



# Man Funds VI plc

(formerly GLG Investments VI plc)

(An Investment Company with Variable Capital)

Report and Financial Statements for the year ended 31 December 2016

## Fund and Class of Shares

ISIN:

Man GLG European Alpha Alternative Class DN EUR	IE00B4YLN521
Man GLG European Alpha Alternative Class DN H GBP	IE00B4YLN745
Man GLG European Alpha Alternative Class DN H USD	IE00B4YLMY47
Man GLG European Alpha Alternative Class IN EUR	IE00B3VHWQ03
Man GLG European Alpha Alternative Class IN H GBP	IE00B3VHX450
Man GLG European Alpha Alternative Class IN H USD	IE00B3VHWN71
Man GLG Alpha Select Alternative Class DN GBP	IE00B60K3800
Man GLG Alpha Select Alternative Class DN H EUR	IE00B5ZNR51
Man GLG Alpha Select Alternative Class DN H USD	IE00B6116G19
Man GLG Alpha Select Alternative Class IN GBP	IE00B60S2G54
Man GLG Alpha Select Alternative Class IN H EUR	IE00B3LJVG97
Man GLG Alpha Select Alternative Class IN H USD	IE00B5ZN3H63
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 SGD	IE00B6ZDJX16
Man GLG European Equity Alternative Class DN H USD	IE00B55G5T10
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 Global Equity Alternative Class DN EUR	IE00BD616N28
Man GLG Global Equity Alternative Class DN H CHF	IE00BD616L04
Man GLG Global Equity Alternative Class DN H USD	IE00BD616K96
Man GLG Global Equity Alternative Class IN EUR	IE00BD616X26
Man GLG Global Equity Alternative Class IN H USD	IE00BD616T89

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**Board of Directors:**

Ronan Daly (British citizen, Irish resident) (appointed on 21 April 2016)  
Eric Fortier (Canadian)  
Michael Jackson (Irish) (resigned on 21 April 2016)  
John Morton (British)  
Victoria Parry (British citizen, Irish resident) (resigned on 21 April 2016)  
Bronwyn Wright (Irish) (appointed on 21 April 2016)

**Manager:**

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

**Custodian/Depository\*:**

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

(Until 21 April 2016)  
Davy Stockbrokers,  
49 Dawson Street,  
Dublin 2,  
Ireland.

(Effective 21 April 2016)

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

**Swiss Representative:**

Man Investments AG,  
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Switzerland.

**Secretary and Registered Office:**

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Dublin 2,  
Ireland.

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

GLG Partners LP,  
One Curzon Street,  
London W1J 5HB,  
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,  
6<sup>th</sup> Floor,  
Boston,  
MA 02210,  
USA.

**Distributor in relation to the Man AHL Portfolios:**

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

**Distributor in relation to the Man Numeric Portfolios:**

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

**Administrator:**

BNY Mellon Fund Services (Ireland) DAC\*\*  
Guild House,  
Guild Street,  
IFSC,  
Dublin 1,  
Ireland.

**Swiss Paying Agent:**

Credit Suisse AG,  
Paradeplatz 8,  
CH-8001 Zürich,  
Switzerland.

\*Effective 24 March 2016, BNY Mellon Trust Company (Ireland) Limited acts as Depository to the Fund.

\*\*Effective 27 January 2016, BNY Mellon Fund Services (Ireland) Limited was renamed BNY Mellon Fund Services (Ireland) DAC.

\*\*\*Effective 6 October 2016, GLG Partners Asset Management (Ireland) Limited was renamed Man Asset Management (Ireland) Limited.

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

## Man GLG European Alpha Alternative – Annual Report Commentary

Man GLG European Alpha Alternative (the "Fund") was down 1.87% in 2016.

Stock selection was positive while sector attribution, hedge selection and market attribution were negative.

The Fund's management team were changed in December, with Philippe Isvy and Pierre Valade making way for Jean-Robin Peters.

Whilst the strategy of the new management team differs, the objectives of the fund remain identical – namely low volatility returns with limited net exposure.

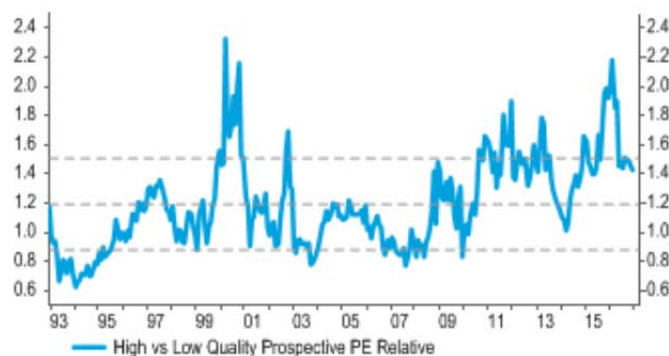
### Market and Fund Outlook

2016 saw a mixed equity performance across regions with the S&P/US +9.5%, SXXP/Europe -1.2%, Nikkei/Japan +0.4%, MSCI Asia Pacific excl. Japan +3.7% and MSCI Emerging Markets +8.6%. Within Europe, sector performance was very diverse as can be seen in the table below:

Sector	Ticker	Absolute
Basic Resources	SXPP	61.9%
Oil & Gas	SXEP	22.9%
Construction & Materials	SXOP	9.2%
Industrial Goods & Services	SXNP	8.5%
Chemicals	SX4P	3.9%
Technology	SX8P	3.4%
Personal & Household Goods	SXQP	2.0%
Automobiles & Parts	SXAP	-3.9%
Food & Beverage	SX3P	-5.4%
Insurance	SXIP	-5.6%
Retail	SXRP	-6.7%
Banks	SX7P	-6.8%
Financial Services	SXFP	-7.4%
Media	SXMP	-7.6%
Real Estate	SX86P	-8.0%
Utilities	SX6P	-8.9%
Health Care	SXDP	-10.2%
Travel & Leisure	SXTP	-11.1%
Telecommunications	SXKP	-15.8%

The year was littered with political events, together with changing interest rate expectations. The election of Donald Trump as President of the United States proved a catalyst for "recovery style" stocks, and thus a sharp rally in value stocks at the expense of high quality stocks in the last quarter of the year; as expressed by the chart below:

### High vs. Low Quality stocks '12m Fwd P/E



### Fund Positioning

While the new management team's strategy slightly differs from that of Philippe and Pierre's, stock selection remains the key expected driver of returns for the new team in FY17. The team's key focus is on discovering companies with inflecting or accelerating/decelerating earnings growth profiles. Whilst political risks remain with both French and German elections upcoming, together with the unknown that is the UK's exit path away from the European Union, the process in place ought to be well calibrated to exploit the opportunities that we see ahead.

### Man GLG Alpha Select Alternative – Annual Report Commentary

The Fund recorded a -1.1% net return in a year that was filled with surprises, many of which have led to deep ramifications across global markets.

The year began with an overall reduction in risk appetite due to concerns about China weakening their currency, a potential US recession and oil prices falling to \$28 per barrel. Sterling suffered a persistent slide against the dollar in the run up to the UK referendum which prompted the Bank of England to become more cautious about the potential Brexit scenario. The uncertainty surrounding the vote prompted many central banks to continue with, and in some cases increase, their accommodative policies. Markets regained some composure and steadied after the first quarter despite the revised view of lower global growth (attributable to unstable commodity prices), weaker growth in developed markets and concerns over stability in emerging markets.

The summer brought the first major surprise of the year as the UK voted to leave the EU, consequently sending shockwaves through markets and leading to political uncertainty in the UK following the resignation of Prime Minister, David Cameron. The Leave vote impacted Fund performance negatively and it suffered a large loss, with domestic stocks and financials being the main detractors.

Heading into the vote, the team saw an opportunity in the market as the valuation gap between domestic UK and multi-nationals had reached historically extreme levels. On top of this, the FX market was indicating the likelihood of a 'Remain' result as Sterling strengthened during the week of the referendum and this opinion was also backed by the bookmakers (who usually seem to get it right). However, what many commentators missed was the large proportion of respondents in the polls who remained 'undecided'. It was the team's firm opinion that those 10-15% of undecided voters would vote for the status quo on the day. For this reason, the team were willing to make the bet that the Remain side would win the vote and positioned the portfolio to take advantage of opportunities that would arise from such a scenario.

Unfortunately, the team were wrong about the outcome of the vote, which cost the Fund on both the long and short side of the book. Whilst the team were not surprised by the magnitude of the falls in a number of their UK domestic facing longs, it was the performance of some of the names on the short side of the book that was a surprise, and therefore increased the magnitude of losses over the vote.

In the second half of the year, Donald Trump's unforeseen victory in the US election again caught markets off guard. However, the initial volatility was brief as markets responded positively to his fiscal stimulus plans. Trump's victory led to increased risk appetite on account of increased growth expectations, which saw equities finish the year strongly while bond yields pushed higher. In Europe, the Italian PM Renzi reigned from his post in the wake of a devastating defeat in the referendum on constitutional reform. Furthermore, the ECB expanded their QE programme although the Euro inadvertently appreciated in spite of the central bank's actions. In the commodity complex, oil prices rose following an agreement by the OPEC oil cartel in union with non-members, to curb output.

While the Fund was negatively impacted by the Brexit vote and a lack of exposure to commodities during H1, the second half of the year saw the Fund recoup the majority of its losses. Whilst it is frustrating that the Fund did not make further progress, there are some positives to be taken from 2016. Firstly, the Fund has historically bounced back from losses and that was again the case this year meaning that drawdowns have been limited in both scale and duration. Secondly, in a year so driven by unexpected macro and geopolitical events, the Fund has protected capital. Thirdly, bar the situation around the Brexit vote, the short book has contributed significantly to the Fund this year both as a source of returns and as a way to limit volatility. Challenging years always offer plenty of insight into developing and improving the team's process and the main conclusion this year is to focus more on the individual shorts within the portfolio.

Furthermore, the nature of the Fund's strategy means that returns are rarely driven by the overall level of equity markets. The speed and scale of change at the stock and industry level means that the team continue to believe that a unit of risk is best used in backing their analysis of those changes rather than at the market level. This is especially the case as volatility looks likely to continue into 2017 with several European elections, most notably in Germany and France, as well as the ongoing process of implementing Brexit. Interest rates and inflation also remain at levels that do not necessarily mean that equity markets need to de-rate from their current multiples. However, in a cycle that has been so driven by historically low interest rates inflating valuations of many asset classes, the team believe the outlook for equity market performance going forward is quite balanced.

Finally, the volatility of the macroeconomic and political backdrop means that (generally) the team find better risk-reward opportunities at the stock level than they do thematically. As a result, entering 2017, the portfolio is reasonably balanced thematically and it is expected that the majority of performance will be driven by the team's bottom-up stock analysis. The outlook for improving growth and somewhat higher bond yields means that there are a number of 'value' opportunities, mainly in financials. However, given demographic headwinds and a high starting level of indebtedness, it is not clear that bond yields will move significantly higher in the medium-term. As a result, the team continue to hold a number of higher rated and higher quality stocks in the portfolio as they believe that the starting valuations of these positions are not unacceptably high and thus they should be capable of absorbing some further increase in bond yields.

### Man GLG European Equity Alternative – Annual Report Commentary

#### Overview

2016 proved to be a challenging year for Man GLG European Equity Alternative (the 'Fund'). The first half of the year was plagued by difficult conditions for equity market neutral long short strategies, particularly the first two months of the year when macro themes dominated and investors experienced significant sector rotation and factor volatility. Although conditions improved during the second quarter, this was brought to an abrupt halt by the Brexit vote. Then, from Brexit vote onwards, investors faced a number of binary events throughout the second half of 2016 that arguably left investors more focused on capital preservation than delivering alpha.

Overall, we did a reasonably good job navigating our way through the difficult first two months of the year but did less well over Brexit, drawing down more than we would have liked in the two days after the referendum. Our Brexit drawdown required us to speed up some changes that were already in motion, not least improving the fund's risk management process, improving portfolio construction and focusing a greater portion of our risk on alpha (further details on these changes are provided below).

The post-Brexit period was one of recovery, executing on the improvements we wanted to make to the strategy and navigating our way through the remaining binary events, most notably the US Election, the Italian Referendum and pivotal central bank policy decisions in December. We think we did a better job managing through these latter events, making sure we kept our book level portfolio construction tight, complemented by prudent use of overlays at the fund level.

## **Performance**

Given these challenging conditions, the Fund ended the year down -2.18% net of fees<sup>1</sup> in 2016.

Looking at book returns, we saw strong contributions from Speciality Consumer (+1.19%), Europe Midcap (+1.05%) and once again from our Event strategy (+1.05%). Returns from specific risk dominated the contributions from all three managers. We also saw solid contributions from our Industrials (+0.62%) and Consumer Trading (+0.44%) managers over the year. However, on the negative side, our Pharma (-1.16%), Financials (-0.88%) and Healthcare (-0.47%) managers found conditions tough. Clearly, conditions in the US healthcare sector have been challenging for a while and both of our managers that focused on the sector struggled to adapt to the increased regulatory focus and concerns over political intervention. As we discuss later, a number of our underperforming managers have since left the platform.

Our UK focused teams also had a difficult year with UK Core (-.66bp) having a rare negative year, suffering the bulk of their losses in the two days after the Brexit referendum. However, it has been pleasing to see how the book has recovered since Brexit, particularly with improved portfolio construction resulting in a greater focus on stock selection alpha. Despite a difficult year for our UK Core book, the manager remains one of our top performing strategies over recent years.

Turning to factor attribution, our returns from Specific risk were modestly positive over the year in what has been a difficult year for alpha generation in our strategy. However, our losses on factors, particularly Style risk factors, were unusually high in the first half of the year. There was, however, a material change in conditions and performance during the second half of the year. If the first half was characterised by a tough alpha creation environment and losses in predominantly volatile Style factors, the second half saw our alpha generation improve significantly, augmented by a helpful contribution from our modest Industry risk and by far tighter management of Style risk factors. Pleasingly, we have carried this positive momentum into the first few weeks of 2017.

## **A focus on specific risk**

The losses the fund sustained over Brexit required us to execute with greater urgency and precision changes that had been in motion for the last twelve months. It highlighted to us the difficulty in predicting how factors might behave, particularly in response to shocks such as Brexit, and the dangers of having too much exposure to them. Analysis of historic performance showed that our returns from stock specific (or idiosyncratic) risk have been overwhelmingly superior to our returns on factors. As such, by increasing the portion of our risk in specific as opposed to factors, we hope to both improve returns and reduce the severity and length of drawdowns. This measure has been formally implemented in the final quarter of 2016: The fund seeks to operate with at least three quarters of its risk in specific (up from around 40-50% in prior years) and is attentively managed to this level through a combination, as necessary, of fund level hedges or book level intervention.

Furthermore, a number of measures have been implemented to ensure that the limited factor exposure we take is sufficiently well diversified. Consequently, a large move in any one factor or factor group is unlikely to unduly harm returns. We have also applied the same diversification concept to our specific risk, making sure it is sufficiently broadly distributed across a number of different companies so that we can more effectively monetise our stock selection skill.

## **Team changes**

One result of increasing the emphasis on fundamental stock selection alpha, and reducing our exposure to factors, was that we made more changes to our portfolio manager roster than normal. In the final quarter of 2016, we de-allocated from ten developed strategies. For some managers this was for performance reasons, in others it was due to them having an investment process and/or portfolio construction that was inconsistent with our greater orientation towards specific risk and in some cases it was both.

Many of our investors may view this as an unusually aggressive restructuring of the portfolio management team when compared to recent history. However, as noted above, we felt it was in our investor's best interest to be both thoughtful and decisive in our actions, which we are confident we have been. We would like to make it clear though that this does not herald any change to the philosophy of the fund; our emphasis on collaboration underpins not just the Fund team, but the whole of Man GLG, and we remain strongly committed to our skills based approach to fund management and will continue to nurture and develop our portfolio management talent.

Despite the reduction in the number of developed strategies within the Fund, we remain strongly committed to investing in the Fund's platform. We continue to invest in our risk modelling, risk management, execution and quantitative research capabilities. Furthermore, we have added considerable analyst resources to our portfolio management teams. This represents a subtle change in approach from the past. We feel that adding analyst resources to our best stock pickers will allow them to expand their universe of stocks and provide us with a greater opportunity to leverage their stock picking skills. We believe this to be a more effective strategy than simply adding individual portfolio managers to the roster with no analyst support. Furthermore, as some of the analysts make the inevitable transition to portfolio manager in the years ahead, we will have the confidence that they have been well trained by our best stock pickers and will have accumulated a huge amount of information on their ability to pick winners and losers. A number of analysts have already been added to the team in Q4 2016 and more will be added in Q1 2017 and beyond.

This increased investment in analyst resources does not preclude adding fresh portfolio management talent for the platform in 2017 from external sources. We see a number of areas where we can improve our sector coverage that have significant alpha potential. We will continue to work closely with the firm's dedicated business development specialist to identify and selectively recruit leading portfolio management talent. Our platform continues to have significant appeal to the best portfolio management talent in the market due to our focus on collaboration, our investment in developing best-of-class portfolio construction and risk management tools for the team as well as our multi asset expertise across the broader GLG and Man platform. We believe that all of these factors combined make us a highly compelling destination for discerning and thoughtful portfolio management talent.



### **Management changes**

Finally, there were also changes in the management team of the overall strategy during the year. Simon Savage moved on to Man Solutions to build out the Group's Alternative Beta offering. Pierre Lagrange, one of the co-founders of GLG, was appointed Senior Advisor to Man Group and Man GLG. It is great to have both of them still available to us so we can benefit from their tremendous insight. Fabian Blohm joined the firm from Citadel to become Co-Head of the Strategy, alongside Neil Mason who has been part of the Fund's management team since 2014. Juan Parra joined the firm to manage our Centre Book, a key initiative for the strategy, initially developed in partnership with our Man colleagues at Man Numeric and Man AHL. It is initiatives like this that demonstrate both the power of our collaborative approach and the benefits of being part of Man Group.

### **Looking ahead**

As we start 2017, we are highly optimistic about the prospects for the strategy. The changes implemented post-Brexit has helped to deliver respectable performance in the second half of 2016 and that momentum has continued into the first few weeks of 2017. With the fund's risk focused on the team's demonstrable strength in fundamental stock selection and our improved risk management framework now fully operational, we think we are excellently positioned to capitalise on equity dispersion going forward.

<sup>1</sup> Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations. The net returns are calculated net of management fees of 2% per annum and, as applicable, performance fees of 20% of the amount by which the Fund exceeds its relevant hurdle. Please note that some share classes may charge higher management fees.

## Man GLG Global Equity Alternative – Annual Report Commentary

### **Overview**

2016 proved to be a challenging year for the Man GLG Global Equity Alternative Fund. The first half of the year was plagued by difficult conditions for equity market neutral long short strategies, particularly the first two months of the year when macro themes dominated and investors experienced significant sector rotation and factor volatility. Although conditions improved during the second quarter, this was brought to an abrupt halt by Brexit. Then, from Brexit onwards, investors faced a number of binary events throughout the second half of 2016 that arguably left investors more focused on capital preservation than delivering alpha.

Overall, we did a reasonably good job navigating our way through the difficult first two months of the year but did less well over Brexit, drawing down more than we should have in the two days after the referendum. Our Brexit drawdown required us to speed up some changes that were already in motion, not least improving the fund's risk management process, improving portfolio construction and focusing a greater portion of our risk on alpha (further details on these changes are provided below).

The post-Brexit period was one of recovery, executing on the improvements we wanted to make to the strategy and navigating our way through the remaining binary events, most notably the US Election, the Italian Referendum and pivotal central bank policy decisions in December. We think we did a better job managing through these latter events, making sure we kept our book level portfolio construction tight, complemented by prudent use of overlays at the fund level.

### **Performance**

Given these challenging conditions, the Man GLG Global Equity Alternative Fund (the 'Fund') ended the year down -1.96% in 2016.

Looking at book returns, we saw strong contributions from Speciality Consumer (+119bp), Europe Midcap (+105bp) and once again from our Event strategy (+105bp). Returns from specific risk dominated the contributions from all three managers. We also saw solid contributions from our Industrials (+62bp) and Consumer Trading (+44bp) managers over the year. However, on the negative side, our Pharma (-116bp), Financials (-88bp) and Healthcare (-47bp) managers found conditions tough. Clearly, conditions in the US healthcare sector have been challenging for a while and both of our managers that focused on the sector struggled to adapt to the increased regulatory focus and concerns over political intervention. As we discuss later, a number of our underperforming managers have since left the platform.

Our UK focused teams also had a difficult year with UK Core (-66bp) having a rare negative year, suffering the bulk of their losses in the two days after the Brexit referendum. However, it has been pleasing to see how the book has recovered since Brexit, particularly with improved portfolio construction resulting in a greater focus on stock selection alpha. Despite a difficult year for our UK Core book, the manager remains one of our top performing strategies over recent years.

Turning to factor attribution, our returns from Specific risk were modestly positive over the year in what has been a difficult year for alpha generation in our strategy. However, our losses on factors, particularly Style risk factors, were unacceptably high in the first half of the year. There was, however, a material change in conditions and performance during the second half of the year. If the first half was characterised by a tough alpha creation environment and losses in predominantly volatile Style factors, the second half saw our alpha generation improve significantly, augmented by a helpful contribution from our modest Industry risk and by far tighter management of Style risk factors. Pleasingly, we have carried this positive momentum into the first few weeks of 2017.

### **A focus on specific risk**

The losses the fund sustained over Brexit required us to execute with greater urgency and precision changes that had been in motion for the last twelve months. It highlighted to us the difficulty in predicting how factors might behave, particularly in response to shocks such as Brexit, and the dangers of having too much exposure to them. Analysis of historic performance showed that our returns from stock specific (or idiosyncratic) risk are overwhelmingly superior to our returns on factors. As such, by increasing the portion of our risk in specific as opposed to factors, we should both improve returns and reduce the severity and length of drawdowns. This measure has been formally implemented in the final quarter of 2016: the fund seeks to operate with at least three quarters of its risk in specific (up from around 40-50% in prior years) and is attentively managed to this level through a combination, as necessary, of fund level hedges or book level intervention.



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

Furthermore, a number of measures have been implemented to ensure that the limited factor exposure we take is sufficiently well diversified. Consequently, a large move in any one factor or factor group is unlikely to unduly harm returns. We have also applied the same diversification concept to our specific risk, making sure it is sufficiently broadly distributed across a number of different companies so that we can more effectively monetise our stock selection skill.

**Team changes**

One result of increasing the emphasis on fundamental stock selection alpha, and reducing our exposure to factors, was that we made more changes to our portfolio manager roster than normal. In the final quarter of 2016, we de-allocated from ten developed strategies. For some managers this was for performance reasons, in others it was due to them having an investment process and/or portfolio construction that was inconsistent with our greater orientation towards specific risk and in some cases it was both.

Many of our investors may view this as an unusually aggressive restructuring of the portfolio management team which it was when compared to recent history. However, as noted above, we felt it was in our investors' best interest to be both thoughtful and decisive in our actions, which we are confident we have been. We would like to make it clear though that this does not herald any change to the philosophy of the fund; our emphasis on collaboration underpins not just the Fund's team, but the whole of Man GLG, and we remain strongly committed to our skills based approach to fund management and will continue to nurture and develop our portfolio management talent.

Despite the reduction in the number of developed strategies within the Fund, we remain strongly committed to investing in the Fund's platform. We continue to invest in our risk modelling, risk management, execution and quantitative research capabilities. Furthermore, we have added considerable analyst resources to our portfolio management teams. This represents a subtle change in approach from the past. We feel that adding analyst resources to our best stock pickers will allow them to expand their universe of stocks and provide us with a greater opportunity to leverage their stock picking skills. We believe this to be a more effective strategy than simply adding individual portfolio managers to the roster with no analyst support. Furthermore, as some of the analysts make the inevitable transition to portfolio manager in the years ahead, we will have the confidence that they have been well trained by our best stock pickers and will have accumulated a huge amount of information on their ability to pick winners and losers. A number of analysts have already been added to the team in Q4 2016 and more will be added in Q1 2017 and beyond.

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**Management changes**

Finally, there were also changes in the management team of the overall strategy during the year. Simon Savage moved on to Man Solutions to build out the Group's Alternative Beta offering. Pierre Lagrange, one of the co-founders of GLG, was appointed Senior Advisor to Man Group and Man GLG. It is great to have both of them still available to us so we can benefit from their tremendous insight. Fabian Blohm joined the firm from Citadel to become Co-Head of the Strategy, alongside Neil Mason who has been part of the Fund's management team since 2014. Juan Parra joined the firm to manage our Centre Book, a key initiative for the strategy, initially developed in partnership with our Man colleagues at Numeric and AHL. It is initiatives like this that demonstrate both the power of our collaborative approach and the benefits of being part of Man Group.

**Looking ahead**

As we start 2017, we are highly optimistic about the prospects for the strategy. The changes implemented post-Brexit has helped to deliver respectable performance in the second half of 2016 and that momentum has continued into the first few weeks of 2017. With the fund's risk focused on the team's demonstrable strength in fundamental stock selection and our improved risk management framework now fully operational, we think we are excellently positioned to capitalise on equity dispersion going forward.

Man GLG European Alpha Alternative Enhanced – Annual Report Commentary

Man GLG European Alpha Alternative Enhanced (the "Fund") was down 2.71% in 2016.

Stock selection was positive while sector attribution, hedge selection and market attribution were negative.

The Fund's management team were changed in December, with Philippe Isvy and Pierre Valade making way for Jean-Robin Peters.

Whilst the strategy of the new management team differs, the objectives of the Fund remain identical – namely low volatility returns with limited net exposure.

**Market and Fund Outlook**

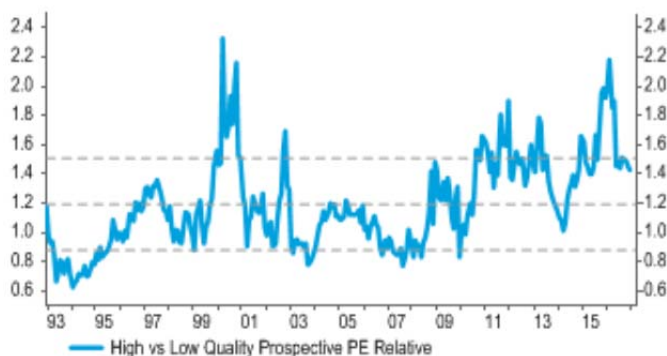
2016 saw a mixed equity performance across regions with the S&P/US +9.5%, SXXP/Europe -1.2%, Nikkei/Japan +0.4%, MSCI Asia Pacific excl. Japan +3.7% and MSCI Emerging Markets +8.6%.

Within Europe, sector performance was very diverse as can be seen in the table below:

Sector	Ticker	Absolute
Basic Resources	SXPP	61.9%
Oil & Gas	SXEP	22.9%
Construction & Materials	SXOP	9.2%
Industrial Goods & Services	SXNP	8.5%
Chemicals	SX4P	3.9%
Technology	SX8P	3.4%
Personal & Household Goods	SXQP	2.0%
Automobiles & Parts	SXAP	-3.9%
Food & Beverage	SX3P	-5.4%
Insurance	SXIP	-5.6%
Retail	SXRP	-6.7%
Banks	SX7P	-6.8%
Financial Services	SXFP	-7.4%
Media	SXMP	-7.6%
Real Estate	SX86P	-8.0%
Utilities	SX6P	-8.9%
Health Care	SXDP	-10.2%
Travel & Leisure	SXTP	-11.1%
Telecommunications	SXKP	-15.8%

The year was littered with political events, together with changing interest rate expectations. The election of Donald Trump as President of the United States proved a catalyst for “recovery style” stocks, and thus a sharp rally in value stocks at the expense of high quality stocks in the last quarter of the year; as expressed by the chart below:

High vs. Low Quality stocks '12m Fwd P/E



Source: Bank of America Merrill Lynch – 12th January 2017

### Fund Positioning

While the new management team's strategy slightly differs from that of Philippe and Pierre's, stock selection remains the key expected driver of returns for the new team in FY17. The team's key focus is on discovering companies with inflecting or accelerating/decelerating earnings growth profiles. Whilst political risks remain with both French and German elections upcoming, together with the unknown that is the UK's exit path away from the European Union, the process in place ought to be well calibrated to exploit the opportunities that we see ahead.

Man GLG Cred-Eq Alternative – Annual Report Commentary

**Performance Summary**

Man GLG Cred-Eq Alternative, “the Fund”, posted a net return of negative 2.62% in 2016 after management fees.

**Market Review**

Markets in 2016 were driven by central banks and political developments. Notable events included the U.S election and Brexit which both caused significant uncertainty and volatility. There was also a Fed rate hike and an eventual OPEC output cut for markets to digest. Markets started 2016 very much on the back foot as risk assets tumbled from day one with sentiment impacted by the continuing oil price slide, China worries and broader global growth concerns. In Europe the ECB expanded their asset purchase program to include corporate bonds – their first foray into the private unsecured market. The macroeconomic backdrop towards the end of the year was defined by the U.S election and the surprise result ignited a number of global market moves. The Fed also implemented a widely expected 25bps rate hike in December, marking its first increase in 12 months. A more hawkish than anticipated tone emerged from the meeting as policymakers now forecast 3 rate hikes in 2017, up from 2 previously, on continued improvements in the labour market and the U.S economy overall. In terms of overall asset returns for 2016, a standout performer was oil (WTI) which staged a strong recovery after falling to multi-year lows in February and finished the year up 45%. In the rates space returns were fairly unexciting though UK Gilts were the clear underperformed and fell 7% in USD terms. However, given the 16% post-Brexit depreciation of GBP versus USD, Gilts actually returned 11% in local currency terms. European financials (SX7E Index) and Italy (FTSEMIB Index) were the weakest performers in the equity space, finishing down 8% and 10%, respectively, after being down as much as 30% and 20%, respectively, at the end of 1H. In credit, US HY (BUHY Index) was the big winner and gained 17.5%, helped in particular by the large move higher in energy prices which boosted credits in that sector. Higher beta credits also outperformed their IG-rated peers in Europe.

**Fund Performance**

Despite posting ten months of consecutive positive performance, the fund unfortunately ended 2016 in negative territory after suffering heavy losses in the first month of the year. January was a difficult month for a lot of investors as markets remained weak following the soft end to 2015, driven by growing fears of a slowdown in China and an ongoing slide in oil prices. Positive contributors to fund performance included a hedged position in NetSuite convertible bonds, active trading in a basket of European financial equities, and a long position in Maurel et Prom convertibles. Conversely, negative performance was driven by a long position in Aabar convertible bonds, a long position in Telecom Italia equities, and a long position in RBS equity. All three of the biggest losers were due to performance in the months of January and February. The NetSuite position made money after the company was acquired by Oracle and the embedded change of control provision kicked in to increase the final conversion ratio. The fund enhanced its returns from this position by dynamically trading the equity delta as expectations over the likelihood the deal would close continued to change. The fund made money in European financials after twice buying the stocks on a sell-off ahead of a broader rally in the sector from mid-year onwards. Lastly, Maurel bonds made money after a key shareholder made an offer to acquire the whole company and simultaneously offered to repurchase the bonds at par. When the deal was first announced in July the bonds jumped almost 40% in one day. On the other hand, as mentioned previously, the biggest losses came in January and February. Aabar bonds, exchangeable into shares of Italian bank Unicredit, fell steeply as Italian banks fell anywhere between 30-50% in January on concerns over the level of non-performing loans (NPLs) and the potential for bail-ins. Although Italy later reached a deal with the EU on a new government guarantee scheme to manage the NPLs, there were some concerns that the planned programme might be too small. The bonds also cheapened as non-vanilla and non-IG names were hit hardest in the month. The Telecom Italia position lost money as the shares fell 13% in January and underperformed the broader market after management played down speculation surrounding the possible merger between their Brazilian arm and Oi in Brazil, and a deal with Orange in Europe. Finally, to compound the weakness in European financials at the start of the year, RBS issued a surprise profit warning on pension, RMBS litigation and conduct charges. This impacted the fund's long position in RBS equity and there was also some read-across to Lloyds equity, also held by the fund, which fell on concerns over the viability of dividends in the near-term.

In the primary convertible bond market 2016 saw 87 new deals (Source: “Prospect News, Convertibles Daily”) in the US worth a combined \$35bn and 48 deals in Europe totalling \$27bn. This compares with last year's figures of 93 deals worth \$40bn, and 44 deals worth a combined \$25bn, in the US and Europe, respectively.

**2017 Outlook**

Looking ahead to 2017 we expect that asset returns will continue to be dominated by political developments and monetary policy changes. Trump's election win in the US adds to the uncertainty given the sheer number of policy changes he has talked about making. While this of course presents challenges, we are optimistic that it also means there will be plenty of opportunities to make strong returns in 2017. As far as the convertible bond asset class is concerned, despite 2016 volumes being down slightly on 2015 levels, we are constructive on the outlook for primary issuance volumes in 2017 given the supportive environment of rising US rates, ongoing M&A activity, and recent strength in equity markets.

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.

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

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

The political and economic backdrop was challenging for Hedge Funds in 2016. Although the year was ultimately defined by the surprise Brexit vote in the UK and the shock election win by President Donald Trump in the US there were many other potential political roadbumps along the way including the Italian election. During the year we also witnessed two major phases of significant hedge fund de-leveraging (February and June) where stock prices were predominately driven by liquidity as opposed to fundamental factors. It was also a year where consensus investor positioning was exposed and significant sector and style rotation caught out many managers who found themselves overexposed to quality stocks and defensive bond proxies and underexposed to low quality value stocks, energy related companies and Financials. This was particularly relevant during the post Trump election rally in the fourth quarter of the year. One consensual trade continued to work as the Dollar also continued to rally against most developed currencies.

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

We build our portfolios from the bottom up and we control the sector risk, country risk and other risks that are not stock specific. This should limit the potential impact from sharp rotations as seen in 2016. We are also running low market exposure which means the fund returns generally exhibit low correlation with market returns.

Our performance in 2016 was primarily driven by positive stock specific factors and we were also impacted slightly positively by our market and industry positioning. In contrast we were impacted slightly negatively by our country weights and by non-stock-specific style factors such as our small net short in low valuation companies.

We continue to believe our asset class is becoming increasingly inefficient. This is because of the structural changes that are taking place on the sell side which means there are fewer research analysts researching companies in the Mid Cap space. The remaining analysts have also been forced to move up the market cap range to larger companies and are also now covering many more stocks which means the breadth and quality of the research being produced has deteriorated. This represents continued opportunity for us.

The primary positive contributors to stock specific returns are disclosed in the table below.

<u>top 5</u>	<u>Long / Short</u>	<u>Name</u>	<u>Impact (Gross return bps)</u>	<u>Commentary</u>
1	Short	Swedish medical equipment company	185	Series of profit warnings, departure of management
2	Long	RPC Group PLC	132	Sell side discovery, accretive acquisitions, beneficiary of dollar strength
3	Long	DCC PLC	113	Sell side discovery, accretive acquisitions, FTSE 100 inclusion
4	Long	Teleperformance	94	Earnings upgrades, large accretive acquisition and releverage of the Balance Sheet
5	Short	Swedish supermarket chain	77	Increasing evidence of heightened competition, rotation out of defensives
<u>Bottom 5</u>				
1	Long	United Internet	-103	Concerns over access to LTE network, sector rotation
2	Long	Howden Joinery	-65	Concerns over the potential impact of Brexit on demand for kitchens
3	Short	German listed Retailer	-65	Announced spin off of consumer electronics business, positively impacted by Rouble recovery
4	Long	Restaurant Group PLC	-61	Profit warning due to Brand fatigue and increasing competition
5	Short	German software company	-58	Profits exceeded expectations as cost saving programme kicked in

As we start 2017 we would like to take this opportunity to wish our investors a happy New Year and to express our thanks to you for your support.

We are optimistic for the year ahead: after a period where stocks have been driven by macro factors and a sharp sector rotation we expect that stock specific and fundamental driven analysis will yield significant investment opportunities. We are confident our repeatable and disciplined process will continue to provide alpha generating ideas.

Man GLG Unconstrained Emerging Equity – Annual Report Commentary

PERFORMANCE SUMMARY

The Fund gained 5.31% (USD) and 8.56% (EUR) over the year of 2016. By comparison, the Fund's benchmark, the MSCI Emerging Markets TR index, gained 11.19% (USD) and 14.55% (EUR) respectively. This underperformance needs, in our view, to be seen in the context of a market which was dominated by passive flows and the by the outperformance of 'value' stocks. In these circumstances, underperformance by the Fund is within anticipated bounds given the Fund's clear style as active, concentrated and focused on quality, growth stocks.

Man GLG Unconstrained Emerging Equity – Annual Report Commentary

**MARKET SUMMARY**

2016 was the sixth year in succession that Emerging Markets ('EM') underperformed Developed Markets ('DM'), however for the first year in four EM rose in absolute terms. Indeed, until the US election result in November sparked off significant outperformance by US markets in particular, EM had outperformed DM by almost 10%. This improved performance in EM is, we believe, the result of the factors below:

- Despite a resumption of US dollar strength post the US elections, highly volatile asset classes such as commodities and high-yield bonds had a very good year. EM has historically been correlated with these asset classes.
- The Chinese economy was more resilient in 2016 than expected, with credit growth, the housing market and infrastructure development proving supportive. Capital flight out of China also appeared to have been brought under control by the authorities. In these circumstances, the concerns over China that had proved a hurdle to performance in EM in 2015 largely dissipated.
- In certain other major EM's, political developments were more favourable than in 2015. This was notably the case in Brazil, where a new government took power after the impeachment of President Rousseff, and signalled its commitment to reform. In India, the government took drastic structural measures to attempt to improve the formalisation of the economy and improve its tax base.

**KEY POSITIONS**

The Fund's investment style can be characterised as 'quality growth at a reasonable price', meaning that the Managers seek out investment opportunities in businesses which they perceive to have good growth prospects and the ability to finance that growth through internal cash flow and solid balance sheets, but whose shares have upside potential on valuation grounds. Thus the average weighted return on invested capital of the Fund's was significantly higher than that of the benchmark, but the Fund had lower debt to equity and a lower free cash-flow based valuation, on average. These investments are made across a concentrated portfolio that comprised 45 companies at the end of the period, with the five largest positions being ITC Limited (consumer goods, India), Check Point Software (security software, Israel), FEMSA (consumer goods, Mexico), Korea Zinc (metals processing, Korea) and Tencent Holdings (internet, China). The largest country allocation was to India (19.9% of the Fund), followed by China (18.9% of the Fund, of which 7.8% to domestic shares).

**MARKET / FUND OUTLOOK**

The managers do not anticipate that the bias towards value and benchmarking so prevalent in 2016 will remain so extreme in the future. The managers have seen such periods before and their experience is that such periods of intense style concentration can create contrarian opportunities to reinforce positions in existing position which are 'out of favour'. Furthermore, the managers continue to believe that China's long-term growth will inexorably decline and that this will provide a ceiling to the performance of commodities and cyclical assets. Nevertheless, the managers remain positive on the opportunities of investment in a variety of EM markets. Sentiment towards emerging markets still remains depressed compared to that towards the US. The Managers believe that valuations in EM appear to be particularly attractive when adjusted for the cyclically low level of earnings in emerging markets. Thus, we remain fundamentally optimistic that investment in good emerging market companies at today's depressed prices will prove rewarding to the long-term investor.

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

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

**Market Review**

Emerging Market (EM) Hard Currency (H.C.) and EM local currency segment (L.C.), as measured by JP Morgan Emerging Market Bond Index Global (JPM EMBIG) and JP Morgan Government Bond Index Emerging Market Global Diversified (JPM GBI-EM GD) were up by an impressive 10.19% and 9.94% in 2016. Improved EM economic fundamentals, after five years of an economic slowdown, EM currency depreciation and policy adjustment, allowed the EM markets to ripe the benefits of the environment of global search for yield, amid the still expansionary G-3 monetary policy regimes.

The performance, was more muted since the Man GLG Global Emerging Markets Debt EMD total return fund (the Fund) was launched in 3 May 2016, with the JPM EMBIG and JPM GBI-EM GD returning -3.45% and +2.76%, respectively. Even so, the market showed a remarkable level of resilience in the face of various potential disruptive events, coming from the European Union (the Brexit vote, the recapitalisation of Italian banks, the Italian constitutional referendum, and the Hungarian referendum about EU refugee quotas), the U.S. presidential election in November and the subsequent surge in U.S. yields.

Performance in 2016, was also unabated by the political noise coming from some of EM countries such as, the 1MDB corruption scandal in Malaysia, the corruption scandal and impeachment of Dilma Rousseff in Brazil, the military coup attempt in Turkey, the political fighting between Jacob Zuma and Pravin Gordhan in South Africa, or the devaluation of the Nigerian naira.

**PERFORMANCE**

The fund in the 8 months since inception to year end, returned net of fees +5.76%<sup>1</sup>, in a period that the blend of the index for the EM Hard currency and Local Currency<sup>2</sup> returned -0.34%, and with volatility of returns that was about half of that of the blend (4.5% versus 8.4%).

About 78% of this return was originated by the active management of its EM currency positions<sup>3</sup>, with the biggest contributors to performance being the long exposure to the ZAR, BRL and COP, and the short position to the TRY. The long to the MXN was the major detractor in the L. C. segment.

In the H.C. the largest contributors to performance were the long exposures to Mexico, Colombia, Argentina, Brazil, while the largest detractors were the short exposure to Russia, Kazakhstan and Lebanon.

## **PERFORMANCE**

Interesting to note, that when the blend of the EM Hard Currency and Local Currency indexes moved up, between June and November, the Fund captured 75% of that upside. However, it avoided, to a great extent, the drawdowns of the months of May and November, where the blend was down by -1.3% and -5.9% respectively, and the Fund dropped by just -0.1% and -0.5%, respectively. This is synchrony with the aim of the strategy of maximizing upside capture while minimizing the downside capture in the blend of external and local debt benchmarks, thus seeking to deliver positive absolute returns while reducing volatility normally associated with emerging markets.

## **Fund Activity:**

During most of 2016, the Fund ran a conservative position in the H.C. space, as we saw very limited upside to returns coming from further yield compression and believed that the deteriorating credit quality of some of its components was not fully reflected in the level of EM spreads<sup>4</sup>. As a result, the Fund in this segment was skewed towards the short end<sup>5</sup>, where the movement of pull-to-par offered protection from a potential upward move in USD interest rates and volatility in EM spreads. Duration weighted exposure (DWE) was low, ranging throughout the year from -0.25 years to 1.1 years, while credit spread duration (Spread DWE)<sup>6</sup> exposure ranged from -0.7 years to 1.3 years. In December we increased the DWE of the fund from 1.1 years to 1.9 years, while we kept the Spread DWE stable at 0.7 years. This reflected our view that US Treasury yields, having increased about 0.80% in the last quarter of 2016, had some ground to stabilise in the short term, while, in contrast, EM spreads, that in the same period only moved 0.05% wider, were more vulnerable to a correction.

Throughout last year, we remained more constructive on L.C. and fairly positive on some important segments in this space. From a fundamental perspective, the flexible exchange rate regimes allowed these countries, through currency depreciation, to substantially improve their current accounts and, by extension, their balance of payments. On valuations, the JPM GBI EM GD weighted bilateral real exchange rate closed 2016 trading below the levels seen during the 2008 Great Financial crisis. Lastly, market positioning remained much cleaner in this segment of the asset class with market risk concentration by professional managers significantly underinvested or outright short.

<sup>1</sup> USD Institutional share class, ISIN: IE00BD3B6F79. Returns are net calculated and are up to December 30th 2016. Please note that past performance is no indicator of future performance.

<sup>2</sup> Measured as 50% JPM EMBIG and 50% JPM GBI-EM GD.

<sup>3</sup> At end of December 2016, the fund had a 50% net long exposure in local markets. Average since inception has been 37% net long invested position.

<sup>4</sup> Measured as the difference between the yield of JPM EMBIG and the yield of U.S. Treasuries.

<sup>5</sup> External debt portion at the end of 2016 was 52%. Average since inception was 33% net long invested position.

<sup>6</sup> Spread duration is a measure of a bond's price sensitivity to spread changes (estimate of how much the price of a specific bond will move when the spread of that specific bond changes). In this event, the Fund was underweight in Spread duration as the spread duration of its portfolio was lower than that of its benchmark.

While most currencies in JPM GBI EM currency seemed to be on the cheap side versus the USD, the MXN stood out as the cheapest, with the real effective exchange rate at a level similar to the prevailing just after the Tequila crisis, back in 1995, when the country's fundamentals were considerably worse. In addition to the MXN, our other key long FX positions at the end of 2016 were ZAR, COP and the BRL.

## **Outlook:**

We expect EM market conditions to remain volatile in 2017, given the increased political uncertainty globally on the back of Trump's victory and upcoming European elections, shifting monetary policy in U.S., and rising U.S. Treasury yields. However, we are constructive on the segment overall as EM real GDP growth is expected to rise in 2017 and 2018, outlook for oil and other commodities is more stable (versus same time last year) and valuations may become more attractive as volatility unfolds.

We view local currency instruments as one of the few areas within the EM debt universe that are attractively valued, supported by fundamentals, relatively underinvested, offers an attractive yield, and gives the potential for capital gains if our assumptions prove to be correct.

We believe that EM currencies are mispriced because the majority of investors who historically took exposure to them did so during the period when valuations were at their peak. When these currencies depreciated to allow EM economies to adjust to the reality of a slower Chinese and Global economy, these investors experienced extremely painful losses which subsequently led to outflows and unusually clean market positioning.

We also believe that the case for hard currency debt has improved, although the path will be bumpier than what investors have been used in the past. EM external debt yields, having risen over 0.90% since their minimum in September 2016, are becoming more attractive. Given our expectation that U.S. yields should continue to gradually normalise, we believe the short-end of hard currency curve of countries with strong balance sheet and floating currency regime may offer attractive risk adjusted carry.

EM spreads, on the other hand, remain at historical tight levels and may be more vulnerable to a correction. We think that one of the key drivers behind a potential rise in EM spreads could be losses coming from credit stress events in countries with fragile fundamentals (commodity dependent countries, with apparently strong balance sheets but heavily managed currency regimes) which we believe will happen with increasing regularity.

Market positioning in H.C. seems cleaner, despite the strong showing in EM hard currency new issuance in 2016 that is showing no signs of abating as we started 2017. Particularly, the Beta to benchmark of the largest H.C. mutual funds that peaked in mid-2016 at a level around 2, coming down to 1 as we approached year end. Likewise, year-to-date EM H.C. fund flows that peaked at around USD 43.2 billion at the time of U.S. elections, closed the year at a still strong, but more modest, USD33.6bn.

In this environment, an investment approach combining flexibility, selectivity and focus on downside protection, such as the one of this Fund, is crucial.



Man GLG Global Fundamental Equity – Annual Report Commentary (continued)

Performance and Market: the Equity Hedge fund index (HFRXEH Index) <sup>1</sup> returned +0.18% in Dec-2016. The fund only commenced operation on 29-Dec-2016 and there were only cashflows coming in with no equity positions at the end of 2016. Therefore the fund performance and contribution breakdown are not available for Dec-2016. The Fund started investing in equities in mid-January 2017.

**Fund Performance:** N/A

**Contribution Breakdown:** N/A

**Outlook:** Currently we are focused on 4th quarter of 2016 earnings season and aiming to take advantage of situations where market expectations appear to be missing core micro fundamental changes. We have been selectively using options when appropriate to further isolate the event to strive to be more capitally efficient in seeking Alpha during earnings season when our theses are often tested.

Retail Outlook

We think the sentiment around France election is too negative. We expect French retailers to benefit from food inflation in second half year of 2017 which should be a positive for French Food Retailers gross margin and free cash flow.

Chemicals Outlook

We expect significant earnings upgrades for midstream and upstream players. We are less excited by downstream players where we see elevated valuation and gross margin pressure due to sharp oil price recovery and other inputs pressure such as TiO<sub>2</sub>. However, we still like selected consumer downstream producers such as some paint companies or Fragrance and Flavours companies.

Fertilizers Outlook

We believe Urea and Potash will continue to generate limited cash due to incremental capacities being ramped up in North America. We are getting more constructive on end-demand but we see better entry points in second half year of 2017 or first half year of 2018.

Automotive Outlook

We are getting less constructive on OEM's due to (1) demand normalization in China and North America; and (2) raw materials headwind (1 ton of steel and 2 oil barrels per vehicle).

We think earnings and cash growth should be very limited in 2017. We recently turned net negative on the automotive sector.

Steels/Construction

We are constructive on European and Asian steel makers which we believe should improve their cash generation from 2nd quarter of 2017 onwards driven by 200euro/ton increase year-on-year.

Transports

We like cheap European long haul carriers exposed to Asian routes which we believe should benefit from yields improvement driven by better traffic. We are less constructive on European budget long and short hauls.

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.

<sup>1</sup> Please note that the Equity Hedge fund index is not a formal benchmark and does not form part of the Fund's investment objectives or investment policy.

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

Performance and Market: the Equity Hedge fund index (HFRXEH Index) <sup>1</sup> returned +0.18% in Dec-2016. The Fund only commenced operation on 29 December 2016 and there was only cashflows coming in with no equity positions at the end of 2016. Therefore the Fund performance and contribution breakdown are not available for Dec-2016. The Fund started investing in equities in early January 2017.

**Fund Performance:** N/A

**Contribution Breakdown:** N/A

**Outlook:** Currently we are focused on 4th quarter of 2016 earnings season and aiming to take advantage of situations where market expectations appear to be missing core micro fundamental changes. We look to selectively using options when appropriate to further isolate the event to strive to be more capitally efficient in seeking Alpha during earnings season when our theses are often tested.

Looking forward, we see lots of change/disruption of various durations some driven by technology, consumer behaviour but also others driven by potential changes in policies arising from regime change. Our process is designed to look for situations where change is mispriced and we look forward to opportunities to monetise these disconnects especially as earnings season approaches in January.

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.

<sup>1</sup>Please note that the HFRXEH Index is not a formal benchmark and does not form part of the Fund's investment objectives or investment policy.

For all the sub-funds past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations. Performance is net of all fees. 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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February 2017\*

*\* The above Investment Manager's reports are commentaries for the reporting year 1 January 2016 to 31 December 2016 (Man GLG Global Emerging Markets Debt Total Return started operation from 3 May 2016. Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity Alternative started operation from 29 December 2016). They do not include or take account of any movements, returns or market information for subsequent periods.*



## Man AHL Multi Strategy Alternative – Annual Report Commentary

The AHL Multi Strategy Programme ('AMS') made a small positive return for 2016, performing broadly in line with the HFRX Global Hedge Fund Index and out-performing the Barclay BTOP50 Index. The year was, in general, a challenging one for hedge funds and a good year for equities, which recovered well after a difficult start. Many of the models that were added into AMS most recently, especially new machine learning models, performed well which gives us confidence for the future given our substantial investment in this area.

### Market summary

In 2016 the twin shocks of Brexit and the US election heralded the rise of a new 'populism', as discontented voters railed against the status quo. Arguably, the long term geopolitical impact could be deeper, longer and more uncertain than the immediate effect on markets would suggest. Major equity indices, in particular, shrugged off both events to have a solid year once they had recovered from their rocky start. Currencies were a little more reflective of events as Sterling became the major casualty of the Brexit vote and the Dollar the primary beneficiary of the US election.

### Performance review by style

Of the five styles comprising AMS, Fundamental trading was the best performing style with Systematic Equity and Volatility both making solid positive contributions. Momentum recorded a small loss for the year and technical trading faced more challenging conditions to incur a larger loss.

The fundamental component of the programme consists of a wide variety of fundamental and economic models trading futures and forwards across a broad range of stock index, fixed income and currency markets. At the start of the year, declining yields provided a profitable environment for carry-based fixed income models, whilst the relative value stock index trading model had a great run in the latter half of the year.

In volatility trading, models mostly found opportunity on the short side this year, although we note that long volatility positions in, for example, Nikkei in April were profitable. Despite the effect of two sizeable shocks, volatility trading remained solidly up for the year as profit accrued in the run-up to both events proved a sufficient cushion.

The equity component consists of an equity market neutral model across four global regions and an alpha capture model generating trading signals from broker recommendations. Equity market neutral had a mixed year but ended slightly up, largely thanks to a late surge by the US model. The alpha capture models had a good year, despite being hit by widespread reversals following the US election.

Momentum trading within the programme comprises both traditional futures and forwards trend-following and more recent innovations such as trading individual cash equity sectors. Momentum trading had a somewhat frustrating year in which many markets lacked consistent direction. Fixed income provided some fertile ground with rallying bonds early in the year and the sell-off at the end of the year. In currencies, choppy price action early in the year gave way to a strong Dollar rally following the US election which provided a welcome boost towards the end of the year.

The technical trading component comprises a diverse set of signals, often with relatively short holding periods, trading on the most liquid futures and forwards. Technical trading was by far the most challenging area in 2016. In particular, short term breakout signals struggled around events in which potential breakout events failed to follow through in subsequent price action. On the bright side, the newer machine learning predictors performed very well.

### OUTLOOK FOR 2017

The outlook for global markets remains highly uncertain, with significant political upheaval possible across the US, Europe, and beyond, with potentially significant ramifications for global markets. We believe the diverse alpha streams within the AHL Multi Strategy Programme should serve to insulate investors from this uncertainty whilst continuous improvement across all investment styles is designed to give us the best possible chance of performing in an uncertain world.

## Man AHL TargetRisk – Annual Report Commentary

All sectors and nearly all markets added value this year, but importantly not all at the same time. We saw good diversification when some sectors were not working others help deliver strong performance. The end result was strong positive performance for 2016.

The top sector was fixed income which started off the year strong during the sell off and Brexit referendum but suffered in the last quarter after the US elections in particular. The world bond index ended up 2.1% for the year. The top markets in the sector were both UK notional and inflation protected bonds that did especially well after the referendum. US Treasuries gave back nearly all of their performance after the election and ended up being some of the most challenging markets by the end of the year. Despite some performance give back in the last quarter the sector still managed to attribute 4.4%.

Despite the selloff in Q1, equities stormed back and ended the year strongly notably the US and UK equity markets. The world index ended up 7.5%, but made nearly all of its gains in the second half of the year. In TargetRisk, equities ended up attributing 4.0% for the year.

Commodities had a strong recovery in Q2 as oil recovered from two strong years of sell offs. OPEC agreed on production cuts over the year plus expectation of growth caused the commodity and most energy markets to raise over the course of the year. As a result commodities netted the fund 1.8%.

Credit markets following a similar behaviour as equities also ended the year strongly. US High Yield was helped by the recovery in the oil markets as many of the names are tied to the energy sector. As a whole the sector was up 1.8% for the year.

## Man AHL Volatility Alternative– Annual Report Commentary

While the first half of 2016 was characterised by market fluctuations and several quickly-reverting jumps in implied volatilities, the second half enjoyed long periods of range-bound markets and relatively stable implied volatilities. Realised volatilities returned to medium-run lows after the Brexit referendum, especially in US and European equity markets, where the term structure of implied volatility steepened substantially. The VIX index fell to just above 11 points in August and December, and the 3-month basis of the VIX futures rose from just under 1 vol point at the beginning of the year to over 4 at the beginning of July. Later events, such as the negative result of the Italian constitutional referendum and the surprise result of the US election, had surprisingly little long-term impact on the level of equity markets or perceived market risks. The largest move in the second half of the year came from the rise in US treasury yields as traders priced in an expectation of fiscal stimulus from the Trump administration.

As a result, while the fund lost 1.5% in the first half of the year, the second half of the year was highly profitable, as it realised just over 4.5%, for an annual return of 3%. Both the gamma and vega strategies contributed positive P&L over the course of the year, with the vega strategy profitable in both halves of the year while the gamma strategy underperformed in the first half, but erased the losses and outperformed the vega strategy in the second half. The source of the vega strategy's performance was likewise divided between halves of the year, with the fall in overall volatility levels providing the positive returns in the first half while it primarily profited from the steepness of the term structure in the second half.

Within the gamma strategy, the equities sector stood out as the best performer, with the S&P leading over the entire year, followed by the DAX and FTSE, which also performed well in the second half of the year. The few exceptions to the strong performance in the equities sector were in Asia, where the gamma strategy was profitable during the second half of the year but only partially recovered from underperformance in that region during the month of January. The fixed income sector also ended the year with positive performance, despite taking some losses in the sharp rise in bond yields after the election of Trump. The only sector with negative performance in the gamma strategy was FX, which ended the year slightly negative, primarily due to losses in “safe haven” currency crosses during Brexit.

For all the sub-funds past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations. Performance is net of all fees. 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.

AHL Partners LLP,  
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England

February 2017\*

*\* The above Investment Manager's reports are commentaries for the reporting year 1 January 2016 to 31 December 2016. They do not include or take account of any movements, returns or market information for subsequent periods.*

## Market Overview

After a tumultuous first quarter, in which equity markets fell sharply then subsequently rebounded, global equity markets stabilized in the second quarter. That is until the results of the June 23rd UK referendum (aka Brexit) were known. Central Banks were also active early in the year, as the Bank of Japan instituted negative interest rates and the European Central Bank implemented another round of quantitative easing. During the third quarter, US equity market gains were broad-based, with seven of ten economic sectors within the S&P 500 Index generating positive returns. Emerging equity markets, which have led the global stock markets higher all year, were strong during the third quarter as well and retained their pole position for the full year period. President Trump's surprise election in early November initially brought about a sharp sell-off in global equities, but quickly turned into a market rally, particularly in the US. There was a broad divergence of outcomes across geographies and asset classes. US interest rates moved sharply higher, as investors started to question the "lower for longer" mantra of the last several years, believing that Trump's economic policies will be bullish for growth and inflation. The USD Index strengthened to its highest level since 2002 by the end of the year, as investors anticipate the end of quantitative easing.

## Performance Commentary

For the twelve month period ending December 31, 2016, the Man Numeric Market Neutral Alternative IN USD (the "Fund") return was 3.70% net of fees. The fund is comprised of three complementary components; Diversified Market Neutral ("DMN"), Fundamental Statistical Arbitrage ("FSA") and the Innovation Portfolio ("IP"). During this reporting period, all three components contributed to performance.

The DMN component was the main driver of the positive performance, as six of eight of our portfolios within DMN had positive returns. The IP component was up primarily due to favorable performance from the Retail, Dislocation, Skew, and REITs sleeves. The FSA component also contributed slightly to performance for the period, with Japan and the US contributing the most to performance.

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

For all the sub-funds past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations. Performance is net of all fees. 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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470 Atlantic Avenue,  
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Boston,  
MA 02210,  
USA

February 2017\*

\* The above Investment Manager's reports are commentaries for the reporting year 1 January 2016 to 31 December 2016. They do not include or take account of any movements, returns or market information for subsequent periods.

The Directors of Man Funds VI plc (formerly GLG Investments VI Plc) (the "Fund") herewith submit their annual report together with the financial statements for the year ended 31 December 2016.

#### Principal activities and review of the development of the business

The Fund was incorporated as an investment company with variable capital and with segregated liability between sub-funds 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 "Regulations"). The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio") and as at 31 December 2016 the Fund was comprised of twenty Portfolios: Man GLG European Alpha Alternative, GLG EM Equity Alternative, Man GLG Alpha Select Alternative, Man GLG Atlas Macro Alternative, Man GLG European Equity Alternative, Man GLG Financials Alternative, Man GLG Total Return, Man GLG Global Equity Alternative, Man GLG Asian Equity Alternative, Man GLG European Alpha Alternative Enhanced, Man GLG Cred-Eq Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man GLG Global Fundamental Equity, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL Target Risk, Man AHL Volatility Alternative, Man NewSmith UK Equity Alternative and Man Numeric Market Neutral Alternative. As at 31 December 2015 there were fourteen Portfolios in operation: Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative, Man GLG Cred-Eq Alternative, Man AHL Multi Strategy Alternative, Man AHL Target Risk, Man AHL Volatility Alternative, Man GLG European Mid-Cap Equity Alternative, Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity.

#### Results for the year and state of affairs at 31 December 2016

For a detailed commentary on the results for the year and the state of affairs of the Fund at 31 December 2016 see the Investment Manager's Report, the statements of financial position, the statements of comprehensive income and the portfolio statements.

At the year end the Fund's Net Assets Attributable to Redeemable Participating Shareholders (the "Shareholders") amounted to €145,165,048 for Man GLG European Alpha Alternative (31 December 2015: €450,153,595), £114,010,555 for Man GLG Alpha Select Alternative (31 December 2015: £53,241,031), €678,530,845 for Man GLG European Equity Alternative (31 December 2015: €830,639,138), £Nil for Man GLG Total Return (31 December 2015: £3,190,829), €189,198,271 for Man GLG Global Equity Alternative (31 December 2015: €320,245,498), US\$Nil for Man GLG Asian Equity Alternative (31 December 2015: US\$84,037,368), €Nil for Man GLG European Alpha Alternative Enhanced (31 December 2015: €28,053,572), €45,932,955 for Man GLG Cred-Eq Alternative (31 December 2015: €77,106,169), US\$128,034,213 for Man AHL Multi Strategy Alternative (31 December 2015: US\$144,035,894), US\$Nil for Man AHL Directional Equities Alternative (31 December 2015: US\$40,460,404), US\$28,296,977 for Man AHL TargetRisk (31 December 2015: US\$26,656,597), US\$16,887,489 for Man AHL Volatility Alternative (31 December 2015: US\$47,983,251), €332,177,844 for Man GLG European Mid-Cap Equity Alternative (31 December 2015: €126,781,408), US\$169,455,192 for Man Numeric Market Neutral Alternative (31 December 2015: US\$63,037,234), US\$67,477,483 for Man GLG Unconstrained Emerging Equity (31 December 2015: US\$42,886,600), US\$522,262,855 for Man GLG Global Emerging Markets Debt Total Return (31 December 2015: n/a), US\$20,003,899 for Man GLG Innovation Equity Alternative (31 December 2015: n/a) and US\$18,078,008 for Man GLG Global Fundamental Equity (31 December 2015: n/a). All Classes of Redeemable Participating Shares are together known as the "Redeemable Participating Shares" or "Shares".

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

<b>Funds and Classes</b>	<b>31 December 2016</b>	<b>31 December 2015</b>
<b>Man GLG European Alpha Alternative</b>		
Class DN EUR	(2.62%)	(1.21%)
Class DN H GBP	(2.12%)	(0.67%)
Class DN H USD	(1.47%)	(0.80%)
Class IN EUR	(1.87%)	(0.47%)
Class IN H GBP	(1.38%)	(0.02%)
Class IN H USD	(0.79%)	(0.18%)
<b>Man GLG Alpha Select Alternative</b>		
Class DN GBP	(1.85%)	4.35%
Class DN H EUR	(2.34%)	3.72%
Class DN H SEK	(1.84%)	n/a
Class DN H USD	(1.19%)	4.07%
Class IN GBP	(1.11%)	4.97%
Class IN H EUR	(1.69%)	4.29%
Class IN H JPY^	(4.16%)	n/a
Class IN H SEK	(1.12%)	n/a
Class IN H USD	(0.46%)	4.68%
Class IN U GBP	(0.79%)	n/a

# Man Funds VI plc

Directors' report (continued)

For the year ended 31 December 2016



## Results for the year and state of affairs as at 31 December 2016 (continued)

### Funds and Classes

#### Man GLG European Equity Alternative

	31 December 2016	31 December 2015
Class DN EUR	(2.77%)	6.25%
Class DN H CHF	(3.41%)	5.37%
Class DN H GBP	(2.29%)	6.61%
Class DN H NOK	(1.69%)	7.53%
Class DN H SEK	(3.18%)	5.79%
Class DN H SGD	(1.71%)	7.17%
Class DN H USD	(1.60%)	6.77%
Class IN EUR	(2.18%)	6.92%
Class IN H GBP	(1.89%)	7.30%
Class IN H NOK	(1.36%)	4.79%
Class IN H SEK	(2.43%)	6.73%
Class IN H USD	(1.39%)	7.08%
Class IXN H GBP	(1.01%)	1.76%

#### Man GLG Total Return

Class IN H USD	n/a	(2.59%)
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#### Man GLG Global Equity Alternative

Class DN EUR	(2.66%)	5.62%
Class DN H CHF	(3.31%)	4.91%
Class DN H GBP*	(2.09%)	6.18%
Class DN H USD	(1.59%)	5.67%
Class IN EUR	(1.96%)	5.93%
Class IN H USD	(0.91%)	5.65%

#### Man GLG Asian Equity Alternative

Class IN H GBP	n/a	(0.39%)
Class IN USD	n/a	(0.07%)

#### Man GLG European Alpha Alternative Enhanced

Class DN EUR	n/a	(1.69%)
Class DN H GBP	n/a	(1.11%)
Class DN H USD	n/a	n/a
Class IN EUR	n/a	(0.95%)
Class IN H CHF	n/a	(5.72%)
Class IN H USD	n/a	(0.83%)

#### Man GLG Cred-Eq Alternative

Class DN EUR	(3.28%)	(3.04%)
Class DN H USD	(2.31%)	(3.00%)
Class IN EUR	(2.62%)	(2.42%)
Class IN H USD	(1.66%)	(2.63%)

#### Man AHL Multi Strategy Alternative

Class DN USD	1.11%	(1.50%)
Class DN H EUR***	0.61%	n/a
Class DN H GBP	0.84%	(4.28%)
Class DN H SEK***	1.34%	n/a
Class IN H CHF	(0.10%)	(3.66%)
Class IN H EUR	0.63%	(3.29%)
Class IN H GBP***	0.94%	n/a
Class IN USD	1.88%	(0.63%)
Class IN H SEK	0.20%	(2.30%)

#### Man AHL Directional Equities Alternative

Class DN USD	n/a	(5.50%)
Class IN USD	n/a	1.29%
Class IN H EUR	n/a	0.83%

# Man Funds VI plc

Directors' report (continued)

For the year ended 31 December 2016



## Results for the year and state of affairs as at 31 December 2016 (continued)

### Funds and Classes

#### Man AHL TargetRisk

	31 December 2016	31 December 2015
Class D H EUR***	(3.33%)	n/a
Class D H SEK***	(2.63%)	n/a
Class D USD***	(3.12%)	n/a
Class I H EUR***	0.49%	n/a
Class I H GBP***	(2.27%)	n/a
Class I H SEK***	(3.08%)	n/a
Class I USD	11.55%	(0.66%)

#### Man AHL Volatility Alternative

Class DN USD***	0.86%	n/a
Class IN USD	2.99%	(2.47%)
Class IN H EUR	1.68%	(2.98%)

#### Man GLG European Mid-Cap Equity Alternative

Class DN EUR***	3.03%	n/a
Class DN H SEK***	1.36%	n/a
Class DN H USD	3.90%	6.55%
Class DNY EUR***	1.77%	n/a
Class IN EUR***	4.90%	2.64%
Class IN F EUR	4.27%	3.63%
Class IN H CHF	0.29%	n/a
Class IN H GBP	4.32%	7.16%
Class IN H SEK***	0.92%	n/a
Class IN H USD	4.77%	7.02%
Class INF H CHF	3.71%	0.45%
Class INF H GBP	4.72%	1.64%
Class INF H USD	5.43%	3.00%

#### Man Numeric Market Neutral Alternative

Class DN H EUR***	4.84%	n/a
Class DN H NOK***	5.53%	n/a
Class DN H SEK***	5.89%	n/a
Class DN USD	2.99%	0.62%
Class IN H CHF***	(1.23%)	n/a
Class IN H EUR	2.43%	0.66%
Class IN H NOK***	5.68%	n/a
Class IN H SEK***	6.49%	n/a
Class IN USD	3.70%	1.22%
Class INU H EUR***	0.06%	n/a
Class INU H GBP Dist***	(0.14%)	n/a
Class INU USD***	0.13%	n/a

#### Man GLG Unconstrained Emerging Equity

Class D C SEK***	10.99%	n/a
Class D C USD***	(4.23%)	n/a
Class DF C NOK***	0.56%	n/a
Class DF C SEK***	(0.47%)	n/a
Class DF C USD***	(4.53%)	n/a
Class I C SEK***	11.75%	n/a
Class I C USD	5.09%	(1.68%)
Class IF C EUR	8.56%	3.94%
Class IF C GBP	25.61%	4.74%
Class IF C NOK***	(1.96%)	n/a
Class IF C SEK***	(0.34%)	n/a
Class IF C USD	5.31%	1.94%

#### Results for the year and state of affairs as at 31 December 2016 (continued)

##### Funds and Classes

##### Man GLG Global Emerging Markets Debt Total Return\*\*\*

	31 December 2016	31 December 2015
Class D H EUR	4.34%	n/a
Class D H GBP	5.05%	n/a
Class D H NOK	1.88%	n/a
Class D H SEK	4.06%	n/a
Class D USD	5.37%	n/a
Class DL H EUR	3.03%	n/a
Class DMF USD	1.18%	n/a
Class DY USD	1.73%	n/a
Class I H CHF	0.83%	n/a
Class I H EUR	4.79%	n/a
Class I H EUR Dist	3.27%	n/a
Class I H GBP	5.38%	n/a
Class I H NOK	1.81%	n/a
Class I H SEK	4.55%	n/a
Class I USD	5.76%	n/a
Class IL H EUR	4.39%	n/a
Class IL USD	5.26%	n/a
Class IMF H EUR	1.69%	n/a
Class IMF H EUR Dist	4.96%	n/a
Class IMF H GBP Dist	1.44%	n/a
Class IMF USD	5.50%	n/a

##### Man GLG Innovation Equity Alternative\*\*\*

Class IN H CHF	-	n/a
Class IN H EUR	-	n/a
Class IN H GBP	-	n/a
Class IN H NOK	-	n/a
Class IN H SEK	-	n/a
Class IN USD	-	n/a

##### Man GLG Global Fundamental Equity\*\*\*

IN EUR	-	n/a
INH GBP	-	n/a
IN H CHF	-	n/a
IN H NOK	-	n/a
IN H SEK	-	n/a
IN H USD	-	n/a

^Class IN H JPY in Man GLG Alpha Select Alternative ceased trading on 13 October 2016, the return shown above is for the period from 1 January 2016 to 13 October 2016.

\* Class DN H GBP in Man GLG Global Equity Alternative ceased trading on 20 December 2016, the return shown above is for the period from 1 January 2016 to 20 December 2016.

\*\*\*The return shown above for the share classes of respective portfolios is for the period from launch date to 31 December 2016. For details of new share classes launched during the year please refer to note 20.

#### Dividends

The Directors do not propose the payment of a dividend at this time (2015: US\$Nil).

#### Future developments

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

#### Significant events during the year

##### Prospectus

A new Prospectus was issued on 6 May 2016 to reflect the authorisation by the Central Bank of a new sub-fund, Man GLG Emerging Markets Debt Total Return. The Prospectus also included amendments in order to address disclosure requirements pursuant to recent regulatory requirements, including Directive 2014/91/EU of the European Parliament and of the Council of 23 July 2014 (the "UCITS V Directive") and the Central Bank (Supervision and Enforcement Act) 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities Regulations) 2015, (the "Central Bank UCITS Regulations"). The Prospectus also reflected the revocation of authorisation by the Central Bank of the following sub-funds since the date of the most recent prior Prospectus (GLG EM Currency & Fixed Income Alternative, GLG EM Diversified Alternative, Man Commodities Fund, GLG Global Emerging Markets Macro Alternative and Man NewSmith European Equity Alternative). It also reflected the change in dealings procedure where each business day is now both a dealing day and a valuation day.

Addendum dated 9 December 2016 was issued to reflect the authorisation by the Central Bank of two new sub-funds, Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity.



### Significant events during the year (continued)

#### Portfolios

Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016. Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

Man GLG Total Return, Man GLG Asian Equity Alternative, Man GLG Directional Equities alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 8 February 2016, 20 April 2016, 30 September and 23 December 2016 respectively.

#### De-listing of Share Classes

Share classes D H USD and I H USD of Man GLG Total Return were delisted from Irish Stock Exchange on 7 December 2016.

Share class IN H NOK of Man GLG Global Equity Alternative was delisted from Irish Stock Exchange on 7 December 2016.

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

Effective 6 October 2016, GLG Investments VI plc was renamed Man Funds VI plc.

In response to the CBI publishing the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) Investor Money Regulations 2015 for Fund Service Providers (the "Investor Money Regulations" or "IMR") in March 2015 (effective from 1 July 2016), the Manager undertook, together with BNY Mellon Fund Services (Ireland) Designated Activity Company, a review of the way in which subscription, distribution and redemption monies are routed to and from the Fund or the relevant sub-fund. As a result of this review, subscription and redemption monies will (effective from 1 July 2016), be 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.

Michael Jackson and Victoria Parry resigned as directors of the Fund with effect from 21 April 2016 and Bronwyn Wright and Ronan Daly were appointed as directors of the Fund on 21 April 2016.

Effective 27 January 2016, BNY Mellon Fund Services (Ireland) Limited was renamed BNY Mellon Fund Services (Ireland) DAC.

Effective 14 April 2016, BNY Mellon Trust Company (Ireland) Limited acts as Depositary.

Effective 21 April 2016 Matheson replaced J&E Davy as listing sponsor to the Fund.

Effective 6 October 2016 GLG Partners Asset Management Limited was renamed to Man Asset Management (Ireland) Limited.

There were no other significant events during the year ended 31 December 2016.

### Significant events since the year end

Effective 26 January 2017, GLG Asian Equity Alternative Fund has been removed from the Official List and from trading on the Main Securities Market of the Irish Stock Exchange.

### 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 21 April 2017 are listed on page 1. Unless indicated, they served for the entire year.

### Directors' and secretary's interests

Neither the Directors, nor their families, nor the secretary (Matsack Trust Limited) nor the Investment Managers had any interests in the Shares of the Fund at 31 December 2016, with the exception of one Subscriber Shares held by Man Asset Management (Ireland) Limited in a nominee capacity.

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

### Directors' responsibilities

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

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

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

- select suitable accounting policies and then apply them consistently;
- make judgements 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 company 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 company to be determined with the reasonable accuracy, enable them to ensure that the financial statements and directors' report comply with the Companies Act 2014 and enable these financial statements to be audited. They are also responsible for safeguarding the assets of the Fund and hence for taking reasonable steps for the prevention and detection of fraud and other irregularities.

Legislation in Ireland governing the preparation and dissemination of financial statements may differ from legislation in other jurisdictions.

#### Accounting records

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

#### Independent auditors

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

#### Corporate governance

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

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

- i) The Irish Companies Acts 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: [http://www.centralbank.ie/regulation/marketsupdate/Documents/170103\\_AIF%20RULEBOOK\\_January%202017.pdf](http://www.centralbank.ie/regulation/marketsupdate/Documents/170103_AIF%20RULEBOOK_January%202017.pdf) and are available for inspection at the registered office of the Fund; and
- iv) The Irish Stock Exchange ("ISE") through the ISE Code of Listing Requirements and Procedures which can be obtained from the ISE's website at: <http://www.ise.ie>

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

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

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

The board 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 Acts. 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 Acts 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 a general meeting, the number of Directors may not be less than one or 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 or by the Articles of Association of the Fund required to be exercised by the Fund in general meeting.

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

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

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

The directors confirm that:

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

The Directors confirm that during the financial year end 31 December 2016:

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

**Audit Committee**

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

**Connected party transactions**

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

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 interest of the Fund as a whole and have determined that Eric Fortier and Ronan Daly are independent directors as that term is defined in the IF Code.

On behalf of the Board

  
\_\_\_\_\_  
Director

  
\_\_\_\_\_  
Director

Date: 21 April 2017

**REPORT FROM THE DEPOSITARY TO THE SHAREHOLDERS  
DATED 21 APRIL 2017**

For the period from 01 January 2016 to 31 December 2016 (the “Period”)

BNY Mellon Trust Company (Ireland) Limited (the “**Depository**” “us”, “we”, or “our”) has enquired into the conduct of Man Funds VI plc (the “Company”) for the Period, in its capacity as depository to the Company.

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

**Responsibilities of the Depository**

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

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

**Basis of Depository Opinion**

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

**Opinion**

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

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



For and on behalf of BNY Mellon Trust Company (Ireland) Limited,  
Guild House,  
Guild Street,  
IFSC,  
Dublin 1.

