the MAN GLG RI Sustainable Energy Transition Alternative fund (the “Portfolio”) as required under Article 11 SFDR, for the period 1 January 2021 – 31 December 2021 (the “Reporting Period”).

Defined terms in this document shall have the same meaning as per the relevant Prospectus for the Portfolio.

The environmental and social characteristics promoted by the Portfolio

During the Reporting Period, the Portfolio promoted the following characteristics:

Environmental Characteristics

- o the use of renewable energy;
- o the use of cleaner energy; and
- o greenhouse gas emissions.

The extent to which the environmental characteristics promoted by the Portfolio were met

During the Reporting Period, the Investment Manager committed to invest in a minimum of 50% of the net long positions of the Portfolio in investments that contribute to the environmental characteristics promoted by the Portfolio.

Investments were rated using an internal ESG scoring methodology and thresholds pre-determined by the Investment Manager, depending on the relevant environmental or social criteria. The Investment Manager’s review of target issuers included drawing on publicly available data including financial statements of each target entity (prepared in accordance with the EU Non-Financial Reporting Directive, the proposed new EU Corporate Sustainability Reporting Directive or any equivalent corporate sustainability reporting regime or guidance in a third country), principal adverse impact or other sustainability reporting by the target entity, information otherwise published on the website of the target entity and publicly available analysis and research. The Investment Manager also drew upon appropriate non-public sources of information, including engagement with management and leadership of investee companies (whether through face-to-face meetings or at shareholder meetings or as part of the Investment Manager’s stewardship programme), the use of third party data vendors which analyse the extent to which target companies meet objective environmental, social and / or governance standards, private research or analyst reports and or industry comment.

The Investment Manager applied an exclusion list of controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production in support of the environmental characteristics promoted by the Portfolio.

During the Reporting Period (since 14 June 2021¹), on average 65.67% of the net long positions of the Portfolio were in investments that contribute to the environmental characteristics promoted by the Portfolio and therefore the Portfolio exceeded its minimum commitment of 50%. No investments were made in stocks or industries on the exclusion list. The environmental characteristics were therefore met during the Reporting Period.

Disclosure under Article 6 Taxonomy Regulation

While the Portfolio promotes environmental characteristics as described above, currently it is not committing to make environmentally sustainable investments. As such, while the Manager and the Investment Manager have a commitment to complying with all applicable sustainable investment legislation, the Portfolio does not take into account the criteria for environmentally sustainable economic activities established under the Taxonomy Regulation and its portfolio alignment with such Taxonomy Regulation is not calculated. Therefore, the “do no significant harm” principle does not apply to any of the investments of this Portfolio.

¹ The Portfolio was approved by the Central Bank of Ireland on 20 May 2021 and started trading on 14 June 2021.

EU Sustainable Finance Disclosure Regulation and Framework Regulation

With respect to the remainder of the Sub-Funds of Man Funds VI plc for which a periodic report has not been appended to the financial statements, these Sub-Funds do not have as their objective sustainable investment and do not promote environmental or social characteristics for the purposes of the Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (EU Sustainable Finance Disclosure Regulation or the “SFDR”). The Sub-Funds are, therefore, not subject to the additional disclosure requirements for financial products referred to in Article 8 or Article 9 SFDR. For the same reason, the Sub-Funds are not subject to the requirements of Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 on the establishment of a framework to facilitate sustainable investment (the “Framework Regulation”). The Sub-Funds’ investments do not take into account the EU criteria for environmentally sustainable economic activities.