Date: 21 April 2017

	Notes	Combined Company US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
<b>Assets</b>					
Cash and cash equivalents	3	306,462,764	60,409,704	27,388,735	52,358,838
Balances with brokers	3	372,786,950	18,520,665	20,942,328	122,001,178
Due from brokers		59,294,602	627	211,001	31,579,628
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	1,361,174,599	101,636,238	2,281,741	530,904,161
Interest bearing securities	4	628,392,598	-	62,029,420	-
Derivatives	4	150,310,166	285,583	6,194,183	53,735,875
Subscriptions receivable	20	19,447,998	16,720	-	7,074
Interest receivable		6,397,442	-	-	-
Dividend receivable		1,646,164	26,944	46,567	758,537
Other assets		2,342,799	29,118	87,481	273,308
<b>Total Assets</b>		<b>2,908,256,082</b>	<b>180,925,599</b>	<b>119,181,456</b>	<b>791,618,599</b>
<b>Liabilities</b>					
Balances due to brokers	3	87,749,322	10,866,254	68,353	32,632,212
Due to brokers		76,539,130	20,786,024	89,449	14,865,890
Financial liabilities at fair value through profit and loss:					
Derivatives	4	150,480,428	3,466,996	4,537,222	61,120,005
Redemptions payable	20	215,691	18,206	-	176,235
Due to shareholders	20	11,397	-	-	-
Performance fees payable	8,9	4,582,368	9,227	11,560	1,251,518
Management fees payable	8,9	3,103,437	273,888	110,986	1,179,921
Interest payable		336,695	794	3,416	117,789
Dividend payable		1,981,121	37,995	226,067	991,810
Accrued expenses and other liabilities	8,9	3,654,825	301,167	123,848	752,374
<b>Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>		<b>328,654,414</b>	<b>35,760,551</b>	<b>5,170,901</b>	<b>113,087,754</b>
<b>Net Assets Attributable to Redeemable Participating Shareholders</b>		<b>2,579,601,668</b>	<b>145,165,048</b>	<b>114,010,555</b>	<b>678,530,845</b>



# Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2016



*Man GLG Total Return £	Man GLG Global Equity Alternative €	*Man GLG Asian Equity Alternative US\$	*Man GLG European Alpha Alternative Enhanced €	Man GLG Cred- Eq Alternative €	Man AHL Multi Strategy Alternative US\$	*Man AHL Directional Equities Alternative US\$
30,117	11,789,555	-	404,958	6,091,258	43,983,530	5,676
-	62,821,584	184	319,895	5,768,188	45,706,014	672
-	2,980,605	-	457	-	86,778	-
-	129,307,473	-	-	18,808,524	-	-
-	-	-	-	16,473,788	39,489,865	-
-	14,495,468	-	-	377,591	13,324,493	-
-	-	-	-	-	-	-
-	-	-	567	88,664	368	-
-	218,983	-	1,412	-	105,024	-
1,913	246,899	35	74,366	93,077	529,417	3,763
32,030	221,860,567	219	801,655	47,701,090	143,225,489	10,111
15,757	11,113,899	22	717,664	1,877	2,874,506	4,748
-	4,058,683	-	-	-	83,930	-
-	16,254,455	-	-	1,596,449	11,073,436	-
-	1,895	-	-	1,293	-	-
-	-	-	-	-	-	-
-	76,529	-	1,955	19,032	869	-
-	335,855	-	11,008	33,082	253,301	-
-	21,136	-	-	-	-	-
-	264,040	-	2,039	-	98,588	-
16,273	535,804	197	68,989	116,402	806,646	5,363
32,030	32,662,296	219	801,655	1,768,135	15,191,276	10,111
-	189,198,271	-	-	45,932,955	128,034,213	-

The accompanying notes form an integral part of the financial statements

Man Funds VI plc  
Statement of financial position (continued)  
As at 31 December 2016



	Notes	Man AHL TargetRisk US\$	Man AHL Volatility Alternative US\$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$
<b>Assets</b>					
Cash and cash equivalents	3	2,996,243	9,336,447	12,063,959	21,087,866
Balances with brokers	3	4,631,979	3,828,363	26,715,409	1,046
Due from brokers		-	-	-	21,142,418
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	-	-	305,120,717	161,753,561
Interest bearing securities	4	20,923,557	4,298,482	-	-
Derivatives	4	1,115,391	132,899	22,651,398	5,264,227
Subscriptions receivable	20	-	-	8,168	191,867
Interest receivable		25,899	100	-	52,928
Dividend receivable		-	-	106,117	-
Other assets		171,973	39,727	61,142	23,373
<b>Total Assets</b>		<b>29,865,042</b>	<b>17,636,018</b>	<b>366,726,910</b>	<b>209,517,286</b>
<b>Liabilities</b>					
Balances due to brokers	3	1,360,446	185,534	11,573,590	1,528,532
Due to brokers		-	-	-	32,582,718
Financial liabilities at fair value through profit and loss:					
Derivatives	4	157,200	437,756	20,614,640	4,794,032
Redemptions payable	20	-	-	4,878	-
Due to shareholders	20	-	-	-	-
Securities sold under agreement to repurchase		-	-	-	-
Performance fees payable	8,9	-	23,569	1,504,878	875,644
Management fees payable	8,9	17,128	20,856	289,261	157,736
Interest payable		-	-	110,963	34,756
Dividend payable		-	-	224,008	-
Accrued expenses and other liabilities	8,9	33,291	80,814	226,848	88,676
<b>Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>		<b>1,568,065</b>	<b>748,529</b>	<b>34,549,066</b>	<b>40,062,094</b>
<b>Net Assets Attributable to Redeemable Participating Shareholders</b>		<b>28,296,977</b>	<b>16,887,489</b>	<b>332,177,844</b>	<b>169,455,192</b>

The accompanying notes form an integral part of the financial statements



# Man Funds VI plc

Statement of financial position (continued)  
As at 31 December 2016



Man GLG Unconstrained Emerging Equity US\$	#Man GLG Global Emerging Markets Debt Total Return US\$	#Man GLG Innovation Equity Alternative US\$	#Man GLG Global Fundamental Equity €
7,843,487	16,365,831	20,000,000	1,000
12,386,519	31,265,968	-	-
1,349,395	-	-	-
51,323,792	-	-	-
5,997,972	463,656,416	-	-
1,838,510	24,417,863	-	-
50,163	100,000	4,626	18,077,008
5,137	6,218,889	-	-
310,667	-	-	-
259,731	383,450	205	115
<u>81,365,373</u>	<u>542,408,417</u>	<u>20,004,831</u>	<u>18,078,123</u>
11,118,680	1,002	-	-
1,875,212	-	-	-
754,337	18,957,197	-	-
-	2,087	-	-
4,735	6,662	-	-
-	-	-	-
-	647,962	-	-
47,422	229,946	546	-
7,473	25,825	-	-
-	-	-	-
<u>80,031</u>	<u>274,881</u>	<u>386</u>	<u>115</u>
<u>13,887,890</u>	<u>20,145,562</u>	<u>932</u>	<u>115</u>
<u>67,477,483</u>	<u>522,262,855</u>	<u>20,003,899</u>	<u>18,078,008</u>

# Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016. Man GLG Global Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

\* Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

Approved and authorised for issue on behalf of the Board on 21 April 2017.

  
Director

  
Director

The accompanying notes form an integral part of the financial statements

Man Funds VI plc  
Statement of financial position  
As at 31 December 2015



	Notes	Combined Company US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	*Man GLG Atlas Macro Alternative US\$
<b>Assets</b>					
Cash and cash equivalents	3	357,622,164	60,068,287	26,872,750	28,792
Balances with brokers	3	594,999,391	30,830,814	10,490,560	-
Due from brokers		14,538,185	3,565,437	10,482	-
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	1,502,691,026	373,385,229	5,342,060	-
Interest bearing securities	4	186,719,454	-	13,010,400	-
Derivatives	4	130,952,223	12,042,241	2,867,268	-
Interest receivable		481,715	-	115,266	-
Dividend receivable		1,703,499	156,104	33,040	-
Other assets		246,977	-	25,311	-
<b>Total Assets</b>		<b>2,789,954,634</b>	<b>480,048,112</b>	<b>58,767,137</b>	<b>28,792</b>
<b>Liabilities</b>					
Balances due to brokers	3	118,390,487	5,479,395	119,068	-
Due to brokers		21,480,597	-	3,189,723	-
Financial liabilities at fair value through profit and loss:					
Equities and managed funds	4	44,957	-	-	-
Derivatives	4	114,683,298	23,392,318	1,502,214	-
Performance fees payable	8,9	4,074,073	4,030	448,335	-
Management fees payable	8,9	3,983,838	529,147	92,386	-
Interest payable		322,595	9,732	8,789	-
Dividend payable		963,275	80,555	47,149	-
Accrued expenses and other liabilities	8,9	2,573,749	399,340	118,442	28,792
<b>Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>		<b>266,516,869</b>	<b>29,894,517</b>	<b>5,526,106</b>	<b>28,792</b>
<b>Net Assets Attributable to Redeemable Participating Shareholders</b>		<b>2,523,437,765</b>	<b>450,153,595</b>	<b>53,241,031</b>	<b>-</b>

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2015



*Man GLG North American Equity Alternative US\$	Man GLG European Equity Alternative €	*Man GLG Financials Alternative €	Man GLG Total Return £	Man GLG Global Equity Alternative €	Man GLG Asian Equity Alternative US\$	Man GLG European Alpha Alternative Enhanced €
22,302	55,255,466	22,803	2,721,958	42,054,440	12,072,478	8,741,205
-	220,019,827	-	594,995	135,557,440	22,038,914	3,435,923
-	6,476,325	-	168,676	2,504,276	-	433,973
-	576,790,854	-	-	174,585,874	49,937,092	21,897,438
-	-	-	14,091	-	-	-
-	57,352,566	-	35,411	21,339,023	5,982,530	1,091,772
-	-	-	14	-	206	-
-	767,651	-	-	335,589	63,872	21,741
-	-	-	8,109	-	3,748	159
<u>22,302</u>	<u>916,662,689</u>	<u>22,803</u>	<u>3,543,254</u>	<u>376,376,642</u>	<u>90,098,840</u>	<u>35,622,211</u>
-	36,476,900	-	300,847	35,771,224	2,594,978	5,718,629
-	10,780,967	-	-	3,819,264	-	7,902
-	41,385	-	-	-	-	-
-	34,256,044	-	6,518	14,470,750	3,102,671	1,714,673
-	1,814,502	-	-	838,163	30,372	-
-	1,512,905	-	-	579,267	144,815	52,835
-	193,365	-	-	59,413	-	657
-	455,092	-	-	216,174	-	10,322
<u>22,302</u>	<u>492,391</u>	<u>22,803</u>	<u>45,061</u>	<u>376,889</u>	<u>188,636</u>	<u>63,621</u>
<u>22,302</u>	<u>86,023,551</u>	<u>22,803</u>	<u>352,426</u>	<u>56,131,144</u>	<u>6,061,472</u>	<u>7,568,639</u>
-	830,639,138	-	3,190,828	320,245,498	84,037,368	28,053,572

The accompanying notes form an integral part of the financial statements

Man Funds VI plc  
Statement of financial position (continued)  
As at 31 December 2015



	Notes	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL Directional Equities Alternative US\$	Man AHL TargetRisk US\$
<b>Assets</b>					
Cash and cash equivalents	3	8,964,265	33,699,769	11,929,857	5,150,965
Balances with brokers	3	15,677,590	50,571,360	8,477,910	5,313,636
Due from brokers		-	55,699	74,476	-
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	8,928,102	-	-	-
Interest bearing securities	4	50,758,916	60,994,675	19,498,445	15,791,836
Derivatives	4	1,579,377	9,516,390	2,193,105	522,848
Interest receivable		248,644	170	56	16,339
Dividend receivable		-	31,349	24,621	-
Other assets		3,015	4,353	6,561	61,971
<b>Total Assets</b>		<b>86,159,909</b>	<b>154,873,765</b>	<b>42,205,031</b>	<b>26,857,595</b>
<b>Liabilities</b>					
Balances due to brokers	3	1,616,265	929,316	179,328	51,293
Due to brokers		-	90,245	62,786	-
Financial liabilities at fair value through profit and loss:					
Equities and managed funds	4	-	-	-	-
Derivatives	4	7,182,837	9,410,692	1,354,113	104,879
Performance fees payable	8,9	2,686	-	-	-
Management fees payable	8,9	149,326	274,603	40,495	17,009
Interest payable		-	-	4,201	-
Dividend payable		-	11,964	35,925	-
Accrued expenses and other liabilities	8,9	102,626	121,051	67,779	27,817
<b>Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>		<b>9,053,740</b>	<b>10,837,871</b>	<b>1,744,627</b>	<b>200,998</b>
<b>Net Assets Attributable to Redeemable Participating Shareholders</b>		<b>77,106,169</b>	<b>144,035,894</b>	<b>40,460,404</b>	<b>26,656,597</b>

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2015



Man AHL Volatility Alternative US\$	#Man GLG European Mid- Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$	#Man GLG Unconstrained Emerging Equity US\$
16,795,409	27,970,926	1,828,639	11,871,342
16,497,359	13,866,337	1,158,002	19,022,101
637	39,700	-	-
-	94,365,501	62,974,592	24,081,738
16,098,290	-	-	-
1,003,515	4,756,495	20,421	802,346
83	-	20,598	4,250
-	79,557	-	56,894
64,286	-	12,771	40,581
<u>50,459,579</u>	<u>141,078,516</u>	<u>66,015,023</u>	<u>55,879,252</u>
8	8,004,140	831,755	12,086,700
-	697,246	-	-
-	-	-	-
2,380,870	4,927,093	1,942,327	803,368
244	454,543	-	-
38,912	133,300	92,483	27,403
-	-	12,352	7,210
-	16,549	-	-
<u>56,294</u>	<u>64,237</u>	<u>98,872</u>	<u>67,971</u>
<u>2,476,328</u>	<u>14,297,108</u>	<u>2,977,789</u>	<u>12,992,652</u>
<u>47,983,251</u>	<u>126,781,408</u>	<u>63,037,234</u>	<u>42,886,600</u>

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

\*Man GLG Atlas Macro Alternative Fund, Man GLG North American Equity Alternative Fund and Man GLG Financials Alternative ceased operations on 2 March 2015, 2 February 2015 and 1 July 2015 respectively.

*The accompanying notes form an integral part of the financial statements*

# Man Funds VI plc

Statement of changes in net assets  
For the year ended 31 December 2016



	Notes	Combined Company US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
<b>Net assets attributable to Redeemable Participating Shareholders at beginning of the year/period</b>		2,523,437,765	450,153,595	53,241,031	830,639,138
Issues	10	2,058,766,860	189,062,515	79,072,498	457,276,135
Redemptions	10	(1,903,058,590)	(486,925,436)	(30,565,422)	(576,528,053)
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		(99,544,367)	(7,125,626)	12,262,448	(32,856,375)
<b>Net assets attributable to Redeemable Participating Shareholders at end of the year/period</b>		<u>2,579,601,668</u>	<u>145,165,048</u>	<u>114,010,555</u>	<u>678,530,845</u>

		Man AHL TargetRisk US\$	Man AHL Volatility Alternative US\$	Man GLG European Mid- Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$
<b>Net assets attributable to Redeemable Participating Shareholders at beginning of the year/period</b>		26,656,597	47,983,251	126,781,408	63,037,234
Issues	10	4,312,177	2,241,760	278,482,094	130,641,158
Redemptions	10	(5,838,935)	(34,606,689)	(82,389,424)	(23,750,862)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		3,167,138	1,269,167	9,303,766	(472,338)
<b>Net assets attributable to Redeemable Participating Shareholders at end of the year/period</b>		<u>28,296,977</u>	<u>16,887,489</u>	<u>332,177,844</u>	<u>169,455,192</u>

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of changes in net assets (continued)  
For the year ended 31 December 2016



*Man GLG Total Return £	Man GLG Global Equity Alternative €	*Man GLG Asian Equity Alternative US\$	*Man GLG European Alpha Alternative Enhanced €	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	*Man AHL Directional Equities Alternative US\$
3,190,828	320,245,498	84,037,368	28,053,572	77,106,169	144,035,894	40,460,404
-	96,037,155	30,878	6,137,382	11,448,940	27,901,231	4,287,459
(3,483,235)	(219,935,206)	(77,384,480)	(33,183,720)	(38,567,905)	(42,029,578)	(40,856,723)
292,407	(7,149,176)	(6,683,766)	(1,007,234)	(4,054,249)	(1,873,334)	(3,891,140)
-	189,198,271	-	-	45,932,955	128,034,213	-
Man GLG Unconstrained Emerging Equity US\$	#Man GLG Global Emerging Markets Debt Total Return US\$	#Man GLG Innovation Equity Alternative US\$	#Man GLG Global Fundamental Equity €			
42,886,600	-	-	-			
23,668,972	569,474,626	20,004,626	18,078,008			
(628,308)	(41,113,681)	-	-			
1,550,219	(6,098,090)	(727)	-			
67,477,483	522,262,855	20,003,899	18,078,008			

# Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016. Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

\* Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

The accompanying notes form an integral part of the financial statements



Man Funds VI plc  
Statement of changes in net assets  
For the year ended 31 December 2015



		Combined Company US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	*Man GLG Atlas Macro Alternative US\$
<b>Net assets attributable to Redeemable Participating Shareholders at beginning of the year/period</b>		2,512,931,892	539,387,417	98,508,992	79,700,852
Issues	10	1,423,030,237	234,347,829	7,881,330	1,071,248
Redemptions	10	(1,294,188,561)	(329,742,032)	(58,757,353)	(68,495,319)
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		(118,335,803)	6,160,381	5,608,062	(12,276,781)
<b>Net assets attributable to Redeemable Participating Shareholders at end of the year/period</b>		2,523,437,765	450,153,595	53,241,031	-
		Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL Directional Equities Alternative US\$	Man AHL TargetRisk US\$
<b>Net assets attributable to Redeemable Participating Shareholders at beginning of the year/period</b>		51,687,462	53,081,287	25,846,081	20,489,397
Issues	10	36,437,074	139,969,377	17,770,110	16,800,776
Redemptions	10	(8,973,481)	(42,762,668)	(2,928,119)	(10,000,000)
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		(2,044,886)	(6,252,102)	(227,668)	(633,576)
<b>Net assets attributable to Redeemable Participating Shareholders at end of the year/period</b>		77,106,169	144,035,894	40,460,404	26,656,597

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of changes in net assets (continued)  
For the year ended 31 December 2015



*Man GLG North American Equity Alternative US\$	Man GLG European Equity Alternative €	*Man GLG Financials Alternative €	Man GLG Total Return £	Man GLG Global Equity Alternative €	Man GLG Asian Equity Alternative US\$	Man GLG European Alpha Alternative Enhanced €
15,011,029	621,800,007	21,346,633	24,819,683	358,289,997	114,998,899	39,538,396
-	360,945,098	616,946	-	112,134,890	49,992,457	10,492,726
(14,953,640)	(217,193,616)	(22,822,746)	(22,400,588)	(174,034,118)	(78,145,493)	(22,230,247)
(57,389)	65,087,649	859,167	771,733	23,854,729	(2,808,495)	252,697
-	830,639,138	-	3,190,828	320,245,498	84,037,368	28,053,572

Man AHL Volatility Alternative US\$	#Man GLG European Mid- Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$	#Man GLG Unconstrained Emerging Equity US\$
36,642,114	-	-	-
70,784,634	136,285,402	63,449,807	61,786,472
(56,004,068)	(13,376,544)	(2,620,354)	(19,102,735)
(3,439,429)	3,872,550	2,207,781	202,863
47,983,251	126,781,408	63,037,234	42,886,600

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

\*Man GLG Atlas Macro Alternative Fund, Man GLG North American Equity Alternative Fund and Man GLG Financials Alternative ceased operations on 2 March 2015, 2 February 2015 and 1 July 2015 respectively.

*The accompanying notes form an integral part of the financial statements*

Man Funds VI plc  
Statement of comprehensive income  
For the year ended 31 December 2016



	Notes	Combined Company US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
<b>Income</b>					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	19,633,640	568,820	14,135,808	(9,127,456)
Other income		1,725,057	42,828	87,580	254,818
		<u>21,358,697</u>	<u>611,648</u>	<u>14,223,388</u>	<u>(8,872,638)</u>
<b>Other comprehensive income</b>					
Adjustment to foreign currency on aggregation	2 (a)	(56,052,912)	-	-	-
		<u>(56,052,912)</u>	<u>-</u>	<u>-</u>	<u>-</u>
<b>Less Expenses</b>					
Management fees	8, 9	41,549,957	5,274,590	1,462,883	16,201,682
Administration fees	8	8,101,236	1,183,387	378,287	2,450,524
Performance fees	8, 9	5,170,713	10,472	7,321	1,279,188
Custody fees	8	1,842,450	136,783	32,108	715,511
Other expenses		1,811,258	173,988	55,132	445,634
Legal fees	9	734,271	69,168	1,471	246,499
Audit fees		360,902	47,987	15,667	64,364
Formation costs		51,622	-	-	-
Directors' fees	8, 9	47,765	7,587	2,019	11,785
Liquidation costs		(19,660)	-	-	-
		<u>59,650,514</u>	<u>6,903,962</u>	<u>1,954,888</u>	<u>21,415,187</u>
Withholding tax		5,199,638	833,312	6,052	2,568,550
<b>Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders</b>		<u>(99,544,367)</u>	<u>(7,125,626)</u>	<u>12,262,448</u>	<u>(32,856,375)</u>

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

*The accompanying notes form an integral part of the financial statements*

# Man Funds VI plc

Statement of comprehensive income (continued)  
For the year ended 31 December 2016



*Man GLG Total Return £	Man GLG Global Equity Alternative €	*Man GLG Asian Equity Alternative US\$	*Man GLG European Alpha Alternative Enhanced €	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	*Man AHL Directional Equities Alternative US\$
279,255	352,391	(6,257,380)	(419,483)	(3,120,934)	747,529	(3,329,762)
-	319,150	1,850	75,757	-	-	3,764
279,255	671,541	(6,255,530)	(343,726)	(3,120,934)	747,529	(3,325,998)
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	5,532,145	368,215	395,285	609,029	1,691,703	312,917
967	808,056	56,578	49,006	162,808	407,912	80,734
-	88,815	(176)	1,890	26,969	853	(26)
(2,763)	391,897	(21,763)	34,699	56,612	51,548	13,361
2,967	206,253	25,850	65,834	(6,931)	206,659	44,909
(2,174)	119,484	4,733	9,856	35,683	36,562	7,840
8,104	23,019	4,576	11,800	26,267	14,834	6,979
-	-	(35,187)	156	3,561	-	750
-	5,604	34	1,880	(2,331)	2,809	1,425
(20,253)	-	-	2,500	-	-	5,000
(13,152)	7,175,273	402,860	572,906	911,667	2,412,880	473,889
-	645,444	25,376	90,602	21,648	207,983	91,253
292,407	(7,149,176)	(6,683,766)	(1,007,234)	(4,054,249)	(1,873,334)	(3,891,140)

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

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of comprehensive income (continued)  
For the year ended 31 December 2016



	Notes	Man AHL TargetRisk US\$	Man AHL Volatility Alternative US\$	Man GLG European Mid- Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$
<b>Income</b>					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	3,407,638	2,093,693	14,595,027	2,032,190
Other income		73,846	-	183,561	23,373
		<u>3,481,484</u>	<u>2,093,693</u>	<u>14,778,588</u>	<u>2,055,563</u>
<b>Other comprehensive income</b>					
Adjustment to foreign currency on aggregation	2 (a)	-	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
<b>Less Expenses</b>					
Management fees	8, 9	214,173	532,499	2,559,538	1,219,706
Administration fees	8	87,129	106,499	694,562	246,767
Performance fees	8, 9	-	39,516	1,800,654	887,697
Custody fees	8	21,505	22,074	87,400	57,470
Other expenses		(29,481)	84,062	127,166	57,675
Legal fees	9	11,023	12,603	48,247	24,360
Audit fees		8,646	13,291	31,701	12,957
Formation costs		-	13,184	16,830	16,666
Directors' fees	8, 9	1,351	798	4,558	2,117
Liquidation costs		-	-	-	-
		<u>314,346</u>	<u>824,526</u>	<u>5,370,656</u>	<u>2,525,415</u>
Withholding tax		-	-	104,166	2,486
		<u>-</u>	<u>-</u>	<u>104,166</u>	<u>2,486</u>
<b>Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders</b>		<u>3,167,138</u>	<u>1,269,167</u>	<u>9,303,766</u>	<u>(472,338)</u>

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

*The accompanying notes form an integral part of the financial statements*

# Man Funds VI plc

Statement of comprehensive income (continued)  
For the year ended 31 December 2016



Man GLG Unconstrained Emerging Equity US\$	#Man GLG Global Emerging Markets Debt Total Return US\$	##Man GLG Innovation Equity Alternative US\$	##Man GLG Global Fundamental Equity €
2,334,412	(4,067,070)	-	-
202,654	331,277	205	-
2,537,066	(3,735,793)	205	-
-	-	-	-
-	-	-	-
407,071	991,473	546	-
153,525	529,984	164	-
-	683,040	-	-
37,574	46,336	52	-
186,762	36,344	91	(77)
19,219	33,552	10	9
15,407	24,979	20	19
22,354	11,021	46	46
1,553	2,755	3	3
-	-	-	-
843,465	2,359,484	932	-
143,382	2,813	-	-
1,550,219	(6,098,090)	(727)	-

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

# Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016.

## Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

\* Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

*The accompanying notes form an integral part of the financial statements*

# Man Funds VI plc

Statement of comprehensive income (continued)  
For the year ended 31 December 2015



		Combined Company US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	*Man GLG Atlas Macro Alternative US\$
Notes					
<b>Income</b>					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	163,577,619	16,369,365	8,422,547	(12,203,880)
Other income		918,496	69,194	-	-
<b>Total income</b>		<u>164,496,115</u>	<u>16,438,559</u>	<u>8,422,547</u>	<u>(12,203,880)</u>
<b>Other comprehensive income</b>					
Adjustment to foreign currency on aggregation	2 (a)	(213,634,541)	-	-	-
		<u>(213,634,541)</u>	<u>-</u>	<u>-</u>	<u>-</u>
<b>Less Expenses</b>					
Management fees	8,9	44,611,780	6,765,485	1,610,884	116,334
Performance fees	8,9	8,286,314	116,205	782,198	-
Administration fees	8	7,634,271	1,667,327	227,856	(36,592)
Custody fees	8	1,617,253	200,573	35,507	24,251
Other expenses		790,151	151,804	63,904	(31,532)
Legal fees	9	768,213	242,090	35,561	1,426
Audit fees		276,181	81,922	11,077	(986)
Set up costs		199,053	-	-	-
Liquidation costs		39,541	-	-	-
Directors' fees	8, 9	33,821	5,683	2,062	-
<b>Total expenses</b>		<u>64,256,578</u>	<u>9,231,089</u>	<u>2,769,049</u>	<u>72,901</u>
Withholding tax		4,940,799	1,047,089	45,436	-
<b>Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders</b>		<u>(118,335,803)</u>	<u>6,160,381</u>	<u>5,608,062</u>	<u>(12,276,781)</u>

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

The accompanying notes form an integral part of the financial statements



# Man Funds VI plc

Statement of comprehensive income (continued)  
For the year ended 31 December 2015



*Man GLG North American Equity Alternative US\$	Man GLG European Equity Alternative €	*Man GLG Financials Alternative €	Man GLG Total Return £	Man GLG Global Equity Alternative €	Man GLG Asian Equity Alternative US\$	Man GLG European Alpha Alternative Enhanced €
(62,497)	86,256,278	1,036,191	975,147	35,804,904	(268,069)	1,475,624
96	376,007	11,947	-	243,218	5,162	3,984
<u>(62,401)</u>	<u>86,632,285</u>	<u>1,048,138</u>	<u>975,147</u>	<u>36,048,122</u>	<u>(262,907)</u>	<u>1,479,608</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
23,942	15,403,619	106,979	126,215	6,887,019	2,013,201	714,830
-	2,430,007	5,881	-	1,620,385	60,359	9,566
8,430	2,122,875	21,069	38,788	1,113,843	300,780	141,682
(2,827)	633,950	(9,046)	3,843	246,979	39,970	119,227
(23,652)	139,135	23,380	9,340	173,855	39,156	30,088
(31,044)	123,224	14,876	13,053	103,759	41,436	32,266
(4,714)	36,448	2,631	(1,909)	35,500	8,170	10,132
-	-	-	-	40,717	16,899	-
24,000	-	14,000	-	-	-	-
853	7,527	235	-	4,092	1,413	459
<u>(5,012)</u>	<u>20,896,785</u>	<u>180,005</u>	<u>189,330</u>	<u>10,226,149</u>	<u>2,521,384</u>	<u>1,058,250</u>
-	647,851	8,966	14,084	1,967,244	24,204	168,661
<u>(57,389)</u>	<u>65,087,649</u>	<u>859,167</u>	<u>771,733</u>	<u>23,854,729</u>	<u>(2,808,495)</u>	<u>252,697</u>

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

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of comprehensive income (continued)  
For the year ended 31 December 2015



	Notes	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL Directional Equities Alternative US\$	Man AHL TargetRisk US\$
<b>Income</b>					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	711,677	(4,034,905)	681,083	(351,911)
Other income		112	171	-	86,638
		<u>711,789</u>	<u>(4,034,734)</u>	<u>681,083</u>	<u>(265,273)</u>
<b>Other comprehensive income</b>					
Adjustment to foreign currency on aggregation	2 (a)	-	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
<b>Less Expenses</b>					
Management fees	8, 9	1,662,416	1,322,670	374,025	193,958
Performance fees	8, 9	764,501	298,714	177,219	-
Administration fees		221,317	329,524	100,203	90,718
Custody fees	8	24,704	42,574	15,989	22,301
Other expenses		17,227	(91,727)	30,884	14,681
Legal fees	9	20,181	25,482	8,810	20,848
Audit fees		6,029	15,487	9,137	8,824
Set up costs		15,981	16,979	20,193	16,733
Liquidation costs		-	-	-	-
Directors' fees	8, 9	5,526	918	326	240
		<u>2,737,882</u>	<u>1,960,621</u>	<u>736,786</u>	<u>368,303</u>
Withholding tax		18,793	256,747	171,965	-
		<u>18,793</u>	<u>256,747</u>	<u>171,965</u>	<u>-</u>
<b>Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders</b>		<u>(2,044,886)</u>	<u>(6,252,102)</u>	<u>(227,668)</u>	<u>(633,576)</u>

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

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of comprehensive income (continued)  
For the year ended 31 December 2015



Man AHL Volatility Alternative US\$	#Man GLG European Mid- Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$	#Man GLG Unconstrained Emerging Equity US\$
(1,752,285)	5,444,077	3,516,963	402,170
-	-	3,843	40,584
(1,752,285)	5,444,077	3,520,806	442,754
-	-	-	-
-	-	-	-
1,204,028	657,176	860,945	106,502
130,795	674,046	184,607	-
240,806	113,157	154,030	43,094
14,923	6,535	28,522	13,886
62,603	21,490	33,931	25,588
6,756	7,524	13,106	3,311
6,821	9,354	9,188	8,193
20,145	11,671	25,944	6,266
-	-	-	-
267	-	542	-
1,687,144	1,500,953	1,310,815	206,840
-	70,574	2,210	33,051
(3,439,429)	3,872,550	2,207,781	202,863

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

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

\*Man GLG Atlas Macro Alternative Fund, Man GLG North American Equity Alternative Fund and Man GLG Financials Alternative ceased operations on 2 March 2015, 2 February 2015 and 1 July 2015.

*The accompanying notes form an integral part of the financial statements*

Man Funds VI plc  
Statement of cash flows  
For the year ended 31 December 2016



	Combined Company US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
<b>Cash flows from operating activities:</b>				
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders	(99,544,367)	(7,125,626)	12,262,448	(32,856,375)
<b>Adjustments to reconcile net (loss)/gain for the year/period attributable to redeemable participating shareholders to net cash (used in)/provided by operating activities:</b>				
(Increase)/decrease in due from brokers	(44,756,417)	3,564,810	(200,519)	(25,103,303)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	141,471,470	271,748,991	3,060,319	45,845,308
Interest bearing securities	(441,673,144)	-	(49,019,020)	-
Derivatives	16,439,187	(8,168,664)	(291,907)	30,480,652
(Increase)/decrease in interest receivable	(5,915,727)	-	115,266	-
Decrease/(increase) in dividend receivable	57,335	129,160	(13,527)	9,114
(Increase)/decrease in other assets	(2,095,822)	(29,118)	(62,170)	(273,308)
Increase/(decrease) in due to brokers	55,058,533	20,786,024	(3,100,274)	4,084,923
Increase in due to shareholders	11,397	-	-	-
Increase/(decrease) in performance fees payable	508,295	5,197	(436,775)	(562,984)
(Decrease)/increase in management fees payable	(875,557)	(255,259)	18,600	(332,984)
Increase/(decrease) in interest payable	14,100	(8,938)	(5,373)	(75,576)
Increase/(decrease) in dividend payable	1,017,846	(42,560)	178,918	536,718
Increase/(decrease) in accrued expenses and other liabilities	1,076,232	(98,173)	5,406	259,983
<b>Net cash (used in)/provided by operating activities</b>	<b>(379,206,639)</b>	<b>280,505,844</b>	<b>(37,488,608)</b>	<b>22,012,168</b>
<b>Cash flows from financing activities:</b>				
Issue of Redeemable Participating Shares	2,039,318,862	188,979,716	77,845,667	377,246,160
Redemption of Redeemable Participating Shares	(1,902,842,899)	(486,841,151)	(29,338,591)	(496,328,917)
<b>Net cash provided by/(used in) financing activities</b>	<b>136,475,963</b>	<b>(297,861,435)</b>	<b>48,507,076</b>	<b>(119,082,757)</b>
<b>Net (decrease)/increase in cash and cash equivalents</b>	<b>(242,730,676)</b>	<b>(17,355,591)</b>	<b>11,018,468</b>	<b>(97,070,589)</b>
Cash and cash equivalents at beginning of year/period	834,231,068	85,419,706	37,244,242	238,798,393
<b>Cash and cash equivalents at end of year/period</b>	<b>591,500,392</b>	<b>68,064,115</b>	<b>48,262,710</b>	<b>141,727,804</b>
<b>Cash and cash equivalents at end of year/period consists of:</b>				
Cash and cash equivalents	306,462,764	60,409,704	27,388,735	52,358,838
Balances with brokers	372,786,950	18,520,665	20,942,328	122,001,178
Balances due to brokers	(87,749,322)	(10,866,254)	(68,353)	(32,632,212)
<b>Cash and cash equivalents at end of year/period</b>	<b>591,500,392</b>	<b>68,064,115</b>	<b>48,262,710</b>	<b>141,727,804</b>
<b>Supplemental disclosure of cash flow information</b>				
Dividend received (net of withholding tax)	62,504,853	5,549,893	2,041,505	29,401,301
Dividend paid on short securities	(60,838,141)	(4,336,827)	(1,805,691)	(30,917,693)
Interest received	3,697,845	47,734	387,791	110,335
Interest paid	(20,690,061)	(1,251,987)	(575,033)	(9,165,353)

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of cash flows (continued)

For the year ended 31 December 2016



*Man GLG Total Return £	Man GLG Global Equity Alternative €	*Man GLG Asian Equity Alternative US\$	*Man GLG European Alpha Alternative Enhanced €	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	*Man AHL Directional Equities Alternative US\$
292,407	(7,149,176)	(6,683,766)	(1,007,234)	(4,054,249)	(1,873,334)	(3,891,140)
168,676	(476,329)	-	433,516	-	(31,079)	74,476
-	45,278,401	49,937,092	21,897,438	(9,880,422)	-	-
14,091	-	-	-	34,285,128	21,504,810	19,498,445
28,893	8,627,260	2,879,859	(622,901)	(4,384,602)	(2,145,359)	838,992
14	-	206	(567)	159,980	(198)	56
-	116,606	63,872	20,329	-	(73,675)	24,621
6,196	(246,899)	3,713	(74,207)	(90,062)	(525,064)	2,798
-	239,419	-	(7,902)	-	(6,315)	(62,786)
-	-	-	-	-	-	-
-	(761,634)	(30,372)	1,955	16,346	869	-
3,920	(243,412)	(144,815)	(41,827)	(116,244)	(21,302)	(40,495)
-	(38,277)	-	(657)	-	-	(4,201)
-	47,866	-	(8,283)	-	86,624	(35,925)
(32,708)	158,915	(188,439)	5,368	13,776	685,595	(62,416)
<u>481,489</u>	<u>45,552,740</u>	<u>45,837,350</u>	<u>20,595,028</u>	<u>15,949,651</u>	<u>17,601,572</u>	<u>16,342,425</u>
-	96,037,155	30,878	6,137,382	11,448,940	27,901,231	4,287,459
(3,483,235)	(219,933,311)	(77,384,480)	(33,183,720)	(38,566,612)	(42,029,578)	(40,856,723)
<u>(3,483,235)</u>	<u>(123,896,156)</u>	<u>(77,353,602)</u>	<u>(27,046,338)</u>	<u>(27,117,672)</u>	<u>(14,128,347)</u>	<u>(36,569,264)</u>
(3,001,746)	(78,343,416)	(31,516,252)	(6,451,310)	(11,168,021)	3,473,225	(20,226,839)
3,016,106	141,840,656	31,516,414	6,458,499	23,025,590	83,341,813	20,228,439
<u>14,360</u>	<u>63,497,240</u>	<u>162</u>	<u>7,189</u>	<u>11,857,569</u>	<u>86,815,038</u>	<u>1,600</u>
30,117	11,789,555	-	404,958	6,091,258	43,983,530	5,676
-	62,821,584	184	319,895	5,768,188	45,706,014	672
(15,757)	(11,113,899)	(22)	(717,664)	(1,877)	(2,874,506)	(4,748)
<u>14,360</u>	<u>63,497,240</u>	<u>162</u>	<u>7,189</u>	<u>11,857,569</u>	<u>86,815,038</u>	<u>1,600</u>
-	10,761,424	198,627	574,037	44,895	2,348,371	676,162
-	(11,603,161)	(82,062)	(445,556)	(122,746)	(745,070)	(433,806)
4,061	501,607	75,660	4,168	404,873	250,863	1,366
(9,136)	(3,531,359)	(135,677)	(102,312)	83,595	(558,889)	(155,522)

The accompanying notes form an integral part of the financial statements

Man Funds VI plc  
Statement of cash flows (continued)  
For the year ended 31 December 2016



	Man AHL TargetRisk US\$	Man AHL Volatility Alternative US\$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$
<b>Cash flows from operating activities:</b>				
Net gain/(loss) for the year attributable to Redeemable Participating Shareholders	3,167,138	1,269,167	9,303,766	(472,338)
<b>Adjustments to reconcile net gain/(loss) for the year/period attributable to redeemable participating shareholders to net cash (used in)/provided by operating activities:</b>				
Decrease/(increase) in due from brokers	-	637	39,700	(21,142,418)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	-	(210,755,216)	(98,778,969)
Interest bearing securities	(5,131,721)	11,799,808	-	-
Derivatives	(540,222)	(1,072,498)	(2,207,356)	(2,392,101)
(Increase)/decrease in interest receivable	(9,560)	(17)	-	(32,330)
(Increase)/decrease in dividend receivable	-	-	(26,560)	-
(Increase)/decrease in other assets	(110,002)	24,559	(61,142)	(10,602)
(Decrease)/increase in due to brokers	-	-	(697,246)	32,582,718
Increase in due to shareholders	-	-	-	-
Increase/(decrease) in performance fees payable	-	23,325	1,050,335	875,644
Increase/(decrease) in management fees payable	119	(18,056)	155,961	65,253
Increase/(decrease) in interest payable	-	-	110,963	22,404
Increase/(decrease) in dividend payable	-	-	207,459	-
Increase/(decrease) in accrued expenses and other liabilities	5,474	24,520	162,611	(10,196)
<b>Net cash (used in)/provided by operating activities</b>	<b>(2,618,774)</b>	<b>12,051,445</b>	<b>(202,716,725)</b>	<b>(89,292,935)</b>
<b>Cash flows from financing activities:</b>				
Issue of Redeemable Participating Shares	4,312,177	2,241,760	278,473,926	130,449,291
Redemption of Redeemable Participating Shares	(5,838,935)	(34,606,689)	(82,384,546)	(23,750,862)
<b>Net cash provided by/(used in) financing activities</b>	<b>(1,526,758)</b>	<b>(32,364,929)</b>	<b>196,089,380</b>	<b>106,698,429</b>
<b>Net (decrease)/increase in cash and cash equivalents</b>	<b>(4,145,532)</b>	<b>(20,313,484)</b>	<b>(6,627,345)</b>	<b>17,405,494</b>
Cash and cash equivalents at beginning of year/period	10,413,308	33,292,760	33,833,123	2,154,886
<b>Cash and cash equivalents at end of year/period</b>	<b>6,267,776</b>	<b>12,979,276</b>	<b>27,205,778</b>	<b>19,560,380</b>
<b>Cash and cash equivalents at end of year/period consists of:</b>				
Cash and cash equivalents	2,996,243	9,336,447	12,063,959	21,087,866
Balances with brokers	4,631,979	3,828,363	26,715,409	1,046
Balances due to brokers	(1,360,446)	(185,534)	(11,573,590)	(1,528,532)
<b>Cash and cash equivalents at end of year/period</b>	<b>6,267,776</b>	<b>12,979,276</b>	<b>27,205,778</b>	<b>19,560,380</b>
<b>Supplemental disclosure of cash flow information</b>				
Dividend received (net of withholding tax)	-	-	3,583,230	44,160
Dividend paid on short securities	-	-	(4,064,333)	(46,646)
Interest received	1,377,146	73,657	(97,045)	764,240
Interest paid	(979,073)	(10,212)	(1,525,946)	(984,406)

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of cash flows (continued)

For the year ended 31 December 2016



Man GLG Unconstrained Emerging Equity US\$	#Man GLG Global Emerging Markets Debt Total Return US\$	#Man GLG Innovation Equity Alternative US\$	#Man GLG Global Fundamental Equity €
1,550,219	(6,098,090)	(727)	-
(1,349,395)	-	-	-
(27,242,054)	-	-	-
(5,997,972)	(463,656,416)	-	-
(1,085,195)	(5,460,666)	-	-
(887)	(6,218,889)	-	-
(253,773)	-	-	-
(219,150)	(383,450)	(205)	(115)
1,875,212	-	-	-
4,735	6,662	-	-
-	647,962	-	-
20,019	229,946	546	-
263	25,825	-	-
-	-	-	-
12,060	274,881	386	115
<u>(32,685,918)</u>	<u>(480,632,235)</u>	<u>-</u>	<u>-</u>
23,618,809	569,374,626	20,000,000	1,000
(628,308)	(41,111,594)	-	-
<u>22,990,501</u>	<u>528,263,032</u>	<u>20,000,000</u>	<u>1,000</u>
(9,695,417)	47,630,797	20,000,000	1,000
18,806,743	-	-	-
<u>9,111,326</u>	<u>47,630,797</u>	<u>20,000,000</u>	<u>1,000</u>
7,843,487	16,365,831	20,000,000	1,000
12,386,519	31,265,968	-	-
(11,118,680)	(1,002)	-	-
<u>9,111,326</u>	<u>47,630,797</u>	<u>20,000,000</u>	<u>1,000</u>
1,201,646	(2,813)	-	-
(11,855)	-	-	-
91,251	(555,585)	-	-
(133,207)	211,733	-	-

# Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016. Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

\* Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

*The accompanying notes form an integral part of the financial statements*



Man Funds VI plc  
Statement of cash flows  
For the year ended 31 December 2015



	Combined Company US\$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	*Man GLG Atlas Macro Alternative US\$
<b>Cash flows from operating activities:</b>				
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders	(118,335,803)	6,160,381	5,608,062	(12,276,781)
<b>Adjustments to reconcile net (loss)/gain for the year/period attributable to redeemable participating shareholders to net cash (used in)/provided by operating activities:</b>				
Decrease/(increase) in due from brokers	23,429,439	(3,524,837)	(10,482)	-
Increase/(decrease) in financial assets and liabilities at fair				
Equities and managed funds	(684,222,451)	(312,143,237)	(1,440,248)	-
Interest bearing securities	(96,728,997)	-	(13,010,400)	20,894,956
Derivatives	(26,144,017)	2,002,387	(325,551)	388,866
(Increase)/decrease in interest receivable	(139,284)	-	(115,266)	23
(Increase)/decrease in dividend receivable	(592,126)	101,018	(33,040)	-
Decrease/(increase) in other assets	441,175	55,007	(23,887)	108,327
(Decrease)/increase in due to brokers	(6,101,646)	(737,455)	3,189,723	-
Increase/(decrease) in performance fees payable	1,620,536	3,880	(488,699)	(43,499)
(Decrease)/increase in management fees payable	(382,698)	(133,853)	(163,855)	(154,037)
Increase/(decrease) in interest payable	105,015	(5,218)	8,085	-
Increase/(decrease) in dividend payable	347,923	65,530	(67,561)	-
(Decrease)/increase in accrued expenses and other liabilities	(3,427,927)	(404,303)	(166,574)	(250,463)
<b>Net cash (used in)/provided by operating activities</b>	<b>(910,130,861)</b>	<b>(308,560,700)</b>	<b>(7,039,693)</b>	<b>8,667,392</b>
<b>Cash flows from financing activities:</b>				
Issue of Redeemable Participating Shares	1,423,030,237	233,643,119	7,674,889	1,071,248
Redemption of Redeemable Participating Shares	(1,294,188,561)	(329,037,322)	(58,550,912)	(68,495,319)
<b>Net cash provided by/(used in) financing activities</b>	<b>128,841,676</b>	<b>(95,394,203)</b>	<b>(50,876,023)</b>	<b>(67,424,071)</b>
<b>Net (decrease)/increase in cash and cash equivalents</b>	<b>(781,289,185)</b>	<b>(403,954,903)</b>	<b>(57,915,716)</b>	<b>(58,756,679)</b>
Cash and cash equivalents at beginning of year/period	1,615,520,253	489,374,609	95,159,958	58,785,471
<b>Cash and cash equivalents at end of year/period</b>	<b>834,231,068</b>	<b>85,419,706</b>	<b>37,244,242</b>	<b>28,792</b>
<b>Cash and cash equivalents at end of year/period consists of:</b>				
Cash and cash equivalents	357,622,164	60,068,287	26,872,750	28,792
Balances with brokers	594,999,391	30,830,814	10,490,560	-
Balances due to brokers	(118,390,487)	(5,479,395)	(119,068)	-
<b>Cash and cash equivalents at end of year/period</b>	<b>834,231,068</b>	<b>85,419,706</b>	<b>37,244,242</b>	<b>28,792</b>
<b>Supplemental disclosure of cash flow information</b>				
Dividend received (net of withholding tax)	23,101,285	7,158,590	1,437,317	-
Dividend paid on short securities	(26,874,776)	(6,048,301)	(1,382,024)	-
Interest received	13,567,895	5,353	586,013	-
Interest paid	(19,067,063)	(1,819,862)	(703,776)	242,556

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of cash flows (continued)

For the year ended 31 December 2015



*Man GLG North American Equity Alternative US\$	Man GLG European Equity Alternative €	Man GLG Financials Alternative €	Man GLG Total Return £	Man GLG Global Equity Alternative €	Man GLG Asian Equity Alternative US\$	Man GLG European Alpha Alternative Enhanced €
(57,389)	65,087,649	859,167	771,733	23,854,729	(2,808,495)	252,697
2,170	13,190,023	-	(168,676)	7,527,225	107,235	(427,868)
411,832	(202,799,706)	6,437,193	3,759,574	36,674,696	(46,762,192)	(13,025,595)
-	1,187,668	-	7,040,282	154,094	-	-
(2,014,221)	(23,361,243)	1,755,801	392,196	(9,160,903)	608,745	(731,849)
9	-	-	81,103	-	(206)	-
468	(604,920)	31,900	-	67,252	(63,872)	28,435
9,109	54,729	88,194	7,777	62,202	56	1,503
(1,340)	(5,906,964)	-	-	(1,407,271)	(2,363)	(98,892)
(9)	1,793,362	(14,587)	-	767,365	(293,746)	-
(30,444)	296,928	(38,007)	(19,141)	(55,220)	(53,946)	(37,944)
(12,266)	147,942	(42)	(7,825)	(28,075)	(2,534)	(1,841)
(2,933)	455,092	(28,270)	-	(54,604)	(45,123)	8,145
(154,421)	(985,204)	(140,290)	(53,207)	(470,329)	(63,709)	(77,102)
<u>(1,849,435)</u>	<u>(151,444,644)</u>	<u>8,951,059</u>	<u>11,803,816</u>	<u>57,931,161</u>	<u>(49,380,150)</u>	<u>(14,110,311)</u>
-	348,620,651	616,946	-	112,082,514	18,000,000	10,492,726
<u>(14,953,640)</u>	<u>(204,869,169)</u>	<u>(22,822,746)</u>	<u>(22,400,588)</u>	<u>(173,981,742)</u>	<u>(46,153,036)</u>	<u>(22,230,247)</u>
<u>(14,953,640)</u>	<u>143,751,482</u>	<u>(22,205,800)</u>	<u>(22,400,588)</u>	<u>(61,899,228)</u>	<u>(28,153,036)</u>	<u>(11,737,521)</u>
(16,803,075)	(7,693,162)	(13,254,741)	(10,596,772)	(3,968,067)	(77,533,186)	(25,847,832)
16,825,377	246,491,555	13,277,544	13,612,878	145,808,723	109,049,600	32,306,331
<u>22,302</u>	<u>238,798,393</u>	<u>22,803</u>	<u>3,016,106</u>	<u>141,840,656</u>	<u>31,516,414</u>	<u>6,458,499</u>
22,302	55,255,466	22,803	2,721,958	42,054,440	12,072,478	8,741,205
-	220,019,827	-	594,995	135,557,440	22,038,914	3,435,923
-	(36,476,900)	-	(300,847)	(35,771,224)	(2,594,978)	(5,718,629)
<u>22,302</u>	<u>238,798,393</u>	<u>22,803</u>	<u>3,016,106</u>	<u>141,840,656</u>	<u>31,516,414</u>	<u>6,458,499</u>
4,428	(3,793,100)	58,061	71,989	11,092,554	450,223	1,144,516
(5,360)	(2,363,370)	(100,748)	(2,198)	(11,218,898)	(453,107)	(1,048,411)
5,077	6,886,077	4,237	602,788	339,724	88,523	7,646
(386)	(6,201,975)	(5,189)	(867,904)	(3,699,852)	(624,813)	(246,116)

The accompanying notes form an integral part of the financial statements

Man Funds VI plc  
Statement of cash flows (continued)  
For the year ended 31 December 2015



	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL Directional Equities Alternative US\$	Man AHL TargetRisk US\$
<b>Cash flows from operating activities:</b>				
Net (loss)/gain for the year attributable to Redeemable Participating Shareholders	(2,044,886)	(6,252,102)	(227,668)	(633,576)
<b>Adjustments to reconcile net (loss)/gain for the year attributable to redeemable participating shareholders to net cash (used in)/provided by operating activities:</b>				
(Increase)/decrease in due from brokers	1,489,122	(39,585)	(37,182)	-
Increase/(decrease) in financial assets and liabilities at fair				
Equities and managed funds	(7,170,708)	-	-	-
Interest bearing securities	(14,101,071)	(60,994,675)	(19,498,445)	(3,677,291)
Derivatives	5,175,752	150,021	(96,704)	420,798
Decrease/(increase) in interest receivable	(70,207)	(86)	(11)	(16,339)
(Increase)/decrease in dividend receivable	-	(11,125)	14,982	15,912
(Increase)/decrease in other assets	(3,015)	96,179	(6,561)	(61,971)
Increase/(decrease) in due to brokers	-	79,166	36,259	-
Increase/(decrease) in performance fees payable	(8,374)	(268,000)	(210,000)	-
Increase/(decrease) in management fees payable	54,687	193,493	1,951	17,009
Increase/(decrease) in interest payable	-	-	(3,287)	(8,309)
Increase/(decrease) in dividend payable	-	10,282	31,851	-
Increase/(decrease) in accrued expenses and other liabilities	(21,325)	15,871	44,736	21,188
<b>Net cash (used in)/provided by operating activities</b>	<b>(16,700,025)</b>	<b>(67,020,561)</b>	<b>(19,950,079)</b>	<b>(3,922,579)</b>
<b>Cash flows from financing activities:</b>				
Issue of Redeemable Participating Shares	36,437,074	139,969,377	17,770,110	16,800,776
Redemption of Redeemable Participating Shares	(8,973,481)	(42,762,668)	(2,928,119)	(10,000,000)
<b>Net cash (used in)/provided by financing activities</b>	<b>27,463,593</b>	<b>97,206,709</b>	<b>14,841,991</b>	<b>6,800,776</b>
<b>Net (decrease)/increase in cash and cash equivalents</b>	<b>10,763,568</b>	<b>30,186,148</b>	<b>(5,108,088)</b>	<b>2,878,197</b>
Cash and cash equivalents at beginning of year/period	12,262,022	53,155,665	25,336,527	7,535,111
<b>Cash and cash equivalents at end of year/period</b>	<b>23,025,590</b>	<b>83,341,813</b>	<b>20,228,439</b>	<b>10,413,308</b>
<b>Cash and cash equivalents at end of year/period consists of:</b>				
Cash and cash equivalents	8,964,265	33,699,769	11,929,857	5,150,965
Balances with brokers	15,677,590	50,571,360	8,477,910	5,313,636
Balances due to brokers	(1,616,265)	(929,316)	(179,328)	(51,293)
<b>Cash and cash equivalents at end of year/period</b>	<b>23,025,590</b>	<b>83,341,813</b>	<b>20,228,439</b>	<b>10,413,308</b>
<b>Supplemental disclosure of cash flow information</b>				
Dividend received (net of withholding tax)	21,097	1,279,542	944,735	15,912
Dividend paid on short securities	(147,092)	(181,443)	(392,376)	-
Interest received	1,199,106	83,347	20,787	1,744,105
Interest paid	(395,986)	(302,787)	(137,032)	(1,331,449)

The accompanying notes form an integral part of the financial statements

# Man Funds VI plc

Statement of cash flows (continued)

For the year ended 31 December 2015



Man AHL Volatility Alternative US\$	#Man GLG European Mid- Cap Equity Alternative €	#Man Numeric Market Neutral Alternative US\$	Man GLG Unconstrained Emerging Equity US\$
(3,439,429)	3,872,550	2,207,781	202,863
9,864	(39,700)	-	-
-	(94,365,501)	(62,974,592)	(24,081,738)
(16,098,290)	-	-	-
(37,236)	170,598	1,921,906	1,022
(83)	-	(20,598)	(4,250)
47	(79,557)	-	(56,894)
(20,369)	-	(12,771)	(40,581)
(1,751)	697,246	-	-
244	454,543	-	-
34,199	133,300	92,483	27,403
(47,272)	-	12,352	7,210
-	16,549	-	-
(850)	64,237	98,872	67,971
<u>(19,600,926)</u>	<u>(89,075,735)</u>	<u>(58,674,567)</u>	<u>(23,876,994)</u>
70,784,634	131,420,935	63,449,807	61,631,212
<u>(56,004,068)</u>	<u>(8,512,077)</u>	<u>(2,620,354)</u>	<u>(18,947,475)</u>
<u>14,780,566</u>	<u>122,908,858</u>	<u>60,829,453</u>	<u>42,683,737</u>
(4,820,360)	33,833,123	2,154,886	18,806,743
38,113,120	-	-	-
<u>33,292,760</u>	<u>33,833,123</u>	<u>2,154,886</u>	<u>18,806,743</u>
16,795,409	27,970,926	1,828,639	11,871,342
16,497,359	13,866,337	1,158,002	19,022,101
(8)	(8,004,140)	(831,755)	(12,086,700)
<u>33,292,760</u>	<u>33,833,123</u>	<u>2,154,886</u>	<u>18,806,743</u>
47	455,732	7,957	178,190
-	(439,628)	(8,841)	-
65,070	4,040	359,454	8,928
<u>(75,155)</u>	<u>(158,461)</u>	<u>(490,814)</u>	<u>(38,974)</u>

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

\*Man GLG Atlas Macro Alternative Fund, Man GLG North American Equity Alternative Fund and Man GLG Financials Alternative ceased operations on 2 March 2015, 2 February 2015 and 1 July 2015.

*The accompanying notes form an integral part of the financial statements*

## 1. General

Man Funds VI plc (formerly GLG Investments VI Plc) (the "Fund") was incorporated as an investment company with variable capital and segregated liability between sub-funds under the laws of Ireland as a public limited company on 28 November 2007 under registration number 449860. The Fund has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), pursuant to the European Communities (Undertaking for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "Regulations"). The Fund's investment manager is GLG Partners LP for Man GLG Portfolios, AHL Partners LLP for Man AHL Portfolios and Numeric Investors LLC for Numeric 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 2016 the Fund was comprised of fourteen Portfolios.

### *Man GLG Portfolios*

Man GLG Asian Equity Alternative (ceased operations on 20 April 2016), Man GLG Total Return (ceased operations on 8 February 2016) Man GLG European Alpha Alternative Enhanced (ceased operations 23 December 2016), Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG Alpha Select Alternative, Man GLG Global Equity Alternative, Man GLG Cred-Eq Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return (commenced operations on 3 May 2016), Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity (commenced operations on 29 December 2016).

### *Man AHL Portfolios*

Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative (ceased operations on 30 September 2016), Man AHL TargetRisk and Man AHL Volatility Alternative.

### *Numeric Portfolio*

Man Numeric Market Neutral Alternative.

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

As at 31 December 2016 the following Portfolios were registered with Swiss Financial Market Supervisory Authority FINMA: GLG Alpha Select Alternative, GLG European Alpha Alternative, GLG European Equity Alternative, GLG Global Equity Alternative, GLG Asian Equity Alternative, GLG Cred-Eq Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man AHL Volatility Alternative, Man Numeric Market Neutral Alternative, Man GLG Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity and Man GLG Global Emerging Markets Debt Total Return.

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

### *Man GLG European Alpha Alternative*

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

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

As at 31 December 2016, Class DN EUR, Class DN H GBP, Class DN H USD, Class IN EUR, Class IN H GBP and Class IN H USD were in operation and were listed on the official list of the Irish Stock Exchange ("ISE").

### *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 2016, Class DN GBP, Class DN H EUR, Class DN H USD, Class IN GBP, Class IN H EUR and Class IN H USD were in operation and were listed on the official list of the ISE.

## 1. General (continued)

### *Man GLG European Equity Alternative*

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

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

As at 31 December 2016, Class DN EUR, Class DN H CHF, Class DN H GBP, Class DN H NOK, Class DN H SEK, Class DN H SGD, Class DN H USD, Class IN EUR, Class IN H GBP, Class IN H SEK and Class IN H USD were in operation and were listed on the official list of the ISE. As at 31 December 2016, Class IN H NOK and Class IXN H GBP were in operation but delisted on the official list of the ISE.

### *Man GLG Total Return*

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

The Portfolio ceased operations on 8 February 2016.

### *Man GLG Global Equity Alternative*

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

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

As at 31 December 2016, Class DN EUR, Class DN H CHF, Class DN H USD, Class IN EUR and IN H USD were in operation and were listed on the official list of the ISE.

### *Man GLG Asian Equity Alternative*

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

The Portfolio ceased operations on 20 April 2016.

### *Man GLG European Alpha Alternative Enhanced*

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

The Portfolio ceased operations on 23 December 2016.

### *Man GLG Cred-Eq Alternative*

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

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

As at 31 December 2016, Class DN EUR, Class DN H USD, Class IN EUR and Class IN 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 will seek to achieve its objective by allocating all or substantially all of its assets in accordance with the AHL Multi-Strategy Programme (as described in further detail in the Prospectus).

As at 31 December 2016, Class DN H EUR, Class DN H GBP, Class DN H SEK, Class DN USD, Class IN H CHF, Class IN H EUR, Class IN H SEK, IN H USD and Class IN USD were in operation.

### *Man AHL Directional Equities Alternative*

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

The Portfolio ceased operations on 30 September 2016.



## 1. General (continued)

### *Man AHL TargetRisk*

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

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

As at 31 December 2016, Class D H EUR, Class D H SEK, Class D USD, Class I H EUR, Class I H GBP, Class I H SEK and Class I USD were in operation.

### *Man AHL Volatility Alternative*

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

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

As at 31 December 2016, Class DN USD, Class IN H EUR and Class IN 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 will seek to achieve these returns primarily through long and synthetically short investments in equity securities or equity derivatives. The Portfolio may invest up to 20% of its Net Asset Value in emerging markets or in currencies of OECD countries and/or derivatives.

As at 31 December 2016, Class DN EUR, Class DN H SEK, Class DN H USD, DNY EUR, Class IN EUR, Class IN H CHF, Class IN H GBP, Class IN H SEK, Class IN H USD, Class IN F EUR, Class INF H CHF, Class INF H GBP and Class INF H USD were in operation.

### *Man Numeric Market Neutral Alternative*

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

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

As at 31 December 2016, Class DN H EUR, Class DN H SEK, Class DN H NOK, Class DN USD, Class IN H CHF, Class IN H EUR, Class IN H NOK, Class IN H SEK, Class IN USD, Class INU H EUR, Class INU H GBP Dist and INU USD were in operation.

### *Man GLG Unconstrained Emerging Equity*

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

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

As at 31 December 2016, Class D C SEK, Class D C USD, Class DF C USD, Class DF C NOK, Class DF SEK, Class I C SEK, Class I C USD, Class IF C EUR, Class IF C GBP, Class IF C NOK, Class IF C SEK and Class IF C USD were in operation.

### *Man GLG Global Emerging Markets Debt Total Return*

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

As at 31 December 2016, Class D H EUR, Class D H GBP, Class D H NOK, Class D H SEK, Class D USD, Class DL H EUR, Class DMF USD, Class DY USD, Class I H CHF, Class I H EUR, Class I H EUR Dist, Class I H GBP, Class I H NOK, Class I H SEK, Class I USD, Class IL H EUR, Class IL USD, Class IMF H EUR, Class IMF H EUR Dist, Class IMF H GBP Dist and IMF USD 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 will seek 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 2016, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H NOK and Class IN H SEK were in operation. As at 31 December 2016, the Portfolio does not have any exposure to indices.

### *Man GLG Global Fundamental Equity*

Man GLG Global Fundamental Equity'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 will seek 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 2016, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H NOK and Class IN H SEK were in operation. As at 31 December 2016, the Portfolio does not have any exposure to indices.

## 2. Summary of significant accounting policies

### (a) Accounting convention

The financial statements are prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the 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.

The combined company balances are expressed in US\$, being the presentation currency of the Fund as a whole. For combined company balances in statement of financial position, the non US\$ Portfolios are translated using the exchange rate at the date of statement of financial position. For combined company balances in 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 resulting from the preparation of the combined company balances in the financial statements amounting to US\$56,052,912 (31 December 2015: loss of US\$213,634,541) has been shown in the combined company column of statement of comprehensive income. The gain/(loss) does not have any effect on the individual Portfolios.

### (b) Changes in accounting policy and disclosure

The accounting policies adopted in the preparation of the audited financial statements are consistent with those followed in the preparation of the Fund's audited financial statements for the year ended 31 December 2015, except for the adoption of new standards and interpretations effective on the dates described below.

#### *Standards issued but not yet effective:*

##### *IFRS 9- Financial Instruments*

In July 2014, the IASB issued the final version of IFRS 9 Financial Instruments which reflects all phases of the financial instruments project and replaces IAS 39 Financial Instruments: Recognition and Measurement and all previous versions of IFRS 9. The standard introduces new requirements for classification and measurement, impairment, and hedge accounting. IFRS 9 is effective for annual periods beginning on or after 1 January 2018, with early application permitted. Retrospective application is required but comparative information is not compulsory. Early application of previous versions of IFRS 9 (2009, 2010 and 2013) is permitted if the date of initial application is before 1 February 2015. Management is currently assessing the impact of this standard on the Fund. At present, management believes the adoption of IFRS 9 is unlikely to have a material effect on the classification and measurement of the Fund's financial assets or financial liabilities.

##### *IFRS 15 - Revenue from Contracts with Customers*

IFRS 15 was issued in May 2014 and establishes a new five-step model that will apply to revenue arising from contracts with customers. Under IFRS 15 revenue is recognised at an amount that reflects the consideration to which an entity expects to be entitled in exchange for transferring goods or services to a customer. The principles in IFRS 15 provide a more structured approach to measuring and recognising revenue.

The new revenue standard is applicable to all entities and will supersede all current revenue recognition requirements under IFRS. Either a full or modified retrospective application is required for annual periods beginning on or after 1 January 2018 with early adoption permitted. Management is currently assessing the impact of IFRS 15 and plans to adopt the new standard on the required effective date.

At the date of authorisation of the financial statements there were a number of other Standards and Interpretations which were in issue but not yet effective. Management anticipates 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 the foreseeable future. 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) Revenue recognition

Interest income and dividend income are recorded on an accrual basis and ex-dividend basis respectively, gross of withholding tax.

## 2. Summary of significant accounting policies (continued)

### (f) Financial assets and liabilities

For Net Asset Value (NAV) purposes, the valuation of investments is performed in accordance with the Prospectus. For financial statements purposes, investments have been valued in accordance with IFRS using the policies outlined below. At 31 December 2016 and 31 December 2015, there are no material differences between these valuation methodologies.

This category has two sub-categories:

(i) financial assets and liabilities held for trading: Financial assets or liabilities held for trading are acquired or incurred principally for the purpose of selling or repurchasing in the short term. Derivatives are also categorised as held for trading as the Fund does not designate any derivatives as hedges in a hedging relationship.

(ii) those designated by management at fair value through profit or loss at initial recognition: These include equity securities and debt instruments that are not held for trading. These financial assets and liabilities ("financial instruments") are designated upon initial recognition on the basis that they are part of a group of financial instruments which are managed and have their performance evaluated on a fair value basis, in accordance with risk management and investment strategies of the Fund. The financial information about these financial instruments is provided internally on that basis to the Investment Managers. As at 31 December 2016 and 2015, the Fund did not hold any financial assets and liabilities designated by management at fair value through profit or loss at initial recognition.

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

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

The fair value of financial instruments traded in active markets (such as publicly traded derivatives and trading securities) is based on quoted market prices as on 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 Fund may from time to time invest in financial instruments that are not traded in an active market (for example over-the-counter 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 the subsequent accounting policies.

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.

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 Directors.

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.

### (g) 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.

### (h) 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 2016 and 31 December 2015, no financial assets and liabilities are offset in the statement of financial position. Please refer to Note 5.

### (i) Derivatives

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

The Fund engaged in asset swapped convertible option transactions ("ASCOTs"), contracts for difference, forward currency contracts, futures contracts, option contracts, swap contracts, credit default swaps and total return swaps.

## 2. Summary of significant accounting policies (continued)

### (i) Derivatives (continued)

#### - Contracts for difference ("CFD")

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

#### - Forward contracts

Forward 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 unrealised appreciation or depreciation on open forward currency contracts in the statement of financial position and as a net change in unrealised appreciation or depreciation on open forward currency contracts 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 realised gains/(losses) 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

Swaps are contractual agreements between two parties to exchange streams of payments over time based on specified notional amounts. The swaps 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 and total return swaps.

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

#### - Credit default swaps

The Fund may enter into credit default swaps to manage its exposure to certain sectors of the market or to reduce credit risk or for speculative purposes. 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 investment 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.

## 2. Summary of significant accounting policies (continued)

### (i) Derivatives (continued)

#### - Total return swaps

The Fund may also hold investment positions through 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.

#### - Equity swaps

Equity swaps are valued based on the differences between the notional long/(short) position of the underlying equity security calculated from a reference price on the date of entering the contract and the fair value at the date of closing the trade, or the reporting date if prior to termination of the contract. For unsettled positions, the fair value on open equity swaps is included in the statement of financial position / condition. The change in fair value is included in the statement of comprehensive income as net gain/(loss) on financial assets and liabilities at fair value through profit or loss.

#### - Swaptions

A swaption represents a derivative contract granting its owner the right but not the obligation to enter into an underlying interest rate swap contract by some specified date in the future. Swaptions are recorded at fair value which is determined using valuation models that consider the terms of the swaption contract and volatility of the underlying forward interest rates. The fair value of the open position is reflected in financial assets or liabilities at fair value through profit or loss in the statement of financial position, which includes the premium paid/received, if any. The change in fair value is included in the statement of comprehensive income as net gain/(loss) on financial assets and liabilities at fair value through profit or loss.

#### - 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.

### (j) 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. 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 on derivative contracts (excluding payments or receipts on collateral margin accounts for such instruments). The cost of securities is accounted for on a specific identification basis.

### (k) 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.

### (l) Functional and presentation currency

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

### (m) Securities sold under agreements to repurchase and securities purchased under agreements to resell

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

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

### (n) 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 included in the net gain/(loss) on foreign currency in the statement of comprehensive income.

## 2. Summary of significant accounting policies (continued)

### (o) Other expenses

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

### (p) Redeemable participating shares

Redeemable shares are classified as equity instruments when:

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

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

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

The Fund continuously assesses the classification of the redeemable shares. If the redeemable 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 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.

### (q) Cash and cash equivalents, balances with brokers and balances due from/to brokers

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, net of outstanding bank overdrafts when applicable. 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.

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

### (r) Distributions to shareholders

In accordance with the Fund's constitution, 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 recognized in statement of comprehensive income as finance costs.

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

At the year end, amounts disclosed as cash and cash equivalents, balances with brokers and balances due to brokers were held at the Bank of New York Mellon (Brussels), Bank of America Merrill Lynch, Barclays Plc, BNP Paribas, Citibank N.A., Credit Suisse Securities (Europe) Limited, Deutsche Bank AG, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Macquarie Bank, Morgan Stanley & Co. International Plc, Royal Bank of Scotland, Societe Generale, Standard Chartered Plc and UBS AG. These include amounts transferred as collateral against open derivatives, deposits held at call with banks and, other short term highly liquid investments with original maturities of three months or less.



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

The portions of balances with brokers represented by collateral as at 31 December 2016 and as at 31 December 2015 were:

	31 December 2016	31 December 2015
Man GLG European Alpha Alternative	€13,813,862	€22,179,454
Man GLG Alpha Select Alternative	£121,941	£81,558
Man GLG European Equity Alternative	€57,001,211	€43,389,845
Man GLG Total Return	-	£23
Man GLG Global Equity Alternative	€25,185,406	€42,403,050
Man GLG Asian Equity Alternative	-	US\$14,011,143
Man GLG European Alpha Alternative Enhanced	-	€2,435,967
Man GLG Cred-Eq Alternative	€4,539,103	€11,259,112
Man AHL Multi Strategy Alternative	US\$9,296,535	US\$12,790,482
Man AHL Directional Equities Alternative	-	US\$1,197,456
Man AHL TargetRisk	US\$1,694,020	US\$582,527
Man AHL Volatility Alternative	US\$422,366	US\$1,076,746
Man GLG European Mid-Cap Equity Alternative	€26,251,352	€4,200,411
Man Numeric Market Neutral Alternative	US\$1,300,000	-
Man GLG Unconstrained Emerging Equity	US\$11,380,157	US\$1,895,364
Man GLG Global Emerging Markets Debt Total Return	US\$40,923,011	n/a
Man GLG Innovation Equity Alternative	-	n/a
Man GLG Global Fundamental Equity	-	n/a

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

#### Forward contracts

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

Forward 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 contracts as part of the overall management of the Fund's market risk.

#### 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 or publicly traded equity and debt securities, equities and managed funds and derivatives are based on quoted market prices, or binding dealer price quotations, in an active market for identical assets without any adjustments, 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.



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

### Fair value of financial instruments (continued)

#### Valuation techniques (continued)

##### Over-the-counter derivatives

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

##### Unlisted equity investments

The Fund invests in private equity companies which are not quoted in an active market. Transactions in such investments do not occur on a regular basis. The Fund uses a market based valuation technique for these positions. The Fund's Investment Manager determines comparable public companies (peers) based on industry, size, leverage and strategy, and calculates an appropriate trading multiple for each comparable company identified. The multiple is calculated by dividing the enterprise value of the comparable company by an earnings measure. The trading multiple is then discounted for considerations such as illiquidity and size differences between the comparable companies based on company-specific facts and circumstances. The discounted multiple is applied to the corresponding earnings measure of the investee company to measure the fair value. The Fund classifies the fair value of these investments as Level 3.

For all other financial instruments, fair value is determined using valuation techniques. Valuation techniques include net present value techniques, comparison to similar instruments for which market observable prices exist, options pricing models and other relevant valuation models.

The following tables summarise the financial instruments at fair value through profit or loss as at 31 December 2016 and 31 December 2015 and the financial instruments measured at fair value in the statement of financial position grouped into the fair value hierarchy:

#### Man GLG European Alpha Alternative

31 December 2016

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	101,636,238	-	-	101,636,238
<b>Total equities and managed funds</b>	<b>101,636,238</b>	<b>-</b>	<b>-</b>	<b>101,636,238</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	281,243	-	281,243
Forward currency contracts	-	4,240	-	4,240
Future contract	100	-	-	100
Total return swap	-	-	-	-
<b>Total derivatives</b>	<b>100</b>	<b>285,483</b>	<b>-</b>	<b>285,583</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>101,636,338</b>	<b>285,483</b>	<b>-</b>	<b>101,921,821</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(2,971,425)	-	(2,971,425)
Forward currency contracts	-	(492,765)	-	(492,765)
Total return swap	-	(2,806)	-	(2,806)
<b>Total derivatives</b>	<b>-</b>	<b>(3,466,996)</b>	<b>-</b>	<b>(3,466,996)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(3,466,996)</b>	<b>-</b>	<b>(3,466,996)</b>

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

### Fair value of financial instruments (continued)

#### Man GLG European Alpha Alternative (continued)

31 December 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	373,385,229	-	-	373,385,229
<b>Total equities and managed funds</b>	<b>373,385,229</b>	<b>-</b>	<b>-</b>	<b>373,385,229</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	7,675,292	-	7,675,292
Total return swaps	-	3,946,232	-	3,946,232
Forward currency contracts	-	324,857	-	324,857
Future contract	95,860	-	-	95,860
<b>Total derivatives</b>	<b>95,860</b>	<b>11,946,381</b>	<b>-</b>	<b>12,042,241</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>373,481,089</b>	<b>11,946,381</b>	<b>-</b>	<b>385,427,470</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(13,013,653)	-	(13,013,653)
Total return swaps	-	(9,886,496)	-	(9,886,496)
Future contract	(320,501)	-	-	(320,501)
Forward currency contracts	-	(171,668)	-	(171,668)
<b>Total derivatives</b>	<b>(320,501)</b>	<b>(23,071,817)</b>	<b>-</b>	<b>(23,392,318)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(320,501)</b>	<b>(23,071,817)</b>	<b>-</b>	<b>(23,392,318)</b>

#### Man GLG Alpha Select Alternative

31 December 2016

	£	£	£	£
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	2,281,741	-	-	2,281,741
<b>Total equities and managed funds</b>	<b>2,281,741</b>	<b>-</b>	<b>-</b>	<b>2,281,741</b>
<u>Interest bearing securities</u>				
Government bonds	62,029,420	-	-	62,029,420
<b>Total interest bearing securities</b>	<b>62,029,420</b>	<b>-</b>	<b>-</b>	<b>62,029,420</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	5,533,923	-	5,533,923
Forward currency contracts	-	660,260	-	660,260
<b>Total derivatives</b>	<b>-</b>	<b>6,194,183</b>	<b>-</b>	<b>6,194,183</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>64,311,161</b>	<b>6,194,183</b>	<b>-</b>	<b>70,505,344</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(4,426,894)	-	(4,426,894)
Future contract	(109,880)	-	-	(109,880)
Forward currency contracts	-	(448)	-	(448)
<b>Total derivatives</b>	<b>(109,880)</b>	<b>(4,427,342)</b>	<b>-</b>	<b>(4,537,222)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(109,880)</b>	<b>(4,427,342)</b>	<b>-</b>	<b>(4,537,222)</b>

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

### Fair value of financial instruments (continued)

#### Man GLG Alpha Select Alternative (continued)

31 December 2015

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Equities and managed funds</u></b>				
Equities	4,897,755	-	-	4,897,755
Real estate investment trust	444,305	-	-	444,305
<b>Total equities and managed funds</b>	<b>5,342,060</b>	<b>-</b>	<b>-</b>	<b>5,342,060</b>
<b><u>Interest bearing securities</u></b>				
Government bond	-	13,010,400	-	13,010,400
<b>Total interest bearing securities</b>	<b>-</b>	<b>13,010,400</b>	<b>-</b>	<b>13,010,400</b>
<b><u>Derivatives</u></b>				
Contracts for difference - unfunded	-	2,399,920	-	2,399,920
Forward currency contracts	-	467,348	-	467,348
<b>Total derivatives</b>	<b>-</b>	<b>2,867,268</b>	<b>-</b>	<b>2,867,268</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>5,342,060</b>	<b>15,877,668</b>	<b>-</b>	<b>21,219,728</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Derivatives</u></b>				
Contracts for difference - unfunded	-	(876,963)	-	(876,963)
Future contract	(605,120)	-	-	(605,120)
Forward currency contracts	-	(20,131)	-	(20,131)
<b>Total derivatives</b>	<b>(605,120)</b>	<b>(897,094)</b>	<b>-</b>	<b>(1,502,214)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(605,120)</b>	<b>(897,094)</b>	<b>-</b>	<b>(1,502,214)</b>

#### Man GLG European Equity Alternative

31 December 2016

	€	€	€	€
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Equities and managed funds</u></b>				
Equities	507,542,518	-	-	507,542,518
Exchange traded funds	22,336,330	-	-	22,336,330
Preferred stocks	700,318	-	-	700,318
Real estate investment trust	324,995	-	-	324,995
<b>Total equities and managed funds</b>	<b>530,904,161</b>	<b>-</b>	<b>-</b>	<b>530,904,161</b>
<b><u>Derivatives</u></b>				
Contracts for difference - unfunded	-	44,160,076	-	44,160,076
Forward currency contracts	-	4,604,053	-	4,604,053
Option contracts	4,165,554	-	103,062	4,268,616
Future contracts	619,073	-	-	619,073
Warrants	28,429	-	-	28,429
Total return swaps	-	55,628	-	55,628
<b>Total derivatives</b>	<b>4,813,056</b>	<b>48,819,757</b>	<b>103,062</b>	<b>53,735,875</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>535,717,217</b>	<b>48,819,757</b>	<b>103,062</b>	<b>584,640,036</b>

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 2016 (continued)	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(50,880,184)	-	(50,880,184)
Option contracts	(4,908,584)	-	-	(4,908,584)
Future contracts	(2,752,339)	-	-	(2,752,339)
Forward currency contracts	-	(2,563,144)	-	(2,563,144)
Total return swaps	-	(15,754)	-	(15,754)
<b>Total derivatives</b>	<b>(7,660,923)</b>	<b>(53,459,082)</b>	<b>-</b>	<b>(61,120,005)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(7,660,923)</b>	<b>(53,459,082)</b>	<b>-</b>	<b>(61,120,005)</b>
<b>31 December 2015</b>				
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	566,250,697	-	120,793	566,371,490
Collective investment schemes	8,250,507	-	-	8,250,507
Real estate investment trust	1,236,887	-	-	1,236,887
Preferred stock	931,970	-	-	931,970
<b>Total equities and managed funds</b>	<b>576,670,061</b>	<b>-</b>	<b>120,793</b>	<b>576,790,854</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	51,938,655	-	51,938,655
Option contracts	2,565,657	32,085	-	2,597,742
Forward currency contracts	-	1,794,598	-	1,794,598
Total return swaps	-	610,039	-	610,039
Future contract	381,715	-	-	381,715
Warrants	29,817	-	-	29,817
<b>Total derivatives</b>	<b>2,977,189</b>	<b>54,375,377</b>	<b>-</b>	<b>57,352,566</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>579,647,250</b>	<b>54,375,377</b>	<b>120,793</b>	<b>634,143,420</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	(41,385)	-	-	(41,385)
<b>Total equities and managed funds</b>	<b>(41,385)</b>	<b>-</b>	<b>-</b>	<b>(41,385)</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(25,762,065)	-	(25,762,065)
Forward currency contracts	-	(3,495,015)	-	(3,495,015)
Future contract	(3,353,763)	-	-	(3,353,763)
Option contracts	(1,019,873)	-	-	(1,019,873)
Total return swaps	-	(625,328)	-	(625,328)
<b>Total derivatives</b>	<b>(4,373,636)</b>	<b>(29,882,408)</b>	<b>-</b>	<b>(34,256,044)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(4,415,021)</b>	<b>(29,882,408)</b>	<b>-</b>	<b>(34,297,429)</b>

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

### Fair value of financial instruments (continued)

#### Man GLG Total Return

Man GLG Total Return ceased operations on 8 February 2016. Hence, there are no investments as of 31 December 2016.

31 December 2015	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
<b>Financial assets at fair value through profit or loss</b>				
<i>Held for Trading</i>				
<u>Interest bearing securities</u>				
Corporate bond	-	14,091	-	14,091
<b>Total interest bearing securities</b>	-	14,091	-	14,091
<u>Derivatives</u>				
Forward currency contracts	-	35,411	-	35,411
<b>Total derivatives</b>	-	35,411	-	35,411
<b>Total financial assets at fair value through profit or loss</b>	-	49,502	-	49,502
<b>Financial liabilities at fair value through profit or loss</b>				
<i>Held for Trading</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(6,518)	-	(6,518)
<b>Total derivatives</b>	-	(6,518)	-	(6,518)
<b>Total financial liabilities at fair value through profit or loss</b>	-	(6,518)	-	(6,518)

#### Man GLG Global Equity Alternative

31 December 2016

	€	€	€	€
<b>Financial assets at fair value through profit or loss</b>				
<i>Held for Trading</i>				
<u>Equities and managed funds</u>				
Equities	122,883,450	-	-	122,883,450
Exchange traded funds	6,140,194	-	-	6,140,194
Preferred stocks	193,253	-	-	193,253
Real estate investment trust	90,576	-	-	90,576
<b>Total equities and managed funds</b>	129,307,473	-	-	129,307,473
<u>Derivatives</u>				
Contracts for difference - unfunded	-	11,938,917	-	11,938,917
Option contracts	1,216,222	-	-	1,216,222
Forward currency contracts	-	1,111,259	-	1,111,259
Future contracts	199,985	-	-	199,985
Total return swaps	-	16,695	-	16,695
Warrants	12,390	-	-	12,390
<b>Total derivatives</b>	1,428,597	13,066,871	-	14,495,468
<b>Total financial assets at fair value through profit or loss</b>	130,736,070	13,066,871	-	143,802,941
<b>Financial liabilities at fair value through profit or loss</b>				
<i>Held for Trading</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(13,640,682)	(104,814)	(13,745,496)
Option contracts	(1,401,897)	-	-	(1,401,897)
Future contracts	(774,004)	-	-	(774,004)
Forward currency contracts	-	(328,616)	-	(328,616)
Total return swaps	-	(4,442)	-	(4,442)
<b>Total derivatives</b>	(2,175,901)	(13,973,740)	(104,814)	(16,254,455)
<b>Total financial liabilities at fair value through profit or loss</b>	(2,175,901)	(13,973,740)	(104,814)	(16,254,455)

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

### Fair value of financial instruments (continued)

Man GLG Global Equity Alternative (continued)

31 December 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Equities and managed funds</u></b>				
Equities	170,894,724	-	-	170,894,724
Collective investment schemes	3,053,334	-	-	3,053,334
Real estate investment trust	546,197	-	-	546,197
Preferred stock	91,619	-	-	91,619
<b>Total equities and managed funds</b>	<b>174,585,874</b>	<b>-</b>	<b>-</b>	<b>174,585,874</b>
<b><u>Derivatives</u></b>				
Contracts for difference - unfunded	-	19,398,052	-	19,398,052
Option contracts	1,045,827	14,257	-	1,060,084
Forward currency contracts	-	422,895	-	422,895
Total return swaps	-	360,797	-	360,797
Future contract	84,104	-	-	84,104
Warrants	13,091	-	-	13,091
<b>Total derivatives</b>	<b>1,143,022</b>	<b>20,196,001</b>	<b>-</b>	<b>21,339,023</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>175,728,896</b>	<b>20,196,001</b>	<b>-</b>	<b>195,924,897</b>

### Financial liabilities at fair value through profit or loss

#### ***Held for Trading***

##### **Derivatives**

Contracts for difference - unfunded	-	(11,378,757)	(51,210)	(11,429,967)
Forward currency contracts	-	(1,216,635)	-	(1,216,635)
Future contract	(1,054,071)	-	-	(1,054,071)
Option contracts	(415,647)	-	-	(415,647)
Total return swaps	-	(354,430)	-	(354,430)
<b>Total derivatives</b>	<b>(1,469,718)</b>	<b>(12,949,822)</b>	<b>(51,210)</b>	<b>(14,470,750)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(1,469,718)</b>	<b>(12,949,822)</b>	<b>(51,210)</b>	<b>(14,470,750)</b>

Man GLG Asian Equity Alternative

Man GLG Asian Equity Alternative ceased operations on 20 April 2016. Hence, there are no investments as of 31 December 2016.

31 December 2015

	US\$	US\$	US\$	US\$
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Equities and managed funds</u></b>				
Equities	49,937,092	-	-	49,937,092
<b>Total equities and managed funds</b>	<b>49,937,092</b>	<b>-</b>	<b>-</b>	<b>49,937,092</b>
<b><u>Derivatives</u></b>				
Contracts for difference - unfunded	-	5,767,343	-	5,767,343
Total return swaps	-	214,674	-	214,674
Forward currency contracts	-	513	-	513
<b>Total derivatives</b>	<b>-</b>	<b>5,982,530</b>	<b>-</b>	<b>5,982,530</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>49,937,092</b>	<b>5,982,530</b>	<b>-</b>	<b>55,919,622</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Derivatives</u></b>				
Total return swaps	-	(1,364,039)	-	(1,364,039)
Contracts for difference - unfunded	-	(1,065,936)	-	(1,065,936)
Forward currency contracts	-	(575,123)	-	(575,123)
Future contract	(97,573)	-	-	(97,573)
<b>Total derivatives</b>	<b>(97,573)</b>	<b>(3,005,098)</b>	<b>-</b>	<b>(3,102,671)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(97,573)</b>	<b>(3,005,098)</b>	<b>-</b>	<b>(3,102,671)</b>

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

### Fair value of financial instruments (continued)

#### Man GLG European Alpha Alternative Enhanced

Man GLG European Alpha Alternative Enhanced ceased operations on 23 December 2016. Hence, there are no investments as of 31 December 2016.

31 December 2015	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	21,897,438	-	-	21,897,438
<b>Total equities and managed funds</b>	<b>21,897,438</b>	<b>-</b>	<b>-</b>	<b>21,897,438</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	865,359	-	865,359
Total return swaps	-	155,907	-	155,907
Forward currency contracts	-	58,406	-	58,406
Future contract	12,100	-	-	12,100
<b>Total derivatives</b>	<b>12,100</b>	<b>1,079,672</b>	<b>-</b>	<b>1,091,772</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>21,909,538</b>	<b>1,079,672</b>	<b>-</b>	<b>22,989,210</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(1,320,527)	-	(1,320,527)
Total return swaps	-	(318,575)	-	(318,575)
Future contract	(40,063)	-	-	(40,063)
Forward currency contracts	-	(35,508)	-	(35,508)
<b>Total derivatives</b>	<b>(40,063)</b>	<b>(1,674,610)</b>	<b>-</b>	<b>(1,714,673)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(40,063)</b>	<b>(1,674,610)</b>	<b>-</b>	<b>(1,714,673)</b>

#### Man GLG Cred-Eq Alternative

### 31 December 2016

#### Financial assets at fair value through profit or loss

##### *Held for Trading*

##### Equities and managed funds

Equities	18,808,524	-	-	18,808,524
<b>Total equities and managed funds</b>	<b>18,808,524</b>	<b>-</b>	<b>-</b>	<b>18,808,524</b>

##### Interest bearing securities

Convertible bonds	-	16,473,788	-	16,473,788
<b>Total interest bearing securities</b>	<b>-</b>	<b>16,473,788</b>	<b>-</b>	<b>16,473,788</b>

##### Derivatives

Forward currency contracts	-	198,061	-	198,061
Contracts for difference - unfunded	-	179,530	-	179,530
<b>Total derivatives</b>	<b>-</b>	<b>377,591</b>	<b>-</b>	<b>377,591</b>

<b>Total financial assets at fair value through profit or loss</b>	<b>18,808,524</b>	<b>16,851,379</b>	<b>-</b>	<b>35,659,903</b>
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#### Financial liabilities at fair value through profit or loss

##### *Held for Trading*

##### Derivatives

Contracts for difference - unfunded	-	(1,548,163)	-	(1,548,163)
Forward currency contracts	-	(48,286)	-	(48,286)
<b>Total derivatives</b>	<b>-</b>	<b>(1,596,449)</b>	<b>-</b>	<b>(1,596,449)</b>

<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(1,596,449)</b>	<b>-</b>	<b>(1,596,449)</b>
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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 Cred-Eq Alternative (continued)

31 December 2015

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Equities and managed funds</u></b>				
Equities	8,928,102	-	-	8,928,102
<b>Total equities and managed funds</b>	8,928,102	-	-	8,928,102
<b><u>Interest bearing securities</u></b>				
Convertible bonds	-	50,002,496	-	50,002,496
Corporate bonds	-	756,420	-	756,420
<b>Total interest bearing securities</b>	-	50,758,916	-	50,758,916
<b><u>Derivatives</u></b>				
Contracts for difference - unfunded	-	1,425,552	-	1,425,552
Forward currency contracts	-	153,825	-	153,825
<b>Total derivatives</b>	-	1,579,377	-	1,579,377
<b>Total financial assets at fair value through profit or loss</b>	8,928,102	52,338,293	-	61,266,395
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Derivatives</u></b>				
Contracts for difference - unfunded	-	(6,615,157)	-	(6,615,157)
Total return swaps	-	(375,932)	-	(375,932)
Forward currency contracts	-	(191,748)	-	(191,748)
<b>Total derivatives</b>	-	(7,182,837)	-	(7,182,837)
<b>Total financial liabilities at fair value through profit or loss</b>	-	(7,182,837)	-	(7,182,837)

Man AHL Multi Strategy Alternative

31 December 2016

	US\$	US\$	US\$	US\$
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Interest bearing securities</u></b>				
Government bonds	39,489,865	-	-	39,489,865
<b>Total interest bearing securities</b>	39,489,865	-	-	39,489,865
<b><u>Derivatives</u></b>				
Forward currency contracts	-	3,348,671	-	3,348,671
Contracts for difference - unfunded	-	7,486,778	-	7,486,778
Future contracts	2,440,656	-	-	2,440,656
Option contracts	12,331	36,057	-	48,388
<b>Total derivatives</b>	2,452,987	10,871,506	-	13,324,493
<b>Total financial assets at fair value through profit or loss</b>	41,942,852	10,871,506	-	52,814,358
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<b><u>Derivatives</u></b>				
Forward currency contracts	-	(2,993,522)	-	(2,993,522)
Contracts for difference - unfunded	-	(6,236,295)	-	(6,236,295)
Option contracts	(718,080)	(257,669)	-	(975,749)
Future contracts	(867,870)	-	-	(867,870)
<b>Total derivatives</b>	(1,585,950)	(9,487,486)	-	(11,073,436)
<b>Total financial liabilities at fair value through profit or loss</b>	(1,585,950)	(9,487,486)	-	(11,073,436)



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

Fair value of financial instruments (continued)

*Man AHL Multi Strategy Alternative (continued)*

31 December 2015

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Interest bearing securities</u>				
Government bonds	60,994,675	-	-	60,994,675
<b>Total interest bearing securities</b>	60,994,675	-	-	60,994,675
<u>Derivatives</u>				
Forward currency contracts	-	5,988,371	-	5,988,371
Contracts for difference - unfunded	-	2,132,119	-	2,132,119
Future contracts	1,303,309	-	-	1,303,309
Option contracts	51,784	40,807	-	92,591
<b>Total derivatives</b>	1,355,093	8,161,297	-	9,516,390
<b>Total financial assets at fair value through profit or loss</b>	62,349,768	8,161,297	-	70,511,065
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Forward currency contracts	-	(4,198,025)	-	(4,198,025)
Option contracts	(1,262,966)	(537,384)	-	(1,800,350)
Future contracts	(1,766,835)	-	-	(1,766,835)
Contracts for difference - unfunded	-	(1,645,482)	-	(1,645,482)
<b>Total derivatives</b>	(3,029,801)	(6,380,891)	-	(9,410,692)
<b>Total financial liabilities at fair value through profit or loss</b>	(3,029,801)	(6,380,891)	-	(9,410,692)

*Man AHL Directional Equities Alternative*

Man AHL Directional Equities Alternative ceased operations on 30 September 2016. Hence, there are no investments as of 31 December 2016.

31 December 2015

<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Interest bearing securities</u>				
Government bonds	19,498,445	-	-	19,498,445
<b>Total interest bearing securities</b>	19,498,445	-	-	19,498,445
<u>Derivatives</u>				
Contracts for difference - unfunded	-	2,052,788	193	2,052,981
Forward currency contracts	-	140,124	-	140,124
<b>Total derivatives</b>	-	2,192,912	193	2,193,105
<b>Total financial assets at fair value through profit or loss</b>	19,498,445	2,192,912	193	21,691,550
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(1,282,463)	(63,936)	(1,346,399)
Forward currency contracts	-	(7,714)	-	(7,714)
<b>Total derivatives</b>	-	(1,290,177)	(63,936)	(1,354,113)
<b>Total financial liabilities at fair value through profit or loss</b>	-	(1,290,177)	(63,936)	(1,354,113)

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

### Fair value of financial instruments (continued)

*Man AHL TargetRisk*

31 December 2016

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Interest bearing securities</u>				
Government bonds	899,729	20,023,828	-	20,923,557
<b>Total interest bearing securities</b>	<b>899,729</b>	<b>20,023,828</b>	<b>-</b>	<b>20,923,557</b>
<u>Derivatives</u>				
Credit default swaps	-	743,042	-	743,042
Future contracts	349,241	-	-	349,241
Forward currency contracts	-	12,115	-	12,115
Total return swap	-	10,993	-	10,993
<b>Total derivatives</b>	<b>349,241</b>	<b>766,150</b>	<b>-</b>	<b>1,115,391</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>1,248,970</b>	<b>20,789,978</b>	<b>-</b>	<b>22,038,948</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Forward currency contracts	-	(95,904)	-	(95,904)
Future contracts	(61,296)	-	-	(61,296)
<b>Total derivatives</b>	<b>(61,296)</b>	<b>(95,904)</b>	<b>-</b>	<b>(157,200)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(61,296)</b>	<b>(95,904)</b>	<b>-</b>	<b>(157,200)</b>

31 December 2015

### Financial assets at fair value through profit or loss

#### *Held for Trading*

##### Interest bearing securities

Government bonds	15,791,836	-	-	15,791,836
<b>Total interest bearing securities</b>	<b>15,791,836</b>	<b>-</b>	<b>-</b>	<b>15,791,836</b>

##### Derivatives

Credit default swaps	-	239,789	-	239,789
Future contract	156,996	-	-	156,996
Forward currency contracts	-	126,063	-	126,063
<b>Total derivatives</b>	<b>156,996</b>	<b>365,852</b>	<b>-</b>	<b>522,848</b>

### Total financial assets at fair value through profit or loss

<b>15,948,832</b>	<b>365,852</b>	<b>-</b>	<b>16,314,684</b>
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### Financial liabilities at fair value through profit or loss

#### *Held for Trading*

##### Derivatives

Future contract	(72,862)	-	-	(72,862)
Total return swaps	-	(25,809)	-	(25,809)
Forward currency contracts	-	(6,208)	-	(6,208)
<b>Total derivatives</b>	<b>(72,862)</b>	<b>(32,017)</b>	<b>-</b>	<b>(104,879)</b>

### Total financial liabilities at fair value through profit or loss

<b>(72,862)</b>	<b>(32,017)</b>	<b>-</b>	<b>(104,879)</b>
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

*Man AHL Volatility Alternative*

31 December 2016

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Interest bearing securities</u>				
Government bonds	4,298,482	-	-	4,298,482
<b>Total interest bearing securities</b>	<b>4,298,482</b>	<b>-</b>	<b>-</b>	<b>4,298,482</b>
<u>Derivatives</u>				
Future contracts	76,951	-	-	76,951
Forward currency contracts	-	42,332	-	42,332
Option contracts	915	12,701	-	13,616
<b>Total derivatives</b>	<b>77,866</b>	<b>55,033</b>	<b>-</b>	<b>132,899</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>4,376,348</b>	<b>55,033</b>	<b>-</b>	<b>4,431,381</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Option contracts	(259,106)	(103,491)	-	(362,597)
Forward currency contracts	-	(50,355)	-	(50,355)
Future contracts	(24,804)	-	-	(24,804)
<b>Total derivatives</b>	<b>(283,910)</b>	<b>(153,846)</b>	<b>-</b>	<b>(437,756)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>(283,910)</b>	<b>(153,846)</b>	<b>-</b>	<b>(437,756)</b>

31 December 2015

Financial assets at fair value through profit or loss

***Held for Trading***

Interest bearing securities

Government bonds	16,098,290	-	-	16,098,290
<b>Total interest bearing securities</b>	<b>16,098,290</b>	<b>-</b>	<b>-</b>	<b>16,098,290</b>

Derivatives

Forward currency contracts	-	739,833	-	739,833
Option contracts	69,833	72,474	-	142,307
Future contract	121,375	-	-	121,375
<b>Total derivatives</b>	<b>191,208</b>	<b>812,307</b>	<b>-</b>	<b>1,003,515</b>

**Total financial assets at fair value through profit or loss**

	<b>16,289,498</b>	<b>812,307</b>	<b>-</b>	<b>17,101,805</b>
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Financial liabilities at fair value through profit or loss

***Held for Trading***

Derivatives

Option contracts	(1,527,620)	(661,087)	-	(2,188,707)
Future contract	(133,096)	-	-	(133,096)
Forward currency contracts	-	(59,067)	-	(59,067)
<b>Total derivatives</b>	<b>(1,660,716)</b>	<b>(720,154)</b>	<b>-</b>	<b>(2,380,870)</b>

**Total financial liabilities at fair value through profit or loss**

	<b>(1,660,716)</b>	<b>(720,154)</b>	<b>-</b>	<b>(2,380,870)</b>
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## 4. Financial assets and liabilities at fair value through profit or loss (continued)

### Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative  
31 December 2016

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
<b>Financial assets at fair value through profit or loss</b>				
<i><b>Held for Trading</b></i>				
<u>Equities and managed funds</u>				
Equities	280,450,967	-	-	280,450,967
Preferred stock	24,669,750	-	-	24,669,750
<b>Total equities and managed funds</b>	<b>305,120,717</b>	<b>-</b>	<b>-</b>	<b>305,120,717</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	22,432,881	-	22,432,881
Option contracts	215,152	-	-	215,152
Forward currency contracts	-	3,365	-	3,365
<b>Total derivatives</b>	<b>215,152</b>	<b>22,436,246</b>	<b>-</b>	<b>22,651,398</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>305,335,869</b>	<b>22,436,246</b>	<b>-</b>	<b>327,772,115</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<i><b>Held for Trading</b></i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(20,067,882)	-	(20,067,882)
Option contracts	-	-	-	-
Forward currency contracts	-	(546,758)	-	(546,758)
<b>Total derivatives</b>	<b>-</b>	<b>(20,614,640)</b>	<b>-</b>	<b>(20,614,640)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(20,614,640)</b>	<b>-</b>	<b>(20,614,640)</b>
<b>31 December 2015</b>				
<b>Financial assets at fair value through profit or loss</b>				
<i><b>Held for Trading</b></i>				
<u>Equities and managed funds</u>				
Equities	94,365,501	-	-	94,365,501
<b>Total equities and managed funds</b>	<b>94,365,501</b>	<b>-</b>	<b>-</b>	<b>94,365,501</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	4,105,303	-	4,105,303
Option contracts	455,040	-	-	455,040
Forward currency contracts	-	196,152	-	196,152
<b>Total derivatives</b>	<b>455,040</b>	<b>4,301,455</b>	<b>-</b>	<b>4,756,495</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>94,820,541</b>	<b>4,301,455</b>	<b>-</b>	<b>99,121,996</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<i><b>Held for Trading</b></i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(4,846,555)	-	(4,846,555)
Forward currency contracts	-	(80,538)	-	(80,538)
<b>Total derivatives</b>	<b>-</b>	<b>(4,927,093)</b>	<b>-</b>	<b>(4,927,093)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(4,927,093)</b>	<b>-</b>	<b>(4,927,093)</b>

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

### Fair value of financial instruments (continued)

*Man Numeric Market Neutral Alternative*  
**31 December 2016**

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	156,119,713	-	-	156,119,713
Preferred stock	5,633,848	-	-	5,633,848
<b>Total equities and managed funds</b>	<b>161,753,561</b>	<b>-</b>	<b>-</b>	<b>161,753,561</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	4,389,170	-	4,389,170
Forward currency contracts	-	875,057	-	875,057
<b>Total derivatives</b>	<b>-</b>	<b>5,264,227</b>	<b>-</b>	<b>5,264,227</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>161,753,561</b>	<b>5,264,227</b>	<b>-</b>	<b>167,017,788</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(4,786,179)	-	(4,786,179)
Forward currency contracts	-	(7,853)	-	(7,853)
<b>Total derivatives</b>	<b>-</b>	<b>(4,794,032)</b>	<b>-</b>	<b>(4,794,032)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(4,794,032)</b>	<b>-</b>	<b>(4,794,032)</b>

**31 December 2015**

### Financial assets at fair value through profit or loss

#### *Held for Trading*

##### Equities and managed funds

Equities	62,974,592	-	-	62,974,592
<b>Total equities and managed funds</b>	<b>62,974,592</b>	<b>-</b>	<b>-</b>	<b>62,974,592</b>

##### Derivatives

Contracts for difference - unfunded	-	19,419	-	19,419
Forward currency contracts	-	1,002	-	1,002
<b>Total derivatives</b>	<b>-</b>	<b>20,421</b>	<b>-</b>	<b>20,421</b>

<b>Total financial assets at fair value through profit or loss</b>	<b>62,974,592</b>	<b>20,421</b>	<b>-</b>	<b>62,995,013</b>
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### Financial liabilities at fair value through profit or loss

#### *Held for Trading*

##### Derivatives

Contracts for difference - unfunded	-	(1,890,822)	-	(1,890,822)
Forward currency contracts	-	(51,505)	-	(51,505)
<b>Total derivatives</b>	<b>-</b>	<b>(1,942,327)</b>	<b>-</b>	<b>(1,942,327)</b>

<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(1,942,327)</b>	<b>-</b>	<b>(1,942,327)</b>
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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 Unconstrained Emerging Equity*  
31 December 2016

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	38,452,196	-	-	38,452,196
Promissory notes	12,871,596	-	-	12,871,596
<b>Total equities and managed funds</b>	<b>51,323,792</b>	<b>-</b>	<b>-</b>	<b>51,323,792</b>
<u>Interest bearing securities</u>				
Government bonds	5,997,972	-	-	5,997,972
<b>Total interest bearing securities</b>	<b>5,997,972</b>	<b>-</b>	<b>-</b>	<b>5,997,972</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,152,200	-	1,152,200
Forward currency contracts	-	459,197	-	459,197
Warrants	227,113	-	-	227,113
<b>Total derivatives</b>	<b>227,113</b>	<b>1,611,397</b>	<b>-</b>	<b>1,838,510</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>57,548,877</b>	<b>1,611,397</b>	<b>-</b>	<b>59,160,274</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Forward currency contracts	-	(484,863)	-	(484,863)
Contracts for difference - unfunded	-	(269,474)	-	(269,474)
<b>Total derivatives</b>	<b>-</b>	<b>(754,337)</b>	<b>-</b>	<b>(754,337)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(754,337)</b>	<b>-</b>	<b>(754,337)</b>
<b>31 December 2015</b>				
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Equities and managed funds</u>				
Equities	17,984,828	-	-	17,984,828
Promissory notes	5,773,277	-	-	5,773,277
Preferred stock	323,633	-	-	323,633
<b>Total equities and managed funds</b>	<b>24,081,738</b>	<b>-</b>	<b>-</b>	<b>24,081,738</b>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	711,658	4,423	716,081
Forward currency contracts	-	79,040	-	79,040
Future contract	7,225	-	-	7,225
<b>Total derivatives</b>	<b>7,225</b>	<b>790,698</b>	<b>4,423</b>	<b>802,346</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>24,088,963</b>	<b>790,698</b>	<b>4,423</b>	<b>24,884,084</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(803,332)	-	(803,332)
Forward currency contracts	-	(36)	-	(36)
<b>Total derivatives</b>	<b>-</b>	<b>(803,368)</b>	<b>-</b>	<b>(803,368)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(803,368)</b>	<b>-</b>	<b>(803,368)</b>

## 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 2016

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
<b>Financial assets at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Interest bearing securities</u>				
Government bonds	27,893,435	333,793,330	-	361,686,765
Corporate bonds	-	101,969,651	-	101,969,651
<b>Total interest bearing securities</b>	<b>27,893,435</b>	<b>435,762,981</b>	<b>-</b>	<b>463,656,416</b>
<u>Derivatives</u>				
Forward currency contracts	-	19,976,344	-	19,976,344
Credit default swaps	-	4,441,519	-	4,441,519
<b>Total derivatives</b>	<b>-</b>	<b>24,417,863</b>	<b>-</b>	<b>24,417,863</b>
<b>Total financial assets at fair value through profit or loss</b>	<b>27,893,435</b>	<b>460,180,844</b>	<b>-</b>	<b>488,074,279</b>
<b>Financial liabilities at fair value through profit or loss</b>				
<b><i>Held for Trading</i></b>				
<u>Derivatives</u>				
Forward currency contracts	-	(15,086,164)	-	(15,086,164)
Credit default swaps	-	(3,871,033)	-	(3,871,033)
<b>Total derivatives</b>	<b>-</b>	<b>(18,957,197)</b>	<b>-</b>	<b>(18,957,197)</b>
<b>Total financial liabilities at fair value through profit or loss</b>	<b>-</b>	<b>(18,957,197)</b>	<b>-</b>	<b>(18,957,197)</b>

Short term balances are excluded from the tables as their carrying value at the year ended 31 December 2016 approximates to their fair value.

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

For the year ended 31 December 2016 and 31 December 2015, there were no transfers between Level 1 and Level 2.

A reconciliation of the movements in level 3 assets/liabilities for the year ended 31 December 2016 and 31 December 2015 is set out below:

#### Man GLG European Equity Alternative 31 December 2016

	Equities and managed funds €	Interest bearing securities €	Derivative instruments €	Total Fair Value €
<b>Financial assets and liabilities at fair value through profit or loss:</b>				
Opening balance	120,793	-	-	120,793
Total gains and losses				
- realised	-	-	7,099	7,099
- unrealised	(120,793)	-	95,963	(24,830)
Purchases	-	-	7,099	7,099
Sales	-	-	(7,099)	(7,099)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
<b>Closing Balance</b>	<b>-</b>	<b>-</b>	<b>103,062</b>	<b>103,062</b>

## 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 2015**

	Equities and managed funds €	Interest bearing securities €	Derivative instruments €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	1,187,668	105,922	1,293,590
Total gains and losses				
- realised	-	(105,399)	(105,922)	(211,321)
- unrealised	(127,009)	105,399	-	(21,610)
Purchases	247,802	-	-	247,802
Sales	-	(1,187,668)	-	(1,187,668)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>120,793</u>	<u>-</u>	<u>-</u>	<u>120,793</u>

#### *Man GLG Financials Alternative*

**31 December 2015**

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

#### *Man GLG Global Equity Alternative*

**31 December 2016**

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(51,210)	(51,210)
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	(53,604)	(53,604)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>(104,814)</u>	<u>(104,814)</u>

**31 December 2015**

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	154,094	2,507	156,601
Total gains and losses				
- realised	-	131,362	(19,473)	111,889
- unrealised	-	(154,094)	(36,275)	(190,369)
Purchases	-	-	-	-
Sales	-	(131,362)	19,473	(111,889)
Transfers into Level 3	-	-	(17,442)	(17,442)
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>(51,210)</u>	<u>(51,210)</u>



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

### Fair value of financial instruments (continued)

#### *Man AHL Directional Equities Alternative*

##### **31 December 2016**

	Equities and managed funds US\$	Interest bearing securities US\$	Derivative instruments US\$	Total Fair Value US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(63,743)	(63,743)
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	63,743	63,743
Closing Balance	-	-	-	-

##### **31 December 2015**

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	(644)	(644)
- unrealised	-	-	193	193
Purchases	-	-	51	51
Sales	-	-	593	593
Transfers into Level 3	-	-	(63,936)	(63,936)
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	(63,743)	(63,743)

#### *Man GLG Unconstrained Emerging Equity*

##### **31 December 2016**

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	4,423	4,423
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	(4,423)	(4,423)
Closing Balance	-	-	-	-

##### **31 December 2015**

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	(8,846)	(8,846)
- unrealised	-	-	4,423	4,423
Purchases	-	-	-	-
Sales	-	-	8,846	8,846
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	4,423	4,423

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

### Fair value of financial instruments (continued)

During the year, some positions were transferred into and out of Level 3 because either they became illiquid or liquid depending on whether multiple broker quotes were available or not.

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying statements of comprehensive income. Net amount of US\$49,458 (31 December 2015: US\$77,979) relates to those Level 3 financial instruments held by the Fund at 31 December 2016 and is reflected in net gains/(losses) on financial assets 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 subjected to significant variability. Because of the inherent uncertainty of valuation with respect to such investments, the Fund's estimates of fair value may differ significantly from fair values that would have been used 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.

	Fair Value	Valuation technique	Unobservable input	Range
<i>Man GLG European Equity Alternative</i>				
<b>31 December 2016</b>	€			
Options	103,062	Trade price	None	Nil
<b>31 December 2015</b>				
Equities	120,793	Discounted trade price	None	Nil
<i>Man GLG Global Equity Alternative</i>				
<b>31 December 2016</b>				
Contracts for difference - unfunded	(104,814)	Trade price	None	Nil
<b>31 December 2015</b>				
Contracts for difference - unfunded	(51,210)	Discounted trade price	None	Nil
<i>Man AHL Directional Equities Alternative</i>				
<b>31 December 2015</b>	US\$			
Contracts for difference - unfunded	(63,743)	Discounted trade price	None	Nil
<i>Man GLG Unconstrained Emerging Equity</i>				
<b>31 December 2015</b>				

The impact of the range of possible unobservable impacts on the fair value of investments is an increase/decrease of up to £Nil (31 December 2015: N/A) for Man GLG Alpha Select Alternative, €Nil (31 December 2015: €Nil) for GLG European Equity Alternative, €Nil (31 December 2015: €Nil) for GLG Global Equity Alternative, US\$Nil (31 December 2015: US\$Nil) for Man AHL Directional Equities Alternative and US\$Nil (31 December 2015: US\$Nil) for Man GLG Unconstrained Emerging Equity Alternative.

### Derivative financial instruments

The Fund may trades derivative financial instruments, including contracts for difference, futures, forward contracts, currencies, swaps contracts and options 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 Managers manages the risks associated with these transactions by maintaining margin deposits and collateral investments with its brokers in compliance with individual exchange regulations and internal guidelines. The Investment Managers also take an active role in managing and controlling the Fund's market and counterparty risks and monitoring trading activities and margin levels daily, and, as necessary, deposits additional collateral or reduces positions.

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.

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

### Derivative financial instruments (continued)

At 31 December 2016 and 31 December 2015, the Fund was exposed in its investments in derivative financial instruments to underlying positions in notional amounts are summarised as follows:

	Notional Value			
	Long	Short	Long	Short
	31 December 2016	31 December 2016	31 December 2016	31 December 2015
	€	€	€	€
<i>Man GLG European Alpha Alternative</i>				
Contracts for difference - unfunded	6,854,803	103,763,130	113,738,724	296,776,114
Forward currency contracts	1,972,004	56,052,904	56,882,364	24,481,336
Future contracts	-	573,350	15,329,540	25,163,067
Total return swap	-	436,474	-	134,805,396
	8,826,807	160,825,858	185,950,628	481,225,913
<i>Man GLG Alpha Select Alternative</i>	£	£	£	£
Contracts for difference - unfunded	90,969,955	82,560,776	78,180,779	53,097,812
Forward currency contracts	153,397	106,077,115	48,782,013	1,310,720
Future contracts	-	9,548,620	-	29,827,060
	91,123,352	198,186,511	126,962,792	84,235,592
<i>Man GLG European Equity Alternative</i>	€	€	€	€
Contracts for difference - unfunded	688,892,730	1,058,594,866	551,436,928	864,943,581
Forward currency contracts	327,566,290	268,613,599	221,513,061	576,538,700
Future contracts	56,210,423	153,976,181	35,660,719	142,208,147
Option contracts	3,259,038	4,184,645	3,576,684	1,204,698
Total return swaps	72,520	6,229,100	14,600,043	30,985,020
Warrants	5,804	-	1,017,180	-
	1,076,006,805	1,491,598,391	827,804,615	1,615,880,146
<i>Man GLG Total Return</i>	£	£	£	£
Forward currency contracts	-	-	6,356,894	3,380,796
	-	-	6,356,894	3,380,796
<i>Man GLG Global Equity Alternative</i>	€	€	€	€
Contracts for difference - unfunded	195,721,261	280,566,757	259,989,506	318,877,190
Forward currency contracts	98,400,260	29,202,914	64,671,698	186,441,004
Future contracts	16,149,225	42,269,668	2,462,432	42,495,846
Option contracts	954,583	1,205,425	47,362,211	494,901
Total return swaps	22,763	1,812,123	6,162,463	22,373,739
Warrants	2,580	-	484,194	-
	311,250,672	355,056,887	381,132,504	570,682,680
<i>Man GLG Asian Equity Alternative</i>	US\$	US\$	US\$	US\$
Contracts for difference - unfunded	-	-	22,824,576	44,400,501
Forward currency contracts	-	-	1,253,698	57,151,741
Future contracts	-	-	-	1,349,116
Total return swaps	-	-	-	27,114,532
	-	-	24,078,274	130,015,890
<i>Man GLG European Alpha Alternative Enhanced</i>	€	€	€	€
Contracts for difference - unfunded	-	-	14,267,569	25,158,162
Forward currency contracts	-	-	11,315,946	5,262,198
Total return swaps	-	-	-	4,679,185
Future contracts	-	-	1,924,280	3,145,383
	-	-	27,507,795	38,244,928
<i>Man GLG Cred-Eq Alternative</i>				
Contracts for difference - unfunded	14,886,664	21,701,354	40,216,727	10,309,779
Forward currency contracts	17,024,372	2,941,311	25,844,805	31,787,872
Total return swaps	-	-	1,022,632	-
	31,911,036	24,642,665	67,084,164	42,097,651

## 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 2016	31 December 2016	31 December 2015	31 December 2015
	US\$	US\$	US\$	US\$
<i>Man AHL Multi Strategy Alternative</i>				
Contracts for difference - unfunded	96,892,670	89,324,605	68,383,520	20,008,094
Forward currency contracts	311,860,643	339,257,258	449,759,887	347,444,289
Future contracts	626,944,119	163,041,982	15,936,670	49,454,406
Option contracts	75,513	1,149,429	128,082	2,372,041
	<u>1,035,772,945</u>	<u>592,773,274</u>	<u>534,208,158</u>	<u>419,278,830</u>
<i>Man AHL Directional Equities Alternative</i>				
Contracts for difference - unfunded	-	-	33,643,974	26,833,510
Forward currency contracts	-	-	7,130,652	1,119,234
	<u>-</u>	<u>-</u>	<u>40,774,626</u>	<u>27,952,744</u>
<i>Man AHL TargetRisk</i>				
Credit default swaps	-	26,657,000	-	19,517,800
Forward currency contracts	14,062,788	1,877,836	8,215,136	518,942
Future contracts	36,949,917	-	9,011,477	-
Total return swap	3,394,545	-	1,140,580	-
	<u>54,407,250</u>	<u>28,534,836</u>	<u>18,367,193</u>	<u>20,036,742</u>
<i>Man AHL Volatility Alternative</i>				
Forward currency contracts	6,249,438	5,516,065	82,342,840	35,148,067
Future contracts	6,347,117	2,235,241	1,004,880	5,491,753
Option contracts	22,912	423,338	185,530	2,862,064
	<u>12,619,467</u>	<u>8,174,644</u>	<u>83,533,250</u>	<u>43,501,884</u>
<i>Man GLG European Mid-Cap Equity Alternative</i>	€	€	€	€
Contracts for difference - unfunded	163,443,947	416,486,111	70,019,021	130,725,480
Forward currency contracts	10,878,853	45,264,384	38,689,720	15,732,045
Option contracts	308,309	-	339,750	-
	<u>174,631,109</u>	<u>461,750,495</u>	<u>109,048,491</u>	<u>146,457,525</u>
<i>Man Numeric Market Neutral Alternative</i>	US\$	US\$	US\$	US\$
Contracts for difference - unfunded	-	157,668,313	63,803,848	61,910,429
Forward currency contracts	526,890	81,141,569	116,682	10,938,439
	<u>526,890</u>	<u>238,809,882</u>	<u>63,920,530</u>	<u>72,848,868</u>
<i>Man GLG Unconstrained Emerging Equity</i>				
Contracts for difference - unfunded	12,505,462	-	14,016,832	-
Forward currency contracts	11,958,063	9,434,047	4,788,000	687,000
Future contracts	-	-	3,182,150	-
	<u>24,695,623</u>	<u>9,434,047</u>	<u>21,986,982</u>	<u>687,000</u>
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
Credit default swaps	97,925,000	97,050,000	-	-
Forward currency contracts	386,563,416	975,186,675	-	-
	<u>484,488,416</u>	<u>1,072,236,675</u>	<u>-</u>	<u>-</u>

## 5. Offsetting financial assets and financial liabilities

As at 31 December 2016 and 31 December 2015, no financial instruments of the Fund are being presented net within the statement of financial position of the Fund. The following tables provide information on the financial impact of netting for instruments subject to an enforceable master netting arrangement or similar agreement in the event of default as defined under such agreements.

### Man GLG European Alpha Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €
BNP Paribas	2,994,926	-	-
Credit Suisse Securities Europe Limited	12,639,071	-	(13,770,078)
Goldman Sachs International	2,961,119	-	(59,881)
Morgan Stanley & Co. International Plc	207,418	-	(912)
Total	18,802,534	-	(13,830,871)
			Net amount €
			2,994,926
			(1,131,007)
			2,901,238
			206,506
			4,971,663

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €
Citibank N.A.	(2,806)	-	-
Credit Suisse Securities Europe Limited	(13,770,078)	10,557,515	3,212,563
Goldman Sachs International	(59,881)	59,881	-
Morgan Stanley & Co. International Plc	(912)	912	-
Total	(13,833,677)	10,618,308	3,212,563
			Net amount €
			(2,806)
			-
			-
			-
			(2,806)

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €
Credit Suisse Securities Europe Limited	34,220,483	-	(28,125,547)
Morgan Stanley & Co. International Plc	3,484,946	-	(124)
Total	37,705,429	-	(28,125,671)
			Net amount €
			6,094,936
			3,484,822
			9,579,758

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €
Credit Suisse Securities Europe Limited	(28,125,547)	20,172,021	7,953,526
Morgan Stanley & Co. International Plc	(124)	124	-
Total	(28,125,671)	20,172,145	7,953,526
			Net amount €
			-
			-
			-

## 5. Offsetting financial assets and financial liabilities (continued)

### Man GLG Alpha Select Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral received £	Financial instruments £
Bank of America Merrill Lynch	6,133	-	-
BNP Paribas	18,565,106	-	-
Credit Suisse Securities Europe Limited	7,525,516	-	(4,543,885)
Goldman Sachs International	471,139	-	(109,880)
Morgan Stanley & Co. International Plc	119,358	-	(8)
Total	26,687,252	-	(4,653,773)
			Net amount £
			22,033,479

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position £	Cash collateral pledged £	Financial instruments £
Credit Suisse Securities Europe Limited	(4,543,885)	-	4,543,885
Goldman Sachs International	(109,880)	-	109,880
Morgan Stanley & Co. International Plc	(8)	8	-
Total	(4,653,773)	8	4,653,765
			Net amount £
			-

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral received £	Financial instruments £
BNP Paribas	9,311,425	-	-
Credit Suisse Securities Europe Limited	2,588,240	-	(877,206)
Goldman Sachs International	968,635	-	(634,947)
Morgan Stanley & Co. International Plc	22,180	(14,205)	(7,975)
Total	12,890,480	(14,205)	(1,520,128)
			Net amount £
			11,356,147

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position £	Cash collateral pledged £	Financial instruments £
Credit Suisse Securities Europe Limited	(877,206)	62,623	814,583
Goldman Sachs International	(634,947)	33,140	601,807
Morgan Stanley & Co. International Plc	(14,327)	-	7,975
Total	(1,526,480)	95,763	1,424,365
			Net amount £
			(6,352)

## 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 2016:

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

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	7,449,718	-	(1,620,478)	5,829,240
Citibank N.A.	3,394,197	-	(592,827)	2,801,370
Credit Suisse Securities Europe Limited	34,947,557	-	(29,137,067)	5,810,490
Goldman Sachs International	35,081,565	-	(11,378,198)	23,703,367
HSBC Bank Plc	11,362,477	-	(937,657)	10,424,820
JP Morgan Securities Plc	10,375,569	-	(1,189,490)	9,186,079
Macquarie Group	36,059	-	(23,983)	12,076
Morgan Stanley & Co. International Plc	67,995,187	-	(44,517,523)	23,477,664
Societe Generale	493,005	-	(384)	492,621
UBS AG	2,298,049	-	(419,796)	1,878,253
Total	173,433,383	-	(89,817,403)	83,615,980

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(1,620,478)	188,984	1,431,494	-
Citibank N.A.	(592,827)	592,827	-	-
Credit Suisse Securities Europe Limited	(29,137,067)	7,911,811	21,225,256	-
Goldman Sachs International	(11,378,198)	11,378,198	-	-
HSBC Bank Plc	(937,657)	937,657	-	-
JP Morgan Securities Plc	(1,189,490)	1,189,490	-	-
Macquarie Group	(23,983)	23,983	-	-
Morgan Stanley & Co. International Plc	(44,517,523)	-	44,517,523	-
Societe Generale	(384)	384	-	-
UBS AG	(419,796)	352,774	67,022	-
Total	(89,817,403)	22,576,108	67,241,295	-

## 5. Offsetting financial assets and financial liabilities (continued)

*Man GLG European Equity Alternative (continued)*

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	€	€	€
Bank of America Merrill Lynch	7,602,162	-	(457,649)
Barclays Plc	90,293	-	(19)
Citibank N.A.	4,560,479	-	(642,056)
Credit Suisse Securities Europe Limited	29,966,397	(584)	(16,010,130)
Deutsche Bank AG, London	30,000	-	(3,515)
Goldman Sachs International	24,982,142	-	(6,148,927)
HSBC Bank Plc	13,137,753	-	(5,133,872)
JP Morgan Securities Plc	7,702,903	-	(471,688)
Macquarie Group	1,110,776	-	(40,074)
Morgan Stanley & Co. International Plc	83,608,216	-	(38,626,666)
Total	172,791,121	(584)	(67,534,596)
			105,255,941

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

Unsettling of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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	(457,649)	457,649	-	-
Barclays Plc	(19)	19	-	-
Citibank N.A.	(642,056)	642,056	-	-
Credit Suisse Securities Europe Limited	(16,010,130)	-	16,010,130	-
Deutsche Bank AG, London	(3,515)	3,515	-	-
Goldman Sachs International	(6,148,927)	4,105,835	2,043,092	-
HSBC Bank Plc	(5,133,872)	5,133,872	-	-
JP Morgan Securities Plc	(471,688)	471,688	-	-
Macquarie Group	(40,074)	40,074	-	-
Morgan Stanley & Co. International Plc	(38,626,666)	11,116,019	27,510,647	-
Total	(67,534,596)	21,970,727	45,563,869	-

*Man GLG Total Return*

Man GLG Total Return ceased operations on 8 February 2016. Hence, there are no investments as of 31 December 2016.

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)	
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	£	£	£	£
Credit Suisse Securities Europe Limited	32	-	(12)	20
Goldman Sachs International	5	-	(5)	-
UBS AG	594,958	-	(122)	594,836
Total	594,995	-	(139)	594,856



## 5. Offsetting financial assets and financial liabilities (continued)

### Man GLG Total Return (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	£	£	£	£
Credit Suisse Securities Europe Limited	(12)	3	9	-
Goldman Sachs International	(20)	-	5	(15)
HSBC Bank Plc	(25)	-	-	(25)
UBS AG	(122)	-	122	-
Total	(179)	3	136	(40)

### Man GLG Global Equity Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)	
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	2,666,177	-	(405,368)	2,260,809
Citibank N.A.	1,110,555	-	(129,289)	981,266
Credit Suisse Securities Europe Limited	18,050,562	-	(7,802,755)	10,247,807
Goldman Sachs International	19,174,278	-	(3,315,263)	15,859,015
HSBC Bank Plc	3,895,395	-	(521,671)	3,373,724
JP Morgan Securities Plc	3,457,785	-	(381,728)	3,076,057
Macquarie Group	16,276	-	(7,114)	9,162
Morgan Stanley & Co. International Plc	27,209,164	-	(13,560,711)	13,648,453
Societe Generale	161,035	-	(120)	160,915
UBS AG	782,509	-	(79,296)	703,213
Total	76,523,736	-	(26,203,315)	50,320,421

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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	(405,368)	405,368	-	-
Citibank N.A.	(129,289)	129,289	-	-
Credit Suisse Securities Europe Limited	(7,802,755)	2,319,922	5,482,833	-
Goldman Sachs International	(3,315,263)	3,315,263	-	-
HSBC Bank Plc	(521,671)	521,671	-	-
JP Morgan Securities Plc	(381,728)	381,728	-	-
Macquarie Group	(7,114)	7,114	-	-
Morgan Stanley & Co. International Plc	(13,560,711)	6,203,622	7,357,089	-
Societe Generale	(120)	120	-	-
UBS AG	(79,296)	-	79,296	-
Total	(26,203,315)	13,284,097	12,919,218	-

## 5. Offsetting financial assets and financial liabilities (continued)

### Man GLG Global Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	4,930,292	-	(300,435)	4,629,857
Citibank N.A.	2,487,212	-	(424,969)	2,062,243
Credit Suisse Securities Europe Limited	22,914,355	-	(4,525,278)	18,389,077
Deutsche Bank AG, London	30,000	-	(2,784)	27,216
Goldman Sachs International	22,054,367	(1)	(2,745,756)	19,308,610
HSBC Bank Plc	8,628,970	-	(2,888,177)	5,740,793
JP Morgan Securities Plc	3,795,889	-	(238,385)	3,557,504
Macquarie Group	1,096,842	-	(27,168)	1,069,674
Morgan Stanley & Co. International Plc	32,852,894	-	(12,296,910)	20,555,984
Total	98,790,821	(1)	(23,449,862)	75,340,958

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(300,435)	300,435	-	-
Citibank N.A.	(424,969)	424,969	-	-
Credit Suisse Securities Europe Limited	(4,525,278)	127	4,525,151	-
Deutsche Bank AG, London	(2,784)	2,784	-	-
Goldman Sachs International	(2,745,756)	2,745,756	-	-
HSBC Bank Plc	(2,888,177)	2,888,177	-	-
JP Morgan Securities Plc	(238,385)	238,385	-	-
Macquarie Group	(27,168)	27,168	-	-
Morgan Stanley & Co. International Plc	(12,296,910)	5,491,135	6,805,775	-
Total	(23,449,862)	12,118,936	11,330,926	-

### Man GLG Asian Equity Alternative

Man GLG Asian Equity Alternative ceased operations on 20 April 2016. Hence, there are no investments as of 31 December 2016.

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

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral received US\$	Financial instruments US\$	Net amount US\$
Citibank N.A.	18	-	-	18
Macquarie Group	72	-	-	72
Morgan Stanley & Co. International Plc	3	-	-	3
UBS AG	91	-	-	91
Total	184	-	-	184

## 5. Offsetting financial assets and financial liabilities (continued)

### Man GLG Asian Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)	
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	2,685,837	-	(166,391)	2,519,446
HSBC Bank Plc	515,682	-	(14,300)	501,382
JP Morgan Securities Plc	1,361,494	-	(124,876)	1,236,618
Macquarie Group	8,880,149	-	-	8,880,149
Morgan Stanley & Co. International Plc	561,118	-	(5,668)	555,450
Total	14,004,280	-	(311,235)	13,693,045

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)	(iii)=(ii)+(i)	
		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	(166,391)	166,391	-	-
HSBC Bank Plc	(14,300)	14,300	-	-
JP Morgan Securities Plc	(124,876)	124,876	-	-
Macquarie Group	(21,757,178)	21,757,178	-	-
Morgan Stanley & Co. International Plc	(5,668)	5,668	-	-
Total	(22,068,413)	22,068,413	-	-

### Man GLG European Alpha Alternative Enhanced

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

Offsetting of Financial Assets, Derivative Assets and Liabilities Received by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	315,801	-	(450)	315,351
Morgan Stanley & Co. International Plc	4,551	-	(66)	4,485
Total	320,352	-	(516)	319,836

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		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 Securities Europe Limited	(450)	-	450
Morgan Stanley & Co. International Plc	(66)	-	66
Total	(516)	-	516

## 5. Offsetting financial assets and financial liabilities (continued)

*Man GLG European Alpha Alternative Enhanced (continued)*

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €
Credit Suisse Securities Europe Limited	3,614,000	-	(2,667,630)
Morgan Stanley & Co. International Plc	855,289	-	(17)
Total	4,469,289	-	(2,667,647)
			Net amount €
			946,370
			855,272
			1,801,642

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €
Credit Suisse Securities Europe Limited	(2,667,630)	1,920,895	746,735
Morgan Stanley & Co. International Plc	(17)	17	-
Total	(2,667,647)	1,920,912	746,735
			Net amount €
			-
			-
			-

*Man GLG Cred-Eq Alternative*

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €
BNP Paribas	1,888,642	-	-
Credit Suisse Securities Europe Limited	2,998,849	-	(808,735)
Morgan Stanley & Co. International Plc	1,060,227	-	(760,613)
Total	5,947,718	-	(1,569,348)
			Net amount €
			1,888,642
			2,190,114
			299,614
			4,378,370

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €
Credit Suisse Securities Europe Limited	(808,735)	808,735	-
Morgan Stanley & Co. International Plc	(760,613)	-	760,613
Total	(1,569,348)	808,735	760,613
			Net amount €
			-
			-
			-

## 5. Offsetting financial assets and financial liabilities (continued)

### Man GLG Cred-Eq Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €
Credit Suisse Securities Europe Limited	3,237,226	-	(995,215)
Morgan Stanley & Co. International Plc	10,365,916	-	(1,142,390)
Total	13,603,142	-	(2,137,605)
			Net amount €
			2,242,011
			9,223,526
			11,465,537

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €
Credit Suisse Securities Europe Limited	(995,215)	995,215	-
Morgan Stanley & Co. International Plc	(1,142,390)	1,142,390	-
Total	(2,137,605)	2,137,605	-
			Net amount €
			-
			-
			-

### Man AHL Multi Strategy Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral received US\$	Financial instruments US\$
Bank of America Merrill Lynch	3,328,674	-	(2,136,381)
BNP Paribas	22,115,507	-	-
Credit Suisse Securities Europe Limited	12,366,624	-	(4,727,803)
Deutsche Bank AG, London	1,254,923	-	(498,293)
HSBC Bank Plc	2,773,116	-	(1,166,493)
JP Morgan Securities Plc	6,657,564	-	(748,201)
Morgan Stanley & Co. International Plc	8,185,427	-	(3,164,006)
Royal Bank of Scotland	2,281,849	-	(1,084,909)
Total	58,963,684	-	(13,526,086)
			Net amount US\$
			1,192,293
			22,115,507
			7,638,821
			756,630
			1,606,623
			5,909,363
			5,021,421
			1,196,940
			45,437,598

## 5. Offsetting financial assets and financial liabilities (continued)

### Man AHL Multi Strategy Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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	(2,136,381)	-	2,136,381	-
Credit Suisse Securities Europe Limited	(4,727,803)	148	4,727,655	-
Deutsche Bank AG, London	(498,293)	498,293	-	-
HSBC Bank Plc	(1,166,493)	1,127,816	38,677	-
JP Morgan Securities Plc	(748,201)	-	748,201	-
Morgan Stanley & Co. International Plc	(3,164,006)	3,164,006	-	-
Royal Bank of Scotland	(1,084,909)	1,084,909	-	-
Total	(13,526,086)	5,875,172	7,650,914	-

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

Offsetting of Financial Assets, Derivative Assets and Collateral received by Counterparty				
	(i)	(ii)	(iii)=(ii)+(i)	
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	3,133,299	-	(422,170)	2,711,129
Credit Suisse Securities Europe Limited	7,976,056	-	(2,620,730)	5,355,326
Deutsche Bank AG, London	2,331,593	-	(292,238)	2,039,355
JP Morgan Securities Plc	5,896,860	-	(959,973)	4,936,887
Morgan Stanley & Co. International Plc	10,933,820	-	(1,689,030)	9,244,790
Royal Bank of Scotland	945,612	-	(245,146)	700,466
Total	31,217,240	-	(6,229,287)	24,987,953

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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	(422,170)	-	422,170	-
Credit Suisse Securities Europe Limited	(2,620,730)	270,061	2,350,669	-
Deutsche Bank AG, London	(292,238)	292,238	-	-
JP Morgan Securities Plc	(959,973)	-	959,973	-
Morgan Stanley & Co. International Plc	(1,689,030)	1,689,030	-	-
Royal Bank of Scotland	(245,146)	245,146	-	-
Total	(6,229,287)	2,496,475	3,732,812	-

## 5. Offsetting financial assets and financial liabilities (continued)

### Man AHL Directional Equities Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

Unsettling of Financial Assets, Derivative Assets and Collateral Received by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
BNP Paribas	110	-	-	110
Credit Suisse Securities Europe Limited	559	-	-	559
Royal Bank of Scotland	3	-	-	3
Total	672	-	-	672

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)	
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral	Financial	Net amount
Counterparty	US\$	received	instruments	US\$
		US\$	US\$	
Credit Suisse Securities Europe Limited	1,401,457	-	(1,077,402)	324,055
Morgan Stanley & Co. International Plc	2,444,990	-	(511,135)	1,933,855
Royal Bank of Scotland	69,408	-	(4,543)	64,865
Total	3,915,855	-	(1,593,080)	2,322,775

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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	(1,077,402)	14	1,077,388	-
Morgan Stanley & Co. International Plc	(511,135)	511,135	-	-
Royal Bank of Scotland	(4,543)	4,543	-	-
Total	(1,593,080)	515,692	1,077,388	-

### Man AHL TargetRisk

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
Bank of America Merrill Lynch	207,073	-	(38,454)
BNP Paribas	812,792	-	-
Credit Suisse Securities Europe Limited	1,121,571	-	(60,095)
Deutsche Bank AG, London	16,024	-	(144)
JP Morgan Securities Plc	3,471,993	-	(1,322,844)
Royal Bank of Scotland	108,512	-	(9,157)
Total	5,737,965	-	(1,430,694)



## 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 2016:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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	(38,454)	-	38,454	-
Credit Suisse Securities Europe Limited	(60,095)	60,095	-	-
Deutsche Bank AG, London	(144)	144	-	-
JP Morgan Securities Plc	(1,322,844)	1,252,108	70,736	-
Royal Bank of Scotland	(9,157)	9,157	-	-
Total	(1,430,694)	1,321,504	109,190	-

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments
Counterparty	US\$	US\$	US\$
			Net amount
			US\$
Bank of America Merrill Lynch	199,461	-	(36,816)
Credit Suisse Securities Europe Limited	535,425	(174,430)	(8,272)
Deutsche Bank AG, London	17,164	-	-
JP Morgan Securities Plc	955,574	(229,846)	(64,561)
Total	1,707,624	(404,276)	(109,649)
			1,193,699

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

Unsettling of Financial Liabilities, Derivative Liabilities and Collateral pledged by counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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	(36,816)	-	36,816	-
Credit Suisse Securities Europe Limited	(8,272)	-	8,272	-
JP Morgan Securities Plc	(64,561)	64,561	-	-
Royal Bank of Scotland	(40,261)	-	40,261	-
Total	(149,910)	64,561	85,349	



## 5. Offsetting financial assets and financial liabilities (continued)

### Man AHL Volatility Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

Offsetting of Financial Assets, Derivative Assets and Collateral received by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	178,626	-	(60,366)	118,260
BNP Paribas	2,038,030	-	-	2,038,030
Credit Suisse Securities Europe Limited	778,944	-	(295,864)	483,080
Deutsche Bank AG, London	93,441	-	(197)	93,244
HSBC Bank Plc	97,334	-	(31,414)	65,920
JP Morgan Securities Plc	488,410	-	(96,698)	391,712
Royal Bank of Scotland	285,548	-	(112,316)	173,232
Total	3,960,333	-	(596,855)	3,363,478

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

Unsettling of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)	(iii)=(ii)+(i)	
		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	(60,366)	-	60,366	-
Credit Suisse Securities Europe Limited	(295,864)	-	295,864	-
Deutsche Bank AG, London	(197)	197	-	-
HSBC Bank Plc	(31,414)	31,414	-	-
JP Morgan Securities Plc	(96,698)	-	96,698	-
Royal Bank of Scotland	(112,316)	112,316	-	-
Total	(596,855)	143,927	452,928	

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

Unsettling of Financial Assets, Derivative Assets and Collateral received by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	1,372,685	-	(428,513)	944,172
Credit Suisse Securities Europe Limited	1,434,834	-	(532,189)	902,645
Deutsche Bank AG, London	760,013	-	(357,378)	402,635
JP Morgan Securities Plc	4,294,690	-	(700,014)	3,594,676
Royal Bank of Scotland	389,851	-	(303,717)	86,134
Total	8,252,073	-	(2,321,811)	5,930,262

## 5. Offsetting financial assets and financial liabilities (continued)

### Man AHL Volatility Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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	(428,513)	-	428,513	-
Credit Suisse Securities Europe Limited	(532,189)	-	532,189	-
Deutsche Bank AG, London	(357,378)	357,378	-	-
JP Morgan Securities Plc	(700,014)	-	700,014	-
Royal Bank of Scotland	(303,717)	303,717	-	-
Total	(2,321,811)	661,095	1,660,716	-

### Man GLG European Mid-Cap Equity Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

Unsettling of Financial Assets, Derivative Assets and Collateral received by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	25,718,847	-	(16,271,939)	9,446,908
Goldman Sachs International	20,507,841	-	(14,042,134)	6,465,707
HSBC Bank Plc	1,665,000	-	(17)	1,664,983
Morgan Stanley & Co. International Plc	355,717	(274,862)	(80,855)	-
Total	48,247,405	(274,862)	(30,394,945)	17,577,598

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	(16,271,939)	16,271,939	-	-
Goldman Sachs International	(14,042,134)	12,778	14,029,356	-
HSBC Bank Plc	(17)	17	-	-
Morgan Stanley & Co. International Plc	(275,097)	-	80,855	(194,242)
Total	(30,589,187)	16,284,734	14,110,211	(194,242)

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

Offsetting of Financial Assets, Derivative Assets and Collateral Received by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	€	€	€	€
Goldman Sachs International	11,953,699	-	(694,900)	11,258,799
Morgan Stanley & Co. International Plc	2,503	-	-	2,503
Total	11,956,202	-	(694,900)	11,261,302

## 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 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €
Goldman Sachs International	(4,892,942)	4,198,042	694,900
Total	(4,892,942)	4,198,042	694,900

### Man Numeric Market Neutral Alternative

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral received US\$	Financial instruments US\$
Morgan Stanley & Co. International Plc	4,498,088	-	(4,498,088)
Total	4,498,088	-	(4,498,088)

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

	(i)	(ii)	(iii)=(ii)+(i)
		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\$
Morgan Stanley & Co. International Plc	(9,613,041)	-	9,613,041
Total	(9,613,041)	-	9,613,041

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral received US\$	Financial instruments US\$
Morgan Stanley & Co. International Plc	1,158,002	-	(1,158,002)
Total	1,158,002	-	(1,158,002)

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)
		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\$
Morgan Stanley & Co. International Plc	(1,890,822)	-	1,158,002
Total	(1,890,822)	-	1,158,002

## 5. Offsetting financial assets and financial liabilities (continued)

### Man GLG Unconstrained Emerging Equity

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
BNP Paribas	1,735	-	-	1,735
Credit Suisse Securities Europe Limited	742,582	-	-	742,582
Deutsche Bank AG, London	1	-	-	1
Morgan Stanley & Co. International Plc	12,794,401	-	(11,394,181)	1,400,220
Total	13,538,719	-	(11,394,181)	2,144,538

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		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\$
Deutsche Bank AG, London	(7)	-	-	(7)
Morgan Stanley & Co. International Plc	(11,394,181)	11,187,396	206,785	-
Total	(11,394,188)	11,187,396	206,785	(7)

The following table summarises the net financial assets per counterparty as at 31 December 2015:

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

Offsetting of Financial Assets, Derivative Assets and Collateral Received by Counterparty					
	(i)	(ii)		(iii)=(ii)+(i)	
		Gross Assets not offset in the statement of financial position			
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments		Net amount
Counterparty	US\$	US\$	US\$		US\$
Morgan Stanley & Co. International Plc	15,251,537	-	(12,875,130)		2,376,407
Total	15,251,537	-	(12,875,130)		2,376,407

The following table summarises the net financial liabilities per counterparty as at 31 December 2015:

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

	(i)	(ii)	(iii)=(ii)+(i)	
		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\$
Morgan Stanley & Co. International Plc	(12,875,130)	1,895,364	10,979,766	-
Total	(12,875,130)	1,895,364	10,979,766	

## 5. Offsetting financial assets and financial liabilities (continued)

### Man GLG Global Emerging Markets Debt Total Return

The following table summarises the net financial assets per counterparty as at 31 December 2016:

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

Offsetting of Financial Assets, Derivative Assets and Collateral received by Counterparty				
	(i)	(ii)		(iii)=(ii)+(i)
		Gross Assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral received	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Barclays Plc	8,397,592	-	(8,105,164)	292,428
Citibank N.A.	727,558	-	(466,427)	261,131
Deutsche Bank AG, London	50,106	-	(50,106)	-
HSBC Bank Plc	21,080,443	-	(8,789,007)	12,291,436
JP Morgan Securities Plc	907,916	-	(165,664)	742,252
Standard Chartered Plc	974,861	-	(381,010)	593,851
UBS AG	19,452,676	-	(957,750)	18,494,926
Total	51,591,152	-	(18,915,128)	32,676,024

The following table summarises the net financial liabilities per counterparty as at 31 December 2016:

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

Offsetting of Financial Liabilities, Derivative Liabilities and Collateral pledged by Counterparty				
	(i)	(ii)	(iii)=(ii)+(i)	
		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\$
Barclays Plc	(8,105,164)	1,566,682	6,538,482	-
Citibank N.A.	(466,427)	450,415	16,012	-
Deutsche Bank AG, London	(55,435)	50,106	-	(5,329)
HSBC Bank Plc	(8,789,007)	8,789,007	-	-
JP Morgan Securities Plc	(165,664)	165,664	-	-
Standard Chartered Plc	(381,010)	170,000	211,010	-
UBS AG	(957,750)	957,750	-	-
Total	(18,920,457)	12,149,624	6,765,504	(5,329)

### Man GLG Innovation Equity Alternative

There were no offset financial assets or financial liabilities as at 31 December 2016.

### Man GLG Global Fundamental Equity

There were no offset financial assets or financial liabilities as at 31 December 2016.

## 6. Financial risk management

### Overall risk management

The Fund's investment activities expose it to the various types of risk which are associated with the financial instruments and markets in which it invests. The most important types of financial risks to which the Fund is exposed are market risk, credit risk and liquidity risk. Market risk includes equity price risk, interest rate risk and foreign currency risk. The Fund manages these risks on an aggregate basis along with the risks associated with its investing activities as part of its overall risk management policies.

The nature and extent of the financial instruments outstanding at the dates of the statement of financial position and the risk management policies employed by the Fund are discussed below.

The following summary is not intended to be a comprehensive summary of all of the risks and investors should refer to the Prospectus for a more detailed discussion of the risks inherent in investing in the Fund.

### Market risk

Market risk can include equity risk, commodity risk, interest rate risk, credit spread risk, volatility and foreign currency risk. The Fund's exposure to these factors is measured and monitored using Value at Risk ("VaR").

## 6. Financial risk management (continued)

### Market risk (continued)

The table below identifies the VaR calculated on the Fund as at 31 December 2016, and the stand alone contribution to the Fund VaR from each of the principal risk factors. The VaR measure is a 1 day, 97.78% confidence Monte Carlo VaR, using a historic observation period of six months. This signifies that the Fund would not be expected to lose more than the stated amount 97.78% of the time. The results are based on historically observed correlations and volatilities which may not always be an accurate prediction of the future and relate only to the positions held as at the close of business on 31 December. These positions inevitably change over time.

As of 31 December the following table represents the Fund 1 day VaR as a percentage of Net Assets:

#### Man GLG European Alpha Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.05%	0.41%
Average	0.30%	0.39%
Highest	0.61%	0.71%
Lowest	-	0.24%

#### Man GLG Alpha Select Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.53%	1.78%
Average	0.63%	0.57%
Highest	1.37%	1.78%
Lowest	0.32%	0.33%

#### Man GLG Atlas Macro Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	n/a	0.03%
Average	n/a	0.50%
Highest	n/a	1.28%
Lowest	n/a	0.03%

#### Man GLG North American Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	n/a	0.01%
Average	n/a	0.45%
Highest	n/a	0.73%
Lowest	n/a	0.01%

#### Man GLG European Equity Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.29%	0.57%
Average	0.48%	0.40%
Highest	0.79%	0.63%
Lowest	0.26%	0.27%

#### Man GLG Financials Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	n/a	0.03%
Average	n/a	0.52%
Highest	n/a	0.79%
Lowest	n/a	0.03%

## 6. Financial risk management (continued)

### Market risk (continued)

#### Man GLG Total Return

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	n/a	0.13%
Average	n/a	0.52%
Highest	n/a	0.12%
Lowest	n/a	0.07%

#### Man GLG Global Equity Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.28%	0.57%
Average	0.47%	0.42%
Highest	0.78%	0.72%
Lowest	0.25%	0.26%

#### Man GLG Asian Equity Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	n/a	0.47%
Average	n/a	0.47%
Highest	n/a	0.81%
Lowest	n/a	0.20%

#### Man GLG European Alpha Alternative Enhanced

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.48%	0.83%
Average	0.65%	0.75%
Highest	1.15%	1.42%
Lowest	0.38%	0.47%

#### Man AHL Multi Strategy Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	1.92%	-
Average	1.28%	-
Highest	2.20%	-
Lowest	0.65%	-

#### Man GLG Cred-Eq Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.44%	0.57%
Average	0.55%	0.71%
Highest	1.96%	2.24%
Lowest	0.11%	0.15%

#### Man GLG Directional Equities Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	n/a	-
Average	n/a	-
Highest	n/a	-
Lowest	n/a	-

## 6. Financial risk management (continued)

### Market risk (continued)

#### Man AHL Target Risk

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	1.30%	-
Average	1.27%	-
Highest	1.70%	-
Lowest	0.70%	-

#### Man AHL Volatility Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	1.09%	-
Average	1.52%	-
Highest	3.24%	-
Lowest	0.51%	-

#### Man GLG European Mid-Cap Equity Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.49%	0.66%
Average	0.64%	0.60%
Highest	0.92%	0.80%
Lowest	0.35%	0.42%

#### Man Numeric Market Neutral Alternative

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.64%	1.25%
Average	0.71%	0.94%
Highest	1.24%	1.25%
Lowest	0.49%	0.74%

#### Man GLG Unconstrained Emerging Equity

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.55%	0.90%
Average	0.71%	0.93%
Highest	0.98%	1.13%
Lowest	0.49%	0.69%

#### Man GLG Global Emerging Markets Debt Total Return

As of 31 December, the following table presents the Portfolio 1 day VaR as percentage of Net Assets:

	2016	2015
Fund 1 Day VaR as a % of Net Assets	0.98%	n/a
Average	0.69%	n/a
Highest	1.41%	n/a
Lowest	0.11%	n/a

### Interest rate risk

Interest rate risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market interest rates.

The Fund has exposure to interest rate risk on cash held at the bank, balances due to and from 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.



## 6. Financial risk management (continued)

### Interest rate risk (continued)

The following tables detail the Fund's exposure to interest rate risk by the earlier of contractual maturities or re-pricing:

#### Man GLG European Alpha Alternative

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2016	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	60,409,704	-	-	-	60,409,704
Balances with brokers	18,520,665	-	-	-	18,520,665
Due from brokers	-	-	-	627	627
Financial assets at fair value through profit or loss	-	-	-	101,921,821	101,921,821
Subscriptions receivable	-	-	-	16,720	16,720
Dividends receivable	-	-	-	26,944	26,944
Other assets	-	-	-	29,118	29,118
<b>Total assets</b>	<b>78,930,369</b>	<b>-</b>	<b>-</b>	<b>101,995,230</b>	<b>180,925,599</b>
<b>Liabilities:</b>					
Balances due to brokers	10,866,254	-	-	-	10,866,254
Due to brokers	-	-	-	20,786,024	20,786,024
Financial liabilities at fair value through profit or loss	-	-	-	3,466,996	3,466,996
Redemptions payable	-	-	-	18,206	18,206
Performance fees payable	-	-	-	9,227	9,227
Management fees payable	-	-	-	273,888	273,888
Interest payable	-	-	-	794	794
Dividend payable	-	-	-	37,995	37,995
Accrued expenses and other liabilities	-	-	-	301,168	301,168
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>10,866,254</b>	<b>-</b>	<b>-</b>	<b>24,894,298</b>	<b>35,760,552</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>68,064,115</b>	<b>-</b>	<b>-</b>	<b>77,100,932</b>	<b>145,165,047</b>
<b>31 December 2015</b>					
<b>Assets</b>					
Cash and cash equivalents	60,068,287	-	-	-	60,068,287
Balances with brokers	30,830,814	-	-	-	30,830,814
Due from brokers	-	-	-	3,565,437	3,565,437
Financial assets at fair value through profit or loss	-	-	-	385,427,470	385,427,470
Dividends receivable	-	-	-	156,104	156,104
<b>Total assets</b>	<b>90,899,101</b>	<b>-</b>	<b>-</b>	<b>389,149,011</b>	<b>480,048,112</b>
<b>Liabilities:</b>					
Balances due to brokers	5,479,395	-	-	-	5,479,395
Financial liabilities at fair value through profit or loss	-	-	-	23,392,318	23,392,318
Performance fees payable	-	-	-	4,030	4,030
Management fees payable	-	-	-	529,147	529,147
Interest payable	-	-	-	9,732	9,732
Dividend payable	-	-	-	80,555	80,555
Accrued expenses and other liabilities	-	-	-	399,340	399,340
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>5,479,395</b>	<b>-</b>	<b>-</b>	<b>24,415,122</b>	<b>29,894,517</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>85,419,706</b>	<b>-</b>	<b>-</b>	<b>364,733,889</b>	<b>450,153,595</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Alpha Select Alternative

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2016	£	£	£	£	£
<b>Assets</b>					
Cash and cash equivalents	27,388,735	-	-	-	27,388,735
Balances with brokers	20,942,328	-	-	-	20,942,328
Due from brokers	-	-	-	211,001	211,001
Financial assets at fair value through profit or loss	22,037,770	39,991,650	-	8,475,924	70,505,344
Dividends receivable	-	-	-	46,567	46,567
Other assets	-	-	-	87,481	87,481
<b>Total assets</b>	<b>70,368,833</b>	<b>39,991,650</b>	<b>-</b>	<b>8,820,973</b>	<b>119,181,456</b>
<b>Liabilities:</b>					
Balances due to brokers	68,353	-	-	-	68,353
Due to brokers	-	-	-	89,449	89,449
Financial liabilities at fair value through profit or loss	-	-	-	4,537,222	4,537,222
Incentive fees payable	-	-	-	11,560	11,560
Management fees payable	-	-	-	110,986	110,986
Interest payable	-	-	-	3,416	3,416
Dividend payable	-	-	-	226,067	226,067
Accrued expenses and other liabilities	-	-	-	123,848	123,848
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>68,353</b>	<b>-</b>	<b>-</b>	<b>5,102,548</b>	<b>5,170,901</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>70,300,480</b>	<b>39,991,650</b>	<b>-</b>	<b>3,718,425</b>	<b>114,010,555</b>
<b>31 December 2015</b>					
<b>Assets</b>					
Cash and cash equivalents	26,872,750	-	-	-	26,872,750
Balances with brokers	10,490,560	-	-	-	10,490,560
Due from brokers	-	-	-	10,482	10,482
Financial assets at fair value through profit or loss	13,010,400	-	-	8,209,328	21,219,728
Interest receivable	-	-	-	115,266	115,266
Dividends receivable	-	-	-	33,040	33,040
Other assets	-	-	-	25,311	25,311
<b>Total assets</b>	<b>50,373,710</b>	<b>-</b>	<b>-</b>	<b>8,393,427</b>	<b>58,767,137</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Alpha Select Alternative (continued)

	Less than one month £	One month to one year £	Over one year £	Not exposed to interest rate risk £	Total £
<b>Liabilities:</b>					
Balances due to brokers	119,068	-	-	-	119,068
Due to brokers	-	-	-	3,189,723	3,189,723
Financial liabilities at fair value through profit or loss	-	-	-	1,502,214	1,502,214
Incentive fees payable	-	-	-	448,335	448,335
Management fees payable	-	-	-	92,386	92,386
Interest payable	-	-	-	8,789	8,789
Dividend payable	-	-	-	47,149	47,149
Accrued expenses and other liabilities	-	-	-	118,442	118,442
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>119,068</b>	<b>-</b>	<b>-</b>	<b>5,407,038</b>	<b>5,526,106</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>50,254,642</b>	<b>-</b>	<b>-</b>	<b>2,986,389</b>	<b>53,241,031</b>

#### Man GLG European Equity Alternative

31 December 2016

	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	52,358,838	-	-	-	52,358,838
Balances with brokers	122,001,178	-	-	-	122,001,178
Due from brokers	-	-	-	31,579,628	31,579,628
Financial assets at fair value through profit or loss	-	-	-	584,640,036	584,640,036
Subscriptions receivable	-	-	-	7,074	7,074
Dividends receivable	-	-	-	758,537	758,537
Other assets	-	-	-	273,308	273,308
<b>Total assets</b>	<b>174,360,016</b>	<b>-</b>	<b>-</b>	<b>617,258,583</b>	<b>791,618,599</b>
<b>Liabilities:</b>					
Balances due to brokers	32,632,212	-	-	-	32,632,212
Due to brokers	-	-	-	14,865,890	14,865,890
Financial liabilities at fair value through profit or loss	-	-	-	61,120,005	61,120,005
Redemptions payable	-	-	-	176,235	176,235
Incentive fees payable	-	-	-	1,251,518	1,251,518
Management fees payable	-	-	-	1,179,921	1,179,921
Interest payable	-	-	-	117,789	117,789
Dividend payable	-	-	-	991,810	991,810
Accrued expenses and other liabilities	-	-	-	752,374	752,374
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>32,632,212</b>	<b>-</b>	<b>-</b>	<b>80,455,542</b>	<b>113,087,754</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>141,727,804</b>	<b>-</b>	<b>-</b>	<b>536,803,041</b>	<b>678,530,845</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG European Equity Alternative (continued)

31 December 2015	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
<b>Assets</b>					
Cash and cash equivalents	55,255,466	-	-	-	55,255,466
Balances with brokers	220,019,827	-	-	-	220,019,827
Due from brokers	-	-	-	6,476,325	6,476,325
Financial assets at fair value through profit or loss	-	-	-	634,143,420	634,143,420
Dividends receivable	-	-	-	767,651	767,651
<b>Total assets</b>	<b>275,275,293</b>	<b>-</b>	<b>-</b>	<b>641,387,396</b>	<b>916,662,689</b>
<b>Liabilities:</b>					
Balances due to brokers	36,476,900	-	-	-	36,476,900
Due to brokers	-	-	-	10,780,967	10,780,967
Financial liabilities at fair value through profit or loss	-	-	-	34,297,429	34,297,429
Incentive fees payable	-	-	-	1,814,502	1,814,502
Management fees payable	-	-	-	1,512,905	1,512,905
Interest payable	-	-	-	193,365	193,365
Dividend payable	-	-	-	455,092	455,092
Accrued expenses and other liabilities	-	-	-	492,391	492,391
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>36,476,900</b>	<b>-</b>	<b>-</b>	<b>49,546,651</b>	<b>86,023,551</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>238,798,393</b>	<b>-</b>	<b>-</b>	<b>591,840,745</b>	<b>830,639,138</b>

#### Man GLG Total Return

31 December 2016	£	£	£	£	£
<b>Assets</b>					
Cash and cash equivalents	30,117	-	-	-	30,117
Other assets	-	-	-	1,913	1,913
<b>Total assets</b>	<b>30,117</b>	<b>-</b>	<b>-</b>	<b>1,913</b>	<b>32,030</b>
<b>Liabilities:</b>					
Balances due to brokers	15,757	-	-	-	15,757
Management fees payable	-	-	-	3,920	3,920
Accrued expenses and other liabilities	-	-	-	12,353	12,353
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>15,757</b>	<b>-</b>	<b>-</b>	<b>16,273</b>	<b>32,030</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>14,360</b>	<b>-</b>	<b>-</b>	<b>(14,360)</b>	<b>-</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Total Return (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	£	£	£	£	£
<b>Assets</b>					
Cash and cash equivalents	2,721,958	-	-	-	2,721,958
Balances with brokers	594,995	-	-	-	594,995
Due from brokers	-	-	-	168,676	168,676
Financial assets at fair value through profit or loss	-	-	14,091	35,411	49,502
Interest receivable	-	-	-	14	14
Other assets	-	-	-	8,109	8,109
<b>Total assets</b>	<b>3,316,953</b>	<b>-</b>	<b>14,091</b>	<b>212,210</b>	<b>3,543,254</b>
<b>Liabilities:</b>					
Balances due to brokers	300,847	-	-	-	300,847
Financial liabilities at fair value through profit or loss	-	-	-	6,518	6,518
Accrued expenses and other liabilities	-	-	-	45,061	45,061
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>300,847</b>	<b>-</b>	<b>-</b>	<b>51,579</b>	<b>352,426</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>3,016,106</b>	<b>-</b>	<b>14,091</b>	<b>160,631</b>	<b>3,190,828</b>

#### Man GLG Global Equity Alternative

	€	€	€	€	€
<b>31 December 2016</b>					
<b>Assets</b>					
Cash and cash equivalents	11,789,555	-	-	-	11,789,555
Balances with brokers	62,821,584	-	-	-	62,821,584
Due from brokers	-	-	-	2,980,605	2,980,605
Financial assets at fair value through profit or loss	-	-	-	143,802,941	143,802,941
Dividends receivable	-	-	-	218,983	218,983
Other assets	-	-	-	246,899	246,899
<b>Total assets</b>	<b>74,611,139</b>	<b>-</b>	<b>-</b>	<b>147,249,428</b>	<b>221,860,567</b>
<b>Liabilities:</b>					
Balances due to brokers	11,113,899	-	-	-	11,113,899
Due to brokers	-	-	-	4,058,683	4,058,683
Financial liabilities at fair value through profit or loss	-	-	-	16,254,455	16,254,455
Redemptions payable	-	-	-	1,895	1,895
Incentive fees payable	-	-	-	76,529	76,529
Management fees payable	-	-	-	335,855	335,855
Interest payable	-	-	-	21,136	21,136
Dividend payable	-	-	-	264,040	264,040
Accrued expenses and other liabilities	-	-	-	535,804	535,804
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>11,113,899</b>	<b>-</b>	<b>-</b>	<b>21,548,397</b>	<b>32,662,296</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>63,497,240</b>	<b>-</b>	<b>-</b>	<b>125,701,031</b>	<b>189,198,271</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Global Equity Alternative (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	42,054,440	-	-	-	42,054,440
Balances with brokers	135,557,440	-	-	-	135,557,440
Due from brokers	-	-	-	2,504,276	2,504,276
Financial assets at fair value through profit or loss	-	-	-	195,924,897	195,924,897
Dividends receivable	-	-	-	335,589	335,589
<b>Total assets</b>	<b>177,611,880</b>	<b>-</b>	<b>-</b>	<b>198,764,762</b>	<b>376,376,642</b>
<b>Liabilities:</b>					
Balances due to brokers	35,771,224	-	-	-	35,771,224
Due to brokers	-	-	-	3,819,264	3,819,264
Financial liabilities at fair value through profit or loss	-	-	-	14,470,750	14,470,750
Incentive fees payable	-	-	-	838,163	838,163
Management fees payable	-	-	-	579,267	579,267
Interest payable	-	-	-	59,413	59,413
Dividend payable	-	-	-	216,174	216,174
Accrued expenses and other liabilities	-	-	-	376,889	376,889
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>35,771,224</b>	<b>-</b>	<b>-</b>	<b>20,359,920</b>	<b>56,131,144</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>141,840,656</b>	<b>-</b>	<b>-</b>	<b>178,404,842</b>	<b>320,245,498</b>

#### Man GLG Asian Equity Alternative

31 December 2016	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Balances with brokers	184	-	-	-	184
Other assets	-	-	-	35	35
<b>Total assets</b>	<b>184</b>	<b>-</b>	<b>-</b>	<b>35</b>	<b>219</b>
<b>Liabilities:</b>					
Balances due to brokers	22	-	-	-	22
Accrued expenses and other liabilities	-	-	-	197	197
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>22</b>	<b>-</b>	<b>-</b>	<b>197</b>	<b>219</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>162</b>	<b>-</b>	<b>-</b>	<b>(162)</b>	<b>-</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Asian Equity Alternative (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Cash and cash equivalents	12,072,478	-	-	-	12,072,478
Balances with brokers	22,038,914	-	-	-	22,038,914
Financial assets at fair value through profit or loss	-	-	-	55,919,622	55,919,622
Interest receivable	-	-	-	206	206
Dividends receivable	-	-	-	63,872	63,872
Other assets	-	-	-	3,748	3,748
<b>Total assets</b>	<b>34,111,392</b>	<b>-</b>	<b>-</b>	<b>55,987,448</b>	<b>90,098,840</b>
<b>Liabilities:</b>					
Balances due to brokers	2,594,978	-	-	-	2,594,978
Financial liabilities at fair value through profit or loss	-	-	-	3,102,671	3,102,671
Incentive fees payable	-	-	-	30,372	30,372
Management fees payable	-	-	-	144,815	144,815
Accrued expenses and other liabilities	-	-	-	188,636	188,636
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>2,594,978</b>	<b>-</b>	<b>-</b>	<b>3,466,494</b>	<b>6,061,472</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>31,516,414</b>	<b>-</b>	<b>-</b>	<b>52,520,954</b>	<b>84,037,368</b>

#### Man GLG European Alpha Alternative Enhanced

31 December 2016	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	404,958	-	-	-	404,958
Balances with brokers	319,895	-	-	-	319,895
Due from brokers	-	-	-	457	457
Interest receivable	-	-	-	567	567
Dividends receivable	-	-	-	1,412	1,412
Other assets	-	-	-	74,366	74,366
<b>Total assets</b>	<b>724,853</b>	<b>-</b>	<b>-</b>	<b>76,802</b>	<b>801,655</b>
<b>Liabilities:</b>					
Balances due to brokers	717,664	-	-	-	717,664
Incentive fees payable	-	-	-	1,955	1,955
Management fees payable	-	-	-	11,008	11,008
Dividend payable	-	-	-	2,039	2,039
Accrued expenses and other liabilities	-	-	-	68,989	68,989
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>717,664</b>	<b>-</b>	<b>-</b>	<b>83,991</b>	<b>801,655</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>7,189</b>	<b>-</b>	<b>-</b>	<b>(7,189)</b>	<b>-</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG European Alpha Alternative Enhanced (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	8,741,205	-	-	-	8,741,205
Balances with brokers	3,435,923	-	-	-	3,435,923
Due from brokers	-	-	-	433,973	433,973
Financial assets at fair value through profit or loss	-	-	-	22,989,210	22,989,210
Dividends receivable	-	-	-	21,741	21,741
Other assets	-	-	-	159	159
<b>Total assets</b>	<b>12,177,128</b>	<b>-</b>	<b>-</b>	<b>23,445,083</b>	<b>35,622,211</b>
<b>Liabilities:</b>					
Balances due to brokers	5,718,629	-	-	-	5,718,629
Due to brokers	-	-	-	7,902	7,902
Financial liabilities at fair value through profit or loss	-	-	-	1,714,673	1,714,673
Management fees payable	-	-	-	52,835	52,835
Interest payable	-	-	-	657	657
Dividend payable	-	-	-	10,322	10,322
Accrued expenses and other liabilities	-	-	-	63,621	63,621
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>5,718,629</b>	<b>-</b>	<b>-</b>	<b>1,850,010</b>	<b>7,568,639</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>6,458,499</b>	<b>-</b>	<b>-</b>	<b>21,595,073</b>	<b>28,053,572</b>

#### Man GLG Cred-Eq Alternative

##### 31 December 2016

<b>Assets</b>					
Cash and cash equivalents	6,091,258	-	-	-	6,091,258
Balances with brokers	5,768,188	-	-	-	5,768,188
Due from brokers	-	-	-	-	-
Financial assets at fair value through profit or loss	-	-	16,473,788	19,186,115	35,659,903
Interest receivable	-	-	-	88,664	88,664
Dividends receivable	-	-	-	-	-
Other assets	-	-	-	93,077	93,077
<b>Total assets</b>	<b>11,859,446</b>	<b>-</b>	<b>16,473,788</b>	<b>19,367,856</b>	<b>47,701,090</b>
<b>Liabilities:</b>					
Balances due to brokers	1,877	-	-	-	1,877
Financial liabilities at fair value through profit or loss	-	-	-	1,596,449	1,596,449
Redemptions payable	-	-	-	1,293	1,293
Incentive fees payable	-	-	-	19,032	19,032
Management fees payable	-	-	-	33,082	33,082
Accrued expenses and other liabilities	-	-	-	116,402	116,402
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>1,877</b>	<b>-</b>	<b>-</b>	<b>1,766,258</b>	<b>1,768,135</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>11,857,569</b>	<b>-</b>	<b>16,473,788</b>	<b>17,601,598</b>	<b>45,932,955</b>



## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Cred-Eq Alternative (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	8,964,265	-	-	-	8,964,265
Balances with brokers	15,677,590	-	-	-	15,677,590
Financial assets at fair value through profit or loss	-	3,216,910	47,542,006	10,507,479	61,266,395
Interest receivable	-	-	-	248,644	248,644
Other assets	-	-	-	3,015	3,015
<b>Total assets</b>	<b>24,641,855</b>	<b>3,216,910</b>	<b>47,542,006</b>	<b>10,759,138</b>	<b>86,159,909</b>
<b>Liabilities:</b>					
Balances due to brokers	1,616,265	-	-	-	1,616,265
Financial liabilities at fair value through profit or loss	-	-	-	7,182,837	7,182,837
Incentive fees payable	-	-	-	2,686	2,686
Management fees payable	-	-	-	149,326	149,326
Accrued expenses and other liabilities	-	-	-	102,626	102,626
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>1,616,265</b>	<b>-</b>	<b>-</b>	<b>7,437,475</b>	<b>9,053,740</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>23,025,590</b>	<b>3,216,910</b>	<b>47,542,006</b>	<b>3,321,663</b>	<b>77,106,169</b>

#### Man AHL Multi Strategy Alternative

31 December 2016	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Cash and cash equivalents	43,983,530	-	-	-	43,983,530
Balances with brokers	45,706,014	-	-	-	45,706,014
Due from brokers	-	-	-	86,778	86,778
Financial assets at fair value through profit or loss	27,494,725	12,010,672	53,653	13,255,308	52,814,358
Interest receivable	-	-	-	368	368
Dividends receivable	-	-	-	105,024	105,024
Other assets	-	-	-	529,417	529,417
<b>Total assets</b>	<b>117,184,269</b>	<b>12,010,672</b>	<b>53,653</b>	<b>13,976,895</b>	<b>143,225,489</b>
<b>Liabilities:</b>					
Balances due to brokers	2,874,506	-	-	-	2,874,506
Due to brokers	-	-	-	83,930	83,930
Financial liabilities at fair value through profit or loss	-	19,243	16,270	11,037,923	11,073,436
Incentive fees payable	-	-	-	869	869
Management fees payable	-	-	-	253,301	253,301
Dividend payable	-	-	-	98,588	98,588
Accrued expenses and other liabilities	-	-	-	806,646	806,646
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>2,874,506</b>	<b>19,243</b>	<b>16,270</b>	<b>12,281,257</b>	<b>15,191,276</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>114,309,763</b>	<b>11,991,429</b>	<b>37,383</b>	<b>1,695,638</b>	<b>128,034,213</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Multi Strategy Alternative (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\$
<b>31 December 2015</b>					
<b>Assets</b>					
Cash and cash equivalents	33,699,769	-	-	-	33,699,769
Balances with brokers	50,571,360	-	-	-	50,571,360
Due from brokers	-	-	-	55,699	55,699
Financial assets at fair value through profit or loss	23,998,325	36,996,350	-	9,516,390	70,511,065
Interest receivable	-	-	-	170	170
Dividends receivable	-	-	-	31,349	31,349
Other assets	-	-	-	4,353	4,353
<b>Total assets</b>	<b>108,269,454</b>	<b>36,996,350</b>	<b>-</b>	<b>9,607,961</b>	<b>154,873,765</b>
<b>Liabilities:</b>					
Balances due to brokers	929,316	-	-	-	929,316
Due to brokers	-	-	-	90,245	90,245
Financial liabilities at fair value through profit or loss	-	-	-	9,410,692	9,410,692
Management fees payable	-	-	-	274,603	274,603
Dividend payable	-	-	-	11,964	11,964
Accrued expenses and other liabilities	-	-	-	121,051	121,051
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>929,316</b>	<b>-</b>	<b>-</b>	<b>9,908,555</b>	<b>10,837,871</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>107,340,138</b>	<b>36,996,350</b>	<b>-</b>	<b>(300,594)</b>	<b>144,035,894</b>

#### Man AHL Directional Equities Alternative

##### 31 December 2016

<b>Assets</b>					
Cash and cash equivalents	5,676	-	-	-	5,676
Balances with brokers	672	-	-	-	672
Other assets	-	-	-	3,763	3,763
<b>Total assets</b>	<b>6,348</b>	<b>-</b>	<b>-</b>	<b>3,763</b>	<b>10,111</b>
<b>Liabilities:</b>					
Balances due to brokers	4,748	-	-	-	4,748
Accrued expenses and other liabilities	-	-	-	5,363	5,363
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>4,748</b>	<b>-</b>	<b>-</b>	<b>5,363</b>	<b>10,111</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>1,600</b>	<b>-</b>	<b>-</b>	<b>(1,600)</b>	<b>-</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man AHL Directional Equities Alternative (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Cash and cash equivalents	11,929,857	-	-	-	11,929,857
Balances with brokers	8,477,910	-	-	-	8,477,910
Due from brokers	-	-	-	74,476	74,476
Financial assets at fair value through profit or loss	-	19,498,445	-	2,193,105	21,691,550
Interest receivable	-	-	-	56	56
Dividends receivable	-	-	-	24,621	24,621
Other assets	-	-	-	6,561	6,561
<b>Total assets</b>	<b>20,407,767</b>	<b>19,498,445</b>	<b>-</b>	<b>2,298,819</b>	<b>42,205,031</b>
<b>Liabilities:</b>					
Balances due to brokers	179,328	-	-	-	179,328
Due to brokers	-	-	-	62,786	62,786
Financial liabilities at fair value through profit or loss	-	-	-	1,354,113	1,354,113
Management fees payable	-	-	-	40,495	40,495
Interest payable	-	-	-	4,201	4,201
Dividend payable	-	-	-	35,925	35,925
Accrued expenses and other liabilities	-	-	-	67,779	67,779
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>179,328</b>	<b>-</b>	<b>-</b>	<b>1,565,299</b>	<b>1,744,627</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>20,228,439</b>	<b>19,498,445</b>	<b>-</b>	<b>733,520</b>	<b>40,460,404</b>

#### Man AHL TargetRisk

#### 31 December 2016

<b>Assets</b>					
Cash and cash equivalents	2,996,243	-	-	-	2,996,243
Balances with brokers	4,631,979	-	-	-	4,631,979
Financial assets at fair value through profit or loss	399,943	499,786	20,023,828	1,115,391	22,038,948
Interest receivable	-	-	-	25,899	25,899
Other assets	-	-	-	171,973	171,973
<b>Total assets</b>	<b>8,028,165</b>	<b>499,786</b>	<b>20,023,828</b>	<b>1,313,263</b>	<b>29,865,042</b>
<b>Liabilities:</b>					
Balances due to brokers	1,360,446	-	-	-	1,360,446
Financial liabilities at fair value through profit or loss	-	-	-	157,200	157,200
Management fees payable	-	-	-	17,128	17,128
Accrued expenses and other liabilities	-	-	-	33,291	33,291
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>1,360,446</b>	<b>-</b>	<b>-</b>	<b>207,619</b>	<b>1,568,065</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>6,667,719</b>	<b>499,786</b>	<b>20,023,828</b>	<b>1,105,644</b>	<b>28,296,977</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man AHL TargetRisk (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Cash and cash equivalents	5,150,965	-	-	-	5,150,965
Balances with brokers	5,313,636	-	-	-	5,313,636
Financial assets at fair value through profit or loss	2,999,820	2,999,685	9,792,331	522,848	16,314,684
Interest receivable	-	-	-	16,339	16,339
Other assets	-	-	-	61,971	61,971
<b>Total assets</b>	<b>13,464,421</b>	<b>2,999,685</b>	<b>9,792,331</b>	<b>601,158</b>	<b>26,857,595</b>
<b>Liabilities:</b>					
Balances due to brokers	51,293	-	-	-	51,293
Financial liabilities at fair value through profit or loss	-	-	-	104,879	104,879
Management fees payable	-	-	-	17,009	17,009
Accrued expenses and other liabilities	-	-	-	27,817	27,817
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>51,293</b>	<b>-</b>	<b>-</b>	<b>149,705</b>	<b>200,998</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>13,413,128</b>	<b>2,999,685</b>	<b>9,792,331</b>	<b>451,453</b>	<b>26,656,597</b>

#### Man AHL Volatility Alternative

### 31 December 2016

<b>Assets</b>					
Cash and cash equivalents	9,336,447	-	-	-	9,336,447
Balances with brokers	3,828,363	-	-	-	3,828,363
Financial assets at fair value through profit or loss	1,399,688	2,898,794	-	132,899	4,431,381
Interest receivable	-	-	-	100	100
Other assets	-	-	-	39,727	39,727
<b>Total assets</b>	<b>14,564,498</b>	<b>2,898,794</b>	<b>-</b>	<b>172,726</b>	<b>17,636,018</b>
<b>Liabilities:</b>					
Balances due to brokers	185,534	-	-	-	185,534
Financial liabilities at fair value through profit or loss	-	-	-	437,756	437,756
Incentive fees payable	-	-	-	23,569	23,569
Management fees payable	-	-	-	20,856	20,856
Accrued expenses and other liabilities	-	-	-	80,814	80,814
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>185,534</b>	<b>-</b>	<b>-</b>	<b>562,995</b>	<b>748,529</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>14,378,964</b>	<b>2,898,794</b>	<b>-</b>	<b>(390,269)</b>	<b>16,887,489</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man AHL Volatility Alternative (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Cash and cash equivalents	16,795,409	-	-	-	16,795,409
Balances with brokers	16,497,359	-	-	-	16,497,359
Due from brokers	-	-	-	637	637
Financial assets at fair value through profit or loss	2,999,763	13,098,527	-	1,003,515	17,101,805
Interest receivable	-	-	-	83	83
Other assets	-	-	-	64,286	64,286
<b>Total assets</b>	<b>36,292,531</b>	<b>13,098,527</b>	<b>-</b>	<b>1,068,521</b>	<b>50,459,579</b>
<b>Liabilities:</b>					
Balances due to brokers	8	-	-	-	8
Financial liabilities at fair value through profit or loss	-	-	-	2,380,870	2,380,870
Incentive fees payable	-	-	-	244	244
Management fees payable	-	-	-	38,912	38,912
Accrued expenses and other liabilities	-	-	-	56,294	56,294
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>8</b>	<b>-</b>	<b>-</b>	<b>2,476,320</b>	<b>2,476,328</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>36,292,523</b>	<b>13,098,527</b>	<b>-</b>	<b>(1,407,799)</b>	<b>47,983,251</b>

#### Man GLG European Mid-Cap Equity Alternative

31 December 2016	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	12,063,959	-	-	-	12,063,959
Balances with brokers	26,715,409	-	-	-	26,715,409
Financial assets at fair value through profit or loss	-	-	-	327,772,115	327,772,115
Subscriptions receivable	-	-	-	8,168	8,168
Dividends receivable	-	-	-	106,117	106,117
Other assets	-	-	-	61,142	61,142
<b>Total assets</b>	<b>38,779,368</b>	<b>-</b>	<b>-</b>	<b>327,947,542</b>	<b>366,726,910</b>
<b>Liabilities:</b>					
Balances due to brokers	11,573,590	-	-	-	11,573,590
Financial liabilities at fair value through profit or loss	-	-	-	20,614,640	20,614,640
Redemptions payable	-	-	-	4,878	4,878
Incentive fees payable	-	-	-	1,504,878	1,504,878
Management fees payable	-	-	-	289,261	289,261
Interest payable	-	-	-	110,963	110,963
Dividend payable	-	-	-	224,008	224,008
Accrued expenses and other liabilities	-	-	-	226,847	226,847
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>11,573,590</b>	<b>-</b>	<b>-</b>	<b>22,975,475</b>	<b>34,549,065</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>27,205,778</b>	<b>-</b>	<b>-</b>	<b>304,972,067</b>	<b>332,177,845</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

*Man GLG European Mid-Cap Equity Alternative (continued)*

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	27,970,926	-	-	-	27,970,926
Balances with brokers	13,866,337	-	-	-	13,866,337
Due from brokers	-	-	-	39,700	39,700
Financial assets at fair value through profit or loss	-	-	-	99,121,996	99,121,996
Dividends receivable	-	-	-	79,557	79,557
<b>Total assets</b>	<b>41,837,263</b>	<b>-</b>	<b>-</b>	<b>99,241,253</b>	<b>141,078,516</b>
<b>Liabilities:</b>					
Balances due to brokers	8,004,140	-	-	-	8,004,140
Due to brokers	-	-	-	697,246	697,246
Financial liabilities at fair value through profit or loss	-	-	-	4,927,093	4,927,093
Performance fees payable	-	-	-	454,543	454,543
Management fees payable	-	-	-	133,300	133,300
Dividend payable	-	-	-	16,549	16,549
Accrued expenses and other liabilities	-	-	-	64,237	64,237
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>8,004,140</b>	<b>-</b>	<b>-</b>	<b>6,292,968</b>	<b>14,297,108</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>33,833,123</b>	<b>-</b>	<b>-</b>	<b>92,948,285</b>	<b>126,781,408</b>

*Man Numeric Market Neutral Alternative*

	US\$	US\$	US\$	US\$	US\$
<b>31 December 2016</b>					
<b>Assets</b>					
Cash and cash equivalents	21,087,866	-	-	-	21,087,866
Balances with brokers	2,751,940	-	-	-	2,751,940
Due from brokers	-	-	-	21,142,418	21,142,418
Financial assets at fair value through profit or loss	-	-	-	167,017,788	167,017,788
Subscriptions receivable	-	-	-	191,867	191,867
Interest receivable	-	-	-	52,928	52,928
Other assets	-	-	-	23,373	23,373
<b>Total assets</b>	<b>23,839,806</b>	<b>-</b>	<b>-</b>	<b>188,428,374</b>	<b>212,268,180</b>
<b>Liabilities:</b>					
Balances due to brokers	4,279,426	-	-	-	4,279,426
Due to brokers	-	-	-	32,582,718	32,582,718
Financial liabilities at fair value through profit or loss	-	-	-	4,794,032	4,794,032
Incentive fees payable	-	-	-	875,644	875,644
Management fees payable	-	-	-	157,736	157,736
Interest payable	-	-	-	34,756	34,756
Accrued expenses and other liabilities	-	-	-	88,676	88,676
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>4,279,426</b>	<b>-</b>	<b>-</b>	<b>38,533,562</b>	<b>42,812,988</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>19,560,380</b>	<b>-</b>	<b>-</b>	<b>149,894,812</b>	<b>169,455,192</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Market Neutral Alternative (continued)

	Less than one month	One month to one year	Over one year	Not exposed to interest rate risk	Total
31 December 2015	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Cash and cash equivalents	1,828,639	-	-	-	1,828,639
Balances with brokers	1,158,002	-	-	-	1,158,002
Financial assets at fair value through profit or loss	-	-	-	62,995,013	62,995,013
Interest receivable	-	-	-	20,598	20,598
Other assets	-	-	-	12,771	12,771
<b>Total assets</b>	<b>2,986,641</b>	<b>-</b>	<b>-</b>	<b>63,028,382</b>	<b>66,015,023</b>
<b>Liabilities:</b>					
Balances due to brokers	831,755	-	-	-	831,755
Financial liabilities at fair value through profit or loss	-	-	-	1,942,327	1,942,327
Management fees payable	-	-	-	92,483	92,483
Interest payable	-	-	-	12,352	12,352
Accrued expenses and other liabilities	-	-	-	98,872	98,872
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>831,755</b>	<b>-</b>	<b>-</b>	<b>2,146,034</b>	<b>2,977,789</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>2,154,886</b>	<b>-</b>	<b>-</b>	<b>60,882,348</b>	<b>63,037,234</b>

#### Man GLG Unconstrained Emerging Equity

31 December 2016	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Cash and cash equivalents	7,843,487	-	-	-	7,843,487
Balances with brokers	12,386,519	-	-	-	12,386,519
Due from brokers	-	-	-	1,349,395	1,349,395
Financial assets at fair value through profit or loss	1,999,457	3,998,515	-	53,162,302	59,160,274
Subscriptions receivable	-	-	-	50,163	50,163
Interest receivable	-	-	-	5,137	5,137
Dividends receivable	-	-	-	310,667	310,667
Other assets	-	-	-	259,731	259,731
<b>Total assets</b>	<b>22,229,463</b>	<b>3,998,515</b>	<b>-</b>	<b>55,137,395</b>	<b>81,365,373</b>
<b>Liabilities:</b>					
Balances due to brokers	11,118,680	-	-	-	11,118,680
Due to brokers	-	-	-	1,875,212	1,875,212
Financial liabilities at fair value through profit or loss	-	-	-	754,337	754,337
Due to shareholders	-	-	-	4,735	4,735
Management fees payable	-	-	-	47,422	47,422
Interest payable	-	-	-	7,473	7,473
Accrued expenses and other liabilities	-	-	-	80,031	80,031
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>11,118,680</b>	<b>-</b>	<b>-</b>	<b>2,769,210</b>	<b>13,887,890</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>11,110,783</b>	<b>3,998,515</b>	<b>-</b>	<b>52,368,185</b>	<b>67,477,483</b>

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Unconstrained Emerging Equity (continued)

31 December 2015	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>Assets</b>					
Cash and cash equivalents	11,871,342	-	-	-	11,871,342
Balances with brokers	19,022,101	-	-	-	19,022,101
Financial assets at fair value through profit or loss	-	-	-	24,884,084	24,884,084
Interest receivable	-	-	-	4,250	4,250
Dividends receivable	-	-	-	56,894	56,894
Other assets	-	-	-	40,581	40,581
<b>Total assets</b>	<b>30,893,443</b>	<b>-</b>	<b>-</b>	<b>24,985,809</b>	<b>55,879,252</b>
<b>Liabilities:</b>					
Balances due to brokers	12,086,700	-	-	-	12,086,700
Financial liabilities at fair value through profit or loss	-	-	-	803,368	803,368
Management fees payable	-	-	-	27,403	27,403
Interest payable	-	-	-	7,210	7,210
Accrued expenses and other liabilities	-	-	-	67,971	67,971
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>12,086,700</b>	<b>-</b>	<b>-</b>	<b>905,952</b>	<b>12,992,652</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>18,806,743</b>	<b>-</b>	<b>-</b>	<b>24,079,857</b>	<b>42,886,600</b>

#### Man GLG Global Emerging Markets Debt Total Return

31 December 2016	US\$	US\$	US\$	US\$	US\$
<b>Assets</b>					
Cash and cash equivalents	16,365,831	-	-	-	16,365,831
Balances with brokers	31,265,968	-	-	-	31,265,968
Financial assets at fair value through profit or loss	17,997,407	58,325,800	387,333,209	24,417,863	488,074,279
Subscriptions receivable	-	-	-	100,000	100,000
Interest receivable	-	-	-	6,218,889	6,218,889
Other assets	-	-	-	383,450	383,450
<b>Total assets</b>	<b>65,629,206</b>	<b>58,325,800</b>	<b>387,333,209</b>	<b>31,120,202</b>	<b>542,408,417</b>
<b>Liabilities:</b>					
Balances due to brokers	1,002	-	-	-	1,002
Financial liabilities at fair value through profit or loss	-	-	-	18,957,197	18,957,197
Redemptions payable	-	-	-	2,087	2,087
Due to shareholders	-	-	-	6,662	6,662
Performance fees payable	-	-	-	647,962	647,962
Management fees payable	-	-	-	229,946	229,946
Interest payable	-	-	-	25,825	25,825
Accrued expenses and other liabilities	-	-	-	274,881	274,881
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>1,002</b>	<b>-</b>	<b>-</b>	<b>20,144,560</b>	<b>20,145,562</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>65,628,204</b>	<b>58,325,800</b>	<b>387,333,209</b>	<b>10,975,642</b>	<b>522,262,855</b>



## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Innovation Equity Alternative

31 December 2016	Less than one month US\$	One month to one year US\$	Over one year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>Assets</b>					
Cash and cash equivalents	20,000,000	-	-	-	20,000,000
Subscriptions receivable	-	-	-	4,626	4,626
Other assets	-	-	-	205	205
<b>Total assets</b>	<b>20,000,000</b>	<b>-</b>	<b>-</b>	<b>4,831</b>	<b>20,004,831</b>
<b>Liabilities:</b>					
Management fees payable	-	-	-	546	546
Accrued expenses and other liabilities	-	-	-	386	386
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>932</b>	<b>932</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>20,000,000</b>	<b>-</b>	<b>-</b>	<b>3,899</b>	<b>20,003,899</b>

#### Man GLG Global Fundamental Equity

31 December 2016	€	€	€	€	€
<b>Assets</b>					
Cash and cash equivalents	1,000	-	-	-	1,000
Subscriptions receivable	-	-	-	18,077,008	18,077,008
Other assets	-	-	-	115	115
<b>Total assets</b>	<b>1,000</b>	<b>-</b>	<b>-</b>	<b>18,077,123</b>	<b>18,078,123</b>
<b>Liabilities:</b>					
Accrued expenses and other liabilities	-	-	-	115	115
<b>Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>115</b>	<b>115</b>
<b>Net Assets attributable to Redeemable Participating Shareholders</b>	<b>1,000</b>	<b>-</b>	<b>-</b>	<b>18,077,008</b>	<b>18,078,008</b>

Liabilities not exposed to interest risk comprise certain financial liabilities through profit or loss, accrued expenses and other liabilities. These amounts normally require contractual settlement within one quarter and, in all cases, within one year.

The following tables detail the effect on net assets should interest rates have increased/decreased by 50 basis points (bps) with all other variables remaining constant, assuming that a 50bps increase/decrease in the base interest rate would result in a correlating 50bps increase/decrease in the value of net assets. In reality, an increase/decrease of 50bps would not result in a direct correlating increase/decrease in the fair value of net assets, as the movement in the value of the net assets would depend on the individual asset class and/or market sentiment towards any sensitivity in the interest rate. The volatility measures presented in the Market Risk section capture, among all other variables, these actual interest rate sensitivities.

#### Man GLG European Alpha Alternative

31 December 2016	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets - (50 bps increase)	68,404,436	-	-	77,100,932	145,505,368
Net assets - (50 bps decrease)	67,723,794	-	-	77,100,932	144,824,726
<b>31 December 2015</b>	<b>€</b>	<b>€</b>	<b>€</b>	<b>€</b>	<b>€</b>
Net assets - (50 bps increase)	85,846,805	-	-	364,733,889	450,580,694
Net assets - (50 bps decrease)	84,992,607	-	-	364,733,889	449,726,496

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Alpha Select Alternative

	Less than one month £	One month to one Year £	Over one Year £	Not exposed to interest rate risk £	Total £
<b>31 December 2016</b>					
Net assets - (50 bps increase)	70,651,982	40,191,608	-	3,718,425	114,562,015
Net assets - (50 bps decrease)	69,948,978	39,791,692	-	3,718,425	113,459,095
	Less than one month £	One month to one Year £	Over one Year £	Not exposed to interest rate risk £	Total £
<b>31 December 2015</b>					
Net assets - (50 bps increase)	50,505,915	-	-	2,986,389	53,492,304
Net assets - (50 bps decrease)	50,003,369	-	-	2,986,389	52,989,758

#### Man GLG European Equity Alternative

	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2016</b>					
Net assets - (50 bps increase)	142,436,443	-	-	536,803,041	679,239,484
Net assets - (50 bps decrease)	141,019,165	-	-	536,803,041	677,822,206
	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2015</b>					
Net assets - (50 bps increase)	239,992,385	-	-	591,840,745	831,833,130
Net assets - (50 bps decrease)	237,604,401	-	-	591,840,745	829,445,146

#### Man GLG Total Return

	Less than one month £	One month to one Year £	Over one Year £	Not exposed to interest rate risk £	Total £
<b>31 December 2016</b>					
Net assets - (50 bps increase)	14,432	-	-	(14,360)	72
Net assets - (50 bps decrease)	14,288	-	-	(14,360)	(72)
	Less than one month £	One month to one Year £	Over one Year £	Not exposed to interest rate risk £	Total £
<b>31 December 2015</b>					
Net assets - (50 bps increase)	3,031,187	-	14,161	160,631	3,205,979
Net assets - (50 bps decrease)	3,001,025	-	14,021	160,631	3,175,677

#### Man GLG Global Equity Alternative

	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2016</b>					
Net assets - (50 bps increase)	63,814,726	-	-	125,701,031	189,515,757
Net assets - (50 bps decrease)	63,179,754	-	-	125,701,031	188,880,785
	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2015</b>					
Net assets - (50 bps increase)	142,549,859	-	-	178,404,842	320,954,701
Net assets - (50 bps decrease)	141,131,453	-	-	178,404,842	319,536,295

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man GLG Asian 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\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	163	-	-	(162)	1
Net assets - (50 bps decrease)	161	-	-	(162)	(1)
	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2015</b>					
Net assets - (50 bps increase)	31,673,996	-	-	52,520,954	84,194,950
Net assets - (50 bps decrease)	31,358,832	-	-	52,520,954	83,879,786

#### Man GLG European Alpha Alternative Enhanced

	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2016</b>					
Net assets - (50 bps increase)	7,225	-	-	(7,189)	36
Net assets - (50 bps decrease)	7,153	-	-	(7,189)	(36)
	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2015</b>					
Net assets - (50 bps increase)	6,490,791	-	-	21,595,073	28,085,864
Net assets - (50 bps decrease)	6,426,207	-	-	21,595,073	28,021,280

#### Man GLG Cred-Eq Alternative

	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2016</b>					
Net assets - (50 bps increase)	11,916,857	-	16,556,157	17,601,598	46,074,612
Net assets - (50 bps decrease)	11,798,281	-	16,391,419	17,601,598	45,791,298
	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2015</b>					
Net assets - (50 bps increase)	23,140,718	3,232,995	47,779,716	3,321,663	77,475,092
Net assets - (50 bps decrease)	22,910,462	3,200,825	47,304,296	3,321,663	76,737,246

#### Man AHL 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\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	114,881,312	12,051,386	37,570	1,695,638	128,665,906
Net assets - (50 bps decrease)	113,738,214	11,931,472	37,196	1,695,638	127,402,520
	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2015</b>					
Net assets - (50 bps increase)	107,876,839	37,181,332	-	(300,594)	144,757,577
Net assets - (50 bps decrease)	106,803,437	36,811,368	-	(300,594)	143,314,211

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man AHL Directional Equities 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\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	1,608	-	-	(1,600)	8
Net assets - (50 bps decrease)	1,592	-	-	(1,600)	(8)

	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2015</b>					
Net assets - (50 bps increase)	20,329,581	19,595,937	-	733,520	40,659,038
Net assets - (50 bps decrease)	20,127,297	19,400,953	-	733,520	40,261,770

#### 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\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	6,701,058	502,285	20,123,947	1,105,644	28,432,934
Net assets - (50 bps decrease)	6,634,380	497,287	19,923,709	1,105,644	28,161,020

	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2015</b>					
Net assets - (50 bps increase)	13,480,194	3,014,683	9,841,293	451,453	26,787,623
Net assets - (50 bps decrease)	13,346,062	2,984,687	9,743,369	451,453	26,525,571

#### Man AHL Volatility 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\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	14,450,859	2,913,288	-	(390,269)	16,973,878
Net assets - (50 bps decrease)	14,307,069	2,884,300	-	(390,269)	16,801,100

	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2015</b>					
Net assets - (50 bps increase)	36,473,986	13,164,020	-	(1,407,799)	48,230,207
Net assets - (50 bps decrease)	36,111,060	13,033,034	-	(1,407,799)	47,736,295

#### 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 €
<b>31 December 2016</b>					
Net assets - (50 bps increase)	27,341,807	-	-	304,972,067	332,313,874
Net assets - (50 bps decrease)	27,069,749	-	-	304,972,067	332,041,816

	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
<b>31 December 2015</b>					
Net assets - (50 bps increase)	34,002,289	-	-	92,948,285	126,950,574
Net assets - (50 bps decrease)	33,663,957	-	-	92,948,285	126,612,242

## 6. Financial risk management (continued)

### Interest rate risk (continued)

#### Man Numeric Market Neutral 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\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	19,658,182	-	-	149,894,812	169,552,994
Net assets - (50 bps decrease)	19,462,578	-	-	149,894,812	169,357,390

	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2015</b>					
Net assets - (50 bps increase)	2,165,660	-	-	60,882,348	63,048,008
Net assets - (50 bps decrease)	2,144,112	-	-	60,882,348	63,026,460

#### Man GLG Unconstrained Emerging Equity

	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	9,156,883	4,018,508	-	52,368,185	65,543,576
Net assets - (50 bps decrease)	9,065,769	3,978,522	-	52,368,185	65,412,476

	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2015</b>					
Net assets - (50 bps increase)	18,900,777	-	-	24,079,857	42,980,634
Net assets - (50 bps decrease)	18,712,709	-	-	24,079,857	42,792,566

#### Man GLG Global Emerging Markets 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\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	47,868,951	21,504,515	127,363,864	10,975,642	207,712,972
Net assets - (50 bps decrease)	47,392,643	21,290,539	126,096,562	10,975,642	205,755,386

#### Man GLG Innovation 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\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	20,100,000	-	-	3,899	20,103,899
Net assets - (50 bps decrease)	19,900,000	-	-	3,899	19,903,899

#### Man GLG Global Fundamental Equity

	Less than one month US\$	One month to one Year US\$	Over one Year US\$	Not exposed to interest rate risk US\$	Total US\$
<b>31 December 2016</b>					
Net assets - (50 bps increase)	1,005	-	-	18,077,008	18,078,013
Net assets - (50 bps decrease)	995	-	-	18,077,008	18,078,003

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 speculation, as well as for hedging its foreign currency Share Class exposure.

## 6. Financial risk management (continued)

### Currency risk (continued)

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

*Man GLG European Alpha Alternative*

**As at 31 December 2016**

Amounts are expressed in their EUR equivalents

	CHF	GBP	DKK	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	-	60,409,704	60,409,704
Balances with brokers	996,811	719,082	13,304	14,186	40,624	16,736,658	18,520,665
Due from brokers	-	145	-	-	1	481	627
Financial assets at fair value through profit or loss	-	33,587	1,020,599	-	2,830	100,864,805	101,921,821
Subscriptions receivable	-	-	-	-	-	16,720	16,720
Dividend receivable	-	26,944	-	-	-	-	26,944
Other assets	-	-	-	-	-	29,118	29,118
<b>Total assets</b>	<b>996,811</b>	<b>779,758</b>	<b>1,033,903</b>	<b>14,186</b>	<b>43,455</b>	<b>178,057,486</b>	<b>180,925,599</b>
<b>Liabilities:</b>							
Balances due to brokers	3,627	9	-	550	1,462,599	9,399,469	10,866,254
Due to brokers	-	-	273,700	-	-	20,512,324	20,786,024
Financial liabilities at fair value through profit or loss	9,161	17,248	842	-	-	3,439,745	3,466,996
Redemptions payable	-	6,035	-	-	-	12,171	18,206
Performance fees payable	-	106	-	-	-	9,121	9,227
Management fees payable	-	-	-	-	-	273,888	273,888
Interest payable	-	-	-	9	-	785	794
Dividend payable	-	35,571	-	724	-	1,700	37,995
Accrued expenses and other liabilities	-	-	-	-	-	301,168	301,168
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>12,788</b>	<b>58,969</b>	<b>274,542</b>	<b>1,283</b>	<b>1,462,599</b>	<b>33,950,371</b>	<b>35,760,552</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>984,023</b>	<b>720,789</b>	<b>759,361</b>	<b>12,903</b>	<b>(1,419,144)</b>	<b>144,107,115</b>	<b>145,165,047</b>

**As at 31 December 2015**

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	187,790	460,870	10,740	902,339	10,443	58,496,105	60,068,287
Balances with brokers	982,943	199,910	178,073	1,820,617	21,524	27,627,747	30,830,814
Due from brokers	690,066	-	2,711,019	-	-	164,352	3,565,437
Financial assets at fair value through profit or loss	23,466,319	472,616	6,540,376	-	-	354,948,159	385,427,470
Dividend receivable	-	156,104	-	-	-	-	156,104
<b>Total assets</b>	<b>25,327,118</b>	<b>1,289,500</b>	<b>9,440,208</b>	<b>2,722,956</b>	<b>31,967</b>	<b>441,236,363</b>	<b>480,048,112</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

*Man GLG European Alpha Alternative (continued)*

**As at 31 December 2015**

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US\$	Other	EUR	Total
<b>Liabilities:</b>							
Balances due to brokers	177,094	69,157	139	-	459	5,232,546	5,479,395
Financial liabilities at fair value through profit or loss	621,569	2,502,766	-	320,501	-	19,947,482	23,392,318
Incentive fees payable	-	-	-	4,030	-	-	4,030
Management fees payable	-	-	-	-	-	529,147	529,147
Interest payable	-	-	-	9	-	9,723	9,732
Dividend payable	-	80,555	-	-	-	-	80,555
Accrued expenses and other	-	-	-	-	-	399,340	399,340
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>798,663</b>	<b>2,652,478</b>	<b>139</b>	<b>324,540</b>	<b>459</b>	<b>26,118,238</b>	<b>29,894,517</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>24,528,455</b>	<b>(1,362,978)</b>	<b>9,440,069</b>	<b>2,398,416</b>	<b>31,508</b>	<b>415,118,125</b>	<b>450,153,595</b>

*Man GLG Alpha Select Alternative*

**As at 31 December 2016**

Amounts are expressed in their GBP equivalents

	EUR	HKD	JPY	US\$	Other	GBP	Total
<b>Assets</b>							
Cash and cash equivalents	92,165	-	-	-	-	27,296,570	27,388,735
Balances with brokers	11,660	-	-	6,869	-	20,923,799	20,942,328
Due from brokers	-	-	-	-	-	211,001	211,001
Financial assets at fair value through profit or loss	-	-	-	-	-	70,505,344	70,505,344
Dividend receivable	-	-	-	-	-	46,567	46,567
Other assets	-	-	-	-	-	87,481	87,481
<b>Total assets</b>	<b>103,825</b>	<b>-</b>	<b>-</b>	<b>6,869</b>	<b>-</b>	<b>119,070,762</b>	<b>119,181,456</b>
<b>Liabilities:</b>							
Balances due to brokers	27,542	-	-	476	473	39,862	68,353
Due to brokers	-	-	-	-	-	89,449	89,449
Financial liabilities at fair value through profit or loss	24,704	-	-	-	-	4,512,518	4,537,222
Performance fees payable	10,292	-	-	-	-	1,268	11,560
Management fees payable	-	-	-	-	-	110,986	110,986
Interest payable	-	-	-	-	-	3,416	3,416
Dividend payable	-	-	-	22,461	-	203,606	226,067
Accrued expenses and other	-	-	-	-	-	123,848	123,848
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>62,538</b>	<b>-</b>	<b>-</b>	<b>22,937</b>	<b>473</b>	<b>5,084,953</b>	<b>5,170,901</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>41,287</b>	<b>-</b>	<b>-</b>	<b>(16,068)</b>	<b>(473)</b>	<b>113,985,809</b>	<b>114,010,555</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

*Man GLG Alpha Select Alternative (continued)*

**As at 31 December 2015**

Amounts are expressed in their GBP equivalents

	EUR	HKD	JPY	US\$	Other	GBP	Total
<b>Assets</b>							
Cash and cash equivalents	18,344	-	-	-	-	26,854,406	26,872,750
Balances with brokers	10,406	46	8,463	69,265	-	10,402,380	10,490,560
Due from brokers	-	-	-	-	-	10,482	10,482
Financial assets at fair value through profit or loss	623,608	-	-	678,135	-	19,917,985	21,219,728
Interest receivable	-	-	-	-	-	115,266	115,266
Dividend receivable	-	-	-	-	-	33,040	33,040
Other assets	8,558	-	-	168,851	1,566	(153,664)	25,311
<b>Total assets</b>	<b>660,916</b>	<b>46</b>	<b>8,463</b>	<b>916,251</b>	<b>1,566</b>	<b>57,179,895</b>	<b>58,767,137</b>
<b>Liabilities:</b>							
Balances due to brokers	74,430	-	-	800	1	43,837	119,068
Due to brokers	323,900	-	-	350,619	-	2,515,204	3,189,723
Financial liabilities at fair value through profit or loss	-	-	-	-	-	1,502,214	1,502,214
Performance fees payable	35,786	-	-	332,263	-	80,286	448,335
Management fees payable	-	-	-	-	-	92,386	92,386
Interest payable	(2,026)	-	-	(247)	-	11,062	8,789
Dividend payable	-	-	-	-	-	47,149	47,149
Accrued expenses and other liabilities	(22,956)	-	-	(206,123)	-	347,522	118,443
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>409,134</b>	<b>-</b>	<b>-</b>	<b>477,312</b>	<b>1</b>	<b>4,639,660</b>	<b>5,526,107</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>251,782</b>	<b>46</b>	<b>8,463</b>	<b>438,939</b>	<b>1,565</b>	<b>52,540,236</b>	<b>53,241,030</b>

*Man GLG European Equity Alternative*

**As at 31 December 2016**

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	2,619	1,643,610	967,108	49,745,501	52,358,838
Balances with brokers	1,450,182	23,662,457	3,957,917	4,370,107	7,829,249	80,731,266	122,001,178
Due from brokers	1,287	404,621	78,783	9,373,570	85,398	21,635,969	31,579,628
Financial assets at fair value through profit or loss	1,342,187	17,152,083	4,234,747	218,070,968	106,549,814	237,290,237	584,640,036
Subscriptions receivable	-	-	6,552	-	-	522	7,074
Dividend receivable	-	412,095	-	-	322,950	23,492	758,537
Other assets	-	-	-	65,191	-	208,117	273,308
<b>Total assets</b>	<b>2,793,656</b>	<b>41,631,256</b>	<b>8,280,618</b>	<b>233,523,446</b>	<b>115,754,519</b>	<b>389,635,104</b>	<b>791,618,599</b>



## 6. Financial risk management (continued)

### Currency risk (continued)

Man GLG European Equity Alternative (continued)

#### As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US\$	Other	EUR	Total
<b>Liabilities:</b>							
Balances due to brokers	183,959	1,104,343	1,623,003	17,182,092	9,835,532	2,703,283	32,632,212
Due to brokers	3,746	174,303	5,070	10,855,822	2,052,353	1,774,596	14,865,890
Financial liabilities at fair value through profit or loss	1,030,909	12,239,181	1,648,227	7,935,904	8,039,691	30,226,093	61,120,005
Redemptions payable	-	-	12,536	17,155	-	146,544	176,235
Performance fees payable	-	167,911	9,408	367,077	-	707,122	1,251,518
Management fees payable	-	-	-	-	-	1,179,921	1,179,921
Interest payable	-	-	-	-	-	117,789	117,789
Dividend payable	-	419,941	-	381,518	121,554	68,797	991,810
Accrued expenses and other liabilities	-	-	-	-	-	752,374	752,374
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>1,218,614</b>	<b>14,105,679</b>	<b>3,298,244</b>	<b>36,739,568</b>	<b>20,049,130</b>	<b>37,676,519</b>	<b>113,087,754</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>1,575,042</b>	<b>27,525,577</b>	<b>4,982,374</b>	<b>196,783,878</b>	<b>95,705,389</b>	<b>351,958,585</b>	<b>678,530,845</b>

#### As at 31 December 2015

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	102,588	2,039,885	137,526	1,894,360	1,154,234	49,926,873	55,255,466
Balances with brokers	2,373,503	14,482,794	7,149,268	49,173,522	8,077,128	138,763,612	220,019,827
Due from brokers	-	6,110	39,567	5,159,190	508,099	763,359	6,476,325
Financial assets at fair value through profit or loss	9,764,170	15,913,434	18,945,392	330,863,432	45,427,104	213,229,888	634,143,420
Dividend receivable	-	366,990	-	221,343	143,201	36,117	767,651
<b>Total assets</b>	<b>12,240,261</b>	<b>32,809,213</b>	<b>26,271,753</b>	<b>387,311,847</b>	<b>55,309,766</b>	<b>402,719,849</b>	<b>916,662,689</b>
<b>Liabilities:</b>							
Balances due to brokers	31,504	1,763,126	506	2,010,012	2,197,521	30,474,231	36,476,900
Due to brokers	30	6,054	271,173	5,485,528	1,689,930	3,328,252	10,780,967
Financial liabilities at fair value through profit or loss	437,894	9,398,143	921,133	10,161,018	4,216,419	9,162,822	34,297,429
Incentive fees payable	3,522	383,483	805,148	104,192	475,596	42,561	1,814,502
Management fees payable	-	-	-	-	-	1,512,905	1,512,905
Interest payable	-	-	-	-	-	193,365	193,365
Dividend payable	-	243,820	-	182,000	11,893	17,379	455,092
Accrued expenses and other liabilities	-	-	-	10,742	-	481,649	492,391
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>472,950</b>	<b>11,794,626</b>	<b>1,997,960</b>	<b>17,953,492</b>	<b>8,591,359</b>	<b>45,213,164</b>	<b>86,023,551</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>11,767,311</b>	<b>21,014,587</b>	<b>24,273,793</b>	<b>369,358,355</b>	<b>46,718,407</b>	<b>357,506,685</b>	<b>830,639,138</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

*Man GLG Total Return*

**As at 31 December 2016**

Amounts are expressed in their GBP equivalents

	CHF	EUR	SEK	US\$	Other	GBP	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	-	30,117	30,117
Other assets	-	2,214	-	-	-	(301)	1,913
<b>Total assets</b>	-	2,214	-	-	-	29,816	32,030
<b>Liabilities:</b>							
Balances due to brokers	-	3,935	429	11,393	-	-	15,757
Management fees payable	-	-	-	-	-	3,920	3,920
Accrued expenses and other liabilities	-	(27,235)	-	(2,029)	(207)	41,824	12,353
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	-	(23,300)	429	9,364	(207)	45,744	32,030
<b>Net assets attributable to Redeemable Participating Shareholders</b>	-	25,514	(429)	(9,364)	207	(15,928)	-

**As at 31 December 2015**

Amounts are expressed in their GBP equivalents

	CHF	EUR	SEK	US\$	Other	GBP	Total
<b>Assets</b>							
Cash and cash equivalents	-	289,051	5	10,342	-	2,422,560	2,721,958
Balances with brokers	-	32	-	-	5	594,958	594,995
Due from brokers	-	-	-	168,676	-	-	168,676
Financial assets at fair value through profit or loss	-	-	-	14,091	-	35,411	49,502
Interest receivable	-	-	-	-	-	14	14
Other assets	-	15,693	-	7,397	207	(15,188)	8,109
<b>Total assets</b>	-	304,776	5	200,506	212	3,037,755	3,543,254
<b>Liabilities:</b>							
Balances due to brokers	-	289,070	5	11,736	-	36	300,847
Financial liabilities at fair value through profit or loss	-	-	-	-	-	6,518	6,518
Accrued expenses and other liabilities	(12,499)	(13,576)	-	(32,917)	-	104,053	45,061
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	(12,499)	275,494	5	(21,181)	-	110,607	352,426
<b>Net assets attributable to Redeemable Participating Shareholders</b>	12,499	29,282	-	221,687	212	2,927,148	3,190,828

## 6. Financial risk management (continued)

### Currency risk (continued)

Man GLG Global Equity Alternative

As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CAD	GBP	HKD	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	70,197	-	50,372	466,714	561,735	10,640,537	11,789,555
Balances with brokers	180,558	8,445,558	692,278	4,438,326	2,353,102	46,711,762	62,821,584
Due from brokers	419	103,302	-	2,699,860	46,626	130,398	2,980,605
Financial assets at fair value through profit or loss	847,722	4,438,495	517,048	59,239,507	24,705,204	54,054,965	143,802,941
Dividend receivable	-	120,552	-	34,489	56,989	6,953	218,983
Other assets	-	-	-	-	-	246,899	246,899
<b>Total assets</b>	<b>1,098,896</b>	<b>13,107,907</b>	<b>1,259,698</b>	<b>66,878,896</b>	<b>27,723,656</b>	<b>111,791,514</b>	<b>221,860,567</b>
<b>Liabilities:</b>							
Balances due to brokers	-	246,093	544,663	5,337,564	3,472,542	1,513,037	11,113,899
Due to brokers	55,571	52,130	-	2,956,117	506,291	488,574	4,058,683
Financial liabilities at fair value through profit or loss	33,096	3,441,965	811,600	2,133,008	2,837,236	6,997,550	16,254,455
Redemptions payable	-	-	-	-	-	1,895	1,895
Performance fees payable	-	-	-	4,393	-	72,136	76,529
Management fees payable	-	-	-	-	-	335,855	335,855
Interest payable	-	-	-	-	-	21,136	21,136
Dividend payable	-	125,400	-	106,379	32,089	172	264,040
Accrued expenses and other liabilities	-	-	-	-	-	535,804	535,804
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>88,667</b>	<b>3,865,588</b>	<b>1,356,263</b>	<b>10,537,461</b>	<b>6,848,158</b>	<b>9,966,159</b>	<b>32,662,296</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>1,010,229</b>	<b>9,242,319</b>	<b>(96,565)</b>	<b>56,341,435</b>	<b>20,875,498</b>	<b>101,825,355</b>	<b>189,198,271</b>

As at 31 December 2015

Amounts are expressed in their EUR equivalents

	CAD	GBP	HKD	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	1,125,905	-	883,371	749,822	1,915,105	37,380,237	42,054,440
Balances with brokers	1,004,451	7,606,763	1,110,858	15,715,082	5,776,535	104,343,751	135,557,440
Due from brokers	112,231	2,029	3,180	2,298,731	33,408	54,697	2,504,276
Financial assets at fair value through profit or loss	2,278,404	6,154,355	2,337,318	136,625,441	18,116,473	30,412,906	195,924,897
Dividend receivable	11,555	143,558	-	84,843	82,012	13,621	335,589
Other assets	-	-	-	-	-	-	-
<b>Total assets</b>	<b>4,532,546</b>	<b>13,906,705</b>	<b>4,334,727</b>	<b>155,473,919</b>	<b>25,923,533</b>	<b>172,205,212</b>	<b>376,376,642</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

Man GLG Global Equity Alternative (continued)

#### As at 31 December 2015

Amounts are expressed in their EUR equivalents

	CAD	GBP	HKD	US\$	Other	EUR	Total
<b>Liabilities:</b>							
Balances due to brokers	-	773,940	25,917	331,175	1,383,345	33,256,847	35,771,224
Due to brokers	923	2,173	-	2,774,896	356,302	684,970	3,819,264
Financial liabilities at fair value through profit or loss	104,808	3,560,194	555,720	3,267,995	2,672,297	4,309,736	14,470,750
Incentive fees payable	-	147	-	59,885	-	778,131	838,163
Management fees payable	-	-	-	-	-	579,267	579,267
Interest payable	-	-	-	-	-	59,413	59,413
Dividend payable	3,223	101,167	7,909	93,170	3,666	7,039	216,174
Accrued expenses and other liabilities	-	-	-	39,741	-	337,148	376,889
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	108,954	4,437,621	589,546	6,566,862	4,415,610	40,012,551	56,131,144
<b>Net assets attributable to Redeemable Participating Shareholders</b>	4,423,592	9,469,084	3,745,181	148,907,057	21,507,923	132,192,661	320,245,498

Man GLG Asian Equity Alternative

#### As at 31 December 2016

Amounts are expressed in their US\$ equivalents

	CHF	EUR	HKD	SEK	Other	US\$	Total
<b>Assets</b>							
Balances with brokers	-	-	-	-	-	184	184
Other assets	-	-	-	-	-	35	35
<b>Total assets</b>	-	-	-	-	-	219	219
<b>Liabilities:</b>							
Balances due to brokers	-	1	-	1	-	20	22
Accrued expenses and other liabilities	(25)	(4,392)	-	-	-	4,614	197
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	(25)	(4,391)	-	1	-	4,634	219
<b>Net assets attributable to Redeemable Participating Shareholders</b>	25	4,391	-	(1)	-	(4,415)	-

#### As at 31 December 2015

Amounts are expressed in their US\$ equivalents

	CHF	EUR	HKD	SEK	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	1	1,104,462	-	147,449	10,820,566	12,072,478
Balances with brokers	-	11,938	15,078	-	91,414	21,920,484	22,038,914
Financial assets at fair value through profit or loss	2,902,346	45,785,865	111,375	998,718	1,540,805	4,580,513	55,919,622
Interest receivable	-	-	-	-	-	206	206
Dividend receivable	-	-	-	-	63,872	-	63,872
Other assets	-	-	-	-	-	3,748	3,748
<b>Total assets</b>	2,902,346	45,797,804	1,230,915	998,718	1,843,540	37,325,517	90,098,840

## 6. Financial risk management (continued)

### Currency risk (continued)

*Man GLG Asian Equity Alternative (continued)*

**As at 31 December 2015**

Amounts are expressed in their US\$ equivalents

	CHF	EUR	HKD	SEK	Other	US\$	Total
<b>Liabilities:</b>							
Balances due to brokers	1	4	-	-	1,111,770	1,483,203	2,594,978
Financial liabilities at fair value through profit or loss	113	1,968,101	-	13,268	546,066	575,123	3,102,671
Incentive fees payable	-	-	-	-	-	30,372	30,372
Management fees payable	-	-	-	-	-	144,815	144,815
Accrued expenses and other liabilities	-	(8,634)	-	-	(103)	197,373	188,636
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	114	1,959,471	-	13,268	1,657,733	2,430,886	6,061,472
<b>Net assets attributable to Redeemable Participating Shareholders</b>	2,902,232	43,838,333	1,230,915	985,450	185,807	34,894,631	84,037,368

*Man GLG European Alpha Alternative Enhanced*

**As at 31 December 2016**

Amounts are expressed in their EUR equivalents

	CHF	GBP	US\$	SEK	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	-	404,958	404,958
Balances with brokers	-	7,621	-	-	-	312,274	319,895
Due from brokers	-	-	-	-	-	457	457
Interest receivable	-	-	-	-	-	567	567
Dividend receivable	-	1,412	-	-	-	-	1,412
Other assets	-	-	-	-	-	74,366	74,366
<b>Total assets</b>	-	9,033	-	-	-	792,622	801,655
<b>Liabilities:</b>							
Balances due to brokers	28	12,575	62	1	16	704,982	717,664
Performance fees payable	-	-	-	-	-	1,955	1,955
Management fees payable	-	-	-	-	-	11,008	11,008
Dividend payable	-	1,954	-	-	-	85	2,039
Accrued expenses and other liabilities	-	-	-	-	-	68,989	68,989
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	28	14,529	62	1	16	787,019	801,655
<b>Net assets attributable to Redeemable Participating Shareholders</b>	(28)	(5,496)	(62)	(1)	(16)	5,603	-

## 6. Financial risk management (continued)

### Currency risk (continued)

*Man GLG European Alpha Alternative Enhanced (continued)*

**As at 31 December 2015**

Amounts are expressed in their EUR equivalents

	CHF	GBP	US\$	SEK	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	23,572	-	-	-	-	8,717,633	8,741,205
Balances with brokers	196,665	13,660	274,590	19,545	23,107	2,908,356	3,435,923
Due from brokers	86,791	-	-	340,905	-	6,277	433,973
Financial assets at fair value through profit or loss	2,950,660	64,039	-	822,451	-	19,152,060	22,989,210
Dividend receivable	-	21,741	-	-	-	-	21,741
Other assets	-	-	-	-	-	159	159
<b>Total assets</b>	<b>3,257,688</b>	<b>99,440</b>	<b>274,590</b>	<b>1,182,901</b>	<b>23,107</b>	<b>30,784,485</b>	<b>35,622,211</b>
<b>Liabilities:</b>							
Balances due to brokers	7,598	133,807	2,265	39	19	5,574,901	5,718,629
Due to brokers	-	-	-	-	-	7,902	7,902
Financial liabilities at fair value through profit or loss	72,689	278,934	40,063	-	-	1,322,987	1,714,673
Management fees payable	-	-	-	-	-	52,835	52,835
Interest payable	-	-	-	-	-	657	657
Dividend payable	-	10,322	-	-	-	-	10,322
Accrued expenses and other liabilities	-	-	-	-	-	63,621	63,621
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>80,287</b>	<b>423,063</b>	<b>42,328</b>	<b>39</b>	<b>19</b>	<b>7,022,903</b>	<b>7,568,639</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>3,177,401</b>	<b>(323,623)</b>	<b>232,262</b>	<b>1,182,862</b>	<b>23,088</b>	<b>23,761,582</b>	<b>28,053,572</b>

*Man GLG Cred-Eq Alternative*

**As at 31 December 2016**

Amounts are expressed in their EUR equivalents

	CHF	GBP	US\$	SEK	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	3,114,722	-	-	2,976,536	6,091,258
Balances with brokers	-	-	6,135	-	1	5,762,052	5,768,188
Financial assets at fair value through profit or loss	-	1,886,229	-	10,228,979	372,533	23,172,162	35,659,903
Interest receivable	-	-	-	-	-	88,664	88,664
Other assets	-	-	-	-	-	93,077	93,077
<b>Total assets</b>	<b>-</b>	<b>1,886,229</b>	<b>3,120,857</b>	<b>10,228,979</b>	<b>372,534</b>	<b>32,092,491</b>	<b>47,701,090</b>
<b>Liabilities:</b>							
Balances due to brokers	553	1,319	-	5	-	-	1,877
Financial liabilities at fair value through profit or loss	-	88,988	-	1,335	-	1,506,126	1,596,449
Redemptions payable	-	-	-	-	-	1,293	1,293
Performance fees payable	-	-	-	-	703	18,329	19,032
Management fees payable	-	-	-	-	-	33,082	33,082
Accrued expenses and other liabilities	-	(7)	-	-	(1)	116,410	116,402
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>553</b>	<b>90,300</b>	<b>-</b>	<b>1,340</b>	<b>702</b>	<b>1,675,240</b>	<b>1,768,135</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>(553)</b>	<b>1,795,929</b>	<b>3,120,857</b>	<b>10,227,639</b>	<b>371,832</b>	<b>30,417,251</b>	<b>45,932,955</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

*Man GLG Cred-Eq Alternative (continued)*

**As at 31 December 2015**

Amounts are expressed in their EUR equivalents

	CHF	GBP	US\$	SEK	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	-	8,964,265	8,964,265
Balances with brokers	-	136,674	752,111	-	8,421	14,780,384	15,677,590
Financial assets at fair value through profit or loss	2,140,297	3,329,791	30,255,943	1,136,637	-	24,403,727	61,266,395
Interest receivable	-	64,675	127,938	10,225	-	45,806	248,644
Other assets	-	-	-	-	-	3,015	3,015
<b>Total assets</b>	<b>2,140,297</b>	<b>3,531,140</b>	<b>31,135,992</b>	<b>1,146,862</b>	<b>8,421</b>	<b>48,197,197</b>	<b>86,159,909</b>
<b>Liabilities:</b>							
Balances due to brokers	-	49,167	12,526	-	39,773	1,514,799	1,616,265
Financial liabilities at fair value through profit or loss	-	539,224	375,932	-	-	6,267,681	7,182,837
Incentive fees payable	-	-	1,153	-	-	1,533	2,686
Management fees payable	-	-	-	-	-	149,326	149,326
Accrued expenses and other liabilities	-	-	-	-	-	102,626	102,626
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>-</b>	<b>588,391</b>	<b>389,611</b>	<b>-</b>	<b>39,773</b>	<b>8,035,965</b>	<b>9,053,740</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>2,140,297</b>	<b>2,942,749</b>	<b>30,746,381</b>	<b>1,146,862</b>	<b>(31,352)</b>	<b>40,161,232</b>	<b>77,106,169</b>

*Man AHL Multi Strategy Alternative*

**As at 31 December 2016**

Amounts are expressed in their US\$ equivalents

	CAD	EUR	KRW	SEK	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	57,774	266,271	43,659,485	43,983,530
Balances with brokers	3,207,650	3,709,225	1,905,376	620,867	4,832,025	31,430,871	45,706,014
Due from brokers	-	17,116	2,938	5,632	58,522	2,570	86,778
Financial assets at fair value through profit or loss	51,274	2,983,593	395,159	297,749	3,798,958	45,287,625	52,814,358
Interest receivable	-	-	-	-	-	368	368
Dividend receivable	1,761	6,281	26,821	-	46,407	23,754	105,024
Other assets	-	-	-	-	-	529,417	529,417
<b>Total assets</b>	<b>3,260,685</b>	<b>6,716,215</b>	<b>2,330,294</b>	<b>982,022</b>	<b>9,002,183</b>	<b>120,934,090</b>	<b>143,225,489</b>
<b>Liabilities:</b>							
Balances due to brokers	-	211,877	-	65,398	130,706	2,466,525	2,874,506
Due to brokers	-	13,682	440	4,295	55,517	9,996	83,930
Financial liabilities at fair value through profit or loss	13,530	1,963,845	177,727	218,419	3,320,778	5,379,137	11,073,436
Performance fees payable	-	561	-	2	306	-	869
Management fees payable	-	-	-	-	-	253,301	253,301
Dividend payable	21	8,754	21,323	-	58,266	10,224	98,588
Accrued expenses and other liabilities	-	-	-	-	-	806,646	806,646
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>13,551</b>	<b>2,198,719</b>	<b>199,490</b>	<b>288,114</b>	<b>3,565,573</b>	<b>8,925,829</b>	<b>15,191,276</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>3,247,134</b>	<b>4,517,496</b>	<b>2,130,804</b>	<b>693,908</b>	<b>5,436,610</b>	<b>112,008,261</b>	<b>128,034,213</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

#### Man AHL Multi Strategy Alternative (continued)

As at 31 December 2015

Amounts are expressed in their US\$ equivalents

	CAD	EUR	KRW	SEK	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	-	33,699,769	33,699,769
Balances with brokers	495,892	5,646,573	1,165,575	513,411	1,872,853	40,877,056	50,571,360
Due from brokers	-	4,874	-	1,156	23,760	25,909	55,699
Financial assets at fair value through profit or loss	729,312	661,716	46,378	85,635	1,036,377	67,951,647	70,511,065
Interest receivable	-	-	-	-	-	170	170
Dividend receivable	-	-	-	-	24,208	7,141	31,349
Other assets	-	-	-	-	-	4,353	4,353
<b>Total assets</b>	<b>1,225,204</b>	<b>6,313,163</b>	<b>1,211,953</b>	<b>600,202</b>	<b>2,957,198</b>	<b>142,566,045</b>	<b>154,873,765</b>
<b>Liabilities:</b>							
Balances due to brokers	1,192	208,661	-	2,441	692,530	24,492	929,316
Due to brokers	-	8,817	-	2,752	66,707	11,969	90,245
Financial liabilities at fair value through profit or loss	13,845	2,061,960	58,695	133,551	1,149,011	5,993,630	9,410,692
Management fees payable	-	-	-	-	-	274,603	274,603
Dividend payable	659	2,056	-	-	3,496	5,753	11,964
Accrued expenses and other liabilities	-	264	-	-	-	120,787	121,051
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>15,696</b>	<b>2,281,758</b>	<b>58,695</b>	<b>138,744</b>	<b>1,911,744</b>	<b>6,431,234</b>	<b>10,837,871</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>1,209,508</b>	<b>4,031,405</b>	<b>1,153,258</b>	<b>461,458</b>	<b>1,045,454</b>	<b>136,134,811</b>	<b>144,035,894</b>

Man AHL Directional Equities Alternative

As at 31 December 2016

Amounts are expressed in their US\$ equivalents

	GBP	EUR	JPY	Other	US\$	Total
<b>Assets</b>						
Cash and cash equivalents	-	-	-	-	5,676	5,676
Balances with brokers	-	-	558	-	114	672
Other assets	-	-	-	-	3,763	3,763
<b>Total assets</b>	<b>-</b>	<b>-</b>	<b>558</b>	<b>-</b>	<b>9,553</b>	<b>10,111</b>
<b>Liabilities:</b>						
Balances due to brokers	-	4,745	-	3	-	4,748
Accrued expenses and other liabilities	-	-	-	-	5,363	5,363
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>-</b>	<b>4,745</b>	<b>-</b>	<b>3</b>	<b>5,363</b>	<b>10,111</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>-</b>	<b>(4,745)</b>	<b>558</b>	<b>(3)</b>	<b>4,190</b>	<b>-</b>



## 6. Financial risk management (continued)

### Currency risk (continued)

*Man AHL Directional Equities Alternative (continued)*

**As at 31 December 2015**

Amounts are expressed in their US\$ equivalents

	GBP	EUR	JPY	Other	US\$	Total
<b>Assets</b>						
Cash and cash equivalents	-	-	-	23,699	11,906,158	11,929,857
Balances with brokers	204,744	93,163	-	275,444	7,904,559	8,477,910
Due from brokers	1,126	7,513	12,012	20,787	33,038	74,476
Financial assets at fair value through profit or loss	227,694	398,012	131,244	374,784	20,559,816	21,691,550
Interest receivable	-	-	-	-	56	56
Dividend receivable	3,097	-	9,107	5,686	6,731	24,621
Other assets	-	-	-	-	6,561	6,561
<b>Total assets</b>	<b>436,661</b>	<b>498,688</b>	<b>152,363</b>	<b>700,400</b>	<b>40,416,919</b>	<b>42,205,031</b>
<b>Liabilities:</b>						
Balances due to brokers	-	14	30,028	110,263	39,023	179,328
Due to brokers	4,129	2,226	27,082	13,912	15,437	62,786
Financial liabilities at fair value through profit or loss	73,762	262,453	171,702	382,851	463,345	1,354,113
Management fees payable	-	(13,345)	-	-	53,840	40,495
Interest payable	-	-	-	-	4,201	4,201
Dividend payable	2,027	2,609	985	22,956	7,348	35,925
Accrued expenses and other liabilities	-	(6,285)	-	21,211	52,853	67,779
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>79,918</b>	<b>247,672</b>	<b>229,797</b>	<b>551,193</b>	<b>636,047</b>	<b>1,744,627</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>356,743</b>	<b>251,016</b>	<b>(77,434)</b>	<b>149,207</b>	<b>39,780,872</b>	<b>40,460,404</b>

*Man AHL TargetRisk*

**As at 31 December 2016**

Amounts are expressed in their US\$ equivalents

	EUR	GBP	JPY	KRW	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	122	-	-	-	2,996,121	2,996,243
Balances with brokers	367,652	227,895	30,776	-	152,178	3,853,478	4,631,979
Financial assets at fair value through profit or loss	7,045,528	6,527,110	33,134	11,347	18,410	8,403,419	22,038,948
Interest receivable	-	-	-	-	-	25,899	25,899
Other assets	-	-	-	-	-	171,973	171,973
<b>Total assets</b>	<b>7,413,180</b>	<b>6,755,127</b>	<b>63,910</b>	<b>11,347</b>	<b>170,588</b>	<b>15,450,890</b>	<b>29,865,042</b>
<b>Liabilities:</b>							
Balances due to brokers	2,569	-	1,571	1,297,968	3,384	54,954	1,360,446
Financial liabilities at fair value through profit or loss	-	-	-	-	6,782	150,418	157,200
Management fees payable	-	-	-	-	-	17,128	17,128
Accrued expenses and other liabilities	-	-	-	-	-	33,291	33,291
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>2,569</b>	<b>-</b>	<b>1,571</b>	<b>1,297,968</b>	<b>10,166</b>	<b>255,791</b>	<b>1,568,065</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>7,410,611</b>	<b>6,755,127</b>	<b>62,339</b>	<b>(1,286,621)</b>	<b>160,422</b>	<b>15,195,099</b>	<b>28,296,977</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

#### Man AHL Target Risk (continued)

##### As at 31 December 2015

Amounts are expressed in their US\$ equivalents

	EUR	GBP	JPY	KRW	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	-	5,150,965	5,150,965
Balances with brokers	293,097	113,664	58,316	15,047	34,177	4,799,335	5,313,636
Financial assets at fair value through profit or loss	3,702,011	3,412,659	9,526	3,305	26,506	9,160,677	16,314,684
Interest receivable	6,137	1,094	-	-	-	9,108	16,339
Other assets	-	-	-	-	-	61,971	61,971
<b>Total assets</b>	<b>4,001,245</b>	<b>3,527,417</b>	<b>67,842</b>	<b>18,352</b>	<b>60,683</b>	<b>19,182,056</b>	<b>26,857,595</b>
<b>Liabilities:</b>							
Balances due to brokers	6,551	-	-	-	4,181	40,561	51,293
Financial liabilities at fair value through profit or loss	3,066	23,700	12,910	-	2,903	62,300	104,879
Management fees payable	-	-	-	-	-	17,009	17,009
Accrued expenses and other liabilities	-	-	-	-	-	27,817	27,817
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>9,617</b>	<b>23,700</b>	<b>12,910</b>	<b>-</b>	<b>7,084</b>	<b>147,687</b>	<b>200,998</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>3,991,628</b>	<b>3,503,717</b>	<b>54,932</b>	<b>18,352</b>	<b>53,599</b>	<b>19,034,369</b>	<b>26,656,597</b>

#### Man AHL Volatility Alternative

##### As at 31 December 2016

Amounts are expressed in their US\$ equivalents

	AUD	EUR	GBP	JPY	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	35	-	-	9,336,412	9,336,447
Balances with brokers	27,016	308,137	74,952	45,405	656,101	2,716,752	3,828,363
Financial assets at fair value through profit or loss	3,530	11,022	1,600	-	7,353	4,407,876	4,431,381
Interest receivable	-	-	-	-	-	100	100
Other assets	-	-	-	-	-	39,727	39,727
<b>Total assets</b>	<b>30,546</b>	<b>319,159</b>	<b>76,587</b>	<b>45,405</b>	<b>663,454</b>	<b>16,500,867</b>	<b>17,636,018</b>
<b>Liabilities:</b>							
Balances due to brokers	-	16,516	-	-	-	169,018	185,534
Financial liabilities at fair value through profit or loss	15,285	132,054	37,508	19,190	42,765	190,954	437,756
Performance fees payable	-	-	-	-	-	23,569	23,569
Management fees payable	-	-	-	-	-	20,856	20,856
Accrued expenses and other liabilities	-	(8,147)	-	-	1	88,960	80,814
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>15,285</b>	<b>140,423</b>	<b>37,508</b>	<b>19,190</b>	<b>42,766</b>	<b>493,357</b>	<b>748,529</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>15,261</b>	<b>178,736</b>	<b>39,079</b>	<b>26,215</b>	<b>620,688</b>	<b>16,007,510</b>	<b>16,887,489</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

*Man AHL Volatility Alternative (continued)*

**As at 31 December 2015**

Amounts are expressed in their US\$ equivalents

	AUD	EUR	GBP	JPY	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	270	-	-	-	16,795,139	16,795,409
Balances with brokers	7,543	961,206	11,413	332,979	667,348	14,516,870	16,497,359
Due from brokers	-	-	-	-	-	637	637
Financial assets at fair value through profit or loss	7,845	20,756	41,711	-	20,709	17,010,784	17,101,805
Interest receivable	-	-	-	-	-	83	83
Other assets	-	-	-	-	-	64,286	64,286
<b>Total assets</b>	<b>15,388</b>	<b>982,232</b>	<b>53,124</b>	<b>332,979</b>	<b>688,057</b>	<b>48,387,799</b>	<b>50,459,579</b>
<b>Liabilities:</b>							
Balances due to brokers	-	-	-	-	8	-	8
Financial liabilities at fair value through profit or loss	3,467	782,772	3,773	105,789	73,077	1,411,992	2,380,870
Performance fees payable	-	-	-	-	-	244	244
Management fees payable	-	-	-	-	-	38,912	38,912
Accrued expenses and other liabilities	-	-	-	-	-	56,294	56,294
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>3,467</b>	<b>782,772</b>	<b>3,773</b>	<b>105,789</b>	<b>73,085</b>	<b>1,507,442</b>	<b>2,476,328</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>11,921</b>	<b>199,460</b>	<b>49,351</b>	<b>227,190</b>	<b>614,972</b>	<b>46,880,357</b>	<b>47,983,251</b>

*Man GLG European Mid-Cap Equity Alternative*

**As at 31 December 2016**

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	-	12,063,959	12,063,959
Balances with brokers	-	431,480	-	-	13,665	26,270,264	26,715,409
Financial assets at fair value through profit or loss	-	5,482,331	1,627,623	-	11,781,065	308,881,096	327,772,115
Subscriptions receivable	-	-	-	-	-	8,168	8,168
Dividend receivable	-	106,117	-	-	-	-	106,117
Other assets	-	-	-	-	-	61,142	61,142
<b>Total assets</b>	<b>-</b>	<b>6,019,928</b>	<b>1,627,623</b>	<b>-</b>	<b>11,794,730</b>	<b>347,284,629</b>	<b>366,726,910</b>
<b>Liabilities:</b>							
Balances due to brokers	1	236	143,121	86	127,853	11,302,293	11,573,590
Financial liabilities at fair value through profit or loss	804,599	4,305,841	1,485,750	-	1,238,260	12,780,190	20,614,640
Redemptions payable	-	-	-	-	-	4,878	4,878
Performance fees payable	1,604	53,144	3	292,131	-	1,157,996	1,504,878
Management fees payable	-	-	-	-	-	289,261	289,261
Interest payable	-	-	-	-	-	110,963	110,963
Dividend payable	-	212,206	-	-	(2,106)	13,908	224,008
Accrued expenses and other liabilities	-	-	-	-	-	226,847	226,847
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>806,204</b>	<b>4,571,427</b>	<b>1,628,874</b>	<b>292,217</b>	<b>1,364,007</b>	<b>25,886,336</b>	<b>34,549,065</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>(806,204)</b>	<b>1,448,501</b>	<b>(1,251)</b>	<b>(292,217)</b>	<b>10,430,723</b>	<b>321,398,293</b>	<b>332,177,845</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

As at 31 December 2015

Amounts are expressed in their EUR equivalents

	GBP	NOK	SEK	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	11,335	-	-	6,332	-	27,953,259	27,970,926
Balances with brokers	81,369	-	47	-	183	13,784,738	13,866,337
Due from brokers	-	39,700	-	-	-	-	39,700
Financial assets at fair value through profit or loss	1,730,141	6,661,477	1,879,293	1,264,680	139,975	87,446,430	99,121,996
Dividend receivable	79,557	-	-	-	-	-	79,557
<b>Total assets</b>	<b>1,902,402</b>	<b>6,701,177</b>	<b>1,879,340</b>	<b>1,271,012</b>	<b>140,158</b>	<b>129,184,427</b>	<b>141,078,516</b>
<b>Liabilities:</b>							
Balances due to brokers	-	12,877	39,145	-	746	7,951,372	8,004,140
Due to brokers	-	697,246	-	-	-	-	697,246
Financial liabilities at fair value through profit or loss	407,619	59,835	703,857	-	228,963	3,526,819	4,927,093
Performance fees payable	26,626	-	-	304,207	705	123,005	454,543
Management fees payable	-	-	-	-	-	133,300	133,300
Dividend payable	16,549	-	-	-	-	-	16,549
Accrued expenses and other liabilities	-	-	-	-	-	64,237	64,237
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>450,794</b>	<b>769,958</b>	<b>743,002</b>	<b>304,207</b>	<b>230,414</b>	<b>11,798,733</b>	<b>14,297,108</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>1,451,608</b>	<b>5,931,219</b>	<b>1,136,338</b>	<b>966,805</b>	<b>(90,256)</b>	<b>117,385,694</b>	<b>126,781,408</b>

Man Numeric Market Neutral Alternative

As at 31 December 2016

Amounts are expressed in their US\$ equivalents

	CHF	GBP	SEK	EUR	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	6,606	21,081,260	21,087,866
Balances with brokers	-	-	-	-	-	2,751,940	2,751,940
Due from brokers	-	-	-	-	-	21,142,418	21,142,418
Financial assets at fair value through profit or loss	8,804,504	1,225,498	6,595,021	143,177,904	2,651,567	4,563,294	167,017,788
Subscriptions receivable	-	-	-	-	-	191,867	191,867
Interest receivable	-	-	-	-	-	52,928	52,928
Other assets	-	-	-	-	-	23,373	23,373
<b>Total assets</b>	<b>8,804,504</b>	<b>1,225,498</b>	<b>6,595,021</b>	<b>143,177,904</b>	<b>2,658,173</b>	<b>49,807,080</b>	<b>212,268,180</b>
<b>Liabilities:</b>							
Balances due to brokers	584	23	5	32,817	1	4,245,996	4,279,426
Due to brokers	-	-	-	-	-	32,582,718	32,582,718
Financial liabilities at fair value through profit or loss	346,512	83,756	249,253	3,951,215	155,443	7,853	4,794,032
Performance fees payable	-	-	17	286,593	16	589,018	875,644
Management fees payable	-	-	-	-	-	157,736	157,736
Interest payable	-	-	-	-	-	34,756	34,756
Accrued expenses and other liabilities	-	-	-	-	-	88,676	88,676
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>347,096</b>	<b>83,779</b>	<b>249,275</b>	<b>4,270,625</b>	<b>155,460</b>	<b>37,706,753</b>	<b>42,812,988</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>8,457,408</b>	<b>1,141,719</b>	<b>6,345,746</b>	<b>138,907,279</b>	<b>2,502,713</b>	<b>12,100,327</b>	<b>169,455,192</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

*Man Numeric Market Neutral Alternative (continued)*

**As at 31 December 2015**

Amounts are expressed in their US\$ equivalents

	CHF	GBP	EUR	SEK	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	571,102	-	6,533	1,251,004	1,828,639
Balances with brokers	-	-	-	-	-	1,158,002	1,158,002
Financial assets at fair value through profit or loss	7,525,475	1,483,012	43,894,305	4,743,839	5,347,380	1,002	62,995,013
Interest receivable	-	-	-	-	-	20,598	20,598
Other assets	-	-	-	-	-	12,771	12,771
<b>Total assets</b>	<b>7,525,475</b>	<b>1,483,012</b>	<b>44,465,407</b>	<b>4,743,839</b>	<b>5,353,913</b>	<b>2,443,377</b>	<b>66,015,023</b>
<b>Liabilities:</b>							
Balances due to brokers	-	143	743,718	-	-	87,894	831,755
Financial liabilities at fair value through profit or loss	79,644	4,317	690,047	137,985	171,590	858,744	1,942,327
Management fees payable	-	-	-	-	-	92,483	92,483
Interest payable	-	-	-	-	-	12,352	12,352
Accrued expenses and other liabilities	-	-	-	-	-	98,872	98,872
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>79,644</b>	<b>4,460</b>	<b>1,433,765</b>	<b>137,985</b>	<b>171,590</b>	<b>1,150,345</b>	<b>2,977,789</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>7,445,831</b>	<b>1,478,552</b>	<b>43,031,642</b>	<b>4,605,854</b>	<b>5,182,323</b>	<b>1,293,032</b>	<b>63,037,234</b>

*Man GLG Unconstrained Emerging Equity*

**As at 31 December 2016**

Amounts are expressed in their US\$ equivalents

	HKD	KRW	MXN	ZAR	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	10,208	7,833,279	7,843,487
Balances with brokers	244,412	-	-	-	5,565	12,136,542	12,386,519
Due from brokers	-	-	-	-	-	1,349,395	1,349,395
Financial assets at fair value through profit or loss	4,709,982	7,911,778	3,620,469	2,887,688	10,325,175	29,705,182	59,160,274
Subscriptions receivable	-	-	-	-	-	50,163	50,163
Interest receivable	-	-	-	-	-	5,137	5,137
Dividend receivable	-	146,813	-	-	11,891	151,963	310,667
Other assets	-	-	-	-	-	259,731	259,731
<b>Total assets</b>	<b>4,954,394</b>	<b>8,058,591</b>	<b>3,620,469</b>	<b>2,887,688</b>	<b>10,352,839</b>	<b>51,491,392</b>	<b>81,365,373</b>
<b>Liabilities:</b>							
Balances due to brokers	-	-	-	-	2	11,118,678	11,118,680
Due to brokers	53,292	-	41,186	32,925	84,019	1,663,790	1,875,212
Financial liabilities at fair value through profit or loss	-	-	-	-	269,474	484,863	754,337
Due to shareholders	-	-	-	-	-	4,735	4,735
Management fees payable	-	-	-	-	-	47,422	47,422
Interest payable	-	-	-	-	-	7,473	7,473
Accrued expenses and other liabilities	-	-	-	-	-	80,031	80,031
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>53,292</b>	<b>-</b>	<b>41,186</b>	<b>32,925</b>	<b>353,495</b>	<b>13,406,992</b>	<b>13,887,890</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>4,901,102</b>	<b>8,058,591</b>	<b>3,579,283</b>	<b>2,854,763</b>	<b>9,999,344</b>	<b>38,084,400</b>	<b>67,477,483</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

Man GLG Unconstrained Emerging Equity (continued)

As at 31 December 2015

Amounts are expressed in their US\$ equivalents

	HKD	JPY	MXN	ZAR	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	16,452	11,854,890	11,871,342
Balances with brokers	276,084	-	-	-	-	18,746,017	19,022,101
Due from brokers	-	-	-	-	-	-	-
Financial assets at fair value through profit or loss	5,457,182	1,407,845	1,924,913	2,863,456	2,044,443	11,186,245	24,884,084
Interest receivable	-	-	-	-	-	4,250	4,250
Dividend receivable	-	-	-	-	44,711	12,183	56,894
Other assets	-	-	-	-	-	40,581	40,581
<b>Total assets</b>	<b>5,733,266</b>	<b>1,407,845</b>	<b>1,924,913</b>	<b>2,863,456</b>	<b>2,105,606</b>	<b>41,844,166</b>	<b>55,879,252</b>
<b>Liabilities:</b>							
Balances due to brokers	-	-	-	-	14,901	12,071,799	12,086,700
Financial liabilities at fair value through profit or loss	-	-	-	-	803,332	36	803,368
Management fees payable	-	-	-	-	-	27,403	27,403
Interest payable	-	-	-	-	-	7,210	7,210
Accrued expenses and other liabilities	-	-	-	-	-	67,971	67,971
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>818,233</b>	<b>12,174,419</b>	<b>12,992,652</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>5,733,266</b>	<b>1,407,845</b>	<b>1,924,913</b>	<b>2,863,456</b>	<b>1,287,373</b>	<b>29,669,747</b>	<b>42,886,600</b>

Man GLG Global Emerging Markets Debt Total Return

As at 31 December 2016

Amounts are expressed in their US\$ equivalents

	BRL	GBP	EUR	MXN	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	152	-	-	-	2	16,365,677	16,365,831
Balances with brokers	-	-	-	-	-	31,265,968	31,265,968
Financial assets at fair value through profit or loss	26,748,993	-	-	16,582,527	-	444,742,759	488,074,279
Subscriptions receivable	-	-	-	-	-	100,000	100,000
Interest receivable	1,382,329	-	-	312,892	-	4,523,668	6,218,889
Other assets	-	-	-	-	-	383,450	383,450
<b>Total assets</b>	<b>28,131,474</b>	<b>-</b>	<b>-</b>	<b>16,895,419</b>	<b>2</b>	<b>497,381,522</b>	<b>542,408,417</b>
<b>Liabilities:</b>							
Balances due to brokers	-	-	836	165	1	-	1,002
Financial liabilities at fair value through profit or loss	-	-	-	-	-	18,957,197	18,957,197
Redemptions payable	-	-	2,087	-	-	-	2,087
Due to shareholders	-	-	-	-	-	6,662	6,662
Performance fees payable	-	5,198	612,532	-	-	30,232	647,962
Management fees payable	-	-	-	-	-	229,946	229,946
Interest payable	25,558	-	-	-	267	-	25,825
Accrued expenses and other liabilities	-	-	-	-	-	274,881	274,881
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>25,558</b>	<b>5,198</b>	<b>615,455</b>	<b>165</b>	<b>268</b>	<b>19,498,918</b>	<b>20,145,562</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>28,105,916</b>	<b>(5,198)</b>	<b>(615,455)</b>	<b>16,895,254</b>	<b>(266)</b>	<b>477,882,604</b>	<b>522,262,855</b>

## 6. Financial risk management (continued)

### Currency risk (continued)

#### Man GLG Innovation Equity Alternative

#### As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	NOK	SEK	EUR	Other	US\$	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	-	20,000,000	20,000,000
Other assets	-	-	-	-	-	205	205
Subscriptions receivable	985	596	585	1,107	1,353	-	4,626
<b>Total assets</b>	<b>985</b>	<b>596</b>	<b>585</b>	<b>1,107</b>	<b>1,353</b>	<b>20,000,205</b>	<b>20,004,831</b>
<b>Liabilities:</b>							
Management fees payable	-	-	-	-	-	546	546
Accrued expenses and other liabilities	-	-	-	-	-	386	386
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>932</b>	<b>932</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>985</b>	<b>596</b>	<b>585</b>	<b>1,107</b>	<b>1,353</b>	<b>19,999,273</b>	<b>20,003,899</b>

#### Man GLG Global Fundamental Equity

#### As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	NOK	SEK	US\$	Other	EUR	Total
<b>Assets</b>							
Cash and cash equivalents	-	-	-	-	1,000	-	1,000
Other assets	-	-	-	-	115	-	115
Subscriptions receivable	917	538	528	18,073,800	1,225	-	18,077,008
<b>Total assets</b>	<b>917</b>	<b>538</b>	<b>528</b>	<b>18,073,800</b>	<b>2,340</b>	<b>-</b>	<b>18,078,123</b>
<b>Liabilities:</b>							
Accrued expenses and other liabilities	-	-	115	-	-	-	115
<b>Total liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)</b>	<b>-</b>	<b>-</b>	<b>115</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>115</b>
<b>Net assets attributable to Redeemable Participating Shareholders</b>	<b>917</b>	<b>538</b>	<b>413</b>	<b>18,073,800</b>	<b>2,340</b>	<b>-</b>	<b>18,078,008</b>

### Other price risk

Other market price risks arise mainly from uncertainty about future prices of financial instruments held. They represent the potential loss the Fund might suffer through holding market positions in the face of price movements caused by factors specific to the individual investment or factors affecting all instruments traded in the market.

## 6. Financial risk management (continued)

### Credit/counterparty risk

The investment Managers performs due diligence on all counterparties before they become a service provider or counterparty to the Fund, and credit quality checks are part of this process. The credit quality of the Fund's banks, brokers and Depositary is regularly monitored and factored into allocation decisions.

The Fund is exposed to credit/counterparty risk on parties with whom it trades and bears the risk of settlement default. Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the Fund. For example, it represents the financial risk associated with a security issuer (either Government or Corporate) failing to discharge an obligation or commitment, or filing for bankruptcy. The Fund seeks to reduce concentrations of credit risk by undertaking transactions with several customers and counterparties on recognised and reputable exchanges. The Fund only buys and sells investments through brokers which have been approved by the Investment Manager 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 of 31 December 2016 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.

As at 31 December 2016 the majority of the Fund's assets were held with ABN Amro Group NV, Bank of America Merrill Lynch, Barclays Plc, BNP Paribas SA, Citibank N.A., Credit Suisse Securities (Europe) Limited, Deutsche Bank AG London, Goldman Sachs International, HSBC Plc, JP Morgan Securities Plc, Macquarie Group, Morgan Stanley & Co. International Plc, Nomura Holdings, Societe Generale, Standard Chartered, The Bank of New York Mellon (London), The Royal Bank of Scotland Plc and UBS AG, and, (the "Brokers"). Each of these counterparties are considered by the Fund to be a highly rated and reputable institution and, thus, the individual and aggregate credit risk exposure is considered to not be significant.

The following tables detail the Fund's primary exposures to its counterparties:

	Credit Ratings	Rating Agency	31 December 2016 €	31 December 2015 €
<u>Man GLG European Alpha Alternative</u>				
Bank of New York Mellon	A1	Moody's	60,430,815	63,794,229
BNP Paribas	A1	Moody's	2,994,926	5,000,000
Credit Suisse Securities Europe Limited	A1	Moody's	12,665,865	34,288,298
Goldman Sachs International	A3	Moody's	2,961,119	-
Morgan Stanley & Co. International Plc	A3	Moody's	207,418	3,484,946
			£	£
<u>Man GLG Alpha Select Alternative</u>				
Bank of America Merrill Lynch	Baa1	Moody's	6,133	-
Bank of New York Mellon	A1	Moody's	28,048,995	40,352,573
BNP Paribas	A1	Moody's	18,565,106	9,311,426
Credit Suisse Securities Europe Limited	A1	Moody's	7,572,083	2,629,687
Goldman Sachs International	A3	Moody's	471,139	968,635
Morgan Stanley & Co. International Plc	A3	Moody's	119,358	22,180



## 6. Financial risk management (continued)

### Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2016 €	31 December 2015 €
<u>Man GLG European Equity Alternative</u>				
Bank of America Merrill Lynch	Baa1	Moody's	7,449,718	7,634,586
Bank of New York Mellon	A1	Moody's	86,572,023	63,226,541
Barclays Plc	A-	S&P	-	90,293
BNP Paribas	A1	Moody's	-	100,000,000
Citibank N.A.	A1	Moody's	3,415,215	4,560,478
Credit Suisse Securities Europe Limited	A1	Moody's	30,861,142	24,638,059
Deutsche Bank AG, London	A3	Moody's	-	30,000
Goldman Sachs International	A3	Moody's	35,016,870	23,633,096
HSBC Bank Plc	A1	Moody's	11,362,477	13,178,174
JP Morgan Securities Plc	Aa2	Moody's	10,375,569	7,716,375
Macquarie Group	A3	Moody's	36,059	1,110,776
Morgan Stanley & Co. International Plc	A3	Moody's	67,817,034	83,201,674
Societe Generale	A2	Moody's	493,005	-
UBS AG	Ba1	Moody's	2,298,049	3,255,282
			£	£
<u>Man GLG Total Return</u>				
Bank of New York Mellon	A1	Moody's	32,030	2,937,933
Credit Suisse Securities Europe Limited	A1	Moody's	-	32
Goldman Sachs International	A3	Moody's	-	5
UBS AG	Ba1	Moody's	-	594,958
			€	€
<u>Man GLG Global Equity Alternative</u>				
Bank of America Merrill Lynch	Baa1	Moody's	2,666,177	4,944,078
Bank of New York Mellon	A1	Moody's	15,629,951	45,038,388
BNP Paribas	A1	Moody's	-	57,000,000
Citibank N.A.	A1	Moody's	1,116,630	2,487,212
Credit Suisse Securities Europe Limited	A1	Moody's	16,829,541	22,632,277
Deutsche Bank AG, London	A3	Moody's	-	30,000
Goldman Sachs International	A3	Moody's	19,154,516	21,577,382
HSBC Bank Plc	A1	Moody's	3,895,395	8,659,469
JP Morgan Securities Plc	Aa2	Moody's	3,457,785	3,795,889
Macquarie Group	A3	Moody's	16,276	1,096,842
Morgan Stanley & Co. International Plc	A3	Moody's	27,167,795	32,746,003
Societe Generale	A2	Moody's	161,035	-
UBS AG	Ba1	Moody's	782,509	780,423
			US\$	US\$
<u>Man GLG Asian Equity Alternative</u>				
Bank of America Merrill Lynch	Baa1	Moody's	-	2,685,836
Bank of New York Mellon	A1	Moody's	35	12,072,993
BNP Paribas	A1	Moody's	-	6,002,255
Citibank N.A.	A1	Moody's	18	2,158,577
Credit Suisse Securities Europe Limited	A1	Moody's	-	5,895,786
Deutsche Bank AG, London	A3	Moody's	-	9
Goldman Sachs International	A3	Moody's	-	3
HSBC Bank Plc	A1	Moody's	-	557,797
JP Morgan Securities Plc	Aa2	Moody's	-	1,361,494
Macquarie Group	A3	Moody's	72	561,118
Morgan Stanley & Co. International Plc	A3	Moody's	3	28,880,148

## 6. Financial risk management (continued)

### Credit/counterparty risk (continued)

#### Man GLG European Alpha Alternative Enhanced

	Credit Ratings	Rating Agency	31 December 2016 €	31 December 2015 €
Bank of New York Mellon	A1	Moody's	405,541	9,227,307
Credit Suisse Securities Europe Limited	A1	Moody's	317,197	855,289
Morgan Stanley & Co. International Plc	A3	Moody's	4,551	3,630,078

#### Man GLG Cred-Eq Alternative

Bank of New York Mellon	A1	Moody's	22,851,771	59,877,006
BNP Paribas	A1	Moody's	1,888,642	3,500,000
Credit Suisse Securities Europe Limited	A1	Moody's	2,998,849	3,237,226
Morgan Stanley & Co. International Plc	A3	Moody's	1,060,227	10,365,915

US\$

US\$

#### Man AHL Multi Strategy Alternative

Bank of America Merrill Lynch	Baa1	Moody's	3,205,013	2,305,174
Bank of New York Mellon	A1	Moody's	44,137,358	100,682,791
BNP Paribas	A1	Moody's	22,115,507	22,014,270
Credit Suisse Securities Europe Limited	A1	Moody's	10,804,280	7,741,809
Deutsche Bank AG, London	A3	Moody's	1,276,656	2,331,577
HSBC Bank Plc	A1	Moody's	3,232,863	923,592
JP Morgan Securities Plc	Aa2	Moody's	5,953,937	5,635,428
Morgan Stanley & Co. International Plc	A3	Moody's	8,227,237	10,936,409
Royal Bank of Scotland	Ba1	Moody's	2,325,312	945,611

#### Man AHL Directional Equities Alternative

Bank of New York Mellon	A1	Moody's	9,440	31,568,416
BNP Paribas	A1	Moody's	110	6,705,054
Credit Suisse Securities Europe Limited	A1	Moody's	558	1,425,659
Morgan Stanley & Co. International Plc	A3	Moody's	-	2,448,952
Royal Bank of Scotland	Ba1	Moody's	3	53,949

#### Man AHL TargetRisk

Bank of America Merrill Lynch	Baa1	Moody's	205,482	190,752
Bank of New York Mellon	A1	Moody's	23,061,375	21,068,809
BNP Paribas	A1	Moody's	812,792	4,002,797
Credit Suisse Securities Europe Limited	A1	Moody's	968,986	488,897
Deutsche Bank AG, London	A3	Moody's	16,024	17,164
JP Morgan Securities Plc	Aa2	Moody's	3,276,928	853,815
Royal Bank of Scotland	Ba1	Moody's	108,512	-

#### Man AHL Volatility Alternative

Bank of America Merrill Lynch	Baa1	Moody's	178,626	1,372,685
Bank of New York Mellon	A1	Moody's	9,377,203	33,638,460
BNP Paribas	A1	Moody's	2,038,030	8,509,605
Credit Suisse Securities Europe Limited	A1	Moody's	709,116	1,403,206
Deutsche Bank AG, London	A3	Moody's	93,441	760,017
HSBC Bank Plc	A1	Moody's	105,856	12,701
JP Morgan Securities Plc	Aa2	Moody's	480,372	4,135,109
Royal Bank of Scotland	Ba1	Moody's	291,488	389,852

€

€

#### Man GLG European Mid-Cap Equity Alternative

Bank of New York Mellon	A1	Moody's	12,076,049	28,177,256
BNP Paribas	A1	Moody's	-	6,500,000
Credit Suisse Securities Europe Limited	A1	Moody's	25,718,847	-
Goldman Sachs International	A3	Moody's	20,398,279	11,579,468
HSBC Bank Plc	A1	Moody's	2,781,037	-
Morgan Stanley & Co. International Plc	A3	Moody's	355,717	2,503

## 6. Financial risk management (continued)

### Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2016 US\$	31 December 2015 US\$
<u>Man Numeric Market Neutral Alternative</u>				
Bank of New York Mellon	A1	Moody's	43,189,336	1,829,640
Morgan Stanley & Co. International Plc	A3	Moody's	7,301,910	1,177,421
<u>Man GLG Unconstrained Emerging Equity</u>				
ABN AMRO Group NV	A1	Moody's	-	7,003,082
Bank of New York Mellon	A1	Moody's	10,030,971	14,738,035
BNP Paribas	A1	Moody's	1,735	4,001,756
Credit Suisse Securities Europe Limited	A1	Moody's	742,582	484,889
Deutsche Bank AG, London	A3	Moody's	1	-
Morgan Stanley & Co. International Plc	A3	Moody's	12,799,538	15,307,103
<u>Man GLG Global Emerging Markets Debt Total Return</u>				
Bank of New York Mellon	A1	Moody's	462,540,380	n/a
Barclays Plc	A-	S&P	8,397,592	n/a
Citibank N.A.	A1	Moody's	727,558	n/a
Deutsche Bank AG, London	A3	Moody's	50,106	n/a
HSBC Bank Plc	A1	Moody's	21,080,443	n/a
JP Morgan Securities Plc	Aa2	Moody's	907,916	n/a
Standard Chartered Plc	Aa3	Moody's	974,861	n/a
UBS AG	Ba1	Moody's	19,452,676	n/a
<u>Man GLG Innovation Equity Alternative</u>				
Bank of New York Mellon	A1	Moody's	20,004,626	n/a
			€	€
<u>Man GLG Global Fundamental Equity</u>				
Bank of New York Mellon	A1	Moody's	18,078,008	n/a

In addition, at 31 December 2016, the Fund had credit risk exposure equivalent to US\$97,925,000 (31 December 2015: US\$136,817) 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	Credit Securities 31 December 2016 £	Credit Securities 31 December 2015 £
<u>Man GLG Alpha Select Alternative</u>		
<25	62,029,420	13,126,343
	62,029,420	13,126,343
<u>Man GLG Credit-Eq Alternative</u>		
<25	€ -	€ 7,749,705
25-100	9,165,915	27,134,581
100-200	2,471,701	17,863,060
200-300	2,328,967	2,115,560
300-400	2,314,448	250,500
400-500	86,025	4,691,829
500-700	289,500	74,618
700-1000	2,721,627	-
	19,825,419	59,879,853

As at 31 December 2016, the value of the Portfolio's assets which are considered to be past due or impaired was US\$1,408 (2015: US\$Nil).

## 6. Financial risk management (continued)

### Credit/counterparty risk (continued)

Spread	Credit Securities 31 December 2016 US\$	Credit Securities 31 December 2015
<i>Man GLG Unconstrained Emerging Equity</i>		
<25	2,831,502	-
	<u>2,831,502</u>	<u>-</u>
<i>Man GLG Global Emerging Markets Debt Total Return</i>		
<25	197,946,016	-
25-100	130,803,328	-
100-200	75,852,661	-
200-300	83,146,598	-
300-400	363,324	-
400-500	(18,550,808)	-
	<u>469,561,119</u>	<u>-</u>

### Liquidity risk

Liquidity risk is defined as the risk that the Fund will encounter difficulty in meeting its obligations associated with financial liabilities that are settled by delivering cash or another financial asset. Redeemable Participating Shareholder redemption requests are the main liquidity risk for the Fund.

The Fund's Redeemable Participating Shares are redeemable as outlined in Note 10. The exposure to liquidity risk through Redeemable Participating Shareholder redemption requests is managed by specifically setting the redemption notice period to accommodate the expected liquidity of the underlying investments as agreed by the Investment Manager. The Fund is therefore potentially exposed to weekly redemptions by its shareholders.

The Fund's financial instruments include Level 1 financial instruments which are considered readily realisable as they are all listed on major recognised exchanges.

The Fund's financial instruments also include investments in Level 2 and 3 financial instruments, which are not quoted in an active public market and which generally may be illiquid. As a result, the Fund may not be able to liquidate quickly some of its investments in these instruments at an amount close to their fair value in order to meet its liquidity requirements.

The main liability of the Fund is associated with the need to satisfy Redeemable Participating Shareholder's request for redemptions. The Fund seeks to mitigate this risk by investing primarily in securities that are listed or traded on recognised markets, thus assets comprise mainly realisable securities, which can be readily sold.

The tables below summarise the maturity profile of the Fund's financial liabilities:

#### *Man GLG European Alpha Alternative*

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than one year €	Total €
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	10,866,254	-	-	-	10,866,254
Due to brokers	20,786,024	-	-	-	20,786,024
Financial liabilities at fair value through profit or loss	3,466,996	-	-	-	3,466,996
Redemptions payable	18,206	-	-	-	18,206
Performance fees payable	9,227	-	-	-	9,227
Management fees payable	273,888	-	-	-	273,888
Interest payable	794	-	-	-	794
Dividend payable	37,995	-	-	-	37,995
Accrued expenses and other liabilities	301,168	-	-	-	301,168
<b>Total current liabilities</b>	<u>35,760,552</u>	<u>-</u>	<u>-</u>	<u>-</u>	<u>35,760,552</u>
<b>31 December 2015</b>					
<b>Liabilities:</b>					
Balances due to brokers	5,479,395	-	-	-	5,479,395
Financial liabilities at fair value through profit or loss	23,071,817	320,501	-	-	23,392,318
Performance fees payable	4,030	-	-	-	4,030
Management fees payable	529,147	-	-	-	529,147
Interest payable	9,732	-	-	-	9,732
Dividend payable	80,555	-	-	-	80,555
Accrued expenses and other liabilities	399,340	-	-	-	399,340
<b>Total current liabilities</b>	<u>29,574,016</u>	<u>320,501</u>	<u>-</u>	<u>-</u>	<u>29,894,517</u>

## 6. Financial risk management (continued)

### Liquidity risk (continued)

#### Man GLG Alpha Select Alternative

	Less than 1 month £	1 to 3 months £	3 to 12 months £	Greater than one year £	Total £
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	68,353	-	-	-	68,353
Due to brokers	89,449	-	-	-	89,449
Financial liabilities at fair value through profit or loss	4,427,342	109,880	-	-	4,537,222
Performance fees payable	11,560	-	-	-	11,560
Management fees payable	110,986	-	-	-	110,986
Interest payable	3,416	-	-	-	3,416
Dividend payable	226,067	-	-	-	226,067
Accrued expenses and other liabilities	123,848	-	-	-	123,848
<b>Total current liabilities</b>	<b>5,061,021</b>	<b>109,880</b>	<b>-</b>	<b>-</b>	<b>5,170,901</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	119,068	-	-	-	119,068
Due to brokers	3,189,723	-	-	-	3,189,723
Financial liabilities at fair value through profit or loss	897,094	605,120	-	-	1,502,214
Performance fees payable	448,335	-	-	-	448,335
Management fees payable	92,386	-	-	-	92,386
Interest payable	8,789	-	-	-	8,789
Dividend payable	47,149	-	-	-	47,149
Accrued expenses and other liabilities	118,442	-	-	-	118,442
<b>Total current liabilities</b>	<b>4,920,986</b>	<b>605,120</b>	<b>-</b>	<b>-</b>	<b>5,526,106</b>

#### Man GLG European Equity Alternative

	€	€	€	€	€
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	32,632,212	-	-	-	32,632,212
Due to brokers	14,865,890	-	-	-	14,865,890
Financial liabilities at fair value through profit or loss	53,849,929	2,709,954	4,491,831	68,291	61,120,005
Redemptions payable	176,235	-	-	-	176,235
Performance fees payable	1,251,518	-	-	-	1,251,518
Management fees payable	1,179,921	-	-	-	1,179,921
Interest payable	117,789	-	-	-	117,789
Dividend payable	991,810	-	-	-	991,810
Accrued expenses and other liabilities	752,374	-	-	-	752,374
<b>Total current liabilities</b>	<b>105,817,678</b>	<b>2,709,954</b>	<b>4,491,831</b>	<b>68,291</b>	<b>113,087,754</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	36,476,900	-	-	-	36,476,900
Due to brokers	10,780,967	-	-	-	10,780,967
Financial liabilities at fair value through profit or loss	30,502,584	3,706,769	88,076	-	34,297,429
Performance fees payable	1,814,502	-	-	-	1,814,502
Management fees payable	1,512,905	-	-	-	1,512,905
Interest payable	193,365	-	-	-	193,365
Dividend payable	455,092	-	-	-	455,092
Accrued expenses and other liabilities	492,391	-	-	-	492,391
<b>Total current liabilities</b>	<b>82,228,706</b>	<b>3,706,769</b>	<b>88,076</b>	<b>-</b>	<b>86,023,551</b>

## 6. Financial risk management (continued)

### Liquidity risk (continued)

#### Man GLG Total Return

	Less than 1 month £	1 to 3 months £	3 to 12 months £	Greater than one year £	Total £
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	15,757	-	-	-	15,757
Management fees payable	3,920	-	-	-	3,920
Accrued expenses and other liabilities	12,353	-	-	-	12,353
<b>Total current liabilities</b>	<b>32,030</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>32,030</b>
<b>31 December 2015</b>					
<b>Liabilities:</b>					
Balances due to brokers	300,847	-	-	-	300,847
Financial liabilities at fair value through profit or loss	6,518	-	-	-	6,518
Accrued expenses and other liabilities	45,061	-	-	-	45,061
<b>Total current liabilities</b>	<b>352,426</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>352,426</b>

#### Man GLG Global Equity Alternative

	€	€	€	€	€
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	11,113,899	-	-	-	11,113,899
Due to brokers	4,058,683	-	-	-	4,058,683
Financial liabilities at fair value through profit or loss	14,192,710	755,246	1,291,339	15,160	16,254,455
Redemptions payable	1,895	-	-	-	1,895
Performance fees payable	76,529	-	-	-	76,529
Management fees payable	335,855	-	-	-	335,855
Interest payable	21,136	-	-	-	21,136
Dividend payable	264,040	-	-	-	264,040
Accrued expenses and other liabilities	535,804	-	-	-	535,804
<b>Total current liabilities</b>	<b>30,600,551</b>	<b>755,246</b>	<b>1,291,339</b>	<b>15,160</b>	<b>32,662,296</b>
<b>31 December 2015</b>					
<b>Liabilities:</b>					
Balances due to brokers	35,771,224	-	-	-	35,771,224
Due to brokers	3,819,264	-	-	-	3,819,264
Financial liabilities at fair value through profit or loss	13,093,805	1,338,260	38,685	-	14,470,750
Performance fees payable	838,163	-	-	-	838,163
Management fees payable	579,267	-	-	-	579,267
Interest payable	59,413	-	-	-	59,413
Dividend payable	216,174	-	-	-	216,174
Accrued expenses and other liabilities	376,889	-	-	-	376,889
<b>Total current liabilities</b>	<b>54,754,199</b>	<b>1,338,260</b>	<b>38,685</b>	<b>-</b>	<b>56,131,144</b>

## 6. Financial risk management (continued)

### Liquidity risk (continued)

#### Man GLG Asian Equity Alternative

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than one year US\$	Total US\$
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	22	-	-	-	22
Accrued expenses and other liabilities	197	-	-	-	197
<b>Total current liabilities</b>	<b>219</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>219</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	2,594,978	-	-	-	2,594,978
Financial liabilities at fair value through profit or loss	2,936,367	166,304	-	-	3,102,671
Performance fees payable	30,372	-	-	-	30,372
Management fees payable	144,815	-	-	-	144,815
Accrued expenses and other liabilities	188,636	-	-	-	188,636
<b>Total current liabilities</b>	<b>5,895,168</b>	<b>166,304</b>	<b>-</b>	<b>-</b>	<b>6,061,472</b>

#### Man GLG European Alpha Alternative Enhanced

	€	€	€	€	€
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	717,664	-	-	-	717,664
Performance fees payable	1,955	-	-	-	1,955
Management fees payable	11,008	-	-	-	11,008
Dividend payable	2,039	-	-	-	2,039
Accrued expenses and other liabilities	68,989	-	-	-	68,989
<b>Total current liabilities</b>	<b>801,655</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>801,655</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	5,718,629	-	-	-	5,718,629
Due to brokers	7,902	-	-	-	7,902
Financial liabilities at fair value through profit or loss	1,674,610	40,063	-	-	1,714,673
Management fees payable	52,835	-	-	-	52,835
Interest payable	657	-	-	-	657
Dividend payable	10,322	-	-	-	10,322
Accrued expenses and other liabilities	63,621	-	-	-	63,621
<b>Total current liabilities</b>	<b>7,528,576</b>	<b>40,063</b>	<b>-</b>	<b>-</b>	<b>7,568,639</b>

#### Man GLG Cred-Eq Alternative

<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	1,877	-	-	-	1,877
Financial liabilities at fair value through profit or loss	1,596,449	-	-	-	1,596,449
Redemptions payable	1,293	-	-	-	1,293
Performance fees payable	19,032	-	-	-	19,032
Management fees payable	33,082	-	-	-	33,082
Accrued expenses and other liabilities	116,402	-	-	-	116,402
<b>Total current liabilities</b>	<b>1,768,135</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,768,135</b>

## 6. Financial risk management (continued)

### Liquidity risk (continued)

#### Man GLG Cred-Eq Alternative (continued)

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than one year €	Total €
<b>31 December 2015</b>					
<b>Liabilities:</b>					
Balances due to brokers	1,616,265	-	-	-	1,616,265
Financial liabilities at fair value through profit or loss	6,806,905	375,932	-	-	7,182,837
Performance fees payable	2,686	-	-	-	2,686
Management fees payable	149,326	-	-	-	149,326
Accrued expenses and other liabilities	102,626	-	-	-	102,626
<b>Total current liabilities</b>	<b>8,677,808</b>	<b>375,932</b>	<b>-</b>	<b>-</b>	<b>9,053,740</b>

#### Man AHL Multi Strategy Alternative

	US\$	US\$	US\$	US\$	US\$
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	2,874,506	-	-	-	2,874,506
Due to brokers	83,930	-	-	-	83,930
Financial liabilities at fair value through profit or loss	10,119,841	918,082	19,243	16,270	11,073,436
Performance fees payable	869	-	-	-	869
Management fees payable	253,301	-	-	-	253,301
Dividend payable	98,588	-	-	-	98,588
Accrued expenses and other liabilities	806,646	-	-	-	806,646
<b>Total current liabilities</b>	<b>14,237,681</b>	<b>918,082</b>	<b>19,243</b>	<b>16,270</b>	<b>15,191,276</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	929,316	-	-	-	929,316
Due to brokers	90,245	-	-	-	90,245
Financial liabilities at fair value through profit or loss	5,434,676	3,786,822	38,544	150,650	9,410,692
Management fees payable	274,603	-	-	-	274,603
Dividend payable	11,964	-	-	-	11,964
Accrued expenses and other liabilities	121,051	-	-	-	121,051
<b>Total current liabilities</b>	<b>6,861,855</b>	<b>3,786,822</b>	<b>38,544</b>	<b>150,650</b>	<b>10,837,871</b>

#### Man AHL Directional Equities Alternative

<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	4,748	-	-	-	4,748
Accrued expenses and other liabilities	5,363	-	-	-	5,363
<b>Total current liabilities</b>	<b>10,111</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>10,111</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	179,328	-	-	-	179,328
Due to brokers	62,786	-	-	-	62,786
Financial liabilities at fair value through profit or loss	1,354,113	-	-	-	1,354,113
Management fees payable	40,495	-	-	-	40,495
Interest payable	4,201	-	-	-	4,201
Dividend payable	35,925	-	-	-	35,925
Accrued expenses and other liabilities	67,779	-	-	-	67,779
<b>Total current liabilities</b>	<b>1,744,627</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,744,627</b>



## 6. Financial risk management (continued)

### Liquidity risk (continued)

#### Man AHL TargetRisk

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than one year US\$	Total US\$
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	1,360,446	-	-	-	1,360,446
Financial liabilities at fair value through profit or loss	97,756	59,444	-	-	157,200
Management fees payable	17,128	-	-	-	17,128
Accrued expenses and other liabilities	33,291	-	-	-	33,291
<b>Total current liabilities</b>	<b>1,508,621</b>	<b>59,444</b>	<b>-</b>	<b>-</b>	<b>1,568,065</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	51,293	-	-	-	51,293
Financial liabilities at fair value through profit or loss	36,962	67,917	-	-	104,879
Management fees payable	17,009	-	-	-	17,009
Accrued expenses and other liabilities	27,817	-	-	-	27,817
<b>Total current liabilities</b>	<b>133,081</b>	<b>67,917</b>	<b>-</b>	<b>-</b>	<b>200,998</b>

#### Man AHL Volatility Alternative

#### 31 December 2016

<b>Liabilities:</b>					
Balances due to brokers	185,534	-	-	-	185,534
Financial liabilities at fair value through profit or loss	269,383	168,373	-	-	437,756
Performance fees payable	23,569	-	-	-	23,569
Management fees payable	20,856	-	-	-	20,856
Accrued expenses and other liabilities	80,814	-	-	-	80,814
<b>Total current liabilities</b>	<b>580,156</b>	<b>168,373</b>	<b>-</b>	<b>-</b>	<b>748,529</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	8	-	-	-	8
Financial liabilities at fair value through profit or loss	2,055,728	325,142	-	-	2,380,870
Performance fees payable	244	-	-	-	244
Management fees payable	38,912	-	-	-	38,912
Accrued expenses and other liabilities	56,294	-	-	-	56,294
<b>Total current liabilities</b>	<b>2,151,186</b>	<b>325,142</b>	<b>-</b>	<b>-</b>	<b>2,476,328</b>

#### Man GLG European Mid-Cap Equity Alternative

#### 31 December 2016

	€	€	€	€	€
<b>Liabilities:</b>					
Balances due to brokers	11,573,590	-	-	-	11,573,590
Financial liabilities at fair value through profit or loss	20,614,640	-	-	-	20,614,640
Redemptions payable	4,878	-	-	-	4,878
Performance fees payable	1,504,878	-	-	-	1,504,878
Management fees payable	289,261	-	-	-	289,261
Interest payable	110,963	-	-	-	110,963
Dividend payable	224,008	-	-	-	224,008
Accrued expenses and other liabilities	226,847	-	-	-	226,847
<b>Total current liabilities</b>	<b>34,549,065</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>34,549,065</b>

## 6. Financial risk management (continued)

### Liquidity risk (continued)

#### Man GLG European Mid-Cap Equity Alternative (continued)

	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than one year €	Total €
<b>31 December 2015</b>					
<b>Liabilities:</b>					
Balances due to brokers	8,004,140	-	-	-	8,004,140
Due to brokers	697,246	-	-	-	697,246
Financial liabilities at fair value through profit or loss	4,927,093	-	-	-	4,927,093
Performance fees payable	454,543	-	-	-	454,543
Management fees payable	133,300	-	-	-	133,300
Dividend payable	16,549	-	-	-	16,549
Accrued expenses and other liabilities	64,237	-	-	-	64,237
<b>Total current liabilities</b>	<b>14,297,108</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>14,297,108</b>

#### Man Numeric Market Neutral Alternative

	US\$	US\$	US\$	US\$	US\$
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	4,279,426	-	-	-	4,279,426
Due to brokers	32,582,718	-	-	-	32,582,718
Financial liabilities at fair value through profit or loss	4,794,032	-	-	-	4,794,032
Performance fees payable	875,644	-	-	-	875,644
Management fees payable	157,736	-	-	-	157,736
Interest payable	34,756	-	-	-	34,756
Accrued expenses and other liabilities	88,676	-	-	-	88,676
<b>Total current liabilities</b>	<b>42,812,988</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>42,812,988</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	831,755	-	-	-	831,755
Financial liabilities at fair value through profit or loss	1,942,327	-	-	-	1,942,327
Management fees payable	92,483	-	-	-	92,483
Interest payable	12,352	-	-	-	12,352
Accrued expenses and other liabilities	98,872	-	-	-	98,872
<b>Total current liabilities</b>	<b>2,977,789</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>2,977,789</b>

#### Man GLG Unconstrained Emerging Equity

#### 31 December 2016

<b>Liabilities:</b>					
Balances due to brokers	11,118,680	-	-	-	11,118,680
Due to brokers	1,875,212	-	-	-	1,875,212
Financial liabilities at fair value through profit or loss	269,522	-	484,815	-	754,337
Due to shareholders	4,735	-	-	-	4,735
Management fees payable	47,422	-	-	-	47,422
Interest payable	7,473	-	-	-	7,473
Accrued expenses and other liabilities	80,031	-	-	-	80,031
<b>Total current liabilities</b>	<b>13,403,075</b>	<b>-</b>	<b>484,815</b>	<b>-</b>	<b>13,887,890</b>

#### 31 December 2015

<b>Liabilities:</b>					
Balances due to brokers	12,086,700	-	-	-	12,086,700
Financial liabilities at fair value through profit or loss	803,368	-	-	-	803,368
Management fees payable	27,403	-	-	-	27,403
Interest payable	7,210	-	-	-	7,210
Accrued expenses and other liabilities	67,971	-	-	-	67,971
<b>Total current liabilities</b>	<b>12,992,652</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>12,992,652</b>

## 6. Financial risk management (continued)

### Liquidity risk (continued)

#### Man GLG Global Emerging Markets Debt Total Return

	Less than 1 month US\$	1 to 3 months US\$	3 to 12 months US\$	Greater than one year US\$	Total US\$
<b>31 December 2016</b>					
<b>Liabilities:</b>					
Balances due to brokers	1,002	-	-	-	1,002
Financial liabilities at fair value through profit or loss	9,823,033	3,180,047	2,083,084	3,871,033	18,957,197
Redemptions payable	2,087	-	-	-	2,087
Due to shareholders	6,662	-	-	-	6,662
Performance fees payable	647,962	-	-	-	647,962
Management fees payable	229,946	-	-	-	229,946
Interest payable	25,825	-	-	-	25,825
Accrued expenses and other liabilities	274,881	-	-	-	274,881
<b>Total current liabilities</b>	<b>11,011,398</b>	<b>3,180,047</b>	<b>2,083,084</b>	<b>3,871,033</b>	<b>20,145,562</b>

#### Man GLG Innovation Equity Alternative

##### 31 December 2016

<b>Liabilities:</b>					
Management fees payable	546	-	-	-	546
Accrued expenses and other liabilities	386	-	-	-	386
<b>Total current liabilities</b>	<b>932</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>932</b>

#### Man GLG Global Fundamental Equity

##### 31 December 2016

<b>Liabilities:</b>	€	€	€	€	€
Accrued expenses and other liabilities	115	-	-	-	115
<b>Total current liabilities</b>	<b>115</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>115</b>

### Option writing

As a writer of options, the Fund receives a premium at the outset and then bears the risk of unfavorable changes in the price of the financial instrument underlying the option. As a result of writing option contracts, the Fund is obligated to purchase or sell, at the holder's option, the underlying financial instrument at a fixed price which may differ from the prevailing market price at that date. Writing options may incur losses which greatly exceed the premium income received.

### Securities sold short

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

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

	Combined Company	Man GLG European Alpha Alternative	Man GLG Alpha Select Alternative	Man GLG European Equity Alternative
	2016	2016	2016	2016
	US\$	€	£	€
Interest income	9,613,572	47,734	272,525	110,335
Interest expense	(20,704,161)	(1,243,049)	(569,660)	(9,089,777)
Dividend income	67,647,156	6,254,045	2,061,084	31,960,737
Dividend expense	(61,855,987)	(4,294,267)	(1,984,609)	(31,454,411)
	<u>(5,299,420)</u>	<u>764,463</u>	<u>(220,660)</u>	<u>(8,473,116)</u>
<i>Realised and unrealised (loss)/gain on investments and foreign currency</i>				
Net realised (loss)/gain on investments	(11,790,182)	(19,331,740)	20,406,382	407,525
Net realised foreign currency gain/(loss)	<u>21,436,387</u>	<u>2,388,176</u>	<u>(6,049,928)</u>	<u>17,030,464</u>
	<u>9,646,205</u>	<u>(16,943,564)</u>	<u>14,356,454</u>	<u>17,437,989</u>
Movement in net unrealised gain/(loss) on investments	15,966,749	16,753,395	14,796	(17,619,631)
Movement in net unrealised foreign currency (loss)/gain	<u>(679,894)</u>	<u>(5,474)</u>	<u>(14,782)</u>	<u>(472,698)</u>
	<u>15,286,855</u>	<u>16,747,921</u>	<u>14</u>	<u>(18,092,329)</u>
<b>Net (loss)/gain on financial assets and liabilities at fair value through profit or loss</b>	<u>19,633,640</u>	<u>568,820</u>	<u>14,135,808</u>	<u>(9,127,456)</u>

	Man GLG Total Return	Man GLG Global Equity Alternative	Man GLG Asian Equity Alternative	Man GLG European Alpha Alternative Enhanced
	2016	2016	2016	2016
	£	€	US\$	€
Interest income	4,047	501,607	75,454	4,735
Interest expense	(9,136)	(3,493,082)	(135,677)	(101,655)
Dividend income	-	11,290,262	160,131	644,310
Dividend expense	-	(11,651,027)	(82,062)	(437,273)
	<u>(5,089)</u>	<u>(3,352,240)</u>	<u>17,846</u>	<u>110,117</u>
<i>Realised and unrealised (loss)/gain on investments and foreign currency</i>				
Net realised (loss)/gain on investments	(535,150)	4,178,637	813,349	(1,043,367)
Net realised foreign currency gain/(loss)	<u>204,028</u>	<u>6,269,773</u>	<u>(2,355,133)</u>	<u>(385,129)</u>
	<u>(331,122)</u>	<u>10,448,410</u>	<u>(1,541,784)</u>	<u>(1,428,496)</u>
Movement in net unrealised gain/(loss) on investments	604,872	(6,986,443)	(4,683,585)	905,703
Movement in net unrealised foreign currency (loss)/gain	<u>10,594.00</u>	<u>242,664</u>	<u>(49,857)</u>	<u>(6,807)</u>
	<u>615,466</u>	<u>(6,743,779)</u>	<u>(4,733,442)</u>	<u>898,896</u>
<b>Net (loss)/gain on financial assets and liabilities at fair value through profit or loss</b>	<u>279,255</u>	<u>352,391</u>	<u>(6,257,380)</u>	<u>(419,483)</u>

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

	Man GLG Cred-Eq Alternative 2016 €	Man AHL Multi Strategy Alternative 2016 US\$	Man AHL Directional Equities Alternative 2016 US\$	Man AHL TargetRisk 2016 US\$
Interest income	244,893	251,061	1,310	1,386,706
Interest expense	83,595	(558,889)	(151,321)	(979,073)
Dividend income	66,543	2,630,029	742,794	-
Dividend expense	(122,746)	(831,694)	(397,881)	-
	<u>272,285</u>	<u>1,490,507</u>	<u>194,902</u>	<u>407,633</u>
<i>Realised and unrealised (loss)/gain on investments and foreign currency</i>				
Net realised (loss)/gain on investments	(9,424,309)	(369,834)	(2,734,098)	3,143,978
Net realised foreign currency gain/(loss)	889,695	(816,067)	34,420	(198,201)
	<u>(8,534,614)</u>	<u>(1,185,901)</u>	<u>(2,699,678)</u>	<u>2,945,777</u>
Movement in net unrealised gain/(loss) on investments	5,264,695	614,552	(838,383)	62,158
Movement in net unrealised foreign currency (loss)/gain	(123,300)	(171,629)	13,397	(7,930)
	<u>5,141,395</u>	<u>442,923</u>	<u>(824,986)</u>	<u>54,228</u>
<b>Net (loss)/gain on financial assets and liabilities at fair value through profit or loss</b>	<u>(3,120,934)</u>	<u>747,529</u>	<u>(3,329,762)</u>	<u>3,407,638</u>
	Man AHL Volatility Alternative 2016 US\$	Man GLG European Mid- Cap Equity Alternative 2016 €	Man Numeric Market Neutral Alternative 2016 US\$	Man GLG Unconstrained Emerging Equity 2016 US\$
Interest income	73,674	(97,045)	796,570	92,138
Interest expense	(10,212)	(1,636,909)	(1,006,810)	(133,470)
Dividend income	-	3,713,956	46,646	1,598,801
Dividend expense	-	(4,271,792)	(46,646)	(11,855)
	<u>63,462</u>	<u>(2,291,790)</u>	<u>(210,240)</u>	<u>1,545,614</u>
<i>Realised and unrealised (loss)/gain on investments and foreign currency</i>				
Net realised (loss)/gain on investments	4,011,437	2,369,074	(1,300,109)	(143,053)
Net realised foreign currency gain/(loss)	(445,189)	527,648	(1,234,548)	22,333
	<u>3,566,248</u>	<u>2,896,722</u>	<u>(2,534,657)</u>	<u>(120,720)</u>
Movement in net unrealised gain/(loss) on investments	(1,518,486)	14,018,485	4,782,048	909,232
Movement in net unrealised foreign currency (loss)/gain	(17,531)	(28,390)	(4,961)	286
	<u>(1,536,017)</u>	<u>13,990,095</u>	<u>4,777,087</u>	<u>909,518</u>
<b>Net (loss)/gain on financial assets and liabilities at fair value through profit or loss</b>	<u>2,093,693</u>	<u>14,595,027</u>	<u>2,032,190</u>	<u>2,334,412</u>

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

	Man GLG Global Emerging Markets Debt Total Return 2016 US\$
Interest income	5,663,304
Interest expense	185,908
Dividend income	-
Dividend expense	-
	<u>5,849,212</u>
<i>Realised and unrealised (loss)/gain on investments and foreign currency</i>	
Net realised (loss)/gain on investments	(16,841,966)
Net realised foreign currency gain/(loss)	4,776,603
	<u>(12,065,363)</u>
Movement in net unrealised gain/(loss) on investments	2,149,081
Movement in net unrealised foreign currency (loss)/gain	-
	<u>2,149,081</u>
<b>Net (loss)/gain on financial assets and liabilities at fair value through profit or loss</b>	<u><u>(4,067,070)</u></u>

	Combined Company 2015 US\$	Man GLG European Alpha Alternative 2015 €	Man GLG Alpha Select Alternative 2015 £	*Man GLG Atlas Macro Alternative 2015 US\$
Interest income	6,899,480	5,353	701,279	101
Interest expense	(17,918,961)	(1,814,644)	(711,861)	(242,556)
Dividend income	55,782,165	8,104,661	1,473,485	-
Dividend expense	(48,547,449)	(6,113,831)	(1,314,463)	-
	<u>(3,784,765)</u>	<u>181,539</u>	<u>148,440</u>	<u>(242,455)</u>
<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	125,141,868	18,918,021	11,276,023	(18,023,712)
Net realised foreign currency gain/(loss)	43,535,081	3,293,636	(1,441,172)	5,406,653
	<u>168,676,949</u>	<u>22,211,657</u>	<u>9,834,851</u>	<u>(12,617,059)</u>
Movement in net unrealised (loss)/gain on investments	33,539,998	(5,878,516)	(1,597,719)	2,725,091
Movement in net unrealised foreign currency (loss)/gain	(34,854,563)	(145,315)	36,975	(2,069,457)
	<u>(1,314,565)</u>	<u>(6,023,831)</u>	<u>(1,560,744)</u>	<u>655,634</u>
<b>Net gain/(loss) on financial assets and liabilities at fair value through profit or loss</b>	<u><u>163,577,619</u></u>	<u><u>16,369,365</u></u>	<u><u>8,422,547</u></u>	<u><u>(12,203,880)</u></u>

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

	Man GLG North American Equity Alternative 2015 US\$	Man GLG European Equity Alternative 2015 €	Man GLG Financials Alternative 2015 €	Man GLG Total Return 2015 £
Interest income	5,077	434,110	4,237	602,788
Interest expense	(386)	(4,792,434)	(5,189)	(867,904)
Dividend income	4,428	21,833,030	67,027	86,073
Dividend expense	(5,360)	(21,990,100)	(100,748)	(2,198)
	<u>3,759</u>	<u>(4,515,394)</u>	<u>(34,673)</u>	<u>(181,241)</u>
<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	(2,054,724)	53,516,599	2,919,645	740,751
Net realised foreign currency gain/(loss)	(94,489)	30,060,449	216,770	626,326
	<u>(2,149,213)</u>	<u>83,577,048</u>	<u>3,136,415</u>	<u>1,367,077</u>
Movement in net unrealised (loss)/gain on investments	2,078,727	35,703,002	(2,033,530)	(184,934)
Movement in net unrealised foreign currency (loss)/gain	4,230	(28,508,378)	(32,021)	(25,755)
	<u>2,082,957</u>	<u>7,194,624</u>	<u>(2,065,551)</u>	<u>(210,689)</u>
<b>Net gain/(loss) on financial assets and liabilities at fair value through profit or loss</b>	<u>(62,497)</u>	<u>86,256,278</u>	<u>1,036,191</u>	<u>975,147</u>

	Man GLG Global Equity Alternative 2015 €	Man GLG Asian Equity Alternative 2015 US\$	Man GLG European Alpha Alternative Enhanced 2015 €	Man GLG Cred-Eq Alternative 2015 €
Interest income	339,724	88,673	7,590	1,447,750
Interest expense	(3,671,777)	(622,279)	(244,239)	(395,986)
Dividend income	12,992,546	538,299	1,334,918	39,890
Dividend expense	(11,164,294)	(407,984)	(1,013,610)	(147,092)
	<u>(1,503,801)</u>	<u>(403,291)</u>	<u>84,659</u>	<u>944,562</u>
<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	37,768,575	(950,471)	540,477	3,863,400
Net realised foreign currency gain/(loss)	(1,141,125)	229,238	337,639	(714,911)
	<u>36,627,450</u>	<u>(721,233)</u>	<u>878,116</u>	<u>3,148,489</u>
Movement in net unrealised (loss)/gain on investments	1,750,186	774,696	499,445	(3,461,353)
Movement in net unrealised foreign currency (loss)/gain	(1,068,931)	81,759	13,404	79,979
	<u>681,255</u>	<u>856,455</u>	<u>512,849</u>	<u>(3,381,374)</u>
<b>Net gain/(loss) on financial assets and liabilities at fair value through profit or loss</b>	<u>35,804,904</u>	<u>(268,069)</u>	<u>1,475,624</u>	<u>711,677</u>

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

	Man AHL Multi Strategy Alternative 2015 US\$	Man AHL Directional Equities Alternative 2015 US\$	Man AHL TargetRisk 2015 US\$	Man AHL Volatility Alternative 2015 US\$
Interest income	83,433	20,798	1,760,444	65,153
Interest expense	(302,787)	(133,745)	(1,323,140)	(27,883)
Dividend income	1,547,414	1,101,718	-	-
Dividend expense	(191,725)	(424,227)	-	-
	<u>1,136,335</u>	<u>564,544</u>	<u>437,304</u>	<u>37,270</u>
<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	(7,209,129)	(78,852)	(521,512)	(4,217,454)
Net realised foreign currency gain/(loss)	<u>430,590</u>	<u>111,760</u>	<u>197,679</u>	<u>837,592</u>
	<u>(6,778,539)</u>	<u>32,908</u>	<u>(323,833)</u>	<u>(3,379,862)</u>
Movement in net unrealised (loss)/gain on investments	1,558,317	96,710	(460,208)	1,584,906
Movement in net unrealised foreign currency (loss)/gain	<u>48,982</u>	<u>(13,079)</u>	<u>(5,174)</u>	<u>5,401</u>
	<u>1,607,299</u>	<u>83,631</u>	<u>(465,382)</u>	<u>1,590,307</u>
<b>Net gain/(loss) on financial assets and liabilities at fair value through profit or loss</b>	<u>(4,034,905)</u>	<u>681,083</u>	<u>(351,911)</u>	<u>(1,752,285)</u>
	Man GLG European Mid- Cap Equity Alternative 2015 €	Man Numeric Market Neutral Alternative 2015 US\$	Man GLG Unconstrained Emerging Equity 2015 US\$	
Interest income	4,040	380,052	13,178	
Interest expense	(158,461)	(503,166)	(46,184)	
Dividend income	605,863	10,167	268,135	
Dividend expense	(456,177)	(8,841)	-	
	<u>(4,735)</u>	<u>(121,788)</u>	<u>235,129</u>	
<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	5,351,776	2,624,017	805,702	
Net realised foreign currency gain/(loss)	<u>462,404</u>	<u>1,544,285</u>	<u>23,264</u>	
	<u>5,814,180</u>	<u>4,168,302</u>	<u>828,966</u>	
Movement in net unrealised (loss)/gain on investments	(362,849)	(534,401)	(661,577)	
Movement in net unrealised foreign currency (loss)/gain	<u>(2,519)</u>	<u>4,850</u>	<u>(348)</u>	
	<u>(365,368)</u>	<u>(529,551)</u>	<u>(661,925)</u>	
<b>Net gain/(loss) on financial assets and liabilities at fair value through profit or loss</b>	<u>5,444,077</u>	<u>3,516,963</u>	<u>402,170</u>	

## 8. Fees and expenses

### Management and performance fees

The Fund has appointed Man Asset Management Limited (the "Manager") as manager of the Fund. The Manager has delegated its administration and share registration functions to BNY Mellon Fund Services (Ireland) DAC (the "Administrator"), and its investment management functions to GLG Partners LP for Man GLG Portfolios, Numeric Investors LLC for Man Numeric Portfolio and AHL Partners LLP for Man AHL 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 and Man Investments AG for Man AHL portfolios (the "Distributors").



## 8. Fees and expenses (continued)

### Management and performance fees (continued)

The Manager receives management fees of 0.50%, up to 0.50%, 0.75%, up to 0.75%, 0.95%, up to 1.00%, 1.00%, 1.25%, 1.50%, 1.70%, 1.75%, 1.95%, up to 2.00%, 2.00%, 2.25%, 2.75% and 3% per annum of the average Net Asset Value of each of the portfolio by class as per the table below:

The Manager receives management fees for classes and on rates prescribed as per below table:-

#### Man GLG Portfolios

	0.50%	0.75%	0.95%	Up to 1.00%	1.00%	1.25%	1.50%
Man GLG European Alpha Alternative	-	-	-	-	-	IN EUR,IN H GBP,IN H NOK,IN H SEK,IN H USD	-
Man GLG European Equity Alternative	-	-	-	-	-	-	IXN H GBP
Man GLG Total Return	IN GBP,IN H AUD,IN H CHF,IN H EUR,IN H USD	I H USD,I H USD Dist,I H EUR,I H EUR Dist,I H CHF,I GBP,I GBP Dist,I H SEK,I H NOK,I H DKK,I H SGD,I H AUD,I H PLN,I H JPY	-	-	-	DN GBP,DN H AUD,DN H CHF,DN H EUR,DN H USD	D H USD,D H USD Dist,D H EUR,D H EUR Dist,D H CHF,D GBP, D GBP Dist,D H SEK,D H NOK, D H DKK, D H SGD,D H AUD,D H PLN,D H JPY
Man GLG Cred-Eq Equity Alternative	-	-	-	-	IN EUR,IN H AUD,IN H CHF,IN H DKK,IN H GBP,IN H NOK,IN H SEK,IN H SGD,IN H USD,IN H PLN	-	-
Man GLG European Mid-Cap Equity Alternative	-	-	-	-	INF EUR,INF H USD,INF H GBP,INF H CHF,IN EUR,IN H AUD,IN H CHF, IN H DKK,IN H GBP,IN H JPY,IN H NOK,IN H SEK,IN H SGD,IN H USD	-	-
Man GLG Unconstrained Emerging Equity	-	IF C CHF,IF C EUR,IF C GBP,IF C NOK,IF C SEK,IF C USD, IM C AUD,IM C CHF,IM C EUR,IM C GBP,IM C JPY,IM C NOK,IM C SEK,IM C SGD,IM C USD	I C AUD,I C CHF, I C DKK,I C EUR, I C GBP,I C JPY, I C NOK I C SEK,I C SGD,I C USD	-	-	-	DF C CHF,DF C EUR,DF C GBP,DF C NOK,DF C SEK,DF C USD, DM C AUD,DM C CHF,DM C EUR,DM C GBP,DM C JPY,DM C NOK,DM C SEK,DM C SGD,DM C USD

## 8. Fees and expenses (continued)

### Management and performance fees (continued)

#### Man GLG Portfolios (continued)

	0.50%	0.75%	0.95%	Up to 1.00%	1.00%	1.25%	1.50%
Man GLG Global Markets Debt Total Return	IL H EUR, IL USD, IMF H EUR, IMF H EUR Dist, IMF H GBP Dist, IMF USD	I H CHF, I H EUR, I H EUR Dist, I H GBP I H NOK, I H SEK, I USD	-	-	-	DL H EUR, DMF USD	D H EUR, D H GBP, D H NOK, D H SEK, D USD
	Up to 2.00%	1.75%	2.00%	Up to 1.00%	2.75%	3.00%	
Man GLG European Alpha Alternative	-	-	DN EUR,DN H GBP,DN H NOK,DN H SEK,DN H USD	-	-	-	
Man GLG Alpha Select Alternative	-	-	IN GBP, IN H DKK, IN H EUR, IN H JPY, IN H NOK, IN H SEK	-	DN GBP, DN H EUR, DH H DKK, DN H JPY, DN H NOK, DN H SEK, DN H USD	-	
Man GLG Atlas Macro Alternative	-	-	IN USD,IN H AUD,IN H DKK,IN H EUR,IN H GBP,IN H NOK,IN H SEK,IN H SGD	-	DN USD,DN H AUD,DN H DKK,DN H EUR,DN H GBP,DN H NOK,DN H SEK,DN H SGD	DNY H EUR,DNY USD	
Man GLG North American Equity Alternative	-	-	IN USD,IN H EUR,IN H GBP,IN H NOK,IN H SEK	-	DN USD,DN H EUR,DN H GBP,DN H NOK,DN H SEK	-	
Man GLG European Equity Alternative	INU GBP	-	IN EUR,IN H CHF,IN H DKK,IN H GBP,IN H NOK,IN H PLN,IN H SEK,IN H USD	-	DN EUR,DN H CHF,DN H DKK,DN H GBP,DN H NOK,DN H SEK,DN H SGD,DN H USD	-	
Man GLG Financials Alternative	-	-	IN EUR,IN H CHF,IN H GBP,IN H NOK,IN H SEK,IN H USD	-	DN EUR,DN H CHF,DN H GBP,DN H NOK,DN H SEK,DN H USD	-	
Man GLG Total Return	-	DNY H EUR,DNY H USD	-	-	-	-	
Man GLG Global Equity Alternative	-	-	IN H USD,IN H AUD, IN H CHF,IN H DKK,IN EUR,IN H GBP,IN H NOK,IN H SEK,IN H SGD	Class IN U	DN H USD,DN H AUD,DN H CHF,DN H DKK,DN EUR,DN H GBP,DN H NOK,DN H PLN, DN H SEK,DN H SGD	DNY EUR,DNY H USD	
Man GLG Asian Equity Alternative	-	-	IN USD,IN H CHF,IN H DKK,IN H EUR,IN H GBP,IN H NOK,IN H PLN,IN H SEK	-	DN USD,DN H CHF,DN H DKK,DN H EUR,DN H GBP,DN H NOK,DN H PLN,DN H SEK,DN H SGD	DNY H EUR,DNY USD	
Man GLG European Alpha Alternative Enhanced	-	-	IN EUR,IN H AUD,IN H CHF,IN H DKK,IN H GBP,IN H NOK,IN H SEK,IN H SGD,IN H USD	-	DN EUR,DN H AUD,DN H CHF,DN H DKK,DN H GBP,DN H NOK,DN H SEK,DN H SGD,DN H USD	DNY EUR,DNY H USD	
Man GLG Cred-Eq Alternative	-	DN EUR,DN H AUD,DN H CHF,DN H DKK,DN H GBP,DN H NOK,DN H SEK,DN H SGD,DN H USD,DN H PLN	DNY EUR,DNY H USD	-	-	-	

## 8. Fees and expenses (continued)

### Management and performance fees (continued)

#### Man GLG Portfolios (continued)

	1.70%		1.95%			
Man GLG Unconstrained Emerging Equity	D		DY			
	0.50%	Up to 1.00%	1.00%	1.25%	1.75%	2.00%
Man GLG Global Fundamental Equity	INF	INU	IN	DNF	DN	DNY
Man GLG Innovation Equity Alternative	INF	INU	IN	DNF	DN	DNY

#### Man Numeric Portfolios

	1.25%	2.00%	2.25%
Man Numeric Market Neutral Alternative	IN USD,IN H AUD,IN H CHF,IN H DKK,IN H EUR,IN H GBP,IN H NOK,IN H SEK,IN H SGD,IN H CNH,IN H JPY,IN H CAD,IN H PLN	DN USD,DN H AUD,DN H CHF,DN H DKK,DN H EUR,DN H GBP,DN H NOK,DN H SEK,DN H SGD,DN H CNH,DN H JPY,DN H CAD,DN H PLN	DN Y USD

#### Man AHL Portfolios

	0.75%	1.00%	1.50%	1.75%	2.25%
Man AHL Multi Strategy Alternative	-	IN USD,IN H EUR,IN H CHF,IN H DKK,IN H GBP,IN H JPY,IN H NOK,IN H SEK,IN H SGD,IN H AUD	-	DN USD,DN H EUR,DN H CHF,DN H DKK,DN H GBP,DN H JPY,DN H NOK,DN H SEK,DN H SGD,DN H AUD	-
Man AHL Directional Equities Alternative	-	IN USD,IN H EUR,IN H CHF,IN H DKK,IN H GBP,IN H JPY,IN H NOK,IN H SEK,IN H SGD,IN H AUD	-	DN USD,DN H EUR,DN H CHF,DN H DKK,DN H GBP,DN H JPY,DN H NOK,DN H SEK,DN H SGD,DN H AUD	-
Man AHL Target Risk	I USD,I H EUR,I H CHF,I H DKK,I H GBP,I H JPY,I H NOK,I H SEK,I H SGD,I H AUD	-	D USD,D H EUR,D H CHF,D H DKK,D H GBP,D H JPY,D H NOK,D H SEK,D H SGD,D H AUD	-	-
Man AHL Volatility Alternative	-	-	IN USD,IN H EUR,IN H CHF,IN H DKK,IN H GBP,IN H JPY,IN H NOK,IN H SEK,IN H SGD,IN H AUD	-	DN USD,DN H EUR,DN H CHF,DN H DKK,DN H GBP,DN H JPY,DN H NOK,DN H SEK,DN H SGD,DN H AUD

## 8. Fees and expenses (continued)

### Management and performance fees (continued)

The Manager receives performance fees for classes and on rates prescribed as per below table:-

#### Man GLG Portfolios

	10.00%	15.00%	20.00%	N/A
Man GLG European Alpha Alternative	-	-	DN EUR, DN H GBP, DN H NOK, DN H SEK, DN H USD, IN EUR, IN H GBP, IN H NOK, IN H SEK, IN H USD	-
Man GLG Alpha Select Alternative	-	-	IN GBP, IN H DKK, IN H EUR, IN H JPY, IN H NOK, IN H SEK, IN H USD, DN GBP, DN H EUR, DN H DKK, DN H JPY, DN H NOK, DN H SEK, DN H USD	-
Man GLG Atlas Macro Alternative	-	-	IN USD, IN H AUD, IN H DKK, IN H EUR, IN H GBP, IN H NOK, IN H SEK, IN H SGD, DN USD, DN H AUD, DN H DKK, DN H EUR, DN H GBP, DN H NOK, DN H SEK, DN H SGD, DNY H EUR, DNY USD	-
Man GLG North American Equity Alternative	-	-	IN USD, IN H EUR, IN H GBP, IN H NOK, IN H SEK, DN USD, DN H EUR, DN H GBP, DN H NOK, DN H SEK	-
Man GLG European Equity Alternative	-	-	IN EUR, IN H CHF, IN H DKK, IN H GBP, IN H NOK, IN H PLN, IN H SEK, IN H USD, DN EUR, DN H CHF, DN H DKK, DN H GBP, DN H NOK, DN H SEK, DN H SGD, DN H USD, IN H GBP	-
Man GLG Financials Alternative	-	-	IN EUR, IN H CHF, IN H GBP, IN H NOK, IN H SEK, IN H USD, DN EUR, DN H CHF, DN H GBP, DN H NOK, DN H SEK, DN H USD	-
Man GLG Total Return	DN GBP, DN H AUD, DN H CHF, DN H EUR, DN H USD, DNY H EUR, DNY H USD, IN GBP, IN H AUD, IN H CHF, IN H EUR, IN H USD	-	-	DH USD, DH USD Dist, DH EUR, DH EUR Dist, DH CHF, D GBP, D GBP Dist, DH SEK, DH NOK, DH DKK, DH SGD, DH AUD, DH PLN, DH JPY, IH USD, IH USD Dist, IH EUR, IH EUR Dist, IH CHF, I GBP, I GBP Dist, IH SEK, IH NOK, IH DKK, IH SGD, IH AUD, IH PLN, IH JPY

## 8. Fees and expenses (continued)

### Management and performance fees (continued)

The Manager receives performance fees for classes and on rates prescribed as per below table:-

#### Man GLG Portfolios (continued)

	10.00%	15.00%	20.00%	N/A
Man GLG Global Equity Alternative	-	-	IN H USD, IN H AUD, IN H CHF, IN H DKK, IN EUR, IN H GBP, IN H NOK, IN H SEK, IN H SGD, DN H USD, DN H AUD, DN H CHF, DN H DKK, DN EUR, DN H GBP, DN H NOK, DN H PLN, DN H SEK, DN H SGD, DNY EUR, DNY H USD, IN U	-
Man GLG Asian Equity Alternative	-	-	IN USD, IN H CHF, IN H DKK, IN H EUR, IN H GBP, IN H NOK, IN H PLN, IN H SEK, DN USD, DN H CHF, DN H DKK, DN H EUR, DN H GBP, DN H NOK, DN H PLN, DN H SEK, DN H SGD, DNY H EUR, DNY USD	-
Man GLG European Alpha Alternative Enhanced	-	-	IN EUR, IN H AUD, IN H CHF, IN H DKK, IN H GBP, IN H NOK, IN H SEK, IN H SGD, IN H USD, DN EUR, DN H AUD, DN H CHF, DN H DKK, DN H GBP, DN H NOK, DN H SEK, DN H SGD, DN H USD, DNY EUR, DNY H USD	-
Man GLG Cred-Eq Alternative	-	-	IN EUR, IN H AUD, IN H CHF, IN H DKK, IN H GBP, IN H NOK, IN H SEK, IN H SGD, IN H USD, IN H PLN, DN EUR, DN H AUD, DN H CHF, DN H DKK, DN H GBP, DN H NOK, DN H SEK, DN H SGD, DN H USD, DN H PLN, DNY EUR, DNY H USD	-
Man GLG European Mid-Cap Equity Alternative	INF EUR, INF H USD, INF H GBP, INF H CHF	-	IN EUR, IN H AUD, IN H CHF, IN H DKK, IN H GBP, IN H JPY, IN H NOK, IN H SEK, IN H SGD, IN H USD, DN EUR, DN H AUD, DN H CHF, DN H DKK, DN H GBP, DN H JPY, DN H NOK, DN H SEK, DN H SGD, DN H USD, DNY EUR, DNY H USD	-

## 8. Fees and expenses (continued)

### Management and performance fees (continued)

#### Man GLG Portfolios (continued)

	10.00%	Up to 20.00%	20.00%	N/A
Man GLG Unconstrained Emerging Equity	DM C AUD,DM C CHF,DM C EUR,DM C GBP,DM C JPY,DM C NOK,DM C SEK,DM C SGD,DM C USD,IM C AUD,IM C CHF,IM C EUR,IM C GBP,IM C JPY,IM C NOK,IM C SEK,IM C SGD,IM C USD	-	-	D C AUD, D C CHF, D C EUR, D C GBP, D C JPY, D C SGD, D C USD, DF C EUR, DF C GBP, DF C NOK, DF C SEK, DF C USD, DY C EUR, DY C USD, I C AUD, I C CHF, I C DKK, I C EUR, I C GBP, I C JPY, I C NOK, I C SEK, I C SGD, I C USD, IF C CHF, IF C EUR, IF C EUR, IF C GBP, IF C NOK, IF C SEK, IF C USD
Man GLG Global Markets Debt Total Return			IL H EUR, IL USD, IMF H EUR, IMF H EUR Dist, IMF H GBP Dist, IMF USD, DL H EUR, DMF USD	D H EUR, D H GBP, D H NOK, D H SEK, D USD, I H CHF, I H EUR, I H EUR Dist, I H GBP I H NOK, I H SEK, I USD, DY USD
Man GLG Global Fundamental Equity		INU	DN, DNY, DNF, IN, INF	
Man GLG Innovation Equity Alternative		INU	DN, DNY, DNF, IN, INF	

#### Man Numeric Portfolios

	10.00%	15.00%	20.00%	N/A
Man Numeric Market Neutral Alternative	-	-	IN USD,IN H AUD,IN H CHF,IN H DKK,IN H EUR,IN H GBP,IN H NOK,IN H SEK,IN H SGD,IN H CNH,IN H JPY,IN H CAD,IN H PLN,DN USD,DN H AUD,DN H CHF,DN H DKK,DN H EUR,DN H GBP,DN H NOK,DN H SEK,DN H SGD,DN H CNH,DN H JPY,DN H CAD,DN H PLN,DN Y USD	-

#### Man AHL Portfolios

	10.00%	15.00%	20.00%	N/A
Man AHL Multi Strategy Alternative	-	-	IN USD,IN H EUR,IN H CHF,IN H DKK,IN H GBP,IN H JPY,IN H NOK,IN H SEK,IN H SGD,IN H AUD,DN USD,DN H EUR,DN H CHF,DN H DKK,DN H GBP,DN H JPY,DN H NOK,DN H SEK,DN H SGD,DN H AUD	-
Man AHL Directional Equities Alternative	-	-	IN USD,IN H EUR,IN H CHF,IN H DKK,IN H GBP,IN H JPY,IN H NOK,IN H SEK,IN H SGD,IN H AUD,DN USD,DN H EUR,DN H CHF,DN H DKK,DN H GBP,DN H JPY,DN H NOK,DN H SEK,DN H SGD,DN H AUD	-

## 8. Fees and expenses (continued)

### Management and performance fees (continued)

#### Man AHL Portfolios (continued)

	10.00%	15.00%	20.00%	N/A
Man AHL Volatility Alternative	-	-	IN USD, IN H EUR, IN H CHF, IN H DKK, IN H GBP, IN H JPY, IN H NOK, IN H SEK, IN H SGD, IN H AUD, DN USD, DN H EUR, DN H CHF, DN H DKK, DN H GBP, DN H JPY, DN H NOK, DN H SEK, DN H SGD, DN H AUD	-
Man AHL Target Risk	-	-	-	D USD, D H EUR, D H CHF, D H DKK, D H GBP, D H JPY, D H NOK, D H SEK, D H SGD, D H AUD, I USD, I H EUR, I H CHF, I DKK, I H GBP, I H JPY, I H NOK, I H SEK, I H SGD, I H AUD.

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 the case of all Share classes, with the exception of the Class "DN H SGD" Shares and the Class "DN H SGD Dist" Shares in GLG EM Currency & Fixed Income Alternative, the "E" Share Classes in Man NewSmith UK Equity Alternative and Man NewSmith European Equity Alternative, performance fees are calculated semi-annually in arrears as at the last Business Day in the six month period ending on 30 June and the last Business Day in the six month period ending 31 December in each year; or
- in the case of the Class "DN H SGD" Shares and the Class "DN H SGD Dist" Shares in GLG EM Currency & Fixed Income Alternative, the "E" Share Classes in Man NewSmith UK Equity Alternative and Man NewSmith European Equity Alternative, performance fees are calculated annually in arrears as at the last Business Day in the twelve month period ending 31 December in each year

Such performance fees are only payable in respect of Shares for which the closing Net Asset Value per Share is over and above its high watermark at the end of the performance year. The Manager receives a performance fee for the Class IL H USD of the GLG EM Diversified Alternative equal to 20% of the aggregate appreciation in value on each investor's Shares over the amount of the investor's benchmark for those Shares (which is based on the 3 month EURIBOR for Euro Class Shares, 3 month GBP LIBOR for GBP Class Shares and 3 month USD LIBOR for USD Class Shares).

The Manager receives no performance fee for Classes DH USD, DH USD Dist, DH EUR, DH EUR Dist, DH CHF, D GBP, D GBP Dist, DH, SEK, DH NOK, DH DKK, DH SGD, DH AUD, DH PLN, DH JPY, IH USD, IH USD Dist, IH EUR, IH EUR Dist, IH CHF, I GBP, I GBP Dist, IH SEK, IH NOK, IH DKK, IH SGD, IH AUD, IH PLN and IH JPY of GLG Total Return, Classes D C AUD, D C CHF, D C EUR, D C GBP, D C JPY, D C SGD, D C USD, DF C EUR, DF C GBP, DF C NOK, DF C SEK, DF C USD, DY C EUR, DY C USD, I C AUD, I C CHF, I C DKK, I C EUR, I C GBP, I C JPY, I C NOK, I C SEK, I C SGD, I C USD, IF C CHF, IF C EUR, IF C EUR, IF C GBP, IF C NOK, IF C SEK and IF C USD of Man GLG Unconstrained Emerging Equity, Classes D USD, D H EUR, DH CHF, D H DKK, D H GBP, D H JPY, D H NOK, D H SEK, D H SGD, D H AUD, I USD, I H EUR, I H CHF, I DKK, I H GBP, I H JPY, I H NOK, I H SEK, I H SGD and I H AUD of Man AHL Target Risk.

The Manager pays the fees of the Investment Manager, Administrator and the Distributor.

The Manager may also receive distribution fees, up-front sales charges and contingent deferred sales charges.

#### Administration fees

The Fund is subject to an administration fee in respect of each Portfolio in relation to administration services provided by the Administrator and the Investment Manager. The administration fee is an amount which may not exceed 0.30% per annum of the Net Asset Value of the relevant Portfolio. The amount paid to each of the Administrator and Investment Manager is determined between the parties from time to time.

The Investment Manager receives only the portion of the administration fee relating to the administrative support services it provides pursuant to the Administrative Services Agreement. Part of the administration fee is paid by the Fund to the Manager (for on-payment to the Administrator) monthly in arrears and the remainder is paid by the Fund to the Investment Manager. The Fund also reimburses the Manager out of the assets of the Fund for reasonable out-of-pocket expenses incurred by the Administrator and the Investment Manager. The Manager is responsible for reimbursing the Administrator and the Investment Manager for these expenses.

## 8. Fees and expenses (continued)

### Depository fees

The Fund pays the Depositary 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 Depositary 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 Depositary and will be liable for transaction charges. The fee and expenses of the Depositary are paid monthly in arrears.

Amounts unpaid by the Fund at the year end relating to management, performance, administration and depository fees are shown below:

	2016 Combined Fund US\$	2015 Combined Fund US\$
Management fees	3,108,281	3,983,838
Performance fees	4,582,368	4,074,073
Administration fees	1,239,509	1,216,783
Depository fees	479,719	180,553

### Directors' fees

The Fund will pay the fees of the Directors. Currently each Director's fee is not expected to exceed €8,000 per annum. The Directors' fees for the year ended 31 December 2016 and 31 December 2015 were US\$24,000 (2015: US\$24,000). 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.

## 9. Related party transactions

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

During the period Eric Fortier earned Directors' fee of €8,000, Michael Jackson and Victoria Parry each earned Directors' fee of €2,433 and Ronan Daly and Bronwyn Wright each earned Directors' fee of €5,568. John Morton has elected to waive his Directors' fee as he is the Global Co-Head of GLG Product Legal within Man Group Plc.

Victoria Parry is also a Director of Man Asset Management (Ireland) Limited, the Manager of the Fund, she resigned as Director of the Fund on 21 April 2016.

Michael Jackson is a partner at Matheson, the legal advisers of the Fund. He resigned as Director of the Fund on 21 April 2016, but was not involved in the provision of day-to-day legal assistance to the Fund.

During the year fees of US\$301,656 (31 December 2015: US\$168,131) were paid to Matheson, as Legal Advisers to 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), purchases and sales of securities and other investments, investment and management counselling and serving as directors, advisers and/or agents of other companies, including companies and legal structures in which the Fund may invest and/or which may invest into the Fund.

Man Asset Management (Ireland) Limited (formerly GLG Partners Asset Management Limited) is a related party through its holding of 1 Subscriber Share in the Fund. John Morton, a director of the Fund, holds the second Subscriber Share.

GLG Partners LP is also a related party as the Investment Manager of the Fund, and therefore all subsidiaries of Man Group plc are also related parties.

31 December 2016 Related party	Type of fee	Total Fees US\$	Fees payable US\$
Man Asset Management (Ireland) Limited	Management fees	41,549,957	3,108,281
Man Asset Management (Ireland) Limited	Performance fees	5,170,713	4,582,368
Man Asset Management (Ireland) Limited	Administration fees	8,101,236	1,239,509
Directors	Directors' fees	47,765	-
Matheson	Legal fees	301,656	-



## 9. Related party transactions (continued)

31 December 2015		Total Fees	Fees payable
Related party	Type of fee	US\$	US\$
Man Asset Management (Ireland) Limited	Management fees	44,611,780	3,983,838
Man Asset Management (Ireland) Limited	Performance fees	8,286,314	4,074,073
Man Asset Management (Ireland) Limited	Administration fees	7,634,271	1,216,783
Directors	Directors' fees	33,821	249,314

\* The amount paid to each of the Administrator and Investment Manager is determined between the parties from time to time, but, for the avoidance of doubt, the Investment Manager receives only the portion of the administration fee relating to the administrative support services it provides pursuant to the Administrative Services Agreement. Part of the administration fee will be paid by the Fund to the Manager (for on-payment to the Administrator) monthly in arrears and the remainder will be paid by the Fund to the Investment Manager.

The above amounts are payable on demand and do not bear interest. Furthermore, the above transactions were made on terms equivalent to those that prevail in arm's length transactions.

As at 31 December 2016 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

Portfolio	Redeemable Participating Shares	
	2016	2015
Man GLG European Alpha Alternative	420,899	3,150
Man Numeric Market Neutral Alternative	378,210	378,000
Man GLG Global Fundamental Equity	200,130	-
Man GLG Innovation Equity Alternative	200,130	-
Man GLG Unconstrained Emerging Equity	188,396	188,086
Man AHL Volatility Alternative	146,345	146,335
Man AHL TargetRisk	57,538	144,941
Man GLG Alpha Select Alternative	31,805	21,670
Man GLG Global Emerging Markets Debt Total Return	14,510	-
Man GLG European Equity Alternative	10,084	-
Man GLG European Mid-Cap Equity Alternative	9,628	-
Man GLG Cred-Eq Alternative	3,453	2,753

As at 31 December 2016 and 31 December 2015 none of any outstanding Redeemable Participating Shares were owned by entities affiliated with Man Group plc.

## 10. Share capital

The authorised share capital of the Fund is 500,000,000,002 divided into 2 Subscriber Shares of €1 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 (formerly GLG Partners Asset Management Limited) and John Morton in Nominee capacity.

### Redeemable Participating Shares

The Fund's Redeemable Participating Shares are redeemable at the shareholder's option on each weekly Dealing Day with 1 business day written notice for Man GLG European Alpha Alternative, Man GLG European Alpha Alternative Enhanced, Man GLG Unconstrained Emerging Equity, Man GLG Total Return, Man Numeric Market Neutral Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative and Man AHL Target Risk and with 5 days' written notice for GLG EM Currency & Fixed Income Alternative, EM Diversified Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Atlas Macro Alternative, Man GLG Global Equity Alternative, GLG Global Emerging Markets Macro Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Cred-Eq Alternative, Man GLG Asian Equity Alternative and Man AHL Volatility Alternative. The Fund's Redeemable Participating Shares are classified as financial liabilities. The Fund is therefore potentially exposed to weekly redemptions by its shareholders. The exposure to liquidity risk through shareholder redemption requests is managed by specifically setting the redemption notice period to accommodate the expected liquidity of the underlying investment as agreed by the Investment Managers.

## 10. Share capital (continued)

### Redeemable Participating Shares (continued)

The Fund manages its obligation to repurchase the Shares when required to do so and its overall liquidity risk by:

- Allowing for redemptions only during the first Business Day of each calendar week.
- Requiring a 5 Business Day notice period before redemptions.

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.

The Shares are entitled to dividends and to payment of a proportionate share based on the Fund's NAV per Share on the redemption date.

Subscriptions for Shares Classes may be subject to an up-front sales charge of up to 5% of the subscription amount, payable to the Manager.

	Shares at 1 January 2016	Subscriptions	Redemptions	Shares at 31 December 2016
<i>Man GLG European Alpha Alternative</i>				
DN EUR	542,030	71,005	(536,497)	76,538
DN H GBP	11,207	1,089	(3,252)	9,044
DN H USD	123,458	9,811	(101,891)	31,378
IN EUR	2,974,820	1,136,606	(3,407,672)	703,754
IN H GBP	8,697	1,094	(4,187)	5,604
IN H USD	145,911	418,277	(136,192)	427,996
Total	3,806,123	1,637,882	(4,189,691)	1,254,314
<i>Man GLG Alpha Select Alternative</i>				
DN GBP	1,078	3,560	(98)	4,540
DN H EUR	40,584	35,681	(14,841)	61,424
DN H SEK	-	50	-	50
DN H USD	184,178	162,816	(66,566)	280,428
IN GBP	33,284	21,885	(20,096)	35,073
IN H EUR	30,421	47,527	(25,404)	52,544
IN H JPY	-	64,417	(64,417)	-
IN H SEK	-	50	-	50
IN H USD	396,668	586,509	(186,250)	796,927
IN U GBP	-	31,705	-	31,705
Total	686,213	954,200	(377,672)	1,262,741
<i>Man GLG European Equity Alternative</i>				
DN EUR	718,464	933,617	(517,784)	1,134,297
DN H CHF	88,047	7,083	(17,059)	78,071
DN H GBP	31,977	3,732	(19,822)	15,887
DN H NOK	66,662	-	(2,542)	64,120
DN H SEK	11,693	44	(9,894)	1,843
DN H SGD	7,843	-	(5,564)	2,279
DN H USD	686,063	82,303	(297,096)	471,270
IN EUR	3,696,718	1,642,076	(2,707,094)	2,631,700
IN H GBP	877,509	348,693	(939,862)	286,340
IN H NOK	670,061	14,679	(684,692)	48
IN H SEK	4,456,660	1,002,066	(952,041)	4,506,685
IN H USD	118,354	992,719	(222,456)	888,617
IXN H GBP	142,756	-	(70,304)	72,452
Total	11,572,807	5,027,012	(6,446,210)	10,153,609
<i>Man GLG Total Return</i>				
IH USD	49,856	-	(49,856)	-
Total	49,856	-	(49,856)	-
<i>Man GLG Global Equity Alternative</i>				
DN EUR	32,260	48,888	(67,839)	13,309
DN H CHF	23,950	772	(11,022)	13,700
DN H GBP	2,701	-	(2,701)	-
DN H USD	139,160	57,482	(42,180)	154,462
IN EUR	3,075,214	900,266	(2,172,090)	1,803,390
IN H USD	24,157	-	(20,795)	3,362
Total	3,297,442	1,007,408	(2,316,627)	1,988,223

## 10. Share capital (continued)

	Shares at 1 January 2016	Subscriptions	Redemptions	Shares at 31 December 2016
<i>Man GLG Asian Equity Alternative</i>				
IN H GBP	293,648	-	(293,648)	-
IN USD	430,341	331	(430,672)	-
Total	723,989	331	(724,320)	-
<i>Man GLG European Alpha Alternative Enhanced</i>				
DN EUR	100	-	(100)	-
DN H GBP	450	-	(450)	-
IN EUR	228,602	2,181	(230,783)	-
IN H CHF	21,294	-	(21,294)	-
IN H USD	57,026	72,937	(129,963)	-
Total	307,472	75,118	(382,590)	-
<i>Man GLG Cred-Eq Alternative</i>				
DN EUR	69,725	-	(52,062)	17,663
DN H USD	219,362	-	(214,535)	4,827
IN EUR	517,250	121,506	(185,642)	453,114
IN H USD	10,904	1,632	(180)	12,356
Total	817,241	123,138	(452,419)	487,960
<i>Man AHL Multi Strategy Alternative</i>				
DN H EUR	-	2,589	(1,226)	1,363
DN H GBP	8,934	1,773	(867)	9,840
DN H SEK	-	50	-	50
DN USD	434,104	35,098	(96,919)	372,283
IN H CHF	7,350	-	-	7,350
IN H EUR	798,525	188,646	(260,079)	727,092
IN H GBP	-	810	(10)	800
IN H SEK	576,065	344,542	(361,216)	559,391
IN USD	77,643	-	(5,788)	71,855
Total	1,902,621	573,508	(726,105)	1,750,024
<i>Man AHL Directional Equities Alternative</i>				
DN USD	96,593	13,523	(110,116)	-
IN USD	250,000	-	(250,000)	-
IN H EUR	47,077	28,285	(75,362)	-
Total	393,670	41,808	(435,478)	-
<i>Man AHL TargetRisk</i>				
D H EUR	-	10	-	10
D H SEK	-	50	-	50
D USD	-	1,960	-	1,960
I H EUR	-	10	-	10
I H GBP	-	3,611	-	3,611
I H SEK	-	50	-	50
I USD	261,920	34,850	(53,033)	243,737
Total	261,920	40,541	(53,033)	249,428
<i>Man AHL Volatility Alternative</i>				
D N USD	-	10	-	10
IN H EUR	278,459	13,767	(276,180)	16,046
IN USD	197,460	8,665	(49,011)	157,114
Total	475,919	22,442	(325,191)	173,170
<i>Man GLG European Mid-Cap Equity Alternative</i>				
DN EUR	-	1,312	-	1,312
DN H SEK	-	50	-	50
DN H USD	136,410	193,540	(67,120)	262,830
DNY EUR	-	29,446	-	29,446
IN EUR	-	2,008,634	(283,214)	1,725,420
IN H CHF	-	10,000	-	10,000
IN H GBP	5,956	453	(1,483)	4,926
IN H SEK	-	50	-	50
IN H USD	174,014	29,016	(166,523)	36,507
INF EUR	818,874	363,039	(267,708)	914,205
INF H CHF	10,950	-	(8,400)	2,550
INF H GBP	67,000	20,666	(1,000)	86,666
INF H USD	3,000	589	-	3,589
Total	1,216,204	2,656,795	(795,448)	3,077,551

## 10. Share capital (continued)

	Shares at 1 January 2016	Subscriptions	Redemptions	Shares at 31 December 2016
<i>Man Numeric Market Neutral Alternative</i>				
DN H EUR	-	738	-	738
DN H NOK	-	50	-	50
DN H SEK	-	50	-	50
DN USD	156,010	128,338	(33,173)	251,175
IN H CHF	-	18,422	-	18,422
IN H EUR	87,768	437,101	(152,177)	372,692
IN H NOK	-	50	-	50
IN H SEK	-	50	-	50
IN USD	372,884	500	(4,884)	368,500
INU H EUR	-	382,815	(25,557)	357,258
INU H GBP Dist	-	4,660	-	4,660
INU USD	-	240,666	(395)	240,271
Total	616,662	1,213,440	(216,186)	1,613,916
<i>Man GLG Unconstrained Emerging Equity</i>				
D C SEK	-	50	-	50
D C USD	-	10	-	10
DF C NOK	-	50	-	50
DF C SEK	-	50	-	50
DF C USD	-	109,359	(6,322)	103,037
I C SEK	-	50	-	50
I C USD	1,553	-	-	1,553
IF C EUR	33,894	104,765	-	138,659
IF C GBP	127,834	-	-	127,834
IF C NOK	-	50	-	50
IF C SEK	-	50	-	50
IF C USD	188,086	-	-	188,086
Total	351,367	214,434	(6,322)	559,479
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
D H EUR	-	251	-	251
D H GBP	-	10	-	10
D H NOK	-	50	-	50
D H SEK	-	50	-	50
D USD	-	39,537	(289)	39,248
DL H EUR	-	999	-	999
DMF USD	-	13,715	-	13,715
DY USD	-	13,340	(5,977)	7,363
I H CHF	-	2,600	-	2,600
I H EUR	-	371,978	(14,491)	357,487
I H EUR Dist	-	96,493	(10,328)	86,165
I H GBP	-	10	-	10
I H NOK	-	50	-	50
I H SEK	-	50	-	50
I USD	-	1,394,728	(200,547)	1,194,181
IL H EUR	-	10	-	10
IL USD	-	10	-	10
IMF H EUR	-	971,746	(149,230)	822,516
IMF H EUR Dist	-	2,137,141	-	2,137,141
IMF H GBP Dist	-	52,586	-	52,586
IMF USD	-	88,369	(3,107)	85,262
	-	5,183,723	(383,969)	4,842,489
<i>Man GLG Innovation Equity Alternative</i>				
IN H CHF	-	10	-	10
IN H EUR	-	10	-	10
IN H GBP	-	10	-	10
IN H NOK	-	50	-	50
IN H SEK	-	50	-	50
IN USD	-	200,000	-	200,000
	-	200,130	-	200,130

## 10. Share capital (continued)

	Shares at 1 January 2016	Subscriptions	Redemptions	Shares at 31 December 2016
<i>Man GLG Global Fundamental Equity</i>				
IN EUR	-	10	-	10
INH GBP	-	10	-	10
IN H CHF	-	10	-	10
IN H NOK	-	50	-	50
IN H SEK	-	50	-	50
IN H USD	-	200,000	-	200,000
	-	200,130	-	200,130
<i>Man GLG European Alpha Alternative</i>				
D N EUR	730,211	198,218	(386,399)	542,030
D N H GBP	13,530	2,959	(5,282)	11,207
D N H USD	205,286	28,736	(110,564)	123,458
I N EUR	3,033,728	1,480,151	(1,539,059)	2,974,820
I N H GBP	11,218	411	(2,932)	8,697
I N H USD	667,856	253,678	(775,623)	145,911
Total	4,661,829	1,964,153	(2,819,859)	3,806,123
<i>Man GLG Alpha Select Alternative</i>				
DN GBP	1,323	-	(245)	1,078
DN H EUR	33,277	25,524	(18,217)	40,584
DN H USD	509,080	3,193	(328,095)	184,178
IN GBP	245,158	16,141	(228,015)	33,284
IN H EUR	35,394	28,048	(33,021)	30,421
IN H USD	466,917	23,073	(93,322)	396,668
Total	1,291,149	95,979	(700,915)	686,213
<i>Man GLG Atlas Macro Alternative</i>				
DN H EUR	717	-	(717)	-
DN H GBP	499	-	(499)	-
IN H AUD	238,708	5,525	(244,233)	-
IN H EUR	440,777	8,100	(448,877)	-
IN H GBP	170,319	-	(170,319)	-
IN USD	4,392	-	(4,392)	-
Total	855,412	13,625	(869,037)	-
<i>Man GLG North American Equity Alternative</i>				
D N H EUR	15,907	-	(15,907)	-
D N USD	3,545	-	(3,545)	-
I N H EUR	151	-	(151)	-
I N USD	150,309	-	(150,309)	-
Total	169,912	-	(169,912)	-
<i>Man GLG European Equity Alternative</i>				
DN EUR	747,183	185,197	(213,916)	718,464
DN H CHF	90,149	7,057	(9,159)	88,047
DN H GBP	34,329	8,592	(10,944)	31,977
DN H NOK	59,529	7,373	(240)	66,662
DN H SEK	15,271	-	(3,578)	11,693
DN H SGD	13,389	1,601	(7,147)	7,843
DN H USD	724,710	88,665	(127,312)	686,063
IN EUR	2,258,226	2,114,837	(676,345)	3,696,718
IN H GBP	969,782	264,328	(356,601)	877,509
IN H NOK	-	1,057,915	(387,854)	670,061
IN H SEK	5,103,167	729,904	(1,376,411)	4,456,660
IN H USD	300,277	51,802	(233,725)	118,354
IXN H GBP	-	142,756	-	142,756
Total	10,316,012	4,660,027	(3,403,232)	11,572,807

## 10. Share capital (continued)

	Shares at 1 January 2015	Subscriptions	Redemptions	Shares at 31 December 2015
<i>Man GLG Financials Alternative</i>				
DN EUR	390	-	(390)	-
DN H GBP	201	-	(201)	-
DN H USD	11,696	-	(11,696)	-
IN EUR	146,647	6,017	(152,664)	-
IN H GBP	2,000	-	(2,000)	-
IN H USD	62,980	-	(62,980)	-
Total	223,914	6,017	(229,931)	-
<i>Man GLG Total Return</i>				
D H USD	100,000	-	(100,000)	-
I N H USD	300,000	-	(250,144)	49,856
Total	400,000	-	(350,144)	49,856
<i>Man GLG Global Equity Alternative</i>				
DN EUR	50,226	677	(18,643)	32,260
DN H CHF	24,750	-	(800)	23,950
DN H GBP	2,500	201	-	2,701
DN H USD	448,968	168,851	(478,659)	139,160
IN EUR	3,307,514	852,004	(1,084,304)	3,075,214
IN H NOK	1,040,081	1,277,556	(2,317,637)	-
IN H USD	25,266	24,208	(25,317)	24,157
Total	4,899,305	2,323,497	(3,925,360)	3,297,442
<i>Man GLG Asian Equity Alternative</i>				
DN USD	-	159,616	(159,616)	-
IN H EUR	2,700	-	(2,700)	-
IN H GBP	306,733	-	(13,085)	293,648
IN USD	703,226	350,667	(623,552)	430,341
Total	1,012,659	510,283	(798,953)	723,989
<i>Man GLG European Alpha Alternative Enhanced</i>				
DN EUR	157	-	(57)	100
DN H GBP	500	-	(50)	450
DN H USD	1,240	-	(1,240)	-
IN EUR	385,187	34,972	(191,557)	228,602
IN H CHF	-	22,589	(1,294)	21,294
IN H USD	41,482	58,849	(43,305)	57,026
Total	428,566	116,410	(237,503)	307,472
<i>Man GLG Cred-Eq Alternative</i>				
DN EUR	42,773	30,022	(3,070)	69,725
DN H USD	146,158	73,281	(77)	219,362
IN EUR	356,608	247,607	(86,966)	517,250
IN H USD	1,684	10,904	(1,684)	10,904
Total	547,223	361,814	(91,797)	817,240
<i>Man AHL Multi Strategy Alternative</i>				
DN H GBP	-	8,934	-	8,934
DN USD	120,000	316,470	(2,366)	434,104
IN H CHF	-	7,350	-	7,350
IN H EUR	-	798,525	-	798,525
IN H SEK	-	614,398	(38,333)	576,065
IN USD	400,000	77,643	(400,000)	77,643
Total	520,000	1,823,320	(440,699)	1,902,621
<i>Man AHL Directional Equities Alternative</i>				
DN USD	-	96,593	-	96,593
IN USD	250,000	-	-	250,000
IN H EUR	-	72,814	(25,736)	47,078
Total	250,000	169,407	(25,736)	393,671
<i>Man AHL TargetRisk</i>				
I USD	200,000	153,781	(91,861)	261,920
Total	200,000	153,781	(91,861)	261,920
<i>Man AHL Volatility Alternative</i>				
IN H EUR	129,832	198,398	(49,771)	278,459
IN USD	216,730	516,710	(535,980)	197,460
Total	346,562	715,108	(585,751)	475,919

## 10. Share capital (continued)

	Shares at 1 January 2015	Subscriptions	Redemptions	Shares at 31 December 2015
<i>Man GLG European Mid-Cap Equity Alternative</i>				
DN H USD	-	136,410	-	136,410
IN EUR	-	1,000	(1,000)	-
IN F EUR	-	829,808	(10,934)	818,874
IN H GBP	-	69,283	(63,327)	5,956
IN H USD	-	205,716	(31,702)	174,014
INF H CHF	-	10,950	-	10,950
INF H GBP	-	67,000	-	67,000
INF H USD	-	3,000	-	3,000
Total	-	1,323,167	(106,963)	1,216,204
<i>Man Numeric Market Neutral Alternative</i>				
DN H USD	-	156,010	-	156,010
IN H EUR	-	94,035	(6,267)	87,768
IN USD	-	392,857	(19,973)	372,884
Total	-	642,902	(26,240)	616,662
<i>Man GLG Unconstrained Emerging Equity</i>				
I C USD	-	1,553	-	1,553
IF C EUR	-	33,894	-	33,894
IF C GBP	-	247,700	(119,866)	127,834
IF C USD	-	188,086	-	188,086
Total	-	471,233	(119,866)	351,367

## 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 resell 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 'Risk Associated with Financial Instruments' (note 6 under Liquidity risk) for the policies and processes applied by the Fund in managing its capital and its obligation to repurchase the Shares.

## 11. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG Asian Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL TargetRisk, Man Volatility Alternative, Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Innovation Equity Alternative and Man GLG Global Markets Debt Total Return at 31 December 2016:

US\$1 = AUD1.38103	US\$1 = €0.94805	US\$1 = JPY116.27907	US\$1 = RUB60.97561
US\$1 = BRL3.25521	US\$1 = £0.80926	US\$1 = KRW1250	US\$1 = SEK9.08265
US\$1 = CAD1.34102	US\$1 = HKD7.75194	US\$1 = MXN20.61856	US\$1 = SGD1.44467
US\$1 = CHF1.01636	US\$1 = HUF294.11760	US\$1 = NOK8.60585	US\$1 = TRY3.51741
US\$1 = CNY6.94927	US\$1 = ILS3.84911	US\$1 = PHP49.75124	US\$1 = ZAR13.67989
US\$1 = COP3333.33333	US\$1 = INR68.02721	US\$1 = PLN4.17362	

## 11. Exchange rates (continued)

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative, Man GLG European Alpha Alternative Enhanced, GLG Cred-Eq Alternative, Man GLG Global Fundamental Equity and Man GLG European Mid-Cap Equity Alternative at 31 December 2016:

€1 = AED3.87367	€1 = COP3516.00	€1 = JPY122.6511	€1 = SEK9.58038
€1 = ARS16.68987	€1 = CZK27.04615	€1 = KRW1318.5	€1 = SGD1.52384
€1 = AUD1.45670	€1 = DKK7.43340	€1 = MXN21.74845	€1 = TRY3.71017
€1 = BRL3.43359	€1 = £0.85360	€1 = MYR4.73217	€1 = TWD34.02581
€1 = CAD1.41450	€1 = HKD8.17674	€1 = NOK9.07745	€1 = UAH28.58536
€1 = CHF1.07206	€1 = HUF310.2353	€1 = NZD1.51269	€1 = US\$1.05480
€1 = CLP703.200	€1 = ILS4.06004	€1 = PLN4.40233	€1 = ZAR14.42955
€1 = CNY7.33009	€1 = INR71.7551	€1 = RUB64.31707	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative and Man GLG Total Return at 31 December 2016:

£1 = AUD1.70653	£1 = HKD9.57907	£1 = JPY143.68605	£1 = US\$1.2357
£1 = CHF1.25592	£1 = €1.71502	£1 = NOK10.63425	

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG Atlas Macro Alternative, Man GLG North American Equity Alternative, Man GLG Asian Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL TargetRisk, Man Volatility Alternative, Man Numeric Market Neutral Alternative and Man GLG Unconstrained Emerging Equity at 31 December 2015:

US\$1 = AUD1.374480	US\$1 = €0.92056	US\$1 = JPY120.29500	US\$1 = RUB73.03500
US\$1 = BRL3.95625	US\$1 = £0.67847	US\$1 = KRW1172.55000	US\$1 = SEK8.43060
US\$1 = CAD1.38910	US\$1 = HKD7.75015	US\$1 = MXN17.271150	US\$1 = SGD1.41865
US\$1 = CHF1.0010	US\$1 = HUF290.90035	US\$1 = NOK8.851350	US\$1 = TRY2.91885
US\$1 = CNY6.49360	US\$1 = ILS3.89105	US\$1 = PHP47.05500	US\$1 = ZAR15.49550
US\$1 = COP3174.5000	US\$1 = INR66.15625	US\$1 = PLN3.94895	

The following exchange rates were used to translate foreign currency assets and liabilities in the Fund, Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG Financials Alternative, Man GLG Global Equity Alternative, Man GLG European Alpha Alternative Enhanced, GLG Cred-Eq Alternative and Man GLG European Mid-Cap Equity Alternative at 31 December 2015:

€1 = AED3.98998	€1 = COP3448.45940	€1 = JPY130.67646	€1 = SEK9.15816
€1 = ARS14.06215	€1 = CZK27.02203	€1 = KRW1273.74108	€1 = SGD1.54107
€1 = AUD1.49309	€1 = DKK7.46266	€1 = MXN18.76165	€1 = TRY3.17074
€1 = BRL4.297670	€1 = £0.73702	€1 = MYR4.66402	€1 = TWD35.68169
€1 = CAD1.50898	€1 = HKD8.41899	€1 = NOK9.61522	€1 = UAH26.10161
€1 = CHF1.08739	€1 = HUF316.00505	€1 = NZD1.58676	€1 = US\$1.08630
€1 = CLP769.75219	€1 = ILS4.22684	€1 = PLN4.28974	€1 = ZAR16.83276
€1 = CNY7.05400	€1 = INR71.86553	€1 = RUB79.33792	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative and Man GLG Total Return at 31 December 2015:

£1 = AUD2.02584	£1 = HKD11.422940	£1 = JPY177.30282	£1 = US\$1.47390
£1 = CHF1.47537	£1 = €1.35680	£1 = NOK13.04601	



## 12. Net asset valuation comparison

	Outstanding Shares as at 31-Dec-2016	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2016	31-Dec-2016	31-Dec-2015	31-Dec-2014	31-Dec-2016	31-Dec-2015	31-Dec-2014
<i>Man GLG European Alpha Alternative</i>							
DN EUR	76,538	111.51	114.51	115.91	8,534,820	62,066,496	84,638,757
DN H GBP	9,044	115.04	117.53	118.32	1,040,427	1,317,107	1,600,870
DN H USD	31,378	113.90	115.60	116.53	3,573,858	14,271,636	23,921,978
IN EUR	703,754	117.27	119.51	120.08	82,529,232	355,526,457	364,290,058
IN H GBP	5,604	114.98	116.59	116.61	644,348	1,013,998	1,308,131
IN H USD	427,996	120.13	121.09	121.31	51,415,628	17,667,689	81,017,611
<i>Man GLG Alpha Select Alternative</i>							
DN GBP	4,540	110.09	112.17	107.49	499,770	120,903	142,215
DN H EUR	61,424	105.89	108.43	104.54	6,503,961	4,400,372	3,478,744
DN H SEK	50	98.16	-	-	4,908	-	-
DN H USD	280,428	106.27	107.55	103.34	29,800,033	19,809,093	52,608,378
IN GBP	35,073	114.36	115.64	110.17	4,011,075	3,848,894	27,009,572
IN H EUR	52,544	110.21	112.11	107.50	5,791,103	3,410,588	3,805,011
IN H SEK	50	98.88	-	-	4,944	-	-
IN H USD	796,927	111.24	111.75	106.75	88,648,162	44,326,863	49,841,615
IN U GBP	31,705	99.21	-	-	3,145,389	-	-
<i>Man GLG European Equity Alternative</i>							
DN EUR	1,134,297	109.39	112.51	105.89	124,080,749	80,832,328	79,122,709
DN H CHF	78,071	104.62	108.31	102.79	8,168,090	9,536,080	9,266,587
DN H GBP	15,887	109.05	111.61	104.69	1,732,582	3,569,079	3,593,748
DN H NOK	64,120	117.91	119.94	111.54	7,560,198	7,995,562	6,639,638
DN H SEK	1,843	112.37	116.06	109.71	207,129	1,357,116	1,675,428
DN H SGD	2,279	104.90	106.73	99.59	239,103	837,075	1,333,351
DN H USD	471,270	112.33	114.16	106.92	52,937,759	78,322,547	77,486,136
IN EUR	2,631,700	113.72	116.26	108.74	299,276,924	429,796,688	245,555,223
IN H GBP	286,340	115.08	117.30	109.32	32,952,007	102,933,691	106,020,454
INH NOK	48	103.75	104.79	-	5,002	70,212,957	-
IN H SEK	4,506,685	107.06	109.73	102.81	482,485,696	489,046,441	524,653,961
IN H USD	888,617	114.92	116.54	108.83	102,119,866	13,792,984	32,678,028
IXN H GBP	72,452	100.73	101.76	-	7,298,354	14,527,210	-
<i>Man GLG Total Return</i>							
DH USD	-	-	-	96.03	-	-	9,602,551
IH USD	-	-	94.36	96.87	-	4,704,535	29,060,066
<i>Man GLG Global Equity Alternative</i>							
DN EUR	13,309	94.76	97.35	92.17	1,261,161	3,140,531	4,629,330
DN H CHF	13,700	94.48	97.71	93.14	1,294,427	2,340,107	2,305,215
DN H GBP	-	-	99.09	93.32	-	267,623	233,300
DN H USD	154,462	94.97	96.50	91.32	14,668,484	13,428,613	40,999,758
IN EUR	1,803,390	95.66	97.57	92.11	172,512,287	300,061,786	304,655,115
IN H NOK	-	-	-	95.82	-	-	99,660,561
IN H USD	3,362	96.64	97.53	92.31	324,898	2,356,001	2,332,304
<i>Man GLG Asian Equity Alternative</i>							
IN H EUR	-	-	-	97.07	-	-	262,102
IN H GBP	-	-	97.89	97.51	-	28,745,958	29,908,496
IN USD	-	-	96.83	96.76	-	41,668,774	68,046,939

## 12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2016	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2016	31-Dec-2016	31-Dec-2015	31-Dec-2014	31-Dec-2016	31-Dec-2015	31-Dec-2014
<i>Man GLG European Alpha Alternative Enhanced</i>							
DN EUR	-	-	92.07	93.65	-	9,226	14,703
DN H GBP	-	-	93.00	94.04	-	41,849	47,020
DN H USD	-	-	-	93.52	-	-	115,965
IN EUR	-	-	92.95	93.84	-	21,249,171	36,145,948
IN H CHF	-	-	94.28	-	-	2,007,663	-
IN H USD	-	-	93.19	93.97	-	5,314,324	3,898,064
<i>Man GLG Cred-Eq Alternative</i>							
DN EUR	17,663	92.65	95.79	98.79	1,636,458	6,679,243	4,225,545
DN H USD	4,827	93.58	95.79	98.75	451,763	21,013,100	14,433,103
IN EUR	453,114	94.31	96.85	99.25	42,733,181	50,095,517	35,393,344
IN H USD	12,356	96.76	98.39	101.05	1,195,590	1,072,910	170,168
<i>Man AHL Multi Strategy Alternative</i>							
DN USD	372,283	101.61	100.49	102.02	37,829,342	43,623,680	12,242,080
DN H EUR	1,363	100.61	-	-	137,151	-	-
DN H GBP	9,840	96.52	95.72	-	949,763	855,193	-
DN H SEK	50	101.34	-	-	5,067	-	-
IN H CHF	7,350	96.24	96.34	-	707,387	708,076	-
IN H EUR	727,092	97.32	96.71	-	70,759,576	77,225,650	-
IN H GBP	800	100.94	-	-	80,763	-	-
IN USD	71,855	103.37	101.46	102.10	7,427,547	7,877,970	40,839,207
IN H SEK	559,391	97.90	97.70	-	54,766,924	56,280,871	-
<i>Man AHL Directional Equities Alternative</i>							
DN USD	-	-	94.50	-	-	9,127,611	-
IN USD	-	-	104.71	103.38	-	26,176,439	25,846,081
IN H EUR	-	-	100.83	-	-	4,746,718	-
<i>Man AHL TargetRisk</i>							
D H EUR	10	96.67	-	-	967	-	-
D H SEK	50	97.37	-	-	4,868	-	-
D USD	1,960	96.88	-	-	189,934	-	-
I H EUR	10	100.49	-	-	1,005	-	-
I H GBP	3,611	97.73	-	-	352,892	-	-
I H SEK	50	96.92	-	-	4,846	-	-
I USD	243,737	113.52	101.77	102.45	27,667,827	26,656,597	20,489,397
<i>Man AHL Volatility Alternative</i>							
DN USD	10	100.86	-	-	1,009	-	-
IN USD	157,114	96.83	94.02	96.40	15,212,784	18,564,510	20,891,875
IN H EUR	16,046	98.89	97.26	100.25	1,586,896	27,081,674	13,016,217
<i>Man GLG European Mid-Cap Equity Alternative</i>							
DN EUR	1,312	103.03	-	-	135,187	-	-
DN H SEK	50	101.36	-	-	5,068	-	-
DN H USD	262,830	110.71	106.55	-	29,098,374	14,534,023	-
DNY EUR	29,446	101.77	-	-	2,996,856	-	-
IN EUR	1,725,420	107.67	-	-	185,776,138	-	-
IN H CHF	10,000	100.29	-	-	1,002,865	-	-
IN H GBP	4,926	111.79	107.16	-	550,717	638,198	-
IN H SEK	50	100.92	-	-	5,046	-	-
IN H USD	36,507	112.13	107.02	-	4,093,462	18,622,219	-
IN F EUR	914,205	108.06	103.63	-	98,788,992	84,857,680	-
INF H CHF	2,550	104.18	100.45	-	265,658	1,099,924	-
INF H GBP	86,666	106.44	101.64	-	9,224,797	6,809,891	-
INF H USD	3,589	108.59	103.00	-	389,753	308,997	-

## 12. Net asset valuation comparison (continued)

	Outstanding Shares as at 31-Dec-2016	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2016	31-Dec-2016	31-Dec-2015	31-Dec-2014	31-Dec-2016	31-Dec-2015	31-Dec-2014
<i>Man Numeric Market Neutral Alternative</i>							
DN H EUR	738	104.84	-	-	77,422	-	-
DN H NOK	50	105.53	-	-	5,277	-	-
DN H SEK	50	105.89	-	-	5,294	-	-
DN USD	251,175	103.63	100.62	-	26,029,098	15,697,461	-
IN H CHF	18,422	98.77	-	-	1,819,491	-	-
IN H EUR	372,692	103.11	100.66	-	38,428,272	8,834,985	-
IN H NOK	50	105.68	-	-	5,284	-	-
IN H SEK	50	106.49	-	-	5,325	-	-
IN USD	368,500	104.97	101.22	-	38,681,469	37,742,329	-
INU H EUR	357,258	100.06	-	-	35,746,811	-	-
INU H GBP Dist	4,660	99.86	-	-	465,373	-	-
INU USD	240,271	100.13	-	-	24,058,335	-	-
<i>Man GLG Unconstrained Emerging Equity</i>							
D C SEK	50	110.99	-	-	5,549	-	-
D C USD	10	95.77	-	-	958	-	-
DF C NOK	50	100.56	-	-	5,028	-	-
DF C SEK	50	99.53	-	-	4,976	-	-
DF C USD	103,037	95.47	-	-	9,836,942	-	-
I C SEK	50	111.75	-	-	5,587	-	-
I C USD	1,553	103.32	98.32	-	160,415	152,655	-
IF C EUR	138,659	112.84	103.94	-	15,646,278	3,523,021	-
IF C GBP	127,834	131.56	104.74	-	16,817,898	13,388,783	-
IF C NOK	50	98.04	-	-	4,902	-	-
IF C SEK	50	99.66	-	-	4,983	-	-
IF C USD	188,086	107.35	101.94	-	20,191,779	19,173,160	-
<i>Man GLG Global Emerging Markets Debt Total Return</i>							
D H EUR	251	104.34	-	-	26,186	-	-
D H GBP	10	105.05	-	-	1,050	-	-
D H NOK	50	101.88	-	-	5,094	-	-
D H SEK	50	104.06	-	-	5,203	-	-
D USD	39,248	105.37	-	-	4,135,585	-	-
DL H EUR	999	103.03	-	-	102,964	-	-
DMF USD	13,715	101.18	-	-	1,387,656	-	-
DY USD	7,363	101.73	-	-	749,038	-	-
I H CHF	2,600	100.83	-	-	262,150	-	-
I H EUR	357,487	104.79	-	-	37,461,669	-	-
I H EUR Dist	86,165	103.27	-	-	8,898,152	-	-
I H GBP	10	105.38	-	-	1,054	-	-
I H NOK	50	101.81	-	-	5,090	-	-
I H SEK	50	104.55	-	-	5,228	-	-
I USD	1,194,181	105.76	-	-	126,297,228	-	-
IL H EUR	10	104.39	-	-	1,044	-	-
IL USD	10	105.26	-	-	1,053	-	-
IMF H EUR	822,516	101.69	-	-	83,641,652	-	-
IMF H EUR Dist	2,137,141	104.96	-	-	224,314,319	-	-
IMF H GBP Dist	52,586	101.44	-	-	5,334,224	-	-
IMF USD	85,262	105.50	-	-	8,995,100	-	-
<i>Man GLG Innovation Equity Alternative</i>							
IN H CHF	10	100.00	-	-	1,000	-	-
IN H EUR	10	100.00	-	-	1,000	-	-
IN H GBP	10	100.00	-	-	1,000	-	-
IN H NOK	50	100.00	-	-	5,000	-	-
IN H SEK	50	100.00	-	-	5,000	-	-
IN USD	200,000	100.00	-	-	19,999,273	-	-
<i>Man GLG Global Fundamental Equity</i>							
IN EUR	10	100.00	-	-	1,000	-	-
IN H CHF	10	100.00	-	-	1,000	-	-
IN H GBP	10	100.00	-	-	1,000	-	-
IN H NOK	50	100.00	-	-	5,000	-	-
IN H SEK	50	100.00	-	-	5,000	-	-
IN H USD	200,000	100.00	-	-	20,000,000	-	-

### 13. Segregation of liabilities between portfolios

Upon the establishment of the Fund on 28 November 2007, the Fund availed of the provisions of the Investment Funds, Companies and Miscellaneous Provisions Act, 2005 to segregate liabilities between 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 2016 and 31 December 2015. Securities sold, not yet purchased represent obligations of the Fund to purchase the securities at prevailing market prices. The future satisfaction of such obligations may be for an amount greater than the amount recorded.

### 15. Taxation

The Fund qualifies as an investment undertaking as defined in Section 739 B of the Taxes (Consolidation) Acts 1997. It is not chargeable to Irish tax on its income or capital gains. Tax may arise on the happening of a chargeable event.

A chargeable event includes any distribution payments to Shareholders or any encashment, redemption or transfer of Shares. No tax will arise on the Fund in respect of chargeable events regarding:

- (i) a Shareholder who is not Irish resident and not ordinarily resident in Ireland at the time of the chargeable event, provided the necessary signed statutory declarations are held by the Fund; or
- (ii) certain exempted Irish resident investors who have provided the Fund with the necessary signed statutory declarations; or
- (iii) Shares held in a recognised clearing system as designated by the order of the Irish Revenue Commissioners.

Following legislative changes in the Finance Act 2006, the holding of Shares at the end of a relevant year will, in respect of Irish Resident investors, also constitute a chargeable event. To the extent that any tax issues arise on such a chargeable event, such tax will be allowed as a credit against any tax payable on the subsequent encashment, redemption, cancellation or transfer of the relevant Shares.

Relevant Year is defined as a period of 8 years beginning with the acquisition of a share by a shareholder and each subsequent period of 8 years beginning immediately after the preceding relevant year.

### 16. Soft commissions

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

### 17. Auditors' remuneration

For the year ended 31 December 2016, the Fund incurred audit fees as disclosed in the statement of comprehensive income; these amounts represent a provision. The actual audit fees are US\$236,099 (31 December 2015: US\$204,731).

The fees paid during the year for any tax advisory services, other assurance services or other non-audit services provided by the auditors of the Fund were US\$124,803 (31 December 2015: US\$44,489).

### 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. As at 31 December 2016 there were no investment techniques or instruments being used for efficient portfolio management purposes.

## 19. Transaction costs

For the year ended 31 December 2016 and year ended 31 December 2015, 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 2016	31 December 2015
Man GLG European Alpha Alternative	€4,965,742	€9,480,460
Man GLG Alpha Select Alternative	£2,843,880	£1,598,006
Man GLG Atlas Macro Alternative	-	US\$157,519
Man GLG North American Equity Alternative	-	US\$10,852
Man GLG European Equity Alternative	€40,442,540	€5,666,496
Man GLG Financials Alternative	-	€88,375
Man GLG Total Return	-	£675,226
Man GLG Global Equity Alternative	€14,774,179	€20,467,979
Man GLG Asian Equity Alternative	US\$76,181	US\$253,763
Man GLG European Alpha Alternative Enhanced	€493,226	€1,438,723
Man GLG Cred-Eq Alternative	€100,117	€171,221
Man AHL Multi Strategy Alternative	US\$1,469,832	US\$1,125,120
Man AHL Directional Equities Alternative	US\$1,065,946	US\$1,336,966
Man AHL TargetRisk	US\$5,445	US\$4,905
Man AHL Volatility Alternative	US\$123,628	US\$301,306
Man GLG European Mid-Cap Equity Alternative	€1,878,834	€418,739
Man Numeric Market Neutral Alternative	US\$130	US\$491
Man GLG Unconstrained Emerging Equity	US\$287,104	US\$53,618
Man GLG Global Emerging Markets Debt Total Return	US\$3,462	n/a

## 20. Significant events during the year

Effective 27 January 2016, BNY Mellon Fund Services (Ireland) Limited was renamed to BNY Mellon Fund Services (Ireland) DAC.

Effective 24 March 2016, BNY Mellon Trust Company (Ireland) Limited acts as Depositary.

Effective 21 April 2016 Matheson replaced J&E Davy as listing sponsor to the Fund.

Effective 6 October 2016, GLG Partners Asset Management (Ireland) Limited was renamed Man Asset Management (Ireland) Limited.

Effective 6 October 2016, GLG Investments VI plc was renamed Man Funds VI plc.

### De-listing of Share Classes

Share classes D H USD and I H USD of Man GLG Total Return were delisted from Irish Stock Exchange on 7 December 2016.

Share class IN H NOK of Man GLG Global Equity Alternative was delisted from Irish Stock Exchange on 7 December 2016.

### Portfolios

Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016. Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

Man GLG Total Return, Man GLG Asian Equity Alternative, Man GLG Directional Equities alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 8 February 2016, 20 April 2016, 30 September and 23 December 2016 respectively.

### Directors

Michael Jackson and Victoria Parry resigned as directors of the Fund with effect from 21 April 2016 and Bronwyn Wright and Ronan Daly were appointed as directors of the Fund on 21 April 2016.

### Prospectus

Addendum dated 9 December 2016 was issued to reflect the authorisation by the Central Bank of two new sub-funds, Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity.

A new Prospectus was issued on 6 May 2016 to reflect the authorisation by the Central Bank of a new sub-fund, Man GLG Emerging Markets Debt Total Return. The Prospectus also included amendments in order to address disclosure requirements pursuant to recent regulatory requirements, including Directive 2014/91/EU of the European Parliament and of the Council of 23 July 2014 (the "UCITS V Directive") and the Central Bank (Supervision and Enforcement Act) 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities Regulations) 2015, (the "Central Bank UCITS Regulations"). The Prospectus also reflected the revocation of authorisation by the Central Bank of the following sub-funds since the date of the most recent prior Prospectus (GLG EM Currency & Fixed Income Alternative, GLG EM Diversified Alternative, Man Commodities Fund, GLG Global Emerging Markets Macro Alternative and Man NewSmith European Equity Alternative. It also reflected the change in dealings procedure where each business day is now both a dealing day and a valuation day.

## 20. Significant events during the year

### Share Class

Below is the list of share classes which were launched during the year ended 31 December 2016:

Sub fund	Share class	Launch date
Man GLG Alpha Select Alternative	Class DN H SEK	15 June 2016
Man GLG Alpha Select Alternative	Class IN H JPY	4 January 2016
Man GLG Alpha Select Alternative	Class IN H SEK	13 June 2016
Man GLG Alpha Select Alternative	Class IN U GBP	1 March 2016
Man GLG European Alpha Alternative Enhanced	Class DN H USD	13 September 2016
Man AHL TargetRisk	Class D H EUR	19 August 2016
Man AHL TargetRisk	Class D H SEK	22 August 2016
Man AHL TargetRisk	Class D USD	8 September 2016
Man AHL TargetRisk	Class I H EUR	3 August 2016
Man AHL TargetRisk	Class I H GBP	12 August 2016
Man AHL TargetRisk	Class I H SEK	19 August 2016
Man AHL Volatility Alternative	Class DN USD	13 September 2016
Man GLG European Mid-Cap Equity Alternative	Class DN EUR	28 July 2016
Man GLG European Mid-Cap Equity Alternative	Class DN H SEK	15 June 2016
Man GLG European Mid-Cap Equity Alternative	Class DN Y EUR	1 September 2016
Man GLG European Mid-Cap Equity Alternative	Class IN EUR	15 January 2016
Man GLG European Mid-Cap Equity Alternative	Class IN H CHF	28 October 2016
Man GLG European Mid-Cap Equity Alternative	Class IN H SEK	13 June 2016
Man Numeric Market Neutral Alternative	Class DN H EUR	28 July 2016
Man Numeric Market Neutral Alternative	Class DN H NOK	13 September 2016
Man Numeric Market Neutral Alternative	Class DN H SEK	2 June 2016
Man Numeric Market Neutral Alternative	Class IN H CHF	23 December 2016
Man Numeric Market Neutral Alternative	Class IN H NOK	8 September 2016
Man Numeric Market Neutral Alternative	Class IN H SEK	1 June 2016
Man Numeric Market Neutral Alternative	Class INU H EUR	1 December 2016
Man Numeric Market Neutral Alternative	Class INU H GBP Dist	2 December 2016
Man Numeric Market Neutral Alternative	Class INU USD	1 December 2016
Man GLG Unconstrained Emerging Equity	Class D C SEK	2 June 2016
Man GLG Unconstrained Emerging Equity	Class D C USD	20 September 2016
Man GLG Unconstrained Emerging Equity	Class DF C NOK	13 September 2016
Man GLG Unconstrained Emerging Equity	Class DF C SEK	3 November 2016
Man GLG Unconstrained Emerging Equity	Class DF C USD	21 July 2016
Man GLG Unconstrained Emerging Equity	Class IF C NOK	8 September 2016
Man GLG Unconstrained Emerging Equity	Class IF C SEK	5 October 2016
Man GLG Global Emerging Markets Debt Total Return	Class D H EUR	4 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class D H GBP	4 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class D H NOK	28 September 2016
Man GLG Global Emerging Markets Debt Total Return	Class D H SEK	4 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class D USD	5 August 2016
Man GLG Global Emerging Markets Debt Total Return	Class DL H EUR	6 December 2016
Man GLG Global Emerging Markets Debt Total Return	Class DMF USD	30 August 2016
Man GLG Global Emerging Markets Debt Total Return	Class DY USD	12 September 2016
Man GLG Global Emerging Markets Debt Total Return	Class I H CHF	4 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class I H EUR	25 July 2016
Man GLG Global Emerging Markets Debt Total Return	Class I H EUR Dist	4 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class I H GBP	22 September 2016
Man GLG Global Emerging Markets Debt Total Return	Class I H NOK	4 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class I H SEK	3 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class I USD	4 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class IL H EUR	4 May 2016
Man GLG Global Emerging Markets Debt Total Return	Class IL USD	24 August 2016
Man GLG Global Emerging Markets Debt Total Return	Class IMF H EUR	17 June 2016
Man GLG Global Emerging Markets Debt Total Return	Class IMF H EUR Dist	16 November 2016
Man GLG Global Emerging Markets Debt Total Return	Class IMF USD	7 June 2016
Man GLG Global Innovation Equity Alternative	Class IN USD	29 December 2016
Man GLG Global Fundamental Equity	Class IN EUR	29 December 2016

## 20. Significant events during the year (continued)

In response to the CBI publishing the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) Investor Money Regulations 2015 for Fund Service Providers (the "Investor Money Regulations" or "IMR") in March 2015 (effective from 1 July 2016), the Manager undertook, together with BNY Mellon Fund Services (Ireland) Designated Activity Company, a review of the way in which subscription, distribution and redemption monies are channelled to and from the Fund or the relevant sub-fund. As a result of this review, subscription and redemption monies will (effective from 1 July 2016), be channelled 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.

## 21. Significant events since the year end

Effective 26 January 2017, GLG Asian Equity Alternative Fund has been removed from the Official List and from trading on the Main Securities Market of the Irish Stock Exchange.

## 22. Stock lending

The Fund may enter into stock lending programmes organised by generally recognised International Central Securities Depositories Systems provided that the programme is subject to a guarantee from the system operator. No such transactions incurred during the year.

## 23. Contingent liabilities and commitments

There were no contingent liabilities or commitments other than those already disclosed in these financial statements as at 31 December 2016 (31 December 2015: Nil).

## 24. Approval of financial statements

The Directors approved these financial statements on 21 April 2017.



## **INDEPENDENT AUDITORS' REPORT TO THE MEMBERS OF MAN FUNDS VI PLC (FORMERLY GLG INVESTMENTS VI PLC)**

We have audited the financial statements of Man Funds VI plc (formerly GLG Investments VI plc) ("the Fund") for the year ended 31 December 2016 which comprise the Statement of financial position, Statement of changes in net assets, Statement of comprehensive income, Statement of cash flows and the related notes 1 to 24. The financial reporting framework that has been applied in their preparation is Irish law, the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015 and International Financial Reporting Standards (IFRSs) as adopted by the European Union.

This 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.

### ***Respective responsibilities of directors and auditors***

As explained more fully in the Directors' Responsibilities Statement set out on page 20 the directors are responsible for the preparation of the financial statements and for being satisfied that they give a true and fair view and otherwise comply with the Companies Act 2014. Our responsibility is to audit and express an opinion on the financial statements in accordance with Irish law and International Standards on Auditing (UK and Ireland). Those standards require us to comply with the Auditing Practices Board's Ethical Standards for Auditors.

### ***Scope of the audit of the financial statements***

An audit involves obtaining evidence about the amounts and disclosures in the financial statements sufficient to give reasonable assurance that the financial statements are free from material misstatement, whether caused by fraud or error. This includes an assessment of: whether the accounting policies are appropriate to the Fund's circumstances and have been consistently applied and adequately disclosed; the reasonableness of significant accounting estimates made by the directors; and the overall presentation of the financial statements. In addition, we read all the financial and non-financial information in the Investment Managers' report, Directors' report, Report from the Depositary to the Shareholders and the Schedule of investments to identify material inconsistencies with the audited financial statements and to identify any information that is apparently materially incorrect based on, or materially inconsistent with, the knowledge acquired by us in the course of performing the audit. If we become aware of any apparent material misstatements or inconsistencies we consider the implications for our report.

*Continued /...*



**INDEPENDENT AUDITORS' REPORT TO THE MEMBERS OF MAN FUNDS VI PLC (FORMERLY GLG INVESTMENTS VI PLC) (Continued)**

***Opinion on financial statements***

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 2016 and of its loss for the year then ended;
- have been properly prepared in accordance with IFRSs 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 (as amended) and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015.

***Matters on which we are required to report by the Companies Act 2014***

- We have obtained all the information and explanations which we consider necessary for the purposes of our audit.
- In our opinion the accounting records of the Fund were sufficient to permit the financial statements to be readily and properly audited.
- The financial statements are in agreement with the accounting records.
- In our opinion the information given in the directors' report is consistent with the financial statements.

***Matters on which we are required to report by exception***

We have nothing to report in respect of sections 305 to 312 of the Companies Act 2014 which require us to report to you if, in our opinion, the disclosures of directors' remuneration and transactions specified by law are not made.



Gareth Harman  
for and on behalf of Ernst & Young  
Chartered Accountants and Statutory Audit Firm

Dublin

Date April 27, 2017

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 Man GLG European Alpha Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
<b>Contracts for difference (b)</b>			
<b>France</b>			
4,897	Atos SE	2,364	0.00
8,089	Eilior Group	602	0.00
8,411	RUBIS	1,075	0.00
		4,041	0.00
<b>Germany</b>			
(3,308.0)	Covestro AG	34	0.00
(24,477.0)	Linde AG	35,492	0.02
		35,526	0.02
<b>Ireland</b>			
13,324	CRH Plc	10,987	0.01
<b>Isle Of Man</b>			
87,820	Playtech Limited	14,348	0.01
<b>Netherlands</b>			
(988,026.0)	Delta Lloyd NV	170,928	0.12
(228,873.0)	Randstad Holdings NV	34,331	0.02
		205,259	0.14
<b>Sweden</b>			
(6,958.0)	Assa Abloy AB	636	0.00
(6,865.0)	Hennes & Mauritz AB	579	0.00
(17,667.0)	Volvo AB	1,615	0.00
		2,830	0.00
<b>United Kingdom</b>			
9,121	Associated British Foods Plc	860	0.00
335,446	Booker group Plc	7,242	0.01
46,032	Legal & General Group Plc	150	0.00
		8,252	0.01
<b>Total contracts for difference</b>		281,243	0.19
<b>Equities</b>			
<b>Denmark</b>			
13,242	DSV A/S	559,563	0.40
3,710	Pandora A/S	461,036	0.32
		1,020,599	0.72
<b>Germany</b>			
8,318	Brenntag AG	439,190	0.30
3,356	Daimler AG	237,336	0.16
3,549	Deutsche Bank AG #	61,220	0.04
8,993	Deutsche Telekom AG #	147,081	0.10
570,119	E.ON SE	3,819,797	2.63
32,149	Fresenius SE & Company KGaA #	2,387,385	1.65
974,522	Infineon Technologies AG #	16,089,358	11.08
24,477	Linde AG #	3,820,860	2.63
421,624	SAP SE #	34,914,683	24.05
		61,916,910	42.64
<b>Italy</b>			
13,169	Moncler SpA	217,684	0.15
5,592	Prismian SpA	136,445	0.10
280,745	Telecom Italia SpA #	234,984	0.16
		589,113	0.41
<b>Netherlands</b>			
988,026	Delta Lloyd NV	5,253,334	3.62
1,506,591	ING Groep NV	20,143,122	13.88
16,140	Koninklijke DSM NV #	919,334	0.63
228,873	Randstad Holdings NV #	11,793,826	8.12
		38,109,616	26.25
<b>Total equities</b>		101,636,238	70.02
<b>Future contract (a)</b>			
<b>Germany</b>			
(2.0)	DAX Index Future March 2017	100	0.00
<b>Total future contract</b>		100	0.00

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG European Alpha 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	% of
				gain	Net
				€	Assets
€1,003,000	CHF1,071,244	19 January 2017	1	3,339	0.00
€131,545	DKK 977,589	19 January 2017	1	53	0.00
€2,926	GBP 2,495	19 January 2017	1	5	0.00
€91,051	US\$95,279	06 January 2017	2	765	0.00
€8,609	US\$9,008	19 January 2017	1	78	0.00
Total unrealised gain on forward currency contracts				4,240	0.00
Total financial assets at fair value through profit or loss - trading				101,921,821	70.21

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)  
Man GLG European Alpha 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
<b>Contracts for difference</b>				<b>Total return swap</b>			
<b>Bermuda</b>				<b>European Union</b>			
(14)	FTSE 250 Index	(2,539)	(0.00)	(3,996)	CitiPriceMornPure Europe TRS	(2,806)	(0.00)
<b>Denmark</b>				<b>Total total return swap</b>			
(4,501)	Novozymes A/S	(842)	(0.00)			(2,806)	(0.00)
<b>European Union</b>							
(2,845)	ESTX SML EUR Price	(2,400)	(0.00)				
(111)	FTSE Developed Europe SMID Cap Tradable Plus	(834)	(0.00)				
(170)	GS EU Momentum Long Price	(2,287)	(0.00)				
(1,243)	STXE 600 Eur Price Index	(2,121)	(0.00)				
		(7,642)	(0.00)				
<b>France</b>							
(1,748)	Cie Generale des Etablissements Michelin	(159)	(0.00)				
(3,796)	CREDIT AGRICOLE SA	(821)	(0.00)				
(420)	Hermes International	(1,110)	(0.00)				
(2,770)	JC Decaux SA	(45)	(0.00)				
(563)	Kering	(181)	(0.00)				
(1,481)	L'Oreal SA	(1,170)	(0.00)				
(1,216)	LVMH Moet Hennessy Louis Vuitton SE	(1,995)	(0.00)				
(5,086)	Peugeot SA	(1,630)	(0.00)				
(5,051)	Renault SA	(1,717)	(0.00)				
(14,692)	Teleperformance	(4,146)	(0.00)				
(433)	Unibail-Rodamco SE	(2,006)	(0.00)				
		(14,980)	(0.00)				
<b>Germany</b>							
(1,649)	Bayerische Motoren Werke AG	(545)	(0.00)				
(570,119)	E.ON AG	(136,258)	(0.10)				
(32,149)	Fresenius SE & Company KGaA	(175,534)	(0.13)				
(974,522)	Infineon Technologies AG	(316,720)	(0.22)				
(3,424)	Rheinmetall AG	(416)	(0.00)				
(423,533)	SAP SE	(2,127,450)	(1.47)				
		(2,756,923)	(1.92)				
<b>Ireland</b>							
(3,089)	DCC Plc	(587)	(0.00)				
(5,838)	Experian Plc	(1,500)	(0.00)				
(2,539)	Paddy Power Plc	(2,176)	(0.00)				
		(4,263)	(0.00)				
<b>Italy</b>							
(22,117)	Eni SpA	(3,577)	(0.00)				
<b>Malta</b>							
(45,173)	GVC Holdings Plc	(599)	(0.00)				
<b>Netherlands</b>							
(16,140)	DSM NV	(4,035)	(0.00)				
(1,506,591)	ING Groep NV	(153,126)	(0.11)				
(1,773)	Royal Dutch Shell	(229)	(0.00)				
		(157,390)	(0.11)				
<b>Spain</b>							
(8,418)	Inditex SA	(1,486)	(0.00)				
<b>Switzerland</b>							
(666)	Geberit AG	(1,107)	(0.00)				
(141)	Givaudan	(2,393)	(0.00)				
(4,233)	LafargeHolcim Limited	(643)	(0.00)				
(2,385)	Schindler Holding-Part Cert	(1,972)	(0.00)				
(234)	SGS SA	(3,046)	(0.00)				
		(9,161)	(0.01)				
<b>United Kingdom</b>							
(24,385)	BP Plc	(524)	(0.00)				
(6,051)	Compass Group Plc	(2,661)	(0.00)				
(2,387)	Croda International Plc	(1,285)	(0.00)				
(80,589)	G4S Plc	(3,453)	(0.00)				
(17,881)	Marks & Spencer Group	(225)	(0.00)				
(11,776)	Merlin Entertainments Plc-Wi Cfd	(115)	(0.00)				
(17,741)	National Grid Plc	(1,897)	(0.00)				
(577)	Reckitt Benckiser Group Plc	(546)	(0.00)				
(5,853)	Sage Group Plc	(98)	(0.00)				
(25,935)	Serco Group Plc	(226)	(0.00)				
(2,185)	Whitbread Plc	(993)	(0.00)				
		(12,023)	(0.00)				
<b>Total contracts for difference</b>		(2,971,425)	(2.04)				

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG European Alpha Alternative (continued)



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

#### Forward currency contracts (note 4)\*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€730,365	US\$5,431,657	19 January 2017	2	(227)	(0.00)
€4,507	US\$3,867	06 January 2017	1	(22)	(0.00)
GBP 1,695,840	€2,017,969	06 January 2017	2	(31,796)	(0.03)
NOK 12,109,019	€1,339,000	19 January 2017	1	(6,467)	(0.00)
US\$55,130,647	€52,695,935	06 January 2017	3	(454,253)	(0.32)
<b>Total unrealised loss on forward currency contracts</b>				<b>(492,765)</b>	<b>(0.35)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(3,466,996)</b>	<b>(2.39)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>101,921,821</b>	<b>70.21</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(3,466,996)</b>	<b>(2.39)</b>
<b>Other net assets</b>				<b>46,710,223</b>	<b>32.18</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>145,165,048</b>	<b>(100.00)</b>

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

#### Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

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

#### Analysis of Total Assets

Transferable securities listed on official stock exchange

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

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Transferable securities dealt on another regulated market described in \* above

Other current assets

% of Total Assets
17.28
0.00
0.16
38.9
0.00
<b>43.66</b>
<b>100.00</b>

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

OTC financial derivatives are held with Bank of New York Mellon, Credit Suisse Securities Europe Limited and Morgan Stanley & Co. International Plc.

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

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
<b>Contracts for differences (b)</b>				<b>Government bonds</b>			
<b>Ireland</b>				<b>United Kingdom</b>			
4,903	DCC Plc	6,027	0.01	4,040,000	United Kingdom Treasury Bill 0% 03/01/2017 #	4,040,000	3.54
(179,182)	Henderson Group Plc	11,082	0.01	9,000,000	United Kingdom Treasury Bill 0% 06/02/2017 #	8,998,515	7.89
		<u>17,109</u>	<u>0.02</u>	2,000,000	United Kingdom Treasury Bill 0% 09/01/2017 #	1,999,930	1.75
				2,000,000	United Kingdom Treasury Bill 0% 13/02/2017 #	1,999,620	1.75
				2,000,000	United Kingdom Treasury Bill 0% 13/03/2017 #	1,999,670	1.75
				10,000,000	United Kingdom Treasury Bill 0% 18/04/2017 #	9,996,650	8.77
<b>Netherlands</b>				17,000,000	United Kingdom Treasury Bill 0% 20/02/2017 #	16,997,195	14.92
42,906	Royal Dutch Shell Plc	99,633	0.09	16,000,000	United Kingdom Treasury Bill 0% 30/01/2017 #	15,997,840	14.04
						<u>62,029,420</u>	<u>54.41</u>
<b>Switzerland</b>				<b>Total government bonds</b>			
31,164	Wolseley Plc	30,282	0.03			<u>62,029,420</u>	<u>54.41</u>
<b>United Kingdom</b>							
344,010	Aldermore Group Plc	220,801	0.19				
1,082,140	Aviva Plc	254,497	0.22				
(68,229)	Babcock International Group Plc	13,344	0.01				
29,853	Berkeley Group Holdings Plc	129,263	0.11				
55,100	British Land Company Plc	20,767	0.02				
(179,526)	Card Factory Plc	94,101	0.08				
57,319	Character Group Plc	22,181	0.02				
(778,173)	Convatec Group Plc	17,586	0.02				
138,090	Conviviality Plc	8,495	0.01				
(840,619)	Debenhams Plc	92,989	0.08				
552,802	Direct Line Insurance Group Plc	111,522	0.10				
224,613	Dixons Carphone Plc	37,625	0.03				
(20,745)	easyJet Plc	37	0.00				
326,457	Fenner Plc	101,331	0.09				
(245,378)	G4S Plc	1,869	0.00				
(289,963)	Greene King Plc	77,626	0.07				
(179,294)	Greggs Plc	69,950	0.06				
(172,441)	Halma Plc	96,968	0.09				
308,154	Hays Plc	27,633	0.02				
157,746	Hollywood Bowl Group Plc	9,859	0.01				
192,157	Hostelworld Group Plc	59,600	0.05				
760,045	Ibstock Plc	175,998	0.15				
63,756	IMI Plc	28,553	0.03				
477,057	Informa Plc	248,286	0.22				
134,455	Intercontinental Hotels Group Plc	500,630	0.43				
636,201	ITV Plc	133,556	0.12				
(9,642)	Johnson Matthey Plc	1,283	0.00				
855,489	JRP Group Plc	111,542	0.10				
(394,849)	Kingfisher Plc	18,548	0.02				
61,374	Land Securities Group Plc	35,587	0.03				
1,615,012	Legal & General Group Plc	150,434	0.13				
3,912,387	Lloyds Banking Group Plc	41,489	0.04				
143,540	London Stock Exchange Group Plc	289,747	0.25				
576,319	Mcbride Plc	19,124	0.02				
927,762	Melrose Industries Plc	266,880	0.23				
(131,634)	Merlin Entertainments Plc	19,476	0.02				
67,005	National Grid Plc	4,980	0.00				
(613,342)	NCC Group Plc	105,631	0.09				
17,504	Persimmon Plc	6,778	0.01				
587,059	RELX Plc	365,226	0.32				
42,157	Renishaw Plc	82,827	0.07				
1,344,076	Rentokil Initial Plc	50,559	0.04				
(57,008)	Rolls-Royce Holdings Plc	32,436	0.03				
(101,516)	Royal Mail Plc	22,909	0.02				
180,983	RPC Group Plc	206,716	0.18				
320,525	RSA Insurance Group Plc	162,206	0.14				
372,406	Shawbrook Group Plc	189,619	0.17				
53,669	Smith & Nephew Plc	28,121	0.02				
(14,899)	Spirax-Sarco Engineering Plc	7,592	0.01				
235,199	St James'S Place Plc	99,777	0.09				
278,644	Synthomer Plc	19,962	0.02				
993,559	Taylor Wimpey Plc	7,851	0.01				
1,241,646	Tesco Plc	47,465	0.04				
(30,896)	Unilever Plc	45,048	0.04				
636,932	Volution Group Plc	37,493	0.03				
317,162	Walker Greenbank Plc	52,280	0.05				
236,816	WPP Plc	301,376	0.26				
265,259	Zoopla Property Group Plc	870	0.00				
		<u>5,386,899</u>	<u>4.71</u>				
<b>Total contracts for differences</b>		<u>5,533,923</u>	<u>4.85</u>				
<b>Equities</b>							
<b>United Kingdom</b>							
472,366	Conviviality Plc	1,019,130	0.90				
15,873	Costain Group Plc	56,151	0.05				
2,976,294	Gaming Realms Plc	472,487	0.41				
623,332	Watkin Jones Plc	733,973	0.64				
		<u>2,281,741</u>	<u>2.00</u>				
<b>Total equities</b>		<u>2,281,741</u>	<u>2.00</u>				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
€12,396,940	GBP10,418,245	06 January 2017	5	166,552	0.15
GBP24,114	€28,108	06 January 2017	1	115	0.00
GBP104,702	US\$128,498	19 January 2017	2	771	0.00
SEK9,894	GBP851	05 January 2017	2	30	0.00
US\$118,839,519	GBP95,658,019	06 January 2017	2	492,792	0.43
Total unrealised gain on forward currency contracts				660,260	0.58
Total financial assets at fair value through profit or loss -trading				70,505,344	61.84

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Alpha Select Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
<b>Contracts for differences</b>			
<b>Bermuda</b>			
(143)	FTSE 250 Index	(64,334)	(0.06)
<b>Germany</b>			
(96,806)	Tui AG	(87,310)	(0.08)
<b>Ireland</b>			
(171,790)	Experian Plc	(144,786)	(0.13)
(156,862)	Smurfit Kappa Group Plc	(93,949)	(0.08)
		(238,735)	(0.21)
<b>Jersey Channel Islands</b>			
489,688	Breedon Group Plc	(5,806)	(0.01)
<b>Singapore</b>			
649,234	Cape Plc	(343,720)	(0.30)
<b>Switzerland</b>			
34,062	Coca-Cola HBC AG	(654)	(0.00)
<b>United Arab Emirates</b>			
(907,110)	Lamprell Plc	(259,992)	(0.23)
<b>United Kingdom</b>			
60,898	Admiral Group Plc	(83,387)	(0.07)
(248,466)	Amec Plc	(53,759)	(0.05)
39,239	British American Tobacco Plc	(38,790)	(0.03)
(756,388)	B&M European Value Retail SA	(212,435)	(0.19)
(1,612,219)	Centrica Plc	(161,649)	(0.14)
(379,808)	Compass Group Plc	(402,103)	(0.35)
294,338	Costain Group Plc	(8,926)	(0.01)
(239,468)	CYBG Plc	(51,902)	(0.05)
(193,901)	Daily Mail and General Trust Plc-NV	(121,512)	(0.10)
(273,130)	Dairy Crest Group Plc	(17,455)	(0.02)
(32,175)	Dunelm Group Plc	(11,019)	(0.01)
183,753	Gaming Realms Plc	(16,308)	(0.01)
(131,900)	GKN Plc	(22,974)	(0.02)
(15,340)	Glaxosmithkline Plc	(7,267)	(0.01)
(321,291)	Halfords Group Plc	(88,413)	(0.08)
91,324	Imperial Tobacco Group Plc	(84,340)	(0.07)
(228,653)	Inchcape Plc	(148,962)	(0.13)
612,705	International Consolidated Airlines Group SA	(15,698)	(0.01)
(23,079)	Intertek Group Plc	(48,231)	(0.04)
(939,170)	J Sainsbury Plc	(90,166)	(0.08)
(30,805)	J D Wetherspoons Plc	(17,016)	(0.01)
(148,369)	Jupiter Fund Management	(20,388)	(0.02)
(348,370)	Just Eat Plc	(72,398)	(0.06)
(945,290)	Lookers Plc	(102,154)	(0.09)
(283,327)	Meggitt Plc	(29,527)	(0.03)
(20,776)	Metro Bank Plc	(39,596)	(0.03)
135,083	Micro Focus International Plc	(8,290)	(0.01)
(91,693)	Mondi Plc	(104,091)	(0.09)
379,014	Mothercare Plc	(57,557)	(0.05)
(282,987)	Petrofac Limited	(72,895)	(0.06)
182,130	Polar Capital Holdings Plc	(6,071)	(0.01)
(229,731)	Prudential Plc	(205,517)	(0.17)
(75,455)	Reckitt Benckiser Group Plc	(18,050)	(0.02)
(21,996)	Schroders Plc	(26,142)	(0.02)
(829,911)	Serco Group Plc	(106,619)	(0.09)
48,147	Smiths Group Plc	(22,567)	(0.02)
(269,492)	SSE Plc	(183,068)	(0.16)
(278,264)	SSP Group Plc	(171,614)	(0.15)
(310,136)	Stagecoach Group Plc	(11,918)	(0.01)
(1,213,092)	Standard Life Plc	(225,989)	(0.20)
(286,132)	Telit Communications Plc	(28,861)	(0.03)
(263,822)	Travis Perkins Plc	(161,111)	(0.14)
198,776	Tullet Prebon ICAP Plc	(947)	(0.00)
(29,753)	UBM Plc	(7,544)	(0.01)
248,676	Unite Group Plc	(28,768)	(0.03)
23,444	United Utilities Group Plc	(1,077)	(0.00)
95,672	Virgin Money Holdings UK Plc	(11,272)	(0.01)
		(3,426,343)	(2.99)
<b>Total contracts for differences</b>		(4,426,894)	(3.88)
<b>Future contract</b>			
<b>United Kingdom</b>			
(137)	FTSE 100 Index Futures March 2017	(109,880)	(0.10)
<b>Total future contract</b>		(109,880)	(0.10)



# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
GBP24,581	€29,314	06 January 2017	2	(448)	(0.00)
<b>Total unrealised loss on forward currency contracts</b>				<b>(448)</b>	<b>(0.00)</b>
<b>Total financial liabilities at fair value through profit or loss -trading</b>				<b>(4,537,222)</b>	<b>(3.98)</b>
<b>Total financial assets at fair value through profit or loss -trading</b>				<b>70,505,344</b>	<b>61.84</b>
<b>Total financial liabilities at fair value through profit or loss -trading</b>				<b>(4,537,222)</b>	<b>(3.98)</b>
<b>Other net assets</b>				<b>48,042,433</b>	<b>42.14</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>114,010,555</b>	<b>100.00</b>

#### Classifications :

(b) OTC financial derivative instruments

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

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

#### Analysis of Total Assets

Transferable securities listed on an official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total Assets
1.91
5.20
52.05
40.84
<b>100.00</b>

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 2016 (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
<b>Contracts for difference (b)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Australia</b>				<b>Finland (continued)</b>			
304,831	Alumina Limited	118,006	0.02	(14,559)	Konecranes OYJ	23,205	0.00
454,419	Evolution Mining Limited	38,462	0.01	(43,529)	Metso OYJ	23,632	0.00
449,457	Iluka Resources Limited	343,622	0.05	(21,336)	Neste OYJ	10,188	0.00
723,279	S2 Resources Limited	55,835	0.01	112,182	Nokia OYJ	29,643	0.00
883,471	South32 Limited	90,977	0.01	25,600	Nokian Renkaat OYJ	43,401	0.01
4,405,444	South32 Limited	15,624	0.00	10,649	Orion OYJ	23,876	0.00
373,493	Western Areas Limited	191,408	0.03	(6,205)	Outetec OYJ	261	0.00
(35,819)	Woodside Petroleum Limited	11,094	0.00	7,983	Outokumpu OYJ	25,388	0.00
		865,028	0.13	127,694	Stora Enso OYJ	41,697	0.02
<b>Austria</b>				97,836	UPM-Kymmene OYJ	207,868	0.04
6,650	OMV AG	11,869	0.00	65,885	Valmet Corporation	53,367	0.01
(17,409)	Voestalpine AG	1,761	0.00	1,587	Wartsila OYJ	2,198	0.00
19,916	Zurmbel AG	37,200	0.01	(1,824)	YIT-Yhtymä OYJ	187	0.00
		50,830	0.01			538,912	0.08
<b>Belgium</b>				<b>France</b>			
70,508	Anheuser-Busch InBev SA	247,785	0.04	(167,285)	Air France-KLM	5,870	0.00
(185,789)	bpost SA	280,595	0.04	88,178	Air Liquide SA	730,142	0.11
25,807	Euronav SA	5,044	0.00	13,513	Airbus Group SE	1,034	0.00
4,625	Melexis NV	537	0.00	23,189	Alten SA	259,670	0.04
61,061	Nyrstar NV NPV	83,264	0.01	171,521	Altran Technologies SA	171,270	0.03
		617,225	0.09	9,692	Amundi SA	49,911	0.01
<b>Bermuda</b>				39,815	Arkema SA	595,723	0.09
5	FTSE 250 Index	2,137	0.00	20,023	Atos SE	59,528	0.01
2,775	Seadrill Limited	3,506	0.00	(22,604)	BNP Paribas SA	2,543	0.00
		5,643	0.00	239,647	Carrefour SA	29,197	0.00
<b>Brazil</b>				6,978	Casino Guichard Perrachon	339	0.00
21,975	Totvs S.A.	10,987	0.00	16,511	Cie de Saint-Gobain	22,745	0.00
<b>Canada</b>				135	Dassault Aviation SA	5,989	0.00
(34,300)	ishares S&P/TSX 60 Index ETF	2,284	0.00	(20,806)	Edenred	27,071	0.00
(2,854)	Ritchie Bros Auctioneers Inc	4,648	0.00	218,534	Ellor Group	488,636	0.07
(77,680)	Teck Resources Limited	262,339	0.04	40,583	Engie SA	7,165	0.00
		269,271	0.04	(1,024)	Euro Stoxx Food & Beverage Index	56,091	0.01
<b>Chile</b>				(287)	Eurofins Scientific	7	0.00
226,714	Parque Arauco S.A.	1,497	0.00	12,951	Europe STOXX Bank EUR Price Index	40,994	0.01
<b>China</b>				3,966	Kering	12,302	0.00
(18,837)	Baidu Inc	108,287	0.02	(103,579)	Kleppier	156,357	0.02
(825,539)	Bank of Communications Company Limited	16,145	0.00	27,552	Legrand SA	46,663	0.01
(349,349)	China Maple Leaf Educational	76,896	0.01	67,699	Maisons Du Monde S.A.	2,179	0.00
(779,492)	China Railway Construction Corporation Limited	64,448	0.01	(9,984)	Nexans SA	5,473	0.00
(1,487,285)	China Shenhua Energy Company Limited	291,741	0.05	67,694	Numericable SFR SA	140,531	0.02
(857,352)	China Telecom Corporation Limited-Class H Shares	50,324	0.01	48,265	Orange SA	44,602	0.01
(521,000)	CRRC Corporation Limited	906	0.00	(136,346)	Peugeot SA	20,956	0.00
(361,882)	Great Wall Motor Company	30,977	0.00	53,118	Plastic Omnium	36,270	0.01
(93,473)	JD.com Inc	21,847	0.00	163,661	Renault SA	1,143,260	0.17
27,481	Livzon Pharmaceutical Group	2,604	0.00	6,442	Sanofi	12,675	0.00
808,617	Sany Heavy Industry Company Limited	23,386	0.00	116,455	Schneider Electric SA	256,245	0.04
(4,692,611)	Shanghai Electric Group Company	107,558	0.02	(3,761)	SEB SA	2,681	0.00
(1,076,374)	Uni-President China Holdings	3,949	0.00	8,750	STOXX Europe 600 Basic Resources Price Index	82,919	0.01
(37,969)	Vipshop Holdings Limited	125,514	0.02	561	Stoxx Europe 600 Food & Beverage Price Euro Index	10,695	0.00
256,122	Xinhua Winshare Publishing	2,769	0.00	14,313	Technip SA	61,871	0.01
(418,000)	Yanzhou Coal Mining	28,019	0.00	179,662	Teleperformance	1,103,956	0.16
		955,370	0.14	6,704	Thales SA	1,239	0.00
<b>Cyprus</b>				14,894	Total SA	52,406	0.01
720,445	Bank Of Cyprus Public Company Limited	10,807	0.00	(1,222)	Valeo SA	397	0.00
<b>Denmark</b>				43,357	Vallourec SA	90,412	0.01
40,689	DSV A/S	13,503	0.00	40,031	Zodiac Aerospace	13,108	0.00
63,894	FLSmidth & Company A/S	37,354	0.01			5,851,122	0.86
(2,943)	Genmab A/S	4,547	0.00	<b>Germany</b>			
5,945	H Lundbeck A/S	5,774	0.00	47,885	BASF SE	95,101	0.01
(14,976)	ISS A/S	2,430	0.00	43,965	Bayer AG	221,424	0.04
(4,184)	NETS A/S	1,344	0.00	(49,647)	Bayerische Motoren Werke AG	17,858	0.00
35,968	NKT Holding A/S	244,367	0.04	80,025	Brenntag AG	322,561	0.06
13,706	Novozymes A/S	15,554	0.00	288,199	Celesio AG	23,056	0.00
85,424	Pandora A/S	792,178	0.12	(3,421)	Covestro AG	35	0.00
46,628	Vestas Wind Systems A/S	358,643	0.05	19,098	Deutsche Boerse AG	82,831	0.01
(2,632)	William Demant Holding	172	0.00	(279,368)	Deutsche Lufthansa AG	51,170	0.01
		1,475,866	0.22	350	Drillisch AG	49	0.00
<b>European Union</b>				147,776	Evonik Industries AG	35,673	0.01
18,939	EU Momentum Long	33,241	0.00	(38,083)	Fielmann AG	148,041	0.02
16,067	MSGLEU4	66,542	0.01	4,767	GEA Group AG	20,069	0.00
8,855	STOXX Europe 600 Travel & Leisure	52,777	0.01	39,340	Kabel Deutschland Holding AG	261,730	0.04
		152,560	0.02	4,868	Kion Group AG	2,775	0.00
<b>Finland</b>				19,585	Kuka AG	199,522	0.03
2,136	Cargotec OYJ	4,843	0.00	26,342	Man AG	31,041	0.00
35,276	Fortum OYJ	27,624	0.00	(466)	MTU Aero Engines AG	31	0.00
3,815	Huhtamäki OYJ	303	0.00	(24,109)	Norma Group SE	115,735	0.02
11,823	Kone OYJ	21,231	0.00	84,973	Schaeffler AG	58,098	0.01
				6,527	Symrise AG	2,671	0.00
				(20,242)	ThyssenKrupp AG	20,117	0.00
				20,004	United Internet AG	19,269	0.00
				(14,076)	Wirecard AG	2,977	0.00
						1,731,834	0.26
<b>Hong Kong</b>				<b>Hong Kong</b>			
				(557,000)	Cathay Pacific Airways Limited	46,317	0.01
				130,000	Good Resources Holdings Limited	730	0.00

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Hong Kong (continued)</b>				<b>Netherlands (continued)</b>			
(510,000)	HK Electric Investments	22,561	0.00	57,402	Fugro NV	1,335	0.00
(242,000)	Hong Kong and China Gas Company Limited	15,971	0.00	52,568	Imcd Group NV	247,915	0.04
21,522	Jardine Strategic Hldgs Limited	6,357	0.00	(414,128)	ING Groep NV	93,179	0.01
(20,658)	Lee & Man Paper Manufacturing	1,360	0.00	398,628	Koninklijke Ahold Delhaize NV	341,715	0.06
		93,296	0.01	199,946	Koninklijke Philips NV	253,354	0.04
				9,185	Philips Lighting NV	5,904	0.00
<b>India</b>				37,875	Royal Dutch Shell Plc	78,517	0.01
109,809	Berger Paints India Limited	13,615	0.00	421,562	Royal Dutch Shell Plc	837,617	0.12
				67,077	SBM Offshore NV	96,604	0.01
<b>Ireland</b>				(2,494,984)	SNS Reaal AG	-	0.00
224,479	C&C Group Plc	28,884	0.00	11,797	Torntom NV	510	0.00
8,891	CRH Plc	11,577	0.00			2,442,166	0.36
32,417	CRH Plc	35,203	0.01				
43,542	DCC Plc	83,720	0.02	<b>Northern Mariana Islands</b>			
(173,297)	Henderson Group Plc	10,032	0.00	78,491	Rockcastle Global Real Estat	2,526	0.00
15,009	Kingspan Group Plc	10,939	0.00				
7,017	Paddy Power Plc	9,754	0.00	<b>Norway</b>			
43,694	Ryanair Holdings Plc	26,505	0.00	8,640	Aker BP ASA	4,047	0.00
2,787	Shire Plc	60,479	0.02	95,992	Avance Gas Holding Limited	12,622	0.00
10,520	Smurfit Kappa Group Plc	16,103	0.00	345,718	BW LPG Limited	53,632	0.01
40,761	Smurfit Kappa Group Plc	31,907	0.00	52,528	Golden Ocean Group Limited	13,433	0.00
		325,103	0.05	101,910	Norsk Hydro ASA	31,675	0.00
				(6,749)	Norwegian Air Shuttle ASA	2,546	0.00
<b>Isle of Man</b>				52,294	Orkla ASA	5,802	0.00
(185,414)	Paysafe Group Plc	44,650	0.01	19,022	Skandiabanken ASA	20,907	0.00
				61,852	Statoil ASA	97,602	0.02
<b>Italy</b>				18	Telenor ASA	6	0.00
(30,142)	Azimut Holding SpA	60	0.00	26,734	Yara International ASA	86,758	0.02
(3,474)	Buzzi Unicem SpA	592	0.00			329,030	0.05
(3,046)	Luxottica Group SpA	245	0.00				
(29,412)	Moncler SpA	2,555	0.00	<b>Pakistan</b>			
(471)	Salvatore Ferragamo SpA	13	0.00	83,838	Fauji Fertilizer Company Limited	71	0.00
		3,465	0.00	97,931	Habib Bank Limited	4,133	0.00
<b>Japan</b>				28,959	Lucky Cement	7,022	0.00
(7,900)	AI Holdings Corporation	1,621	0.00	109,164	Oil & Gas Development Company	707	0.00
(55,700)	Aiful Corporation	1,749	0.00	84,893	United Bank Limited	2,979	0.00
(9,100)	Alfresa Holdings Corporation	5,388	0.00			14,912	0.00
800	Daito Pharmaceutical Company Limited	195	0.00	<b>Philippines</b>			
(4,500)	Ichibanya Company Limited	675	0.00	5,134,972	Metro Pacific Investments Company	32,083	0.00
(892,404)	IHI Corporation	70,416	0.01				
12,700	Istyle Inc	7,011	0.00	<b>Portugal</b>			
(12,021)	Japan Steel Works Limited	25,696	0.00	(2,098,432)	Banco Comercial Portugese	373,373	0.06
(120,929)	Kubota Corporation	40,795	0.01	9	EDP Energias De Portugal SA	1	0.00
2,500	Mimasu Semiconductor Industry	1,119	0.00	70,009	Galp Energia SGPS SA	80,262	0.01
(64,957)	MISUMI Group Inc	72,565	0.01			453,636	0.07
1,400	Nihon M&A Center Inc	2,389	0.00	<b>Qatar</b>			
(130,787)	Nippon Paint Holdings Company Limited	312,229	0.06	3,800	Barwa Real Estate Company	281	0.00
3,954	Nippon View Hotel Company Limited	792	0.00	6,409	Commercial Bank of Qatar QSC	2,106	0.00
(10,100)	Nipro Corporation	1,275	0.00	4,987	Doha Bank QSC	237	0.00
(2,800)	Olympus Corporation	574	0.00	5,966	Industries Qatar QSC	1,136	0.00
(23,100)	Rakuten Inc	10,452	0.00	13,787	Masraf Al Rayan	336	0.00
(15,200)	Resorttrust Inc	3,648	0.00	1,115	Qatar Electricity & Water Company	1,286	0.00
700	Ryohin Keikaku Company Limited	378	0.00	10,801	Qatar Gas Transport Company Nakilat New	17	0.00
(3,306)	SMC Corporation	92,491	0.02	4,696	Qatar Insurance Company	830	0.00
338,077	Sumitomo Chemical Company Limited	88,287	0.01	1,504	Qatar International Islamic	138	0.00
(19,300)	Sumitomo Corporation	5,248	0.00	2,327	Qatar Islamic Bank	1,030	0.00
(1,300)	Tamron Company Limited	558	0.00	8,150	Qatar National Bank	1,153	0.00
(23,535)	Toyo Sanken Group Holdings Limited	319	0.00	2,175	Qatar Navigation	849	0.00
(2,600)	Tsuruha Holdings Inc	8,723	0.00	4,247	Qatar Telecom	362	0.00
(12,700)	Yamazaki Baking Company Limited	9,556	0.00	7,005	United Development Company	1,131	0.00
(26,177)	Zenkoku Hoshu Company Limited	28,128	0.00	13,146	Vodafone Qatar	131	0.00
		792,277	0.12			11,023	0.00
<b>Jersey Channel Islands</b>				<b>Singapore</b>			
5,127	Randgold Resources Limited	31,610	0.00	4,112	Broadcom Limited	94,364	0.01
35,873	Sanne Group Plc	69,920	0.01				
		101,530	0.01	<b>South Africa</b>			
				(64,510)	Grindrod Limited	1,193	0.00
<b>Luxembourg</b>							
21,087	Aperam SA	71,583	0.01	<b>South Korea</b>			
(111,554)	ArcelorMittal	103,128	0.02	1,338	Samsung Electronics Company Limited	113,742	0.02
		174,711	0.03				
<b>Malta</b>				<b>Spain</b>			
(79,407)	GVC Holdings Plc	14,955	0.00	(383,705)	Abengoa S.A.	767	0.00
				9	Bankia SA	-	0.00
<b>Mexico</b>				(355,089)	Distribuidora Internacional De Alimentacion SA	481,437	0.08
(14,482)	Cemex SAB SPONS	13,628	0.00	24,652	Endesa SA	13,160	0.00
13,002	Grupo Financiero Interacciones	1,195	0.00	224,452	Ferrovial SA	79,989	0.01
		14,823	0.00	(21,367)	Gamesa Corporation Tecnologica SA	8,900	0.00
<b>Monaco</b>				16,587	Grifols SA	36,182	0.01
(24,488)	Scorpio Tankers Inc	6,298	0.00	62,310	Iberdrola SA	30,690	0.00
				(25,553)	Mapfre SA	1,059	0.00
<b>Netherlands</b>				27,590	Merlin Properties SOCIMI SA	3,568	0.00
148,436	Aalberts Industries NV	107,990	0.02	200,443	Obrascon Huarte Lain SA	32,071	0.00
63,585	Altice SA	365,710	0.05	70,618	Repsol SA	39,478	0.01
10,039	ASM International NV	11,816	0.00	46,680	Talgo SA	5,375	0.00
						732,676	0.11

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Sweden</b>				<b>United Kingdom (continued)</b>			
65,654	Alfa Laval AB	100,258	0.01	235,463	Esure Group Plc	8,798	0.00
29,031	Assa Abloy AB	19,671	0.00	51,293	FDM Group Holdings Plc	18,635	0.00
(35,443)	Atlas Copco AB	3,674	0.00	17,152	Fevertree Drinks Plc	87,433	0.01
3,621	Autoliv Inc	56,379	0.01	(23,978)	Fiat Chrysler Automobiles NV	563	0.00
3,209	Autoliv Inc	21,652	0.00	17	FTSE 100 Index	6,522	0.00
20,143	Boliden AB	57,545	0.01	(260,214)	G4S Plc	825	0.00
230,846	Bravida Holding AB	57,320	0.01	1,865,864	GKN Plc	2,048,060	0.30
531,943	Dometic Group	150,732	0.02	4,934	GlaxoSmithKline Plc	152	0.00
(320,309)	Getinge AB	385,650	0.06	(199,382)	Greene King Plc	47,586	0.01
(33,102)	Hennes and Mauritz AB	10,887	0.00	(246,944)	Halma Plc	127,777	0.02
159,158	Hexagon AB	116,699	0.02	298,032	Hays Plc	31,199	0.00
4,496	Holmen AB-Class B Shares	9,722	0.00	17,447	IMI Plc	4,628	0.00
(121,083)	ICA Gruppen AB	115,497	0.02	121,753	Imperial Tobacco Group Plc	30,711	0.00
53,512	Noblia Ab	20,384	0.00	1,669,580	Informa Plc	501,135	0.07
14,387	Nordic Waterproffing Holding	6,621	0.00	228,673	Intercontinental Hotels	963,100	0.14
6,181	Skanska AB	4,579	0.00	585,517	International Consolidated Airlines Group SA	16,257	0.00
(118,548)	SKF AB	74,553	0.01	529,556	ITV Plc	123,572	0.02
173,565	Svenska Cellulosa AB SCA	165,200	0.02	(173,210)	Johnson Matthey Plc	177,733	0.03
(120,866)	Swedish Match AB	113,467	0.02	153,420	Kaz Minerals Plc	305,697	0.05
24,885	Swedish Orphan Biovitrum AB	17,971	0.00	(1,783,273)	Kingfisher Plc	109,482	0.02
188,538	Telefonaktiebolaget LM Ericsson	108,301	0.02	7,503	Land Securities Group Plc	3,924	0.00
61,688	Tellasonera AB	10,906	0.00	125,365	Ilstock Plc	15,596	0.00
92,887	Thule Group AB	63,512	0.01	2,969,087	Legal and General Group Plc	264,082	0.04
(42,662)	Trelleborg AB	16,256	0.00	10,946,501	Lloyds Banking Group Plc	115,063	0.02
1,224,126	Volvo AB	723,569	0.12	229,603	London Stock Exchange Group Plc	502,962	0.07
		2,431,005	0.36	952,173	Marks & Spencer Group Plc	186,027	0.03
<b>Switzerland</b>				(404,077)	Marstons Plc	47,710	0.01
23,481	ABB Limited	5,759	0.00	1,311,508	Melrose Industries Plc	279,261	0.04
15,807	Acelion Limited	46,037	0.01	(666,938)	Merlin Entertainments Plc	22,454	0.00
15,905	Adeco SA	66,144	0.01	(32,113)	Michael Kors Holdings Limited	137,364	0.02
11,759	Aryzta AG	47,334	0.01	302,168	Microfocus International Plc	429,045	0.06
765,954	Clariant AG	724,846	0.12	1	NEX Group Plc	-	0.00
38,547	Coca-Cola HBC AG	2,989	0.00	85,217	Next Plc	256	0.00
382	Dormakaba Holding	9,580	0.00	(63,724)	Noble Corporation Plc	14,831	0.00
391	Galenica AG	26,475	0.00	(52,086)	Reckitt Benckiser Group Plc	75,976	0.01
(36,131)	Garmin Limited	28,554	0.00	861,594	RELX Plc	500,643	0.08
293	Givaudan	22,338	0.00	1,417,853	Rentokil Initial Plc	71,979	0.01
(306,243)	Glencore International Plc	82,984	0.02	559,514	Rio Tinto Plc	758,385	0.12
3,949	Kuehne + Nagel International AG	9,579	0.00	(281,365)	Rolls-Royce Holdings Plc	143,613	0.02
21,422	Logitech International SA	17,821	0.00	(132,307)	Rotork Plc	6,107	0.00
7,650	Nestle SA	32,161	0.00	(21,815)	Royal Bank of Scotland Group Plc	316	0.00
14,252	Novartis AG	70,977	0.01	(114,885)	Royal Mail Plc	19,607	0.00
(922)	Partners Group Holding AG	16,091	0.00	1,032,046	RPC Group Plc	1,838,541	0.28
2,368	Roche Holding AG	27,174	0.00	240,821	RSA Insurance Group Plc	128,883	0.02
2,915	Schindler Holding	492	0.00	(30,803)	Sage Group Plc	2,027	0.00
1,378	Swatch Group AG	22,439	0.00	538,071	Serco Group Plc	22,939	0.00
5,448	Swiss Re AG	5,087	0.00	53,345	Smith & Nephew Plc	32,761	0.00
(108,008)	Transocean Limited	37,277	0.01	(29,407)	Spirax-Sarco Engineering Plc	11,100	0.00
48,488	Wolseley Plc	95,055	0.02	563,304	St James's Place Plc	356,112	0.06
479	Zurich Insurance Group AG	179	0.00	40,754	Subsea 7 SA	8,159	0.00
		1,397,372	0.21	7,235	Ted Baker Plc	9,489	0.00
<b>Taiwan</b>				1,253,282	Tesco Plc	20,064	0.00
34,958	Nan Ya Printed Circuit Board Corporation Swap	295	0.00	(679)	Tullett Prebon Plc	5	0.00
(19,850)	Taiwan Semiconductor SP	21,334	0.00	217,987	UBM Plc	90,541	0.01
		21,629	0.00	9,761	Unilever NV	19,814	0.00
<b>United Kingdom</b>				68,655	Unite Group Plc	4,710	0.00
34,022	Anglo American Plc	19,826	0.00	184,309	Vesuvius Plc	7,720	0.00
63,937	Antofagasta Plc	61,771	0.01	184,057	Weir Group Plc	323,175	0.06
593,112	Ascential Plc	96,329	0.01	(143,640)	William Hill Plc	316	0.00
200,980	Associated British Foods Plc	413,795	0.06	476,014	WPP Plc	674,961	0.11
10,077	AstraZeneca Plc	36,476	0.01			14,594,324	2.15
2,080,329	Aviva Plc	666,566	0.10	<b>United States</b>			
(112,326)	Babcock International Group Plc	17,302	0.00	(60,042)	Abbott Laboratories	60,819	0.01
(130,340)	BAE Systems Plc	7,027	0.00	(2,569)	Acuty Brands Inc	44,163	0.01
682,246	Barclays Plc	36,380	0.01	(5,117)	Advanced Micro Devices	3,260	0.00
(87,230)	Barratt Developments Plc	6,421	0.00	(31,867)	Alcoa Upstream Corporation	65,882	0.01
(14,215)	Berkeley Group Holdings Plc	10,407	0.00	(71,005)	Bank of America Corporation	8,590	0.00
849,129	BHP Billiton Plc	559,813	0.08	(17,088)	Bed Bath & Beyond Inc	63,592	0.01
1,476,500	Booker Group Plc	20,685	0.00	(220,149)	Best Buy Company Inc	735,494	0.11
171,612	BP Plc	41,338	0.01	(21,967)	Big 5 Sporting Goods Corporation	30,695	0.00
57,834	British American Tobacco Plc	43,916	0.01	207	Boeing Company	819	0.00
13,068	British Land Company Plc	5,353	0.00	(16,861)	CarMax Inc	25,502	0.00
321,298	Cineworld Group Plc	93,073	0.01	11,792	Carnival Plc	32,795	0.00
(25,466)	Cobham Plc	1,491	0.00	(97,814)	Caterpillar Inc	31,498	0.00
(850,334)	Convatec Group Plc	26,264	0.00	(59,647)	Cliffs Natural Resources Inc	81,659	0.01
(19,477)	Croda International Plc	4,045	0.00	54,218	Columbia Pipeline Partners LP	350	0.00
56,097	Diageo Plc	59,514	0.01	(23,544)	Cree Inc	18,536	0.00
1,363,029	Direct Line Insurance Group Plc	276,390	0.04	(3,500)	Darden Restaurants Inc	8,346	0.00
216,370	Dixons Carphone Plc	30,773	0.00	45,541	Dell Technologies Inc	550,938	0.08
276,109	Dominos Pizza UK & Ireland Plc	34,199	0.01	(39,921)	Diamond Offshore Drilling	89,512	0.01
3,328	DS Smith Plc	677	0.00	(11,578)	Dollar General Corporation	42,637	0.01
(20,496)	easyJet Plc	43	0.00	(18,699)	Dollar Tree Inc	32,267	0.00
9,836	Electra Private Equity Plc	110,315	0.02	(12,361)	DSW Inc	25,006	0.00
(19,387)	Enasco Plc	7,225	0.00	14,131	Energy Transfer Equity LP	1,574	0.00
746,574	Equinix Group Plc	150,527	0.02	(3,400)	Financial Select Sector SPDR	1,125	0.00
				(15,324)	Five Below Inc	14,856	0.00
				146,477	FMC Technologies Inc	1,036,857	0.15
				42,991	General Motors Company	43,796	0.01

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Equities (continued)</b>			
<b>United States (continued)</b>				<b>China</b>			
(2,025)	Global X MSCI Pakistan ETF	359	0.00	34,969	Alibaba Group Holding Limited	2,911,239	0.43
(199,953)	Groupm Inc	84,390	0.01	442,785	Angang Steel Company Limited	249,612	0.04
(380,347)	Hanesbrands Inc	805,428	0.12	515,361	Anhui Conch Cement Company Limited	1,329,739	0.20
(24,721)	Hasbro Inc	48,391	0.01	55,064	Baoxin Auto Group Limited	12,861	0.00
(32,324)	Helmerich & Payne	48,474	0.01	3,228,488	BBMG Corporation	1,058,050	0.16
56,626	Hi-Crush Partners LP	205,724	0.03	54,165	China Communications Construction Company Limited	59,082	0.01
11,732	Humana Inc	312,554	0.05	1,150,994	China Longyuan Power Group Corporation Limited	852,939	0.13
(42,944)	iShares FTSE China 25 Index	47,417	0.01	1,119,000	CHRC Corporation Limited	952,383	0.14
(1,100)	iShares MSCI Mexico Capped ETF	301	0.00	23,499	Ctrip.com International Limited	891,169	0.13
94,283	iShares Russell 2000 ETF	174,308	0.03	321,702	ikang Healthcare Group Inc	5,285,703	0.78
(4,955)	Kraneshares CSI China Intern	1,112	0.00	328,878	Jiangxi Copper Company Limited	435,145	0.06
(3,751)	Lowes Companies Inc	14,841	0.00	108,828	Jumei International Holding Limited	516,927	0.08
(5,596)	VanEck Vectors Semiconductor ETF	4,287	0.00	692,500	Li Ning Company Limited	412,402	0.06
400,350	Media General Inc	471,194	0.08	978,315	Luye Pharma Group Limited	550,312	0.08
93,778	Nexteer Automotive Group Limited	1,523	0.00	969,487	Maanshan Iron & Steel Company Limited	267,931	0.04
(2,859)	Nike Inc	4,707	0.00	22,771	Momo Inc	396,806	0.06
245,977	Northstar Asset ManAGement	297,102	0.05	9,195	NetEase Inc	1,877,271	0.28
(4,239)	NVIDIA Corporation	14,268	0.00	137,894	Shenzhen International Group Holdings Limited	827,097	0.12
(14,866)	Oracle Corporation	5,705	0.00	8,382	SINA Corporation	483,092	0.07
(27,208)	Owens Corning	59,968	0.01	6,900	TAL Education Group	458,910	0.07
(2,130)	PPG Industries Inc	14,506	0.00	124,752	Tencent Holdings Limited	2,893,924	0.43
(72,510)	Quotient Technology Inc	84,570	0.01	1,748,874	Tianhe Chemicals Group Limited	-	0.00
(6,824)	Ralph Lauren Corporation	25,605	0.00	16,409	Weibo Corporation	631,624	0.09
66,194	Reynolds American Inc	112,215	0.03	337,397	Weichai Power Company Limited	492,627	0.07
(20,272)	Rowan Companies Plc	11,926	0.00	12,754,528	West China Cement Limited	1,356,925	0.19
(67,611)	RPC Inc	66,042	0.01	335,543	Zhuzhou CRRC Times Electric Company	1,614,601	0.23
11,305	Sanchez Production Partners	7,503	0.00			26,818,371	3.95
(15,048)	Servenow Inc	86,065	0.01	<b>Colombia</b>			
(2,919)	Sherwin-Williams Company	7,231	0.00	1	Pacific Exploration and Production Corporation	42	0.00
(12,736)	SPDR S&P 500 ETF Trust	18,627	0.00	<b>Finland</b>			
(67,458)	SPDR S&P Oil & Gas Exploration & Production ETF	48,518	0.01	142,942	Outokumpu OYJ	1,215,722	0.18
(16,741)	SPDR S&P Retail ETF	18,881	0.00	<b>France</b>			
(14,396)	Splunk Inc	90,035	0.01	24,098	Criteo SA	938,561	0.14
68,996	St Jude Medical Inc	235,334	0.04	2,031	LVMH Moët Hennessy Louis Vuitton SA	73,162	0.01
(23,804)	Starbucks Corporation	2,896	0.00			1,011,723	0.15
(34,562)	Superior Energy Services Inc	9,920	0.00	<b>Germany</b>			
(19,539)	Synchronoss Technologies Inc	73,693	0.01	44,476	BASF SE	3,927,676	0.58
(53,606)	Target Corporation	128,054	0.02	4,814	BASF SE	422,501	0.06
(37,255)	Tesoro Corporation	83,610	0.01	70,133	Bayer AG	6,952,284	1.02
(25,465)	Tiffany & Co	48,749	0.01	343,317	Brenntag AG	18,127,138	2.67
(87,622)	TJX Companies Inc	211,167	0.04	21,116	Continental AG	3,879,009	0.57
(6,113)	TripAdvisor Inc	6,294	0.00	67,735	CTS Eventim AG & Company KGaA	2,028,663	0.30
(5,330)	Ulta Salon Cosmetics & Fragrance Inc	4,848	0.00	65,127	Daimler AG	4,605,781	0.68
(12,913)	Urban Outfitters Inc	84,250	0.01	14,159	Deutsche Bank AG	244,243	0.04
(6,417)	USG Corporation	2,067	0.00	47,644	Deutsche Lufthansa AG	584,592	0.09
(31,882)	Vaneck Vectors Gold Miners E	141,831	0.03	9,302	Deutsche Telekom AG	152,134	0.02
(13,568)	VF Corporation	8,641	0.00	94,711	Drillisch AG	3,873,206	0.57
(14,706)	Wal-Mart Stores Inc	11,151	0.00	4,211	Duerr AG	321,510	0.05
(44,724)	Whole Foods Market Inc	37,641	0.01	1,957,720	E.ON SE	13,116,724	1.93
(10,883)	Workday Inc	32,229	0.00	370,884	Evonik Industries AG	10,525,688	1.55
		7,366,720	1.09	86,895	GEA Group AG	3,321,996	0.49
<b>Total contracts for difference</b>				75,000	Hannover Rueck SE	7,710,000	1.14
				133	HeidelbergCement AG	11,788	0.00
<b>Equities</b>				18,759	Hochtief AG	2,495,885	0.37
<b>Australia</b>				7,047	Hugo Boss AG	409,642	0.06
42,196	Independence Group NL	125,142	0.02	106,131	Infineon Technologies AG	1,752,223	0.26
<b>Bermuda</b>				3,086	iShares Core DAX UCITS ETF	309,773	0.05
31,226	DHT Holdings Inc	122,565	0.02	69,463	K+S AG	1,576,115	0.23
31,428	Marvell Technology Group Limited	413,279	0.06	4,435	KION Group AG	234,434	0.03
91,466	Nabors Industries Limited	1,422,178	0.21	5,150	Krones AG	447,535	0.07
6,013	Signet Jewelers Limited	537,365	0.08	28,223	Leoni AG	955,207	0.14
		2,495,387	0.37	12,757	Linde AG	1,991,368	0.29
<b>Brazil</b>				1,707	Linde AG	26,817	0.00
47,840	Vale SA	345,618	0.05	729	Merck KGaA	72,280	0.01
<b>Canada</b>				15,785	Metro AG	498,569	0.07
5,600	Aecon Group Inc	60,376	0.01	5,757	Nordex SE	117,385	0.02
5,200	Altgas Limited	124,626	0.02	22,338	Norma Group SE	905,806	0.13
41,414	Amaya Inc	556,589	0.08	544,812	SAP SE	45,115,882	6.65
95,660	Cameco Corporation	949,571	0.14	54,341	Scout24 AG	1,838,084	0.27
11,062	Centerra Gold Inc	49,191	0.01	4,385	Siemens AG	512,168	0.08
36,641	Concordia International Corporation	73,647	0.01	50,474	Symrise AG	2,918,911	0.43
96,387	Eldorado Gold Corporation	294,256	0.04	10,099	ThyssenKrupp AG	228,641	0.04
700	Equitable Group Inc	29,921	0.00	134,805	United Internet AG	5,000,591	0.74
11,567	Gran Tierra Energy Inc	33,119	0.00			147,212,249	21.70
49,073	HudBay Minerals Inc	266,446	0.04	<b>Hong Kong</b>			
3,800	Intertape Polymer Group Inc	67,646	0.01	140,116	China Cord Blood Corporation	812,998	0.12
304,033	Lundin Mining Corporation	1,375,644	0.21	59,913	China Mobile Limited	602,234	0.09
91,883	Nevsun Resources Limited	269,581	0.04	5,555	China Mobile Limited	276,132	0.04
4,500	North West Company Inc	87,552	0.01	2,526,469	China Resources Cement Holdings Limited	929,935	0.13
52,892	Potash Corporation of Saskatchewan Inc	907,150	0.14	580,286	CSPC Pharmaceutical Group Limited	587,550	0.09
2,798	Silver Wheaton Corporation	51,251	0.01	1,248,577	Haier Electronics Group Company Limited	1,862,719	0.27
		5,196,566	0.77			5,071,568	0.74

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Equities (continued)</b>				<b>Equities (continued)</b>			
<b>India</b>				<b>Japan (continued)</b>			
51,906	Videocon D2H Limited	408,949	0.06	299,116	Sumitomo Heavy Industries Limited	1,830,864	0.27
<b>Israel</b>				26,418	Sumitomo Mitsui Financial Group Inc	957,759	0.14
44,553	Mobileye NV	1,610,202	0.24	120,000	Sumitomo Warehouse Company Limited	602,825	0.09
13,519	Teva Pharmaceutical Industries Limited	464,626	0.07	10,177	Sysmex Corporation	560,054	0.08
		2,074,828	0.31	28,400	Tamron Company Limited	448,090	0.07
<b>Italy</b>				70,503	Temp Holdings Company Limited	1,039,027	0.15
171,373	Amplifon SpA	1,550,926	0.23	128,339	THK Company Limited	2,697,794	0.40
13,073	Buzzi Unicem SpA	294,273	0.04	240,376	Tokuy Fudosan Holdings Corporation	1,348,223	0.20
3,451	Buzzi Unicem SpA	39,790	0.01	22,100	Towa Corporation	295,874	0.04
4,504	Ferrari NV	249,071	0.04	51,582	Trusco Nakayama Corporation	1,026,434	0.14
7,677	Ferrari NV	423,172	0.06	789,743	Ube Industries Limited	1,572,800	0.23
66,372	Intesa Sanpaolo SpA	161,018	0.02	1,763	West Japan Railway Company	102,796	0.02
45,165	Leonardo Finmeccanica SpA	602,501	0.09	23,171	Zenitoku Hoshio Company Limited	707,255	0.09
46,999	Luxottica Group SpA	2,401,649	0.35			80,752,317	11.90
429,072	Moncler SpA	7,092,560	1.05	<b>Jersey Channel Islands</b>			
284,803	Prada SpA	915,952	0.13	16,991	Sanne Group Plc	116,445	0.02
417,769	Prysmian SpA	10,193,564	1.51	<b>Netherlands</b>			
1,023,702	Saipem SpA	547,681	0.08	250,000	Aalberts Industries NV	7,705,000	1.14
99,841	Salvatore Ferragamo SpA	2,239,434	0.33	2,127	ASML Holding NV	226,262	0.03
2,136,034	Telecom Italia SpA	1,787,860	0.26	414,128	ING Groep NV	5,536,891	0.82
70,679	Yoox Net-A-Porter Group SpA	1,904,092	0.28	325,000	Koninklijke Ahold Delhaize NV	6,509,750	0.96
		30,403,543	4.48	333,860	Koninklijke DSM NV	19,016,666	2.80
<b>Japan</b>				34,973	Nxp Semiconductors NV	3,249,778	0.48
58,400	AEON Financial Service Company Limited	985,986	0.15	15,862	Slagen NV	423,198	0.06
34,893	Aisin Seiki Company Limited	1,438,030	0.21			42,667,545	6.29
16,607	Asahi Intecc Company Limited	639,194	0.09	<b>Singapore</b>			
14,100	Chudenko Corporation	295,821	0.04	13,521	Broadcom Limited	2,266,041	0.33
48,421	Coca-Cola West Company Limited	1,355,953	0.20	<b>Sweden</b>			
19,776	Daiwa House Industry Company Limited	513,768	0.08	251,451	Domestic Group	1,756,906	0.26
98,244	DIC Corporation	2,835,019	0.42	<b>Switzerland</b>			
202,464	DMG Mori Company Limited	2,333,703	0.34	5,596	Actelion Limited	288,887	0.04
24,136	Don Quijote Holdings Company Limited	848,541	0.13	3,028	ST Microelectronics NV	32,702	0.00
9,786	East Japan Railway Company	803,430	0.12	16,676	Syngenta AG	1,249,811	0.18
30,100	Electric Power Development Company Limited	658,173	0.10	218,719	Weatherford International Plc	1,034,755	0.15
5,076	Fast Retailing Company Limited	1,725,961	0.25			2,606,155	0.37
136,800	Financial Products Group Company Limited	1,122,015	0.17	<b>United Kingdom</b>			
23,277	Fuji Heavy Industries Limited	902,919	0.13	150,843	BHP Billiton Plc	4,499,191	0.66
42,700	FULLCAST Holdings Company Limited	334,600	0.05	7,695	BP Plc	272,709	0.04
25,241	Hamamatsu Photonics KK	630,918	0.09	57,427	CNH Industrial NV	474,634	0.07
51,572	Hitachi Construction Machinery Company Limited	1,061,030	0.16	25,504	Delphi Automotive Plc	1,628,532	0.24
113,827	Honda Motor Company Limited	3,159,785	0.47	60,681	Fiat Chrysler Automobiles NV	525,801	0.09
104,768	Isetan Mitsukoshi Holdings Limited	1,073,052	0.16	65,061	Fiat Chrysler Automobiles NV	562,556	0.08
190,667	Isuzu Motors Limited	2,295,367	0.34	3,752	Next Plc	219,028	0.03
38,700	Japan Tobacco Inc	1,209,250	0.18			8,182,451	1.21
201,393	JGC Corporation	3,477,126	0.51	<b>United States</b>			
1,147	Kaneka Corporation	8,876	0.00	10,821	Abeona Therapeutics Inc	49,758	0.01
60,699	Kansai Paint Company Limited	1,062,300	0.16	4,372	ABM Industries Inc	169,284	0.02
3,100	Kawada Technologies Inc	199,576	0.03	12,099	Adobe Systems Inc	1,180,936	0.17
116,700	KH Neochem Company Limited	1,166,803	0.17	68,327	Advance Auto Parts Inc	10,955,641	1.61
3,704	Koito Manufacturing Company Limited	186,373	0.03	14,110	Akamai Technologies Inc	892,017	0.13
54,388	Komatsu Limited	1,170,471	0.17	40,145	Alere Inc	1,483,243	0.22
21,770	Kose Corporation	1,718,301	0.25	5,134	Alphabet Inc	3,857,254	0.57
35,785	K's Holdings Corporation	595,443	0.09	9,237	Amazon.com Inc	6,567,006	0.97
46,629	Lixil Group Corporation	1,005,955	0.15	26,837	AMC Networks Inc	1,331,736	0.20
15,100	Maruwa Company Limited	475,017	0.07	11,123	Anadarko Petroleum Corporation	735,347	0.11
18,600	Megachips Corporation	391,139	0.06	12,145	Anthera Pharmaceuticals Inc	7,474	0.00
21,500	Meitec Corporation	782,083	0.12	101,132	Aptevo Therapeutics Inc	233,953	0.03
115,199	Mitsubishi Chemical Holdings Corporation	709,806	0.10	10,484	Arch Coal Inc	775,801	0.11
281,439	Mitsubishi Electric Corporation	3,727,865	0.55	6,230	Asbury Automotive Group Inc	364,438	0.05
524,157	Mitsubishi Heavy Industries Limited	2,269,259	0.33	21,651	Atwood Oceanics Inc	269,521	0.04
71,700	Mitsui & Company Limited	936,605	0.14	548	Autozone Inc	410,339	0.06
17,093	Mitsui Chemicals Inc	72,946	0.01	6,938	Baker Hughes Inc	427,364	0.06
39,174	Mitsui Fudosan Company Limited	861,364	0.13	10,369	Basic Energy Services Inc	347,518	0.05
519,500	Mizuho Financial Group Inc	885,957	0.13	24,650	Bill Barrett Corporation	163,360	0.02
64,685	NGK Insulators Limited	1,192,001	0.18	18,270	Boulevard Acquisition Corporation II	175,988	0.03
24,810	NGK Spark Plug Company Limited	523,947	0.08	612	Burlington Stores Inc	49,175	0.01
28,680	Nippo Corporation	508,460	0.07	17,582	Cabot Oil & Gas Corporation	389,396	0.06
87,565	Nippon Concrete Industries Company Limited	242,009	0.04	39,687	Callon Petroleum Company	578,326	0.09
24,627	Nippon Telegraph & Telephone Corporation	983,312	0.14	11,011	Cedar Fair LP	670,212	0.10
113,000	Nishimatsu Construction Company Limited	519,896	0.08	5,528	Charter Communications Inc	1,509,004	0.22
9,918	Nissan Motor Company Limited	188,064	0.03	160,350	Chelsea Therapeutics International Limited #	-	0.00
37,000	Nomura Real Estate Holdings Inc	597,915	0.09	10,608	Cheniere Energy Inc	416,676	0.06
55,700	Oki Electric Industry Company Limited	743,447	0.11	12,390	Coach Inc	411,375	0.06
11,629	Olympus Corporation	381,896	0.06	11,112	Coca-Cola Company	436,789	0.06
78,607	Omron Corporation	2,865,796	0.42	5,017	Comcast Corporation	328,442	0.05
45,988	Pigeon Corporation	1,117,357	0.16	9,404	Commercial Metals Company	194,187	0.03
8,200	Pola Orbis Holdings Inc	643,225	0.09	2,590	Community Bank System Inc	151,729	0.02
15,877	Ryohin Keikaku Company Limited	2,956,753	0.44	3,052	Cooper Tire & Rubber Company	112,415	0.02
55,500	San-In Godo Bank Limited	439,865	0.06	6,115	Costco Wholesale Corporation	928,251	0.14
52,800	Sanwa Holdings Corporation	478,553	0.07	6,384	Cypress Semiconductor Corporation	69,242	0.01
56,240	Sekisui House Limited	889,402	0.13	7,931	Deckers Outdoor Corporation	416,495	0.06
14,700	Shima Seiki Manufacturing Limited	472,591	0.07	22,499	Dell Technologies Inc	1,172,572	0.17
35,265	Shimadzu Corporation	533,759	0.08				
169,453	Showa Denko K.K.	2,305,825	0.34				
25,185	Sumco Corporation	309,130	0.05				
66,500	Sumitomo Corporation	743,539	0.11				



# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
<b>Equities (continued)</b>				<b>Exchanged traded funds</b>			
<b>United States (continued)</b>				<b>United States</b>			
30,126	Devon Energy Corporation	1,304,437	0.19	21,198	Consumer Staples Select Sector SPDR Fund	1,039,250	0.15
76,974	Dick's Sporting Goods Inc	3,875,155	0.57	23,722	Health Care Select Sector SPDR Fund	1,550,505	0.23
18,000	Dollar General Corporation	1,264,053	0.19	107,404	iPATH S&P 500 VIX Short-Term Futures ETN	2,597,654	0.38
5,177	Double Eagle Acquisition Corporation	51,488	0.01	42,842	iShares 20+ Year Treasury Bond ETF	4,838,841	0.71
7,836	Dow Chemical Company	425,102	0.06	39,567	iShares MSCI Mexico Capped ETF	1,649,453	0.24
6,578	Emerge Energy Services LP	76,772	0.01	11,202	iShares US Real Estate	817,143	0.12
4,307	Esterline Technologies Corporation	364,242	0.05	61,600	SPDR Euro Stoxx 50 ETF	1,954,146	0.29
11,202	Extraction Oil & Gas Inc	212,835	0.03	222,589	SPDR S&P Metals & Mining ETF	6,417,570	0.95
50,445	Facebook Inc	5,502,439	0.81	74,204	Vaneck Vectors Gold Miners ETF	1,471,768	0.22
122,379	Fairmount Santrol Holdings Inc	1,367,953	0.20			22,336,330	3.29
15,867	FireEye Inc	179,016	0.03				
30,311	Fortune Brands Home & Security Inc	1,536,313	0.23	<b>Total exchanged traded funds</b>			
211,847	Freeport-McMoRan Inc	2,649,217	0.39			22,336,330	3.29
57,172	General Motors Company	1,888,478	0.28	<b>Futures Contracts (a)</b>			
12,572	Genesee & Wyoming Inc	827,326	0.12	<b>France</b>			
3,378	Gilead Sciences Inc	229,342	0.03	39	CAC 40 10 Euro Index Futures January 2017	21,605	0.00
23,642	GNC Holdings Inc	247,459	0.04	289	Orange SSDF December 2018	578	0.00
32,016	Goodyear Tire & Rubber Company	937,031	0.14	134	Renault SA Dividend December 2017	43,490	0.01
26,866	Gulfport Energy Corporation	551,202	0.08	152	Total SA SSDF December 2018	28,040	0.00
101,610	Halliburton Company	5,210,794	0.77			93,713	0.01
3,440	Herc Holdings Inc	130,979	0.02	<b>Germany</b>			
38,650	Home Depot Inc	4,913,195	0.72	229	Adidas Dividend December 2017	20,650	0.00
4,848	Hubbell Inc	536,394	0.08	50	BMW AG SSDF Futures December 2017	11,250	0.00
14,533	Independence Company Contract Drilling Inc	92,317	0.01	3	DAX Index Futures March 2017	14,588	0.00
7,630	Insys Therapeutics Inc	66,552	0.01	3	DAX Mini Index Futures March 2017	225	0.00
10,398	Intuit Inc	1,129,855	0.17	50	Volkswagen Dividend Futures December 2017	2,500	0.00
165,165	JC Penney Company Inc	1,301,276	0.19			49,213	0.00
6,388	Johnson Controls International plc	249,464	0.04	<b>Italy</b>			
38,690	JPr33 Inc	27,511	0.00	288	Assicurazioni Generali SSDF December 2018	25,920	0.00
24,538	Kate Spade & Company	434,344	0.06	578	ENI SpA SSDF December 2018	37,570	0.01
14,711	Key Energy Services Inc	443,666	0.07			63,490	0.01
37,725	Kroger Company	1,234,311	0.18	<b>Netherlands</b>			
25,714	L Brands Inc	1,605,129	0.24	134	ING Groep SSDF December 2017	2,680	0.00
50,769	Lam Research Corporation	5,089,174	0.75	<b>Singapore</b>			
7,538	Lear Corporation	946,011	0.14	18	Nikkei Dividend Index Futures December 2018	37,311	0.01
1,087	Lockheed Martin Corporation	257,582	0.04	<b>Sweden</b>			
74,266	Lowe's Companies Inc	5,007,630	0.74	(250)	OMXS 30 Index Futures January 2017	68,488	0.01
5,137	Mammoth Energy Services Inc	74,029	0.01	<b>Switzerland</b>			
28,541	Manitowoc Foodservice Inc	523,060	0.08	132	Zurich Financial AG SSDF December 2018	134,562	0.02
44,630	Marathon Petroleum Corporation	2,130,477	0.31	<b>United Kingdom</b>			
36	Martin Marietta Materials Inc	7,561	0.00	500	BP Plc SSDF December 2017	36,864	0.01
14,066	Mastercard Inc	1,376,928	0.20	<b>United States</b>			
1,836	Matthews International Corporation	133,773	0.02	(111)	DJIA Mini e-CBOT Index Futures March 2017	71,562	0.01
5,775	Maxim Integrated Products Inc	211,180	0.03	(24)	Nasdaq 100 E-Mini Index Futures March 2017	34,141	0.01
11,708	Merck & Company Inc	653,472	0.10	(18)	S&P500 EMini Index Futures March 2017	27,049	0.00
53,337	Nike Inc	2,570,391	0.38			132,752	0.02
8,386	Nucor Corporation	473,226	0.07	<b>Total futures Contracts</b>			
15,075	Oceaneering International Inc	403,191	0.06			619,073	0.09
5,229	Oil States International Inc	193,345	0.03	<b>Options (b)</b>			
4,359	Palo Alto Networks Inc	516,798	0.08	<b>Brazil</b>			
6,329	Pandora Media Inc	78,246	0.01	2,633	Call on 10 VALE US 20 January 2017	2,496	0.00
2,324	Performance Food Group Company	52,881	0.01	<b>China</b>			
12,397	Philip Morris International Inc	1,075,327	0.16	29	Call on 105 BABA US 20 January 2017	27	0.00
70,519	Plains All American Pipeline LP	2,158,861	0.32	<b>France</b>			
8,517	Platform Specialty Products Corporation	79,215	0.01	135	Call on 66 SU FP 20 January 2017	15,525	0.00
6,211	PVH Corporation	531,387	0.08	695	Call on 88 RNO FP 20 January 2017	75,060	0.01
56,462	Qualcomm Inc	3,490,232	0.51			90,585	0.01
11,629	Range Resources Corporation	378,831	0.06	<b>Germany</b>			
491,343	Rite Aid Corporation	3,838,508	0.57	1,082	Call on 120 SX7E Index 20 January 2017	116,315	0.02
39,642	Ross Stores Inc	2,465,528	0.36	833	Call on 127.50 SX7E Index 20 January 2017	18,743	0.00
8,395	Salesforce.com Inc	544,889	0.08	5,576	Call on 140 SX7E Index 16 June 2017	473,960	0.07
49,608	Schlumberger Limited	3,948,416	0.58	333	Call on 290 SXKP Index 20 January 2017	84,915	0.01
4,299	Silicon Laboratories Inc	264,930	0.04	2,254	Call on 3,400 SX5E Index 17 March 2017	1,111,222	0.16
29,323	SM Energy Company	958,575	0.14	560	Call on 66 DAI GR 20 January 2017	281,680	0.04
45,627	Smart Sand Inc	715,930	0.11	563	Call on 72 DAI GR 20 January 2017	58,552	0.01
70,273	Southwestern Energy Company	720,885	0.11	304	Put on 2,900 SX5E Index 17 March 2017	72,352	0.01
209,420	Sprouts Farmers Market Inc	3,756,555	0.55	29	Put on 3,075 SX5E Index 20 January 2017	1,798	0.00
6,989	Steel Dynamics Inc	235,761	0.03			2,219,537	0.32
70,907	Stillwater Mining Company	1,083,017	0.16	<b>Netherlands</b>			
58,526	Team Health Holdings Inc	2,410,955	0.36	1,158	Put on 0.90 SR NA 15 February 2017	103,062	0.02
1,662	Tesla Motors Inc	336,718	0.05	<b>Switzerland</b>			
56,943	Tractor Supply Company	4,092,770	0.60	187	Call on 400 SYNN VX 16 June 2017	57,112	0.01
15,003	Twilio Inc	410,369	0.06	543	Put on 2.70 GLEN LN 20 January 2017	39,957	0.01
32,328	Under Armour Inc	890,380	0.13				
9,147	United States Steel Corporation	286,269	0.04				
36,727	US Silica Holdings Inc	1,973,630	0.29				
3,070	Valspar Corporation	301,572	0.04				
2,046	Versum Materials Inc	54,450	0.01				
94,111	Visa Inc	6,961,403	1.03				
5,842	Vulcan Materials Company	693,175	0.10				
29,802	Wal-Mart Stores Inc	1,952,988	0.30				
15,626	Whiting Petroleum Corporation	178,075	0.03				
7,739	Williams Company Inc	228,483	0.03				
		146,814,950	21.64				
<b>Total equities</b>		507,542,518	74.80				

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
<b>Options (b) (continued)</b>				<b>Warrants (b) (continued)</b>			
<b>Switzerland (continued)</b>				<b>United States (continued)</b>			
417	Put on 2.80 GLEN LN 20 January 2017	51,551	0.01	213,453	Kinder Morgan Inc	1,113	0.00
806	Put on 3 GLEN LN 20 January 2017	234,867	0.03	205	Scynexis Inc	-	0.00
		<u>383,487</u>	<u>0.06</u>			<u>1,113</u>	<u>0.00</u>
<b>United Kingdom</b>				<b>Total warrants</b>			
673	Call on 250 TLW LN 17 March 2017	547,956	0.09			<u>28,429</u>	<u>0.00</u>
39	Call on 32 RIO LN 20 January 2017	30,383	0.00				
76	Call on 34 RIO LN 20 January 2017	12,910	0.00				
1,437	Call on 40 LBTYA US 20 January 2017	20,436	0.00				
40	Call on 40 LILA US 20 January 2017	758	0.00				
29	Call on 50 NXT LN 20 January 2017	59,964	0.01				
4	Call on 52 NXT LN 20 January 2017	4,592	0.00				
		<u>676,999</u>	<u>0.10</u>				
<b>United States</b>							
287	Call on 17 FCX US 20 January 2017	272	0.00				
629	Call on 17 VIX Index 18 January 2017	51,286	0.02				
278	Call on 2,305 SPX Index 20 January 2017	67,210	0.01				
359	Call on 25 GNC US 20 January 2017	1,702	0.00				
350	Call on 29 VXX US 20 January 2017	23,892	0.00				
256	Call on 30 WFM US 19 January 2017	98,541	0.01				
280	Call on 36 RRC US 16 June 2017	92,913	0.01				
1,028	Call on 54 NKE US 20 January 2017	11,696	0.00				
141	Put on 102 NVDA US 06 January 2017	18,983	0.00				
141	Put on 11.50 AMD US 06 January 2017	6,684	0.00				
1,431	Put on 125 IWM US 17 February 2017	161,450	0.03				
560	Put on 134 IWM US 17 February 2017	177,331	0.04				
14	Put on 2,230 SPX Index 20 January 2017	27,210	0.00				
280	Put on 21 BAC US 20 January 2017	6,637	0.00				
280	Put on 21.50 BAC US 13 January 2017	7,433	0.00				
56	Put on 235 GS US 20 January 2017	23,361	0.00				
28	Put on 720 AMZN US 20 January 2017	15,822	0.00				
		<u>792,423</u>	<u>0.12</u>				
<b>Total options</b>							
		<u>4,268,616</u>	<u>0.63</u>				
<b>Preferred stocks</b>							
<b>Germany</b>							
6,978	Jungheinrich AG	190,220	0.03				
36,283	Schaeffler AG	510,098	0.07				
		<u>700,318</u>	<u>0.10</u>				
<b>Total preferred stocks</b>							
		<u>700,318</u>	<u>0.10</u>				
<b>Real Estate Investment Trust</b>							
<b>Canada</b>							
3,400	Allied Properties Real Estate Investment Trust	86,414	0.01				
2,900	Boardwalk Real Estate Investment Trust	99,744	0.02				
		<u>186,158</u>	<u>0.03</u>				
<b>United States</b>							
8,811	Apollo Commercial Real Estate Finance Inc	138,837	0.02				
<b>Total real estate investment trust</b>							
		<u>324,995</u>	<u>0.05</u>				
<b>Right</b>							
<b>Norway</b>							
(2,126)	Petroleum Geo-Services ASA #	-	0.00				
<b>Total right</b>							
		<u>-</u>	<u>0.00</u>				
<b>Total return swaps (b)</b>							
<b>European Union</b>							
(20,776)	Citi Price Momentum Pure Europe	46,401	0.01				
<b>Finland</b>							
(107,306)	Outotec OYJ	3,005	0.00				
<b>South Korea</b>							
(7,877,050)	KOSPI 200 Index KMH7 10 March 2017	6,222	0.00				
<b>Total total return swaps</b>							
		<u>55,628</u>	<u>0.01</u>				
<b>Warrants (b)</b>							
<b>Canada</b>							
361,310	Growmax Resources Corporation	-	0.00				
84,917	HudBay Minerals Inc	27,316	0.00				
		<u>27,316</u>	<u>0.00</u>				
<b>Ireland</b>							
12,050	Kenmare Resources Plc	-	0.00				
<b>United States</b>							
7,211	Basic Energy SVSC	-	0.00				
15,059	CVSL Inc	-	0.00				



# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
€553,426	CAD778,287	19 January 2017	3	3,681	0.00
€10,287	CHF11,021	06 January 2017	2	6	0.00
€17,415	CHF18,645	19 January 2017	1	16	0.00
€169	DKK1,256	19 January 2017	1	-	0.00
€331,285	GBP281,570	06 January 2017	4	1,509	0.00
€30,526,112	GBP25,718,683	19 January 2017	7	412,761	0.06
€15,438,350	HKD125,084,362	19 January 2017	2	158,154	0.02
€72,984,988	JPY8,905,017,949	19 January 2017	14	590,204	0.09
€6,262	SEK59,894	05 January 2017	1	10	0.00
€529,561	SGD797,037	19 January 2017	1	7,145	0.00
€2,200,663	US\$2,300,325	06 January 2017	8	20,880	0.00
€203,662,519	US\$212,436,078	19 January 2017	10	2,481,948	0.37
SEK484,987,893	€49,692,520	05 January 2017	7	927,739	0.14
Total unrealised gain on forward currency contracts				4,604,053	0.68
Total financial assets at fair value through profit or loss - trading				584,640,036	86.16

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG European Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
<b>Contracts for difference</b>				<b>Contracts for difference (continued)</b>			
<b>Australia</b>				<b>France (continued)</b>			
(105,117)	BHP Billiton Limited	(166,595)	(0.02)	19,183	Credit Agricole SA	(112)	(0.00)
(133,327)	BHP Billiton Limited	(712,300)	(0.10)	37,078	Danone SA	(47,201)	(0.01)
(224,197)	Fortescue Metals Group Limited	(397,104)	(0.06)	(7,404)	Dassault Systemes	(15,809)	(0.00)
633,888	Perseus Mining Limited	(102,923)	(0.02)	(1,350)	Dow Jones Europe Stoxx Personal and Household Index	(48,153)	(0.01)
(484)	S&P/ASX 200 Resources Index	(198,078)	(0.03)	41,544	EDF	(27,681)	(0.00)
(450)	S&P/ASX 300 Met and Mining Index	(138,365)	(0.02)	(20,636)	Eiffage	(66,819)	(0.01)
116,922	Sandfire Resources NL	(3,309)	(0.00)	(16,079)	Euro Stoxx 600 Industrial Goods & Services Price Index	(205,784)	(0.03)
		(1,718,674)	(0.25)	31,006	Europe STOXX Bank EUR Price Index	(47,509)	(0.01)
<b>Austria</b>				(8,987)	Faurecia	(33,812)	(0.00)
(14,918)	Erste Group Bank AG	(7,343)	(0.00)	(1,739)	Hermes International	(2,982)	(0.00)
<b>Belgium</b>				(2,315)	Iliad SA	(6,044)	(0.00)
(1,785)	Solvay SA	(283)	(0.00)	(13,371)	Ingenico	(47,284)	(0.01)
(15,251)	Unicore SA	(21,513)	(0.00)	(7,852)	JCDecaux SA	(71)	(0.00)
		(21,796)	(0.00)	54	Kaufman & Broad SA	(112)	(0.00)
<b>Bermuda</b>				(60,436)	Kleppier	(70,813)	(0.01)
(357)	FTSE 250 Index	(152,271)	(0.02)	(1,530)	L'Oreal SA	(1,209)	(0.00)
(36,423)	Seadrill Limited	(7,061)	(0.00)	(51,574)	LVMH Moet Hennessy Louis Vuitton SE	(369,079)	(0.05)
		(159,332)	(0.02)	23,365	Nexity SA	(952)	(0.00)
<b>Canada</b>				(8,741)	Pernod Ricard SA	(32,937)	(0.00)
(149,243)	First Quantum Minerals Limited	(114,660)	(0.02)	25,972	Peugeot SA	(3,006)	(0.00)
(23,702)	Potash Corporation Of Saskatchewan	(46,407)	(0.01)	(14,743)	Publicis Groupe SA	(68,992)	(0.01)
(65,657)	Sherritt International Corporation	(24,544)	(0.00)	(437)	Remy Cointreau	(4,683)	(0.00)
		(185,611)	(0.03)	1,085	Renault SA	(1,176)	(0.00)
<b>China</b>				(98,529)	Rexel SA	(184,822)	(0.03)
293,521	Baoshan Iron & Steel Company	(12,367)	(0.00)	112,654	Rubis SCA	(139,970)	(0.02)
(1,242,644)	Changsha Zoomlion Heavy Industry	(40,176)	(0.01)	(66,420)	Safran SA	(302,564)	(0.04)
(682,000)	Petrochina Company Limited	(17,514)	(0.00)	(4,097)	Sodexo SA	(30,285)	(0.00)
429,800	Qingdao Haier Company Limited	(41,095)	(0.01)	(76,400)	SPIE SA	(195,255)	(0.03)
153,080	Sany Heavy Equipment International	(486)	(0.00)	(6,155)	STOXX 600 Automobiles & Parts Price EUR Index	(52,153)	(0.01)
12,907,305	West China Cement Limited	(1,123,044)	(0.16)	(17,878)	STOXX Europe 600 Basic Resources Price Index	(2,499,674)	(0.38)
		(1,234,682)	(0.18)	(3,429)	STOXX Europe 600 Chemicals Price EUR Index	(120,997)	(0.02)
<b>Denmark</b>				(6,490)	STOXX Europe 600 Oil & Gas Price EUR Index	(105,188)	(0.02)
691	AP Moeller-Maersk A/S	(11,518)	(0.00)	(6,685)	STXE 600 Retail EUR Price Index	(82,100)	(0.01)
(667)	AP Moeller-Maersk A/S	(3,528)	(0.00)	(299)	SXOP Index	(7,114)	(0.00)
(7,262)	Carlsberg A/S	(6,069)	(0.00)	(83,921)	Technip SA	(1,244,622)	(0.19)
(9,479)	Chr Hansen Holding A/S	(11,532)	(0.00)	(4,542)	Teleperformance	(9,619)	(0.00)
(7,023)	Coloplast	(26,157)	(0.00)	(1,880)	Thales SA	(617)	(0.00)
(32,690)	Danske Bank A/S	(16,123)	(0.00)	(10,735)	Ubisoft Entertainment	(20,897)	(0.00)
(67,695)	Dong Energy A/S	(117,747)	(0.02)	(2,203)	Unibail-Rodamco SE	(34,975)	(0.01)
60,841	DSV A/S	(53,757)	(0.01)	(201,454)	Valeo SA	(434,265)	(0.06)
132,630	ISS A/S	(150,732)	(0.03)	(3)	Vallourec SA	(7)	(0.00)
(8,014)	Jyske Bank A/S	(9,682)	(0.00)	(14,131)	Vinci SA	(66,666)	(0.01)
(7,552)	Novozymes A/S	(1,764)	(0.00)			(7,755,492)	(1.14)
(8,137)	Pandora A/S	(116,668)	(0.02)	<b>Germany</b>			
(126,188)	Scandinavian Tobacco Group	(122,426)	(0.02)	(3,055)	Adidas AG	(38,744)	(0.01)
(187,080)	TDC A/S	(20,258)	(0.00)	77,262	Aixtron AG	(185,506)	(0.03)
		(667,961)	(0.10)	(5,973)	Bayerische Motoren Werke AG	(1,978)	(0.00)
<b>European Union</b>				(207,741)	Brenntag AG	(929,002)	(0.14)
(13)	CAC 40 Index	(3,503)	(0.00)	60	Continental AG	(42)	(0.00)
(6,328)	Dow Jones Europe Telecom Index	(39,590)	(0.01)	(50,522)	Covestro AG	(91,660)	(0.01)
(13)	ESTX Chemicals EUR Price	(844)	(0.00)	1,363	Daimler AG	(153)	(0.00)
(873)	GS EU Momentum Long	(36,664)	(0.01)	(18,930)	Deutsche Boerse AG	(54,647)	(0.01)
(21,473)	EU Momentum Short	(61,549)	(0.01)	(14,150)	Deutsche Wohnen AG	(15,213)	(0.00)
(28,189)	ESTX Small Cap Eur Price Index	(416,594)	(0.06)	(1,886,868)	E.ON SE	(239,632)	(0.04)
(19)	FTSE MIB Index	(36,075)	(0.01)	(168,911)	Fraport AG Frankfurt Airport Services Worldwide	(549,412)	(0.08)
(5,602)	MSGL3PKS Index	(5,938)	(0.00)	(5,666)	Fresenius Medical Care AG & Company KGaA	(28,517)	(0.00)
(165,221)	MSGLSXNP Index	(1,355,058)	(0.19)	(6,351)	Fresenius SE and Company KGaA	(51,700)	(0.01)
(6,635)	Russell Europe SMID 300 Euro	(530,798)	(0.08)	(64,927)	GEA Group AG	(105,014)	(0.02)
(25,429)	STXE 600 Eur Price Index	(498,245)	(0.07)	(75,000)	Hannover Rueck SE	(150,000)	(0.02)
		(2,984,858)	(0.44)	(66,206)	Heidelberg Cement AG	(116,499)	(0.02)
<b>Finland</b>				(10,665)	Hella Kgaa Hueck & Company	(22,552)	(0.00)
15,952	Metso OYJ	(8,541)	(0.00)	2,907	Henkel AG & Company KGaA	(11,112)	(0.00)
23,944	Neste OYJ	(18,556)	(0.00)	(2,826)	Henkel AG and Company KGaA	(9,522)	(0.00)
(54,222)	Outotec OYJ	(5,107)	(0.00)	(18,759)	Hochtief AG	(15,945)	(0.00)
(51,632)	Outokumpu OYJ	(34,222)	(0.01)	(13,358)	Hugo Boss AG	(1,747)	(0.00)
(44,590)	Wartsila OYJ	(187,546)	(0.03)	(27,089)	Infineon Technologies AG	(20,278)	(0.00)
		(253,972)	(0.04)	(3,086)	ishares Core DAX UCITS ETF	(6,049)	(0.00)
<b>France</b>				(6,548)	K+S AG	(2,184)	(0.00)
(13,869)	Accor SA	(6,709)	(0.00)	(199,498)	Lanxess AG	(417,606)	(0.06)
(7,103)	ADP Promesses	(74,133)	(0.01)	9,241	Linde AG	(27,746)	(0.00)
406,889	Air France-KLM	(126,724)	(0.02)	(135,987)	Metro AG	(568,950)	(0.09)
16,952	Arkema SA	(45,378)	(0.01)	(10,208)	MTU Aero Engines AG	(132,142)	(0.02)
(9,366)	Atos SE	(37,729)	(0.01)	(2,429)	Muenchener Rueckversicherungs-Gesellschaft AG	(11,657)	(0.00)
(3,493)	BNP Paribas SA	(22,421)	(0.00)	(24,922)	Prosieben Sat 1 Media SE	(36,981)	(0.01)
(5,866)	Cap Gemini SA	(32,966)	(0.00)	(3,543)	Rheinmetall AG	(430)	(0.00)
35,576	Carrefour SA	(16,414)	(0.00)	(566,178)	SAP SE	(2,174,838)	(0.33)
1,500	Collectis SA	(18,788)	(0.00)	(67,676)	Siemens AG	(203,977)	(0.03)
(119,435)	Cie Generale des Etablissements Michelin	(721,277)	(0.11)	(15,901)	Software AG	(21,832)	(0.00)
(4,131)	Cie Generale d'Optique Essilor International SA	(18,943)	(0.00)	(115,949)	TUI AG	(119,653)	(0.02)
				(22,036)	United Internet AG	(21,673)	(0.00)
				(7,035)	Volkswagen AG	(28,136)	(0.00)
				(18,348)	Wacker Chemie AG	(289,400)	(0.04)
				(38,551)	Zalando SE	(8,154)	(0.00)
						(6,710,283)	(0.99)
<b>Hong Kong</b>				<b>Hong Kong</b>			
				(453,211)	China State Construction International Holdings Limited	(59,877)	(0.01)

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>Hong Kong (continued)</b>				<b>Japan (continued)</b>			
5,622	Custom Hong Kong	(8,168)	(0.00)	(51,147)	Suzuki Motor Corporation	(76,763)	(0.01)
(14,025)	Jardine Matheson Holdings Limited	(5,134)	(0.00)	(337,000)	Taiheiyo Cement Corporation	(11,518)	(0.00)
		(73,179)	(0.01)	(10,400)	Taikisha Limited	(16,121)	(0.00)
<b>India</b>				(816,847)	Taisei Corporation	(195,651)	(0.03)
(38,565)	Infosys Technologies Limited	(25,193)	(0.00)	(7,200)	Takeda Pharmaceutical Company Limited	(6,764)	(0.00)
693	MRF Limited	(1,023)	(0.00)	(10,800)	Toho Company Limited	(18,382)	(0.00)
		(26,216)	(0.00)	(33,200)	Tokyo Tatemono Company Limited	(26,047)	(0.00)
<b>Ireland</b>				2,400	Toyo Denki Seizo	(337)	(0.00)
(14,659)	CRH Plc	(10,570)	(0.00)	(158,652)	Toyo Seikan Group Holdings Limited	(109,001)	(0.02)
10,699	DCC Plc	(14,595)	(0.00)	(104,519)	Toyota Motor Corporation	(470,207)	(0.08)
(456,763)	Experian Plc	(434,155)	(0.07)	(45,554)	Yamazaki Baking Company Limited	(12,789)	(0.00)
(6,215)	Kerry Group Plc	(6,446)	(0.00)	(21,053)	Yaskawa Electric Corporation	(20,797)	(0.00)
(57,250)	Kingspan Group Plc	(107,697)	(0.02)			(3,298,750)	(0.49)
6,548	Paddy Power Plc	(14,760)	(0.00)	<b>Jersey Channel Islands</b>			
(32,509)	Ryanair Holdings Plc	(29,698)	(0.00)	(205,513)	Centamin Plc	(12,051)	(0.00)
32,336	Ryanair Holdings Plc	(6,652)	(0.00)	<b>Luxembourg</b>			
(124,255)	Smurfit Kappa Group Plc	(101,604)	(0.01)	(63,978)	ArcelorMittal	(21,594)	(0.00)
36,437	Smurfit Kappa Group Plc	(52,694)	(0.01)	(9,556)	SES	(14,092)	(0.00)
(5,502)	Source STOXX Europe 600 Optimised Health Care UCITS ETF	(65,413)	(0.01)	(34,974)	Tenaris SA	(29,343)	(0.00)
		(844,284)	(0.12)	(22,607)	Tenaris SA	(207,440)	(0.04)
<b>Isle of Man</b>						(272,469)	(0.04)
773,370	Playtech Plc	(308,711)	(0.05)	<b>Malta</b>			
<b>Italy</b>				388,324	GVC Holdings Plc	(150,116)	(0.02)
(96,142)	Banca Popolare dell'Emilia Romagna SC	(20,003)	(0.00)	<b>Netherlands</b>			
(115,031)	Banco Popolare Scarl	(797)	(0.00)	(249,699)	Aalberts Industries NV	(516,854)	(0.08)
(3,014)	Buzzi Unicem SpA	(14,842)	(0.00)	(20,664)	ABN AMRO Group NV	(15,123)	(0.00)
(57,198)	Davide Campari-Milano SpA	(18,378)	(0.00)	28,610	Aegon NV	(1,193)	(0.00)
(68,434)	Eni SpA	(14,423)	(0.00)	42,964	Akzo Nobel NV	(12,257)	(0.00)
(20,407)	Italgas SPA	(4,113)	(0.00)	(255,753)	Alice NV	(482,752)	(0.07)
(14,595)	Luxottica Group SpA	(3,916)	(0.00)	(4,544)	ASML Holding NV	(51,508)	(0.01)
(182,826)	Mediaset SpA	(266,498)	(0.05)	(11,169)	ASR Nederland NV	(757)	(0.00)
(64,499)	Mediobanca SpA	(13,190)	(0.00)	(67,145)	Boskalis Westminster	(97,910)	(0.01)
(529,725)	Saipem SpA	(18,303)	(0.00)	(12,057)	Exor NV	(14,352)	(0.00)
(630,305)	Telecom Italia SpA	(47,304)	(0.01)	(23,229)	Geralto NV	(69,865)	(0.01)
(2,995)	Tod's SpA	(30,533)	(0.00)	(41,483)	Heineken NV	(38,106)	(0.01)
(191,210)	UniCredit SpA	(35,146)	(0.01)	(324,330)	Koninklijke Ahold Delhaize NV	(194,598)	(0.03)
		(487,446)	(0.07)	(421,345)	Koninklijke DSM NV	(39,591)	(0.01)
<b>Japan</b>				(13,242)	Qiagen NV	(49,459)	(0.01)
(30,775)	ABC-Mart Inc	(31,081)	(0.00)	(8,959)	Royal Dutch Shell Plc	(4,940)	(0.00)
(87,248)	Aeon Company Limited	(84,475)	(0.01)	(280,941)	Royal Dutch Shell Plc	(643,306)	(0.09)
2,100	AIN Holdings Inc	(869)	(0.00)	(11,709)	Sensata Technologies Holding NV	(19,431)	(0.00)
2,800	Alpen Company Limited	(4,470)	(0.00)	49,895	Takeaway.Com Holding BV	(59,152)	(0.01)
(256,388)	Amada Holdings Company Limited	(226,657)	(0.04)	(12,862)	Wolters Kluwer NV	(18,728)	(0.00)
(10,212)	Asahi Group Holdings Limited	(7,654)	(0.00)			(2,329,882)	(0.34)
(209,908)	Asahi Kasei Corporation	(116,828)	(0.02)	<b>Norway</b>			
133,700	Ashikaga Holdings Company Limited	(8,396)	(0.00)	(697,001)	Marine Harvest	(423,881)	(0.05)
(47,869)	Bridgestone Corporation	(58,404)	(0.01)	(427,850)	Norsk Hydro ASA	(39,945)	(0.01)
(14,700)	Brother Industries Limited	(36,755)	(0.01)	24,060	Opera Software ASA	(30,741)	(0.00)
(81,273)	Credit Saison Company Limited	(3,418)	(0.00)	(12,374)	TGS Nopec Geophysical Company ASA	(39,782)	(0.01)
(3,859)	Daito Trust Construct Company Limited	(33,517)	(0.00)	(145,359)	Yara International ASA	(312,740)	(0.05)
2,500	East Japan Railway Company	(5,601)	(0.00)			(847,089)	(0.12)
(45,607)	Ebara Corporation	(94,051)	(0.01)	<b>Pakistan</b>			
(21,700)	F@N Communications Inc	(1,996)	(0.00)	47,359	Engro Corporation Limited	(417)	(0.00)
(42,989)	FamilyMart UNY Holdings Company Limited	(268,266)	(0.05)	86,021	MCB Bank Limited	(806)	(0.00)
(7,300)	GMO Payment Gateway Inc	(71,663)	(0.01)			(1,223)	(0.00)
3,300	Honda Motor Company Limited	(3,462)	(0.00)	<b>Philippines</b>			
1,867	Honeys Company Limited	(108)	(0.00)	99,839	Security Bank Corporation	(6,904)	(0.00)
(69,636)	Japan Post Bank Company Limited	(30,946)	(0.00)	<b>Poland</b>			
6,100	Japan Tobacco Inc	(3,686)	(0.00)	13,724	Jastrzebska Spolka Weglowa SA	(13,473)	(0.00)
5,000	Kaneka Corporation	(1,412)	(0.00)	<b>Portugal</b>			
(52,000)	Keikyu Corporation	(110,985)	(0.02)	2,098,432	Banco Comercial Portugese	(367,900)	(0.05)
(69,804)	Komatsu Limited	(127,392)	(0.02)	10,099	Jerónimo Martins SGPS SA	(3,545)	(0.00)
(58,300)	Kuraray Company Limited	(2,912)	(0.00)			(371,445)	(0.05)
(61,268)	Makita Corporation	(159,867)	(0.02)	<b>Qatar</b>			
(17,141)	Mazda Motor Corporation	(41,526)	(0.01)	10,071	Aamal Company	(240)	(0.00)
(3,900)	Miraca Holdings Inc	(17,697)	(0.00)	6,288	Ezdan Holding Group	(868)	(0.00)
4,000	Mitsubishi Electric Corporation	(490)	(0.00)	1,866	Gulf International Services	(128)	(0.00)
(85,000)	Nagoya Railroad Company Limited	(34,368)	(0.01)	3,126	Salam International Investment	(13)	(0.00)
(11,700)	Nihon Kohden Corporation	(21,361)	(0.00)			(1,249)	(0.00)
(9,800)	Nihon M&A Center Inc	(16,912)	(0.00)	<b>Russia</b>			
(38,744)	Nippon Shokubai Company Limited	(68,521)	(0.01)	331	Magnit PJSC	(199)	(0.00)
(33,923)	Nissan Chemical Industries Limited	(14,650)	(0.00)	(333)	MMC Norlisk Nickel PJSC	(512)	(0.00)
(180,787)	Nisshin Seifun Group Inc	(254,044)	(0.05)	(229,882)	MMC Norlisk Nickel PJSC	(192,987)	(0.04)
(83,162)	Nomura Holdings Inc	(29,847)	(0.00)	31,836	Polymetal International Plc	(18,339)	(0.00)
2,700	Omron Corporation	(1,796)	(0.00)			(212,037)	(0.04)
(9,200)	Oriental Land Company Limited	(8,432)	(0.00)	<b>Saudi Arabia</b>			
(38,337)	Panasonic Corporation	(35,185)	(0.01)	331	Magnit PJSC	(199)	(0.00)
(24,367)	Pola Orbis Holdings Inc	(177,818)	(0.03)	(333)	MMC Norlisk Nickel PJSC	(512)	(0.00)
(10,883)	Rinnai Corporation	(9,078)	(0.00)				
(35,000)	Rohto Pharmaceutical Company Limited	(29,657)	(0.00)				
(82,000)	Sanden Holdings Corporation	(50,552)	(0.01)				
3,000	Sanwa Holdings Corporation	(56)	(0.00)				
(10,829)	Shimano Inc	(27,512)	(0.00)				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>United Kingdom (continued)</b>			
<b>South Africa</b>				<b>United Kingdom (continued)</b>			
(36,260)	Lonmin Plc	(3,057)	(0.00)	(2,472,175)	Centrica Plc	(346,680)	(0.05)
34,358	Mediclinic International Plc	(51,717)	(0.01)	20,280	Coca-Cola European Partners	(14,793)	(0.00)
(25,762)	Sun International Limited	(5,031)	(0.00)	(762,650)	Compass Group Plc	(817,843)	(0.12)
		(59,805)	(0.01)	(12,062)	Croda International Plc	(13,400)	(0.00)
<b>Spain</b>				(84,000)	Daily Mail&General Tst-A NV	(35,337)	(0.01)
16,399	Acerinox SA	(6,353)	(0.00)	(200,046)	Dairy Crest Group Plc	(55,892)	(0.01)
(89,587)	ACS Actividades Construction y Servicios	(87,854)	(0.02)	(15,780)	Derwent Valley Holdings Plc	(23,353)	(0.00)
(10,215)	Aena SA	(24,988)	(0.00)	(105,495)	Diageo Plc	(76,551)	(0.01)
(10,254)	Amadeus IT Holding SA	(13,111)	(0.00)	(6)	Dialog Semiconductor Plc	(19)	(0.00)
450,175	Banco Popular Espanol SA	(19,736)	(0.00)	(139,914)	Dixons Carphone Plc	(31,093)	(0.00)
(83,085)	Industria de Diseno Textil SA	(10,681)	(0.00)	(224,724)	DS Smith Plc	(68,466)	(0.01)
(31,546)	Mediaset Espana Comunicacion	(27,455)	(0.01)	(31,118)	Dunelm Group Plc	(11,686)	(0.00)
(200,443)	Obrascon Huarte Lain SA	(32,071)	(0.01)	136,344	easyJet Plc	(16,926)	(0.00)
(4,021)	Tecnicas Reunidas SA	(21,275)	(0.00)	(4,543)	Fevertree Drinks Plc	(8,390)	(0.00)
		(243,524)	(0.04)	(890)	FTSE 350 Mining Index	(1,179,223)	(0.17)
<b>Sweden</b>				(83,375)	G4S Plc	(3,573)	(0.00)
(194,789)	Alfa Laval AB	(309,152)	(0.05)	(160,864)	GKN Plc	(46,691)	(0.01)
(102,224)	Alimak Group AB	(124,682)	(0.02)	(190,123)	GlaxoSmithKline Plc	(59,531)	(0.01)
2,448	Assa Abloy AB	(7,174)	(0.00)	(88,082)	Greggs Plc	(1,014)	(0.00)
16,592	Atlas Copco AB	(18,239)	(0.00)	(797,051)	Halfords Group Plc	(40,581)	(0.01)
(13,854)	Autoliv Inc	(51,948)	(0.01)	(74,851)	Hammerson Plc	(21,120)	(0.00)
(143,564)	Boliden AB	(75,612)	(0.01)	(21,832)	Hargreaves Lansdown Plc	(15,735)	(0.00)
(4,583)	Electrolux AB	(452)	(0.00)	(3,845)	Hikma Pharmaceuticals Plc	(3,641)	(0.00)
(5,009)	Elekta AB	(980)	(0.00)	224,346	Howden Joinery Group Plc	(254,900)	(0.04)
10,457	Hennes and Mauritz AB	(11,847)	(0.00)	(190)	HSBC Holdings Plc	(7,238)	(0.00)
(438,522)	Husqvarna AB	(235,248)	(0.04)	(85,525)	IMI Plc	(57,776)	(0.01)
(40,259)	ICA Gruppen AB	(5,783)	(0.00)	129,956	Imperial Tobacco Group Plc	(180,935)	(0.03)
(5,099)	JM AB	(6,994)	(0.00)	(90,175)	Inchcape Plc	(80,158)	(0.01)
(971,875)	Sandvik AB	(417,184)	(0.07)	(387,465)	International Consolidated Airlines Group S.A.	(170,684)	(0.03)
21,587	Skanska AB	(7,049)	(0.00)	(489,892)	International Consolidated Airlines Group SA	(23,306)	(0.00)
182,347	SSAB AB	(27,401)	(0.00)	(66,490)	Intertek Group Plc	(114,617)	(0.02)
(6,424)	Swedish Match AB	(282)	(0.00)	(112,616)	Intu Properties Plc	(14,986)	(0.00)
(301,487)	Volvo AB	(348,200)	(0.05)	(30,510)	JD Wetherspoon Plc	(19,952)	(0.00)
		(1,648,227)	(0.25)	(18,280)	John Wood Group Plc	(1,453)	(0.00)
<b>Switzerland</b>				(12,242)	Johnson Matthey Plc	(10,038)	(0.00)
(88,480)	ABB Limited	(64,382)	(0.01)	(16,832)	Johnson Service Group Plc	(1,822)	(0.00)
(4,396)	Aryzta AG	(1,887)	(0.00)	(146,676)	Jupiter Fund Management	(23,656)	(0.00)
(36,632)	Cie Financiere Richemont SA	(60,034)	(0.01)	(369,936)	Just Eat Plc	(73,105)	(0.01)
176	Credit Suisse Group AG	(122)	(0.00)	(410,363)	Marks & Spencer Group Plc	(54,838)	(0.01)
(27,869)	DKSH Holding AG	(96,409)	(0.01)	(246,411)	Merlin Entertainments Plc	(16,858)	(0.00)
(704)	EMS-Chemie Holding AG	(45,617)	(0.01)	(280,083)	Mitie Group Plc	(13,748)	(0.00)
(4,414)	Geberit AG	(26,647)	(0.00)	(365,645)	Mondi Plc	(340,594)	(0.05)
(4,503)	Givaudan	(64,369)	(0.01)	173,734	Monitise Plc	(1,152)	(0.00)
4,127	LafargeHolcim Limited	(10,168)	(0.00)	(121,893)	National Grid Plc	(52,251)	(0.01)
(143,423)	LafargeHolcim Limited	(7,562)	(0.00)	(4,824)	Next Plc	(670)	(0.00)
(9,461)	MSBPLGP	(537,191)	(0.09)	74,229	Patisserie Holdings Plc	(36,815)	(0.01)
(13,112)	Panalpina Welttransport Holding AG	(207,066)	(0.03)	(792,769)	Pearson Plc	(418,060)	(0.06)
(6,806)	Schindler Holding	(7,735)	(0.00)	(10,832)	Persimmon Plc	(6,562)	(0.00)
(1,919)	SGS SA	(59,811)	(0.01)	(353,105)	Petrofac Limited	(320,133)	(0.05)
(386)	SIKA FIN I	(16,987)	(0.00)	(15,146)	Provident Financial Plc	(25,097)	(0.00)
(12,240)	STMicroelectronics NV	(29,933)	(0.00)	(468,308)	Prudential Plc	(454,960)	(0.07)
(3,181)	Swatch Group AG	(17,636)	(0.00)	(83,634)	Reckitt Benckiser Group Plc	(51,529)	(0.01)
1,287	Syngenta AG	(5,026)	(0.00)	(6,797)	Rightmove Plc	(15,756)	(0.00)
30,667	Syngenta AG	(301,909)	(0.05)	(24,346)	Rio Tinto Limited	(266,690)	(0.04)
4,999	Termenos Group AG	(1,458)	(0.00)	(1,301)	Russell UK MID 150 Index	(111,287)	(0.02)
29,811	UBS Group AG	(43,640)	(0.01)	(178,894)	Sage Group Plc	(47,090)	(0.01)
		(1,605,589)	(0.24)	(2,561,990)	J Sainsbury Plc	(349,647)	(0.05)
<b>Taiwan</b>				(21,605)	Schroders Plc	(23,662)	(0.00)
1,397,468	China Life Insurance Company Limited	(7,787)	(0.00)	(68,684)	Segro Plc	(13,108)	(0.00)
<b>Ukraine</b>				(11,418)	Severn Trent Plc	(673)	(0.00)
7,046	Kernel Holdings SA	(184)	(0.00)	17,924	Smiths Group Plc	(38,106)	(0.01)
<b>United Kingdom</b>				84,361	Softcat Plc	(35,471)	(0.01)
(116,216)	3i Group Plc	(50,754)	(0.01)	(22,871)	Spectris Plc	(66,324)	(0.01)
(874,354)	AA Plc	(143,107)	(0.02)	108,617	Spire Healthcare Group Plc	(43,998)	(0.01)
(19,604)	Admiral Group Plc	(8,479)	(0.00)	(540,761)	SSE Plc	(508,225)	(0.08)
82,807	Aggreko Plc	(4,916)	(0.00)	(2,238,740)	Standard Life Plc	(495,348)	(0.08)
(267,908)	Amec Plc	(30,488)	(0.00)	(8,553)	TalkTalk Telecom Group Plc	(125)	(0.00)
224,140	Anglo American Plc	(53,496)	(0.01)	76,413	Tate and Lyle Plc	(12,229)	(0.00)
91,084	Antofagasta Plc	(20,217)	(0.00)	600,599	Taylor Wimpey Plc	(5,866)	(0.00)
(30,329)	Ashtead Group Plc	(111,877)	(0.02)	217,484	Topps Tiles Plc	(135,666)	(0.02)
34,484	ASOS Plc	(7,764)	(0.00)	(402,801)	Travis Perkins Plc	(311,984)	(0.05)
(162,138)	Auto Trader Group Plc	(61,021)	(0.01)	(373,992)	Tullow Oil Plc	(12,268)	(0.00)
(380,652)	B&M European Value Retail SA	(110,348)	(0.02)	(29,480)	UBM Plc	(8,745)	(0.00)
143,085	BAE Systems Plc	(8,769)	(0.00)	(34,584)	Unilever NV	(38,781)	(0.01)
(12,491)	Bellway Plc	(4,712)	(0.00)	(19,279)	Unilever Plc	(9,322)	(0.00)
49,101	Big Yellow Group Plc	(22,197)	(0.00)	25,552	United Utilities Group Plc	(502)	(0.00)
1,787,985	Booker Group Plc	(37,647)	(0.01)	(212,473)	Victrex Plc	(845,892)	(0.12)
25,226	BP Plc	(542)	(0.00)	92,530	Virgin Money Holdings	(12,854)	(0.00)
(18,209)	British American Tobacco Plc	(20,233)	(0.00)	87,531	Vodafone Group Plc	(419)	(0.00)
(138,753)	BT Group Plc	(9,866)	(0.00)	(41,997)	WH Smith Plc	(25,367)	(0.00)
65,088	Capita Group Plc	(7,894)	(0.00)	(110,685)	Whitbread Plc	(328,096)	(0.05)
(271,637)	Capital & Counties Properties Plc	(40,733)	(0.01)	(905,762)	WM Morrison Supermarkets Plc	(100,134)	(0.02)
<b>United States</b>				(280,042)	Worldpay Group Plc	(10,715)	(0.00)
						(10,349,041)	(1.53)
				(9,825)	Aetna Inc	(38,256)	(0.01)
				5,789	Amazon.com Inc	(48,511)	(0.01)

Schedule of Investments as at 31 December 2016 (continued)  
Man GLG European Equity Alternative (continued)

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# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
AUD1,500,007	€1,036,840	19 January 2017	1	(8,785)	0.00
CHF8,175,115	€7,652,418	06 January 2017	3	(26,190)	0.00
CHF343,114	€320,763	19 January 2017	1	(577)	0.00
€2,709	CHF2,906	06 January 2017	1	(2)	0.00
€113,328	GBP97,291	19 January 2017	1	(587)	0.00
€804,543	JPY98,985,284	19 January 2017	1	(174)	0.00
€1,915	NOK17,433	19 January 2017	1	(4)	0.00
€299,775	SEK2,888,251	05 January 2017	5	(1,684)	0.00
€82,987	SEK800,493	19 January 2017	1	(578)	0.00
GBP42,212,087	€50,230,374	06 January 2017	3	(791,472)	(0.12)
JPY92,562,278	€753,108	19 January 2017	1	(608)	0.00
NOK7,551,917	€833,460	06 January 2017	2	(1,966)	0.00
SEK295,000	€30,842	05 January 2017	1	(52)	0.00
SGD238,672	€157,894	06 January 2017	1	(1,351)	0.00
US\$157,104,364	€150,532,463	06 January 2017	7	(1,660,707)	(0.25)
US\$7,713,178	€7,372,918	19 January 2017	2	(68,407)	(0.01)
Total unrealised loss on forward currency contracts				(2,563,144)	(0.38)
Total financial liabilities at fair value through profit or loss - trading				(61,120,005)	(9.01)
Total financial assets at fair value through profit or loss - trading				584,640,036	86.16
Total financial liabilities at fair value through profit or loss - trading				(61,120,005)	(9.01)
Other net assets				155,010,814	22.85
Net Assets Attributable to Holders of Redeemable Participating Shares				678,530,845	100.00

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

### Classification

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

### Analysis of Total Assets

Transferable securities listed on an official stock exchange

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

OTC financial derivative instruments described in classification (b) above

Other current assets

Total Assets
67.09
0.08
6.71
26.12
100.00



# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Global 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
<b>Contracts for difference (b)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Australia</b>				<b>Finland (continued)</b>			
79,826	Alumina Limited	30,391	0.02	4,131	Kone OYJ	7,004	0.00
121,829	Iluka Resources Limited	94,002	0.06	(3,956)	Konecranes OYJ	7,182	0.00
193,862	S2 Resources Limited	7,766	0.00	(11,798)	Metso OYJ	6,428	0.00
30,618	Sandfire Resources NL	2,095	0.00	(5,904)	Neste OYJ	2,819	0.00
239,471	South32 Limited	24,659	0.01	34,098	Nokia OYJ	9,032	0.00
1,208,639	South32 Limited	9,082	0.00	6,857	Nokian Renkaat OYJ	11,369	0.01
97,807	Western Areas Limited	58,417	0.03	3,236	Orion OYJ	7,255	0.00
(9,932)	Woodside Petroleum Limited	3,075	0.00	(1,805)	Outetec OYJ	73	0.00
		229,487	0.12	(914)	Outokumpu OYJ	3,943	0.00
<b>Austria</b>				34,390	Stora Enso OYJ	11,197	0.01
2,050	OMV AG	3,659	0.00	26,894	UPM-Kymmene OYJ	57,363	0.04
(5,194)	Voestalpine AG	948	0.00	17,646	Valmet Corporation	14,293	0.02
5,344	Zurmbel AG	9,934	0.01	482	Wartsila OYJ	668	0.00
		14,541	0.01	(531)	YIT-Yhtymä OYJ	54	0.00
						149,055	0.08
<b>Belgium</b>				<b>France</b>			
18,991	Anheuser-Busch InBev SA	71,763	0.04	(51,684)	Air France-KLM	2,096	0.00
(50,332)	bpost SA	71,336	0.04	23,912	Air Liquide SA	191,944	0.11
586	Melexis NV	5,497	0.00	3,401	Airbus Group SE	17	0.00
15,844	Nyrstar NV NPV	22,020	0.01	6,287	Alten SA	64,137	0.03
		170,616	0.09	45,969	Altran Technologies SA	33,388	0.02
<b>Bermuda</b>				2,621	Amundi SA	13,498	0.01
834	Seadrill Limited	1,054	0.00	10,795	Arkema SA	127,846	0.07
<b>Brazil</b>				5,532	Atos SE	16,306	0.01
6,355	Totvs S.A.	3,144	0.00	(6,268)	BNP Paribas SA	705	0.00
<b>Canada</b>				64,618	Carrefour SA	5,220	0.00
(10,000)	ishares S&P/TSX 60 Index ETF	665	0.00	1,891	Casino Guichard Perrachon	92	0.00
(1,052)	Ritchie Bros Auctioneers Inc	1,713	0.00	3,860	Cie de Saint-Gobain	5,174	0.00
(21,048)	Teck Resources Limited	75,260	0.04	43	Dassault Aviation SA	1,959	0.00
		77,638	0.04	(6,563)	Edenred	8,608	0.00
<b>Chile</b>				59,285	Elor Group	128,586	0.07
65,962	Parque Arauco S.A.	437	0.00	12,335	Engie SA	2,181	0.00
<b>China</b>				(274)	Euro Stoxx Food & Beverage Index	15,009	0.01
(5,081)	Baidu Inc	25,353	0.01	(84)	Eurofins Scientific	2	0.00
(222,461)	Bank of Communications Company Limited	4,350	0.00	3,482	Europe STOXX Bank EUR Price Index	7,802	0.00
(94,651)	China Maple Leaf Educational	20,834	0.01	1,091	Kering	3,380	0.00
(212,248)	China Railway Construction Corporation Limited	20,780	0.01	(28,083)	Kleppierre	33,302	0.02
(406,767)	China Shenhua Energy Company Limited	79,677	0.05	8,312	Legrand SA	14,093	0.01
(228,648)	China Telecom Corporation Limited-Class H Shares	13,421	0.01	18,473	Maisons Du Monde S.A.	417	0.00
(140,000)	CRRC Corporation Limited	244	0.00	(2,710)	Nexans SA	1,484	0.00
(96,151)	Great Wall Motor Company	8,230	0.00	17,621	Numericable SFR SA	33,551	0.02
(25,243)	JD.com Inc	5,879	0.00	12,973	Orange SA	11,656	0.01
86,123	Jiangxi Copper Company Limited	19,892	0.01	(36,959)	Peugeot SA	5,680	0.00
7,991	Livzon Pharmaceutical Group	765	0.00	14,284	Plastic Omnium	9,568	0.01
216,575	Sany Heavy Industry Company Limited	6,238	0.00	44,538	Renault SA	298,649	0.16
(1,294,432)	Shanghai Electric Group Company	28,971	0.02	1,958	Sanofi	3,854	0.00
(288,626)	Uni-President China Holdings	1,059	0.00	32,527	Schneider Electric SA	63,685	0.03
(10,289)	Vipshop Holdings Limited	36,723	0.03	(1,143)	SEB SA	819	0.00
90,636	Weichai Power Company Limited	14,731	0.01	2,390	STOXX Europe 600 Basic Resources Price Index	22,158	0.01
2,524,000	West China Cement Limited	21,605	0.01	150	Stoxx Europe 600 Food & Beverage Price Euro Index	2,860	0.00
74,317	Xinhua Winshare Publishing	841	0.00	4,432	Technip SA	19,479	0.01
(109,795)	Yanzhou Coal Mining	7,440	0.00	48,992	Teleperformance	261,661	0.14
43,686	Zhuzhou CSR Times Electric	2,523	0.00	1,795	Thales SA	497	0.00
		319,556	0.17	4,825	Total SA	17,731	0.01
<b>Cyprus</b>				(356)	Valeo SA	112	0.00
251,664	Bank Of Cyprus Public Company Limited	3,775	0.00	11,356	Vallourec SA	23,625	0.01
<b>Denmark</b>				10,717	Zodiac Aerospace	3,418	0.00
11,179	DSV A/S	5,253	0.00			1,456,249	0.77
17,353	FLSmidth & Company A/S	8,553	0.00	<b>Germany</b>			
(924)	Genmab A/S	1,252	0.00	12,952	BASF SE	26,022	0.01
1,730	H Lundbeck A/S	1,667	0.00	11,890	Bayer AG	59,033	0.03
(4,552)	ISS A/S	738	0.00	(13,428)	Bayerische Motoren Werke AG	5,017	0.00
(1,132)	NETS A/S	466	0.00	21,645	Brenntag AG	87,478	0.06
7,117	NKT Holding A/S	47,091	0.02	77,245	Celesio AG	6,180	0.00
3,004	Novozymes A/S	4,152	0.00	(956)	Covestro AG	10	0.00
23,183	Pandora A/S	213,486	0.12	5,112	Deutsche Boerse AG	22,030	0.01
12,738	Vestas Wind Systems A/S	101,242	0.06	(72,890)	Deutsche Lufthansa AG	14,132	0.01
(766)	William Demant Holding	51	0.00	39,969	Evonik Industries AG	9,708	0.01
		383,951	0.20	(10,325)	Fielmann AG	42,455	0.02
<b>European Union</b>				(3,554)	GEA Group AG	35,576	0.02
5,133	EU Momentum Long	9,009	0.00	14,596	Kabel Deutschland Holding AG	79,952	0.04
4,308	MSGLEU4	18,299	0.01	1,453	Kion Group AG	828	0.00
2,383	STOXX Europe 600 Travel & Leisure	14,203	0.01	4,388	Kuka AG	51,189	0.03
		41,511	0.02	7,062	Man AG	4,682	0.00
<b>Finland</b>				(136)	MTU Aero Engines AG	18	0.00
573	Cargotec OYJ	1,862	0.00	(6,537)	Norma Group SE	33,253	0.02
10,722	Fortum OYJ	8,412	0.00	22,981	Schaeffler AG	16,984	0.01
1,300	Huhtamäki OYJ	101	0.00	1,765	Symrise AG	584	0.00
				(6,153)	ThyssenKrupp AG	6,170	0.00
				5,410	United Internet AG	6,115	0.00
				(4,352)	Wirecard AG	1,161	0.00
						508,577	0.27
<b>Hong Kong</b>				<b>Hong Kong</b>			
				(149,000)	Cathay Pacific Airways Limited	12,390	0.02
				(123,819)	China State Construction International Holdings Limited	3,456	0.00

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global 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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Hong Kong (continued)</b>				<b>Netherlands</b>			
154,000	CSPC Pharmaceutical Group Limited	738	0.00	40,327	Aalberts Industries NV	29,945	0.02
40,000	Good Resources Holdings Limited	225	0.00	17,043	Altice SA	46,195	0.02
(135,000)	HK Electric Investments	5,863	0.00	2,689	ASM International NV	3,212	0.00
(65,000)	Hong Kong and China Gas Company Limited	4,171	0.00	15,916	Fugro NV	370	0.00
6,422	Jardine Strategic Hldgs Limited	1,885	0.00	14,252	Imcd Group NV	66,171	0.03
1,658	Lee & Man Paper Manufacturing	35	0.00	(1,105,025)	ING Groep NV	248,631	0.14
		28,763	0.02	107,734	Koninklijke Ahold Delhaize NV	95,796	0.05
				(938)	Koninklijke DSM NV	104	0.00
<b>India</b>				56,767	Koninklijke Philips NV	70,633	0.04
31,931	Berger Paints India Limited	3,959	0.00	2,489	Philips Lighting NV	1,600	0.00
				11,723	Royal Dutch Shell Plc	24,495	0.01
<b>Ireland</b>				133,566	Royal Dutch Shell Plc	267,847	0.14
60,145	C&C Group Plc	8,767	0.00	20,788	SBM Offshore NV	30,327	0.02
2,899	CRH Plc	3,902	0.00	3,081	Tomtom NV	133	0.00
9,150	CRH Plc	9,889	0.01			885,459	0.47
11,830	DCC Plc	22,720	0.02	<b>Northern Mariana Islands</b>			
(46,993)	Henderson Group Plc	2,652	0.00	22,724	Rockcastle Global Real Estat	709	0.00
4,367	Kingspan Group Plc	3,186	0.00				
1,880	Paddy Power Plc	2,613	0.00	<b>Norway</b>			
12,398	Ryanair Holdings Plc	6,079	0.00	2,514	Aker BP ASA	1,165	0.00
747	Shire Plc	10,205	0.01	26,027	Avance Gas Holding Limited	3,422	0.00
2,640	Smurfit Kappa Group Plc	3,817	0.00	94,567	BW LPG Limited	14,027	0.01
9,903	Smurfit Kappa Group Plc	7,265	0.00	14,242	Golden Ocean Group Limited	3,642	0.00
		81,095	0.04	32,147	Norsk Hydro ASA	10,244	0.01
				(1,968)	Norwegian Air Shuttle ASA	1,026	0.00
<b>Isle of Man</b>				15,957	Orkla ASA	1,777	0.00
(57,353)	Paysafe Group Plc	14,353	0.01	5,144	Skandiabanken ASA	5,666	0.00
				19,081	Statoil ASA	30,627	0.02
<b>Italy</b>				6	Telenor ASA	2	0.00
(9,162)	Azimut Holding SpA	18	0.00	8,279	Yara International ASA	27,391	0.01
(1,011)	Buzzi Unicem SpA	174	0.00			98,989	0.05
(886)	Luxottica Group SpA	71	0.00	<b>Pakistan</b>			
(8,940)	Moncler SpA	777	0.00	24,398	Fauji Fertilizer Company Limited	21	0.00
(137)	Salvatore Ferragamo SpA	4	0.00	28,500	Habib Bank Limited	1,203	0.00
		1,044	0.00	8,428	Lucky Cement	2,044	0.00
				31,768	Oil & Gas Development Company	206	0.00
<b>Japan</b>				24,706	United Bank Limited	867	0.00
(2,400)	AI Holdings Corporation	493	0.00			4,341	0.00
(15,100)	Aiful Corporation	473	0.00	<b>Philippines</b>			
(2,500)	Alfresa Holdings Corporation	1,511	0.00	1,494,060	Metro Pacific Investments Company	9,244	0.00
200	Daito Pharmaceutical Company Limited	49	0.00				
(1,300)	Ichibanya Company Limited	195	0.00	<b>Portugal</b>			
(241,791)	IHI Corporation	16,752	0.01	(766,256)	Banco Comercial Portugese	136,356	0.08
3,800	Istyle Inc	2,098	0.00	3	EDP Energias De Portugal SA	-	0.00
(4,179)	Japan Steel Works Limited	6,763	0.00	21,681	Galp Energia SGPS SA	25,330	0.01
(32,744)	Kubota Corporation	11,845	0.01			161,686	0.09
700	Mimasu Semiconductor Industry	313	0.00	<b>Qatar</b>			
(17,589)	MISUMI Group Inc	21,494	0.01	1,106	Barwa Real Estate Company	78	0.00
400	Nihon M&A Center Inc	682	0.00	1,865	Commercial Bank of Qatar QSC	618	0.00
(34,997)	Nippon Paint Holdings Company Limited	87,319	0.05	1,451	Doha Bank QSC	72	0.00
1,104	Nippon View Hotel Company Limited	230	0.00	1,736	Industries Qatar QSC	328	0.00
(2,700)	Nipro Corporation	296	0.00	4,011	Masraf Al Rayan	84	0.00
(800)	Olympus Corporation	161	0.00	324	Qatar Electricity & Water Company	384	0.00
(6,300)	Rakuten Inc	2,669	0.00	3,143	Qatar Gas Transport Company Nakilat New	6	0.00
(4,300)	Resorttrust Inc	1,014	0.00	1,366	Qatar Insurance Company	246	0.00
200	Ryohin Keikaku Company Limited	336	0.00	437	Qatar International Islamic	38	0.00
(895)	SMC Corporation	28,409	0.02	677	Qatar Islamic Bank	291	0.00
91,542	Sumitomo Chemical Company Limited	29,605	0.02	2,371	Qatar National Bank	330	0.00
(5,600)	Sumitomo Corporation	1,523	0.00	633	Qatar Navigation	233	0.00
(400)	Tamron Company Limited	171	0.00	1,236	Qatar Telecom	97	0.00
(6,365)	Toyo Seikan Group Holdings Limited	63	0.00	2,038	United Development Company	330	0.00
(800)	Tsuruha Holdings Inc	2,681	0.00	3,825	Vodafone Qatar	40	0.00
(3,300)	Yamazaki Baking Company Limited	3,163	0.00			3,175	0.00
(7,088)	Zenkoku Hoshu Company Limited	7,400	0.00				
		227,708	0.12	<b>Singapore</b>			
				1,102	Broadcom Limited	22,395	0.01
<b>Jersey Channel Islands</b>							
1,619	Randgold Resources Limited	9,465	0.01	<b>South Africa</b>			
9,828	Sanne Group Plc	17,844	0.01	(18,624)	Grindrod Limited	343	0.00
		27,309	0.02				
				<b>South Korea</b>			
<b>Luxembourg</b>				358	Samsung Electronics Company Limited	28,619	0.02
5,559	Aperam SA	19,253	0.01				
(26,101)	ArcelorMittal	32,697	0.02	<b>Spain</b>			
		51,950	0.03	(120,438)	Abengoa S.A.	241	0.00
				3	Bankia SA	-	0.00
<b>Malta</b>				(96,865)	Distribuidora Internacional De Alimentacion SA	155,755	0.08
(24,759)	GVC Holdings Plc	4,820	0.00	7,493	Endesa SA	4,000	0.00
				63,266	Ferrovial SA	18,663	0.01
<b>Mexico</b>				(6,740)	Gamesa Corporation Tecnologica SA	2,853	0.00
(3,881)	Cemex SAB SPONS	3,945	0.00	5,041	Grifols SA	10,996	0.01
3,764	Grupo Financiero Interacciones	347	0.00	18,939	Iberdrola SA	9,328	0.00
		4,292	0.00	(7,440)	Mapfre SA	297	0.00
				8,027	Merlin Properties SOCIMI SA	1,009	0.00
<b>Monaco</b>				59,458	Orascom Huarte Lain SA	9,513	0.01
(6,561)	Scorpio Tankers Inc	773	0.00				



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global 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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Spain (continued)</b>				<b>United Kingdom (continued)</b>			
21,851	Repsol SA	7,692	0.00	1,211	DS Smith Plc	247	0.00
21,851	Repsol SA	12,296	0.01	(5,559)	easyJet Plc	12	0.00
12,521	Talgo SA	480	0.00	2,665	Electra Private Equity Plc	29,512	0.02
		233,123	0.12	(5,257)	Enesco Plc	1,959	0.00
<b>Sweden</b>				203,908	Equiniti Group Plc	40,510	0.02
20,327	Alfa Laval AB	31,315	0.02	63,877	Esure Group Plc	3,298	0.00
8,824	Assa Abloy AB	5,979	0.00	15,445	FDM Group Holdings Plc	5,665	0.00
(9,493)	Atlas Copco AB	984	0.00	4,653	Fevertree Drinks Plc	19,601	0.01
860	Autoliv Inc	5,778	0.00	(6,501)	Fiat Chrysler Automobiles NV	153	0.00
6,354	Boliden AB	18,269	0.01	7	FTSE 100 Index	2,626	0.00
61,983	Bravida Holding AB	15,500	0.01	(70,407)	G4S Plc	173	0.00
150,354	Dometic Group	41,826	0.02	501,974	GKN Plc	370,086	0.20
(86,769)	Getinge AB	104,955	0.07	2,203	GlaxoSmithKline Plc	68	0.00
(9,026)	Hennes and Mauritz AB	2,954	0.00	(54,055)	Greene King Plc	10,690	0.01
44,602	Hexagon AB	31,901	0.02	(66,993)	Halma Plc	31,763	0.02
1,607	Holmen AB-Class B Shares	3,475	0.00	80,817	Hays Plc	8,163	0.00
(32,501)	ICA Gruppen AB	41,926	0.02	4,726	IMI Plc	1,187	0.00
16,087	Nobia Ab	6,128	0.00	32,876	Imperial Tobacco Group Plc	7,762	0.00
5,098	Nordic Waterproofing Holding	2,346	0.00	451,560	Informa Plc	178,253	0.09
2,104	Skanska AB	1,559	0.00	60,999	Intercontinental Hotels	216,983	0.11
(31,661)	SKF AB	21,840	0.01	158,772	International Consolidated Airlines Group SA	3,745	0.00
48,023	Svenska Cellulosa AB SCA	46,218	0.02	136,053	ITV Plc	31,023	0.02
(32,759)	Swedish Match AB	28,797	0.02	(48,163)	Johnson Matthey Plc	43,454	0.02
7,563	Swedish Orphan Biovitrum AB	5,462	0.00	40,176	Kaz Minerals Plc	77,297	0.04
58,393	Telefonaktiebolaget LM Ericsson	34,025	0.02	(481,471)	Kingfisher Plc	28,495	0.02
19,459	Tellasonera AB	3,435	0.00	2,029	Land Securities Group Plc	1,276	0.00
26,891	Thule Group AB	20,983	0.01	33,994	lstock Plc	4,260	0.00
(11,564)	Trelleborg AB	4,343	0.00	805,154	Legal and General Group Plc	68,210	0.04
340,974	Volvo AB	194,752	0.11	2,965,124	Lloyds Banking Group Plc	33,490	0.02
		674,750	0.36	61,634	London Stock Exchange Group Plc	134,845	0.07
<b>Switzerland</b>				254,038	Marks & Spencer Group Plc	47,876	0.03
7,153	ABB Limited	1,768	0.00	(109,619)	Marstons Plc	6,038	0.00
4,373	Actelion Limited	13,029	0.01	342,445	Melrose Industries Plc	61,081	0.03
4,925	Adecco SA	20,932	0.01	(180,374)	Merlin Entertainments Plc	5,439	0.00
3,168	Aryzta AG	11,391	0.01	(8,674)	Michael Kors Holdings Limited	36,409	0.02
207,922	Clariant AG	197,414	0.10	80,404	Microfocus International Plc	93,486	0.05
10,453	Coca-Cola HBC AG	1,709	0.00	22,783	Next Plc	996	0.00
102	Dormakaba Holding	2,558	0.00	(17,280)	Noble Corporation Plc	4,022	0.00
120	Galenica AG	8,125	0.00	(14,088)	Reckitt Benckiser Group Plc	15,718	0.01
(9,712)	Garmin Limited	6,717	0.00	233,474	RELX Plc	146,553	0.09
89	Givaudan	6,794	0.00	384,522	Rentokil Initial Plc	20,811	0.01
(78,984)	Glencore International Plc	24,632	0.02	153,479	Rio Tinto Plc	214,473	0.12
1,200	Kuehne + Nagel International AG	2,911	0.00	(76,383)	Rolls-Royce Holdings Plc	39,127	0.02
6,511	Logitech International SA	5,417	0.00	(36,718)	Rotork Plc	1,698	0.00
2,325	Nestle SA	9,774	0.01	(6,344)	Royal Bank of Scotland Group Plc	90	0.00
4,407	Novartis AG	22,001	0.02	(31,154)	Royal Mail Plc	5,088	0.00
(291)	Partners Group Holding AG	5,082	0.00	277,814	RPC Group Plc	474,230	0.26
720	Roche Holding AG	8,262	0.00	62,240	RSA Insurance Group Plc	33,230	0.02
886	Schindler Holding	150	0.00	(8,206)	Sage Group Plc	516	0.00
440	Swatch Group AG	7,165	0.00	148,153	Serco Group Plc	6,479	0.00
1,656	Swiss Re AG	1,546	0.00	3,908	Severn Trent Plc	66	0.00
(29,266)	Transocean Limited	10,088	0.01	14,467	Smith & Nephew Plc	8,847	0.00
13,519	Wolseley Plc	26,620	0.02	(8,138)	Spirax-Sarco Engineering Plc	2,952	0.00
158	Zurich Insurance Group AG	59	0.00	152,580	St James'S Place Plc	89,956	0.05
		394,144	0.21	12,388	Subsea 7 SA	2,485	0.00
<b>Taiwan</b>				1,954	Ted Baker Plc	4,419	0.00
9,834	Nan Ya Printed Circuit Board Corporation Swap	82	0.00	419,098	Tesco Plc	1,646	0.00
(6,352)	Taiwan Semiconductor SP	7,254	0.00	(199)	Tulleit Prebon Plc	5	0.00
		7,336	0.00	59,102	UBM Plc	22,842	0.01
<b>United Kingdom</b>				3,008	Unilever NV	6,106	0.00
10,732	Anglo American Plc	6,245	0.00	18,617	Unite Group Plc	2,765	0.00
20,287	Antofagasta Plc	20,073	0.01	50,209	Vesuvius Plc	567	0.00
160,113	Ascential Plc	25,524	0.01	50,012	Weir Group Plc	83,791	0.05
53,926	Associated British Foods Plc	105,364	0.07	(43,659)	William Hill Plc	96	0.00
3,063	AstraZeneca Plc	11,109	0.01	127,169	WPP Plc	176,049	0.10
563,929	Aviva Plc	171,909	0.09			3,645,745	1.93
(30,465)	Babcock International Group Plc	3,708	0.00	<b>United States</b>			
(35,783)	BAE Systems Plc	2,077	0.00	(16,093)	Abbott Laboratories	23,140	0.01
185,073	Barclays Plc	7,664	0.00	(696)	Acuity Brands Inc	11,965	0.01
(26,514)	Barratt Developments Plc	1,952	0.00	(1,884)	Advanced Micro Devices	1,200	0.00
(4,321)	Berkeley Group Holdings Plc	3,163	0.00	(8,399)	Alcoa Upstream Corporation	17,027	0.01
231,697	BHP Billiton Plc	145,396	0.08	(19,036)	Bank of America Corporation	5,006	0.00
402,541	Booker Group Plc	6,835	0.00	(4,489)	Bed Bath & Beyond Inc	16,519	0.01
53,130	BP Plc	12,777	0.01	(59,495)	Best Buy Company Inc	203,456	0.12
15,671	British American Tobacco Plc	17,486	0.01	(5,887)	Big 5 Sporting Goods Corporation	8,688	0.00
3,538	British Land Company Plc	937	0.00	20	Boeing Company	81	0.00
86,111	Cineworld Group Plc	20,535	0.01	(4,571)	CarMax Inc	6,914	0.00
(7,409)	Cobham Plc	431	0.00	3,189	Carnival Plc	8,957	0.00
(231,628)	Convatec Group Plc	7,244	0.00	(26,473)	Caterpillar Inc	29,581	0.02
(5,219)	Croda International Plc	517	0.00	(16,169)	Cliffs Natural Resources Inc	22,136	0.01
15,218	Diageo Plc	16,220	0.01	14,532	Columbia Pipeline Partners LP	94	0.00
369,087	Direct Line Insurance Group Plc	72,874	0.04	(6,381)	Cree Inc	5,024	0.00
58,673	Dixons Carphone Plc	7,857	0.00	(948)	Darden Restaurants Inc	2,261	0.00
74,855	Dominos Pizza Uk & Ireland Plc	7,090	0.00	13,295	Dell Technologies Inc	155,439	0.08
				(10,824)	Diamond Offshore Drilling	24,237	0.01
				(3,073)	Dollar General Corporation	11,317	0.01
				(5,060)	Dollar Tree Inc	8,735	0.00
				(3,310)	DSW Inc	6,696	0.00

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global 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
<b>Contracts for difference (b) (continued)</b>				<b>Equities (continued)</b>			
<b>United States (continued)</b>				<b>Canada (continued)</b>			
3,787	Energy Transfer Equity LP	422	0.00	200	Equitable Group Inc	8,549	0.00
(999)	Financial Select Sector SPDR	330	0.00	3,128	Gran Tierra Energy Inc	8,956	0.00
(4,153)	Five Below Inc	4,029	0.00	12,850	HudBay Minerals Inc	69,770	0.04
39,227	FMC Technologies Inc	221,099	0.13	1,100	Intertape Polymer Group Inc	19,582	0.01
11,578	General Motors Company	4,584	0.00	82,410	Lundin Mining Corporation	372,877	0.20
(603)	Global X MSCI Pakistan ETF	107	0.00	24,061	Nevsun Resources Limited	70,594	0.04
(53,766)	Groupon Inc	22,979	0.01	1,300	North West Company Inc	25,293	0.01
(102,510)	Hanesbrands Inc	220,631	0.13	14,127	Potash Corporation of Saskatchewan Inc	242,292	0.13
(6,669)	Hasbro Inc	13,038	0.01	758	Silver Wheaton Corporation	13,884	0.01
(8,711)	Helmerich & Payne	15,197	0.01			1,393,151	0.74
15,083	Hi-Crush Partners LP	52,838	0.03	<b>China</b>			
3,145	Humana Inc	84,711	0.04	9,396	Alibaba Group Holding Limited	782,235	0.41
(11,643)	iShares FTSE China 25 Index	12,856	0.01	20,105	Baoxin Auto Group Limited	4,696	0.00
(300)	iShares MSCI Mexico Capped ETF	82	0.00	6,298	Ctrip.com International Limited	238,843	0.13
29,037	iShares Russell 2000 ETF	53,683	0.03	86,227	ikang Healthcare Group Inc	1,416,747	0.75
(1,343)	Kraneshares CSI China Intern	301	0.00	29,169	Jumei International Holding Limited	138,551	0.07
(999)	Lowes Companies Inc	3,953	0.00	6,103	Momo Inc	106,350	0.06
348	Mammoth Energy Services Inc	106	0.00	2,489	NetEase Inc	508,160	0.27
(1,516)	VanEck Vectors Semiconductor ETF	1,161	0.00	2,243	SINA Corporation	129,274	0.07
107,308	Media General Inc	121,094	0.07	1,900	TAL Education Group	126,366	0.07
27,692	Nexteer Automotive Group Limited	474	0.00	4,397	Weibo Corporation	169,252	0.09
(1,053)	Nike Inc	1,734	0.00	1,273,116	West China Cement Limited	135,444	0.07
66,107	Northstar Asset Management	72,527	0.04			3,755,918	1.99
(1,291)	NVIDIA Corporation	4,815	0.00	<b>Denmark</b>			
(4,031)	Oracle Corporation	1,547	0.00	2,594	NKT Holding A/S	174,049	0.09
(7,456)	Owens Corning	17,168	0.01	<b>Finland</b>			
(570)	PPG Industries Inc	3,882	0.00	42,609	Outokumpu OYJ	362,390	0.19
(19,276)	Quotient Technology Inc	22,498	0.01	<b>France</b>			
(1,849)	Ralph Lauren Corporation	6,937	0.00	6,535	Criteo SA	254,523	0.13
17,742	Reynolds American Inc	31,285	0.02	544	LVMH Moët Hennessy Louis Vuitton SA	19,596	0.01
(5,497)	Rowan Companies Plc	3,234	0.00			274,119	0.14
(18,330)	RPC Inc	17,706	0.01	<b>Germany</b>			
3,031	Sanchez Production Partners	2,012	0.00	12,911	BASF SE	1,140,170	0.60
(4,040)	Servicenow Inc	22,578	0.01	1,290	BASF SE	113,217	0.06
(790)	Sherwin-Williams Company	1,907	0.00	19,003	Bayer AG	1,883,767	1.00
(3,911)	SPDR S&P 500 ETF Trust	5,547	0.00	36,960	Brenntag AG	1,951,488	1.03
(18,709)	SPDR S&P Oil & Gas Exploration & Production ETF	13,616	0.01	5,679	Continental AG	1,043,232	0.55
(4,538)	SPDR S&P Retail ETF	5,118	0.00	18,365	CTS Eventim AG & Company KGaA	550,032	0.29
(3,848)	Splunk Inc	23,651	0.01	17,778	Daimler AG	1,257,260	0.66
18,494	St Jude Medical Inc	56,208	0.03	3,952	Deutsche Bank AG	68,172	0.04
(6,326)	Starbucks Corporation	1,596	0.00	12,912	Deutsche Lufthansa AG	158,430	0.08
(9,372)	Superior Energy Services Inc	2,690	0.00	2,597	Deutsche Telekom AG	42,474	0.02
(5,297)	Synchronoss Technologies Inc	19,765	0.01	25,678	Drillisch AG	1,050,102	0.56
(14,499)	Target Corporation	34,668	0.02	1,140	Duerr AG	87,039	0.05
(10,086)	Tesoro Corporation	22,637	0.01	22,287	E.ON SE	149,323	0.08
(6,840)	Tiffany & Co	20,872	0.01	101,689	Evonik Industries AG	2,885,934	1.53
(23,658)	TJX Companies Inc	57,620	0.03	28,769	GEA Group AG	1,099,839	0.58
(1,657)	TripAdvisor Inc	1,706	0.00	47	HeidelbergCement AG	4,166	0.00
(1,435)	Ulta Salon Cosmetics & Fragrance Inc	1,184	0.00	2,223	Hugo Boss AG	129,223	0.07
(3,460)	Urban Outfitters Inc	22,574	0.01	28,529	Infineon Technologies AG	471,014	0.25
(2,240)	USG Corporation	640	0.00	1,614	iShares Core DAX UCITS ETF	162,013	0.09
(8,348)	Vaneck Vectors Gold Miners E	36,587	0.02	24,900	K+S AG	564,981	0.30
(3,643)	VF Corporation	2,305	0.00	1,190	KION Group AG	62,903	0.03
(3,938)	Wal-Mart Stores Inc	3,362	0.00	1,395	Krones AG	121,226	0.06
(12,105)	Whole Foods Market Inc	10,227	0.01	2,118	Kuka AG #	243,252	0.13
(2,928)	Workday Inc	8,651	0.00	7,582	Leoni AG	256,613	0.14
		1,963,202	1.03	3,377	Linde AG	527,150	0.28
<b>Total contracts for difference</b>				576	Linde AG	9,049	0.00
				170	Merck KGaA	16,856	0.01
<b>Equities</b>				4,798	Metro AG	151,545	0.08
<b>Australia</b>				2,121	Nordex SE	43,247	0.02
11,050	Independence Group NL	32,771	0.02	6,054	Norma Group SE	245,490	0.13
<b>Belgium</b>				64,918	SAP SE	5,375,860	2.84
6,997	Euronav NV	53,030	0.03	14,820	Scout24 AG	501,287	0.26
653	Melexis NV	41,563	0.02	1,338	Siemens AG	156,278	0.08
2,119	Solvay SA	235,951	0.12	13,944	Symrise AG	806,382	0.43
		380,544	0.17	3,435	ThyssenKrupp AG	77,768	0.04
<b>Bermuda</b>				36,527	United Internet AG	1,354,969	0.72
8,366	DHT Holdings Inc	32,837	0.02			24,761,751	13.09
9,579	Marvell Technology Group Limited	125,964	0.07	<b>Hong Kong</b>			
24,799	Nabors Industries Limited	385,592	0.20	37,590	China Cord Blood Corporation	218,109	0.12
1,611	Signet Jewelers Limited	143,970	0.07	1,502	China Mobile Limited	74,662	0.04
		688,363	0.36	2,600	China Mobile Limited	26,135	0.01
<b>Brazil</b>						318,906	0.17
12,964	Vale SA	93,658	0.05	<b>India</b>			
<b>Canada</b>				19,131	Videocon D2H Limited	150,726	0.08
1,600	Aecon Group Inc	17,250	0.01	<b>Israel</b>			
1,500	Altgas Limited	35,950	0.02	11,981	Mobileye NV	433,009	0.22
11,100	Amaya Inc	149,180	0.08	3,624	Teva Pharmaceutical Industries Limited	124,551	0.07
25,085	Cameco Corporation	249,007	0.13			557,560	0.29
2,965	Centerra Gold Inc	13,185	0.01				
9,821	Concordia International Corporation	19,740	0.01				
25,236	Eldorado Gold Corporation	77,042	0.04				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global 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
<b>Equities (continued)</b>				<b>Equities (continued)</b>			
<b>Italy</b>				<b>Japan (continued)</b>			
46,463	Amplifon SpA	420,490	0.21	65,116	Tokyu Fudosan Holdings Corporation	365,223	0.19
4,453	Buzzi Unicem SpA	100,237	0.05	6,000	Towa Corporation	80,328	0.04
1,004	Buzzi Unicem SpA	11,576	0.01	13,968	Trusco Nakayama Corporation	277,950	0.15
1,207	Ferrari NV	66,747	0.04	213,840	Ube Industries Limited	425,870	0.23
2,057	Ferrari NV	113,386	0.06	477	West Japan Railway Company	27,813	0.01
25,989	Intesa Sanpaolo SpA	63,049	0.03	6,265	Zenkoku Hoshu Company Limited	191,228	0.10
12,241	Leonardo Finmeccanica SpA	163,295	0.09			<b>21,823,898</b>	<b>11.53</b>
12,586	Luxottica Group SpA	643,145	0.34	<b>Jersey Channel Islands</b>			
115,330	Moncler SpA	1,906,405	1.01	5,106	Sanne Group Plc	34,993	0.02
24,271	Prada SpA	78,058	0.04	<b>Netherlands</b>			
116,200	Phrymian SpA	2,835,280	1.50	784	ASML Holding NV	83,399	0.04
311,155	Saipem SpA	166,468	0.09	1,105,025	ING Groep NV	14,774,184	7.81
26,813	Salvatore Ferragamo SpA	601,416	0.32	9,438	Nxp Semiconductors NV	877,003	0.46
602,881	Telecom Italia SpA	504,611	0.27	4,820	Qiagen NV	128,598	0.07
19,186	Yoox Net-A-Porter Group SpA	516,871	0.27			<b>15,863,184</b>	<b>8.38</b>
		<b>8,191,034</b>	<b>4.33</b>	<b>Singapore</b>			
<b>Japan</b>				3,661	Broadcom Limited	613,562	0.32
15,800	AEON Financial Service Company Limited	266,757	0.14	<b>Sweden</b>			
9,455	Aisin Seiki Company Limited	389,665	0.21	1,166	Autoliv Inc	125,094	0.07
4,564	Asahi Intecc Company Limited	175,666	0.09	74,985	Dometic Group	523,926	0.27
3,800	Chudenko Corporation	79,725	0.04			<b>649,020</b>	<b>0.34</b>
13,111	Coca-Cola West Company Limited	367,153	0.19	<b>Switzerland</b>			
5,302	Daiwa House Industry Company Limited	137,743	0.07	1,516	Actelion Limited	78,261	0.04
26,449	DIC Corporation	763,237	0.40	920	ST Microelectronics NV	9,936	0.01
54,822	DMG Mori Company Limited	631,906	0.33	4,470	Syngenta AG	335,012	0.18
6,535	Don Quijote Holdings Company Limited	229,749	0.12	59,270	Weatherford International Plc	280,405	0.14
2,654	East Japan Railway Company	217,893	0.12			<b>703,614</b>	<b>0.37</b>
8,100	Electric Power Development Company Limited	177,116	0.09	<b>United Kingdom</b>			
1,374	Fast Retailing Company Limited	467,193	0.25	41,448	BHP Billiton Plc	1,236,268	0.66
36,900	Financial Products Group Company Limited	302,649	0.16	2,062	BP Plc	73,077	0.04
6,269	Fuji Heavy Industries Limited	243,176	0.13	17,455	CNH Industrial NV	144,266	0.08
11,500	FULLCAST Holdings Company Limited	90,115	0.05	6,885	Delphi Automotive Plc	439,635	0.23
6,861	Hamamatsu Photonics KK	171,496	0.09	18,444	Fiat Chrysler Automobiles NV	159,817	0.08
13,964	Hitachi Construction Machinery Company Limited	287,292	0.15	17,640	Fiat Chrysler Automobiles NV	152,526	0.08
29,257	Honda Motor Company Limited	812,161	0.43	1,107	Next Plc	64,623	0.03
28,368	Isetan Mitsukoshi Holdings Limited	290,550	0.15			<b>2,270,212</b>	<b>1.20</b>
51,626	Isuzu Motors Limited	621,506	0.33	<b>United States</b>			
10,400	Japan Tobacco Inc	324,966	0.17	2,901	Abeona Therapeutics Inc	13,340	0.01
54,527	JGC Corporation	941,429	0.50	1,271	ABM Industries Inc	49,213	0.03
341	Kaneka Corporation	2,639	0.00	3,242	Adobe Systems Inc	316,439	0.17
16,436	Kansai Paint Company Limited	287,648	0.15	18,422	Advance Auto Parts Inc	2,953,808	1.56
800	Kawada Technologies Inc	51,504	0.03	3,796	Akamai Technologies Inc	239,978	0.13
31,700	KH Neochem Company Limited	316,946	0.17	10,760	Aleric Inc	397,551	0.21
1,055	Koito Manufacturing Company Limited	53,084	0.03	1,382	Alphabet Inc	1,038,318	0.55
14,649	Komatsu Limited	315,258	0.17	2,477	Amazon.com Inc	1,761,013	0.93
5,895	Kose Corporation	465,291	0.25	7,277	AMC Networks Inc	361,108	0.19
9,690	K's Holdings Corporation	161,236	0.09	3,016	Anadarko Petroleum Corporation	199,389	0.11
12,626	Lixil Group Corporation	272,388	0.14	448	Anthera Pharmaceuticals Inc	276	0.00
4,100	Maruwa Company Limited	128,978	0.07	27,110	Aptevo Therapeutics Inc	62,715	0.03
5,000	Megachips Corporation	105,145	0.06	2,826	Arch Coal Inc	209,120	0.11
5,800	Meitec Corporation	210,981	0.11	1,670	Asbury Automotive Group Inc	97,690	0.05
31,113	Mitsubishi Chemical Holdings Corporation	191,705	0.10	5,869	Atwood Oceanics Inc	73,060	0.04
76,177	Mitsubishi Electric Corporation	1,009,020	0.53	148	Autozone Inc	110,821	0.06
142,311	Mitsubishi Heavy Industries Limited	616,114	0.33	1,912	Baker Hughes Inc	117,774	0.06
19,400	Mitsui & Company Limited	253,419	0.13	2,811	Basic Energy Services Inc	94,211	0.05
4,624	Mitsui Chemicals Inc	19,733	0.01	7,358	Bill Barrett Corporation	48,763	0.03
10,610	Mitsui Fudosan Company Limited	233,294	0.12	5,462	Boulevard Acquisition Corporation II	52,613	0.03
140,600	Mizuho Financial Group Inc	239,780	0.13	164	Burlington Stores Inc	13,178	0.01
17,721	NGK Insulators Limited	326,559	0.17	4,767	Cabot Oil & Gas Corporation	105,577	0.06
6,985	NGK Spark Plug Company Limited	147,512	0.08	11,456	Callon Petroleum Company	166,939	0.09
7,893	Nippo Corporation	139,933	0.07	2,962	Cedar Fair LP	180,290	0.10
23,612	Nippon Concrete Industries Company Limited	65,258	0.03	1,482	Charter Communications Inc	404,548	0.21
6,609	Nippon Telegraph & Telephone Corporation	263,886	0.14	65,319	Chelsea Therapeutics International Limited #	-	0.00
31,000	Nishimatsu Construction Company Limited	142,626	0.08	3,154	Cheniere Energy Inc	123,887	0.07
2,981	Nissan Motor Company Limited	56,525	0.03	3,358	Coach Inc	111,493	0.06
10,000	Nomura Real Estate Holdings Inc	161,599	0.09	3,014	Coca-Cola Company	118,474	0.06
15,000	Oki Electric Industry Company Limited	200,210	0.11	1,360	Comcast Corporation	89,033	0.05
3,117	Olympus Corporation	102,362	0.05	2,653	Commercial Metals Company	54,783	0.03
21,280	Omron Corporation	775,810	0.41	740	Community Bank System Inc	43,351	0.02
12,452	Pigeon Corporation	302,543	0.16	818	Cooper Tire & Rubber Company	30,130	0.02
2,200	Pola Orbis Holdings Inc	172,572	0.09	1,658	Costco Wholesale Corporation	251,683	0.13
4,301	Ryohin Keikaku Company Limited	800,970	0.42	1,711	Cypress Semiconductor Corporation	18,558	0.01
14,400	San-In Godo Bank Limited	114,127	0.06	2,149	Deckers Outdoor Corporation	112,854	0.06
14,800	Sanwa Holdings Corporation	134,140	0.07	4,942	Dell Technologies Inc	257,560	0.14
15,229	Sekisui House Limited	240,838	0.13	8,160	Devon Energy Corporation	353,323	0.19
4,000	Shima Seiki Manufacturing Limited	128,596	0.07	20,819	Dick'S Sporting Goods Inc	1,048,105	0.55
9,853	Shimadzu Corporation	149,132	0.08	4,841	Dollar General Corporation	339,960	0.18
45,878	Showa Denko K.K.	624,283	0.33	1,989	Double Eagle Acquisition Corporation	19,782	0.01
6,747	Sumco Corporation	82,815	0.04	2,125	Dow Chemical Company	115,281	0.06
18,000	Sumitomo Corporation	201,259	0.11	1,762	Emerge Energy Services LP	20,564	0.01
80,992	Sumitomo Heavy Industries Limited	495,745	0.26	1,165	Esterline Technologies Corporation	98,524	0.05
7,197	Sumitomo Mitsui Financial Group Inc	260,920	0.14				
32,000	Sumitomo Warehouse Company Limited	160,753	0.08				
2,716	Sysmex Corporation	149,465	0.08				
7,600	Tamron Company Limited	119,911	0.06				
19,090	Temp Holdings Company Limited	281,336	0.15				
34,751	THK Company Limited	730,495	0.39				

## Man GLG Global Equity Alternative (continued)



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

Nominal		Fair Value	% of Net Assets	Nominal		Fair Value	% of Net Assets
Description		€		Description		€	
Equities (continued)				Exchanged traded funds (continued)			
United States (continued)				United States (continued)			
3,002	Extraction Oil & Gas Inc	57,037	0.03	18,600	SPDR Euro Stoxx 50 ETF	590,051	0.31
13,870	Facebook Inc	1,512,912	0.80	62,417	SPDR S&P Metals & Mining ETF	1,799,574	0.95
33,837	Fairmount Santrol Holdings Inc	378,230	0.20	19,915	Vaneck Vectors Gold Miners ETF	394,996	0.21
4,270	FireEye Inc	48,175	0.03			6,140,194	3.25
8,173	Fortune Brands Home & Security Inc	414,248	0.22	Total exchanged traded funds			
57,387	Freeport-McMoRan Inc	717,644	0.38			6,140,194	3.25
15,357	General Motors Company	507,265	0.27	Future contracts (a)			
3,618	Genesee & Wyoming Inc	238,090	0.13	France			
909	Gilead Sciences Inc	61,715	0.03	10	CAC 40 10 Euro Index Futures January 2017	5,400	0.00
6,383	GNC Holdings Inc	66,810	0.04	99	Orange SSDF December 2018	198	0.00
8,611	Goodyear Tire & Rubber Company	252,023	0.13	47	Renault SA Dividend December 2017	16,840	0.01
7,281	Gulfport Energy Corporation	149,382	0.08	52	Total SA SSDF December 2018	9,820	0.01
27,449	Halliburton Company	1,407,648	0.74			32,258	0.02
931	Herc Holdings Inc	35,448	0.02	Germany			
10,432	Home Depot Inc	1,326,118	0.70	79	Adidas Dividend December 2017	7,390	0.01
1,298	Hubbell Inc	143,614	0.08	22	BMW AG SSDF Futures December 2017	4,950	0.00
3,893	Independence Company Contract Drilling Inc	24,729	0.01	1	DAX Index Futures March 2017	4,862	0.00
2,046	Insys Therapeutics Inc	17,846	0.01	2	DAX Mini Index Futures March 2017	150	0.00
2,778	Intuit Inc	301,860	0.16			17,352	0.01
48,620	JC Penney Company Inc	383,060	0.20	Italy			
2,357	Johnson Controls International plc	92,045	0.05	106	Assicurazioni Generali SSDF December 2018	9,540	0.01
10,371	JRjr33 Inc	7,375	0.00	198	ENI SpA SSDF December 2018	12,870	0.01
6,648	Kate Spade & Company	117,675	0.06			22,410	0.02
3,989	Key Energy Services Inc	120,303	0.06	Netherlands			
10,153	Kroger Company	332,192	0.18	52	ING Groep SSDF December 2017	1,040	0.00
6,965	L Brands Inc	434,772	0.23	Singapore			
13,690	Lam Research Corporation	1,372,310	0.73	5	Nikkei Dividend Index Futures December 2018	9,917	0.01
2,031	Lear Corporation	254,888	0.13	Sweden			
295	Lockheed Martin Corporation	69,905	0.04	(75)	OMXS 30 Index Futures January 2017	20,181	0.01
20,036	Lowe's Companies Inc	1,350,993	0.71	Switzerland			
1,393	Mammoth Energy Services Inc	20,075	0.01	41	Zurich Financial AG SSDF December 2018	46,176	0.02
7,644	Manitowoc Foodservice Inc	140,089	0.07	United Kingdom			
12,087	Marathon Petroleum Corporation	576,990	0.30	187	BP Plc SSDF December 2017	14,240	0.01
10	Martin Marietta Materials Inc	2,100	0.00	United States			
3,770	Mastercard Inc	369,047	0.20	(29)	DJIA Mini e-CBOT Index Futures March 2017	18,696	0.00
498	Matthews International Corporation	36,285	0.02	(6)	Nasdaq 100 E-Mini Index Futures March 2017	9,737	0.01
1,548	Maxim Integrated Products Inc	56,607	0.03	(1)	S&P500 E-Mini Index Futures March 2017	7,978	0.00
3,142	Merck & Company Inc	175,368	0.09			36,411	0.01
14,460	Nike Inc	696,849	0.37	Total future contracts			
2,472	Nucor Corporation	139,496	0.07			199,985	0.11
4,087	Oceaneering International Inc	109,310	0.06	Options (b)			
1,418	Oil States International Inc	52,431	0.03	Brazil			
1,168	Palo Alto Networks Inc	138,477	0.07	689	Call on 10 VALE US 20 January 2017	653	0.00
1,686	Pandora Media Inc	20,844	0.01	China			
623	Performance Food Group Company	14,176	0.01	11	Call on 105 BABA US 20 January 2017	10	0.00
3,363	Philip Morris International Inc	291,710	0.15	France			
18,600	Plains All American Pipeline LP	569,418	0.30	50	Call on 66 SU FP 20 January 2017	5,750	0.00
2,269	Platform Specialty Products Corporation	21,103	0.01	205	Call on 88 RNO FP 20 January 2017	22,140	0.01
1,680	PVH Corporation	143,734	0.08			27,890	0.01
15,199	Qualcomm Inc	939,535	0.50	Germany			
3,152	Range Resources Corporation	102,681	0.05	315	Call on 120 SX7E Index 20 January 2017	33,863	0.03
131,694	Rite Aid Corporation	1,028,830	0.54	248	Call on 127.50 SX7E Index 20 January 2017	5,580	0.00
10,699	Ross Stores Inc	665,423	0.35	1,586	Call on 140 SX7E Index 16 June 2017	134,810	0.07
2,275	Salesforce.com Inc	147,662	0.08	90	Call on 290 SXKP Index 20 January 2017	22,950	0.01
13,432	Schlumberger Limited	1,069,084	0.56	671	Call on 3,400 SX5E Index 17 March 2017	330,803	0.17
1,584	Silicon Laboratories Inc	97,616	0.05	150	Call on 66 DAI GR 20 January 2017	75,451	0.04
7,858	SM Energy Company	256,880	0.14	151	Call on 72 DAI GR 20 January 2017	15,705	0.01
12,553	Smart Sand Inc	196,968	0.10	91	Put on 2,900 SX5E Index 17 March 2017	21,658	0.01
19,055	Southwestern Energy Company	195,473	0.10	11	Put on 3,075 SX5E Index 20 January 2017	682	0.00
56,740	Sprouts Farmers Market Inc	1,017,796	0.54			641,502	0.34
2,037	Steel Dynamics Inc	68,714	0.04	Switzerland			
22,729	Stillwater Mining Company	347,157	0.18	50	Call on 400 SYNN VX 16 June 2017	15,271	0.01
15,687	Team Health Holdings Inc	646,220	0.34	159	Put on 2.70 GLEN LN 20 January 2017	11,700	0.01
442	Tesla Motors Inc	89,548	0.05	113	Put on 2.80 GLEN LN 20 January 2017	13,969	0.01
15,370	Tractor Supply Company	1,104,716	0.58	219	Put on 3 GLEN LN 20 January 2017	63,816	0.03
4,022	Twilio Inc	110,012	0.06			104,756	0.06
8,699	Under Armour Inc	239,588	0.13	United Kingdom			
2,453	United States Steel Corporation	76,770	0.04	226	Call on 250 TLW LN 17 March 2017	184,009	0.10
9,786	US Silica Holdings Inc	525,879	0.28	11	Call on 32 RIO LN 20 January 2017	8,570	0.00
823	Valspar Corporation	80,845	0.04	21	Call on 34 RIO LN 20 January 2017	3,567	0.00
548	Versum Materials Inc	14,584	0.01	529	Call on 40 LBTYA US 20 January 2017	7,523	0.00
25,373	Visa Inc	1,876,844	0.99	15	Call on 40 LILA US 20 January 2017	284	0.00
1,877	Vulcan Materials Company	222,713	0.12	8	Call on 50 NXT LN 20 January 2017	16,542	0.01
8,598	Wal-Mart Stores Inc	563,445	0.30			220,495	0.11
4,237	Whiting Petroleum Corporation	48,285	0.03				
2,075	Williams Company Inc	61,261	0.03				
		39,840,027	21.08				
Total equities		122,883,450	64.95				
Exchanged traded funds							
United States							
5,682	Consumer Staples Select Sector SPDR Fund	278,565	0.15				
6,403	Health Care Select Sector SPDR Fund	418,509	0.22				
28,958	iPATH S&P 500 VIX Short-Term Futures ETN	700,373	0.37				
11,483	iShares 20+ Year Treasury Bond ETF	1,296,961	0.69				
10,607	iShares MSCI Mexico Capped ETF	442,180	0.23				
3,002	iShares US Real Estate	218,985	0.12				

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Global 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
<b>Options (b) (continued)</b>							
<b>United States</b>							
106	Call on 17 FCX US 20 January 2017	101	0.00				
174	Call on 17 VIX Index 18 January 2017	14,187	0.01				
78	Call on 2,305 SPX Index 20 January 2017	18,858	0.01				
115	Call on 25 GNC US 20 January 2017	545	0.00				
95	Call on 29 VXX US 20 January 2017	6,485	0.00				
69	Call on 30 WFM US 19 January 2017	26,560	0.01				
76	Call on 36 RRC US 16 June 2017	25,219	0.01				
279	Call on 54 NKE US 20 January 2017	3,174	0.00				
42	Put on 102 NVDA US 06 January 2017	5,654	0.00				
45	Put on 11.50 AMD US 06 January 2017	2,133	0.00				
426	Put on 125 IWM US 17 February 2017	48,063	0.04				
152	Put on 134 IWM US 17 February 2017	48,133	0.04				
4	Put on 2,230 SPX Index 20 January 2017	7,774	0.00				
76	Put on 21 BAC US 20 January 2017	1,801	0.00				
76	Put on 21.50 BAC US 13 January 2017	2,018	0.00				
15	Put on 235 GS US 20 January 2017	6,256	0.00				
7	Put on 720 AMZN US 20 January 2017	3,955	0.00				
		220,916	0.12				
<b>Total options</b>		1,216,222	0.64				
<b>Preferred stocks</b>							
<b>Germany</b>							
1,872	Jungheinrich AG	51,031	0.03				
10,119	Schaeffler AG	142,222	0.07				
		193,253	0.10				
<b>Total preferred stocks</b>		193,253	0.10				
<b>Real Estate Investment Trust</b>							
<b>Canada</b>							
1,000	Allied Properties Real Estate Investment Trust	25,416	0.01				
800	Boardwalk Real Estate Investment Trust	27,516	0.02				
		52,932	0.03				
<b>United States</b>							
2,389	Apollo Commercial Real Estate Finance Inc	37,644	0.02				
<b>Total real estate investment trust</b>		90,576	0.05				
<b>Right</b>							
<b>Norway</b>							
(625)	Petroleum Geo-Services ASA #	-	0.00				
<b>Total right</b>		-	0.00				
<b>Total return swaps (b)</b>							
<b>European Union</b>							
(6,177)	Citi Price Momentum Pure Europe	13,794	0.01				
<b>Finland</b>							
(36,955)	Outotec OYJ	1,035	0.00				
<b>South Korea</b>							
(2,362,780)	KOSPI 200 Index KMH7 10 March 2017	1,866	0.00				
<b>Total total return swaps</b>		16,695	0.01				
<b>Warrants (b)</b>							
<b>Canada</b>							
152,016	Growmax Resources Corporation	-	0.00				
36,978	HudBay Minerals Inc	11,895	0.01				
		11,895	0.01				
<b>United States</b>							
1,955	Basic Energy SVSC	-	0.00				
8,780	CVSL Inc	-	0.00				
94,883	Kinder Morgan Inc	495	0.00				
113	Scynexis Inc	-	0.00				
		495	0.00				
<b>Total warrants</b>		12,390	0.01				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global 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	% of
				gain	Net
				€	Assets
€2,785	CHF2,982	05 January 2017	1	3	0.00
€10,413,876	GBP8,768,698	05 January 2017	4	143,570	0.07
€11,551	GBP9,732	06 January 2017	1	153	0.00
€18,779,290	JPY2,290,957,929	05 January 2017	4	155,368	0.08
€68,931,999	US\$71,888,322	05 January 2017	8	805,708	0.43
SEK6,512,813	€673,314	05 January 2017	1	6,457	0.00
Total unrealised gain on forward currency contracts				1,111,259	0.58
Total financial assets at fair value through profit or loss - trading				143,802,941	76.00



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
<b>Contracts for difference</b>				<b>Contracts for difference (continued)</b>			
<b>Australia</b>				<b>France</b>			
(28,493)	BHP Billiton Limited	(45,157)	(0.02)	(4,216)	Accor SA	(2,043)	(0.00)
(36,691)	BHP Billiton Limited	(191,446)	(0.10)	(1,908)	ADP Promesses	(19,958)	(0.01)
118,999	Evolution Mining Limited	(3,407)	(0.00)	108,923	Air France-KLM	(35,380)	(0.02)
(60,770)	Fortescue Metals Group Limited	(90,956)	(0.05)	4,637	Arkema SA	(14,547)	(0.01)
218,610	Perseus Mining Limited	(35,495)	(0.02)	(2,898)	Atos SE	(11,799)	(0.01)
(127)	S&P/ASX 200 Resources Index	(55,893)	(0.03)	(1,102)	BNP Paribas SA	(7,183)	(0.00)
(118)	S&P/ASX 300 Met and Mining Index	(36,288)	(0.02)	(1,847)	Cap Gemini SA	(10,396)	(0.01)
		(458,642)	(0.24)	11,742	Carrefour SA	(6,412)	(0.00)
<b>Austria</b>				402	Collectis SA	(7,390)	(0.00)
(4,706)	Erste Group Bank AG	(2,615)	(0.00)	(521)	Cie de Saint-Gobain	(423)	(0.00)
<b>Belgium</b>				(32,154)	Cie Generale des Etablissements Michelin	(194,341)	(0.10)
(2,619)	Solvay SA	(5,255)	(0.00)	(1,303)	Cie Generale d'Optique Essilor International SA	(5,994)	(0.00)
(4,134)	Unicore SA	(5,831)	(0.01)	5,354	Credit Agricole SA	(31)	(0.00)
		(11,086)	(0.01)	9,935	Danone SA	(9,600)	(0.01)
<b>Bermuda</b>				(2,318)	Dassault Systemes	(4,914)	(0.00)
(95)	FTSE 250 Index	(39,606)	(0.02)	(362)	Dow Jones Europe Stoxx Personal and Household Index	(12,912)	(0.01)
(10,953)	Seadrill Limited	(2,049)	(0.00)	13,105	EDF	(8,909)	(0.00)
		(41,655)	(0.02)	(5,860)	Eiffage	(18,447)	(0.01)
<b>Canada</b>				(4,371)	Euro Stoxx 600 Industrial Goods & Services Price Index	(57,316)	(0.03)
(40,453)	First Quantum Minerals Limited	(26,470)	(0.01)	8,708	Europe STOXX Bank EUR Price Index	(12,944)	(0.01)
(6,311)	Potash Corporation Of Saskatchewan	(12,362)	(0.01)	(2,407)	Faurecia	(9,056)	(0.00)
(17,193)	Sherritt International Corporation	(6,626)	(0.00)	(486)	Hermes International	(829)	(0.00)
		(45,458)	(0.02)	(730)	Iliad SA	(1,901)	(0.00)
<b>China</b>				(3,603)	Ingenico	(12,589)	(0.01)
125,359	Angang Steel Company Limited	(5,843)	(0.00)	(2,190)	JCDecaux SA	(20)	(0.00)
141,637	Anhui Conch Cement Company Limited	(25,488)	(0.01)	15	Kaufman & Broad SA	(34)	(0.00)
83,711	Baoshan Iron & Steel Company	(3,542)	(0.00)	(16,428)	Kleppierre	(20,644)	(0.01)
884,405	BBMG Corporation	(30,765)	(0.02)	(428)	L'Oreal SA	(337)	(0.00)
(311,567)	Changsha Zoomlion Heavy Industry	(7,546)	(0.00)	(13,901)	LVMH Moet Hennessy Louis Vuitton SE	(94,908)	(0.05)
12,174	China Communications Construction	(561)	(0.00)	6,335	Nexity SA	(2,665)	(0.00)
304,520	China Longyuan Power Group Corporation Limited	(4,246)	(0.00)	(2,349)	Pernod Ricard SA	(8,847)	(0.00)
305,259	CRRC Corporation Limited	(24,351)	(0.01)	7,249	Peugeot SA	(832)	(0.00)
187,500	Li Ning Company Limited	(2,234)	(0.00)	(4,561)	Publicis Groupe SA	(21,378)	(0.01)
260,500	Luye Pharma Group Limited	(31,537)	(0.02)	(117)	Remy Cointreau	(1,254)	(0.00)
275,345	Maanshan Iron and Steel	(2,463)	(0.00)	316	Renault SA	(345)	(0.00)
(182,000)	Petrochina Company Limited	(4,674)	(0.00)	(25,522)	Rexel SA	(43,076)	(0.02)
115,100	Qingdao Haier Company Limited	(11,005)	(0.01)	30,502	Rubis SCA	(35,679)	(0.02)
45,021	Sany Heavy Equipment International	(142)	(0.00)	(17,865)	Safran SA	(77,252)	(0.04)
37,000	Shenzhen International Group Holdings Limited	(17,872)	(0.01)	(1,292)	Sodexo SA	(9,554)	(0.01)
33,440	Tencent Holdings Limited	(83,480)	(0.04)	(20,832)	SPIE SA	(52,844)	(0.03)
732,592	Tianhe Chemicals Group Limited	(104,814)	(0.06)	(1,665)	STOXX 600 Automobiles & Parts Price EUR Index	(12,433)	(0.01)
3,115,724	West China Cement Limited	(256,589)	(0.15)	(4,904)	STOXX Europe 600 Basic Resources Price Index	(687,329)	(0.36)
46,000	Zhuzhou CSR Times Electric	(2,404)	(0.00)	(1,019)	STOXX Europe 600 Chemicals Price EUR Index	(33,383)	(0.02)
		(619,556)	(0.33)	(1,848)	STOXX Europe 600 Oil & Gas Price EUR Index	(30,272)	(0.02)
<b>Denmark</b>				(1,791)	STXE 600 Retail EUR Price index	(22,894)	(0.01)
187	AP Moeller-Maersk A/S	(3,117)	(0.00)	(111)	SXOP Index	(2,550)	(0.00)
(181)	AP Moeller-Maersk A/S	(910)	(0.00)	(22,494)	Technip SA	(318,618)	(0.17)
(2,200)	Carlsberg A/S	(1,878)	(0.00)	(1,379)	Teleperformance	(2,920)	(0.00)
(2,881)	Chr Hansen Holding A/S	(3,438)	(0.00)	(547)	Thales SA	(172)	(0.00)
(2,215)	Coloplast	(8,309)	(0.00)	(3,246)	Ubisoft Entertainment	(6,327)	(0.00)
(10,114)	Danske Bank A/S	(5,167)	(0.00)	(615)	Unibail-Rodamco SE	(9,766)	(0.01)
(18,575)	Dong Energy A/S	(31,840)	(0.02)	(54,400)	Valeo SA	(126,436)	(0.07)
15,572	DSV A/S	(12,139)	(0.01)	(1)	Vallourec SA	(2)	(0.00)
35,955	ISS A/S	(40,662)	(0.03)	(3,785)	Vinci SA	(17,388)	(0.01)
(2,429)	Jyske Bank A/S	(2,941)	(0.00)			(2,105,473)	(1.11)
(2,107)	Novozymes A/S	(492)	(0.00)	<b>Germany</b>			
(2,517)	Pandora A/S	(36,161)	(0.02)	(964)	Adidas AG	(12,399)	(0.01)
(34,602)	Scandinavian Tobacco Group	(33,450)	(0.02)	31,402	Aixtron AG	(75,396)	(0.04)
(57,843)	TDC A/S	(6,241)	(0.00)	(1,667)	Bayerische Motoren Werke AG	(552)	(0.00)
		(186,745)	(0.10)	18	Continental AG	(15)	(0.00)
<b>European Union</b>				(14,125)	Covestro AG	(27,554)	(0.01)
(5)	CAC 40 Index	(1,407)	(0.00)	397	Daimler AG	(52)	(0.00)
(1,716)	Dow Jones Europe Telecom Index	(10,298)	(0.01)	(5,068)	Deutsche Boerse AG	(14,482)	(0.01)
(4)	ESTX Chemicals EUR Price	(255)	(0.00)	(4,237)	Deutsche Lufthansa AG	(17)	(0.00)
(239)	GS EU Momentum Long	(10,036)	(0.01)	(4,464)	Deutsche Wohnen AG	(4,401)	(0.00)
(5,820)	EU Momentum Short	(16,682)	(0.01)	95	Drillisch AG	(75)	(0.00)
(7,688)	ESTX Small Cap Eur Price Index	(113,006)	(0.06)	(45,706)	Fraport AG Frankfurt Airport Services Worldwide	(162,534)	(0.10)
(7)	FTSE MIB Index	(13,500)	(0.01)	(1,787)	Fresenius Medical Care AG & Company KGaA	(9,074)	(0.00)
(1,502)	MSGSL3PXS Index	(1,592)	(0.00)	(2,003)	Fresenius SE and Company KGaA	(16,551)	(0.01)
(44,946)	MSGLSXNP Index	(373,312)	(0.20)	(17,595)	GEA Group AG	(32,007)	(0.02)
(1,799)	Russell Europe SMID 300 Euro	(141,334)	(0.07)	(18,092)	Heidelberg Cement AG	(27,674)	(0.01)
(6,905)	STXE 600 Eur Price Index	(130,116)	(0.06)	(2,934)	Hella Kgaa Hueck & Company	(6,211)	(0.00)
		(811,538)	(0.43)	779	Henkel AG & Company KGaA	(2,740)	(0.00)
<b>Finland</b>				(757)	Henkel AG and Company KGaA	(1,515)	(0.00)
4,869	Metso OYJ	(2,607)	(0.00)	(3,555)	Hugo Boss AG	(1,236)	(0.00)
7,404	Neste OYJ	(5,925)	(0.00)	(8,545)	Infineon Technologies AG	(6,406)	(0.00)
(6,509)	Outotec OYJ	(913)	(0.00)	(1,614)	ishares Core DAX UCITS ETF	(3,163)	(0.00)
(14,902)	Outokumpu OYJ	(10,096)	(0.01)	(7,806)	K+S AG	(3,547)	(0.00)
(12,089)	Wartsila OYJ	(50,032)	(0.03)	(54,481)	Lanxess AG	(110,752)	(0.06)
		(69,273)	(0.04)	2,500	Linde AG	(7,312)	(0.00)
				(36,852)	Metro AG	(163,307)	(0.10)
				(2,747)	MTU Aero Engines AG	(34,922)	(0.02)
				(766)	Muenchener Rueckversicherungs-Gesellschaft AG	(3,702)	(0.00)
				(7,703)	Prosieben Sat 1 Media SE	(11,509)	(0.01)
				(988)	Rheinmetall AG	(120)	(0.00)
				(71,004)	SAP SE	(387,355)	(0.20)
				(18,893)	Siemens AG	(57,747)	(0.03)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global 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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>Germany (continued)</b>				<b>Japan (continued)</b>			
(4,261)	Software AG	(5,955)	(0.00)	(12,089)	Nippon Shokubai Company Limited	(16,666)	(0.01)
(11,480)	TUI AG	(13,445)	(0.01)	(9,185)	Nissan Chemical Industries Limited	(4,019)	(0.00)
(14,648)	TUI AG	(14,454)	(0.01)	(49,045)	Nisshin Seifun Group Inc	(73,577)	(0.05)
(6,797)	United Internet AG	(6,654)	(0.00)	(22,517)	Nomura Holdings Inc	(8,025)	(0.00)
(2,048)	Volkswagen AG	(8,911)	(0.00)	800	Omron Corporation	(532)	(0.00)
(4,914)	Wacker Chemie AG	(77,534)	(0.04)	(2,400)	Oriental Land Company Limited	(2,140)	(0.00)
(11,263)	Zalando SE	(2,835)	(0.00)	(10,412)	Panasonic Corporation	(9,065)	(0.00)
		(1,314,115)	(0.69)	(6,600)	Pola Orbis Holdings Inc	(48,669)	(0.03)
<b>Hong Kong</b>				(2,947)	Rinnai Corporation	(2,518)	(0.00)
14,222	China Mobile Limited	(26,522)	(0.01)	(9,000)	Rohito Pharmaceutical Company Limited	(7,870)	(0.00)
706,912	China Resources Cement	(33,751)	(0.02)	(22,000)	Sanden Holdings Corporation	(14,256)	(0.01)
1,506	Custom Hong Kong	(1,652)	(0.00)	1,000	Sanwa Holdings Corporation	(19)	(0.00)
335,500	Haier Electronics Group Company Limited	(52,514)	(0.03)	(2,932)	Shimano Inc	(8,011)	(0.00)
(4,098)	Jardine Matheson Holdings Limited	(1,539)	(0.00)	(13,849)	Suzuki Motor Corporation	(22,648)	(0.01)
		(115,978)	(0.06)	(91,000)	Taiheiyu Cement Corporation	(3,125)	(0.00)
<b>India</b>				(2,800)	Taikisha Limited	(4,010)	(0.00)
(10,335)	Infosys Technologies Limited	(6,670)	(0.00)	(221,520)	Taisei Corporation	(60,608)	(0.04)
204	MRF Limited	(328)	(0.00)	(1,900)	Takeda Pharmaceutical Company Limited	(1,763)	(0.00)
		(6,998)	(0.00)	(2,900)	Toho Company Limited	(4,932)	(0.00)
<b>Ireland</b>				(9,100)	Tokyo Tatemono Company Limited	(8,617)	(0.00)
(4,624)	CRH Plc	(3,334)	(0.00)	799	Toyo Denki Seizo	(112)	(0.00)
3,159	DCC Plc	(4,275)	(0.00)	(43,015)	Toyo Seikan Group Holdings Limited	(33,193)	(0.02)
(125,024)	Experian Plc	(118,555)	(0.05)	(28,360)	Toyota Motor Corporation	(121,395)	(0.06)
(1,960)	Kerry Group Plc	(1,996)	(0.00)	(12,335)	Yamazaki Baking Company Limited	(3,379)	(0.00)
(16,391)	Kingspan Group Plc	(29,262)	(0.02)	(5,447)	Yaskawa Electric Corporation	(4,657)	(0.00)
1,729	Paddy Power Plc	(4,239)	(0.00)			(929,628)	(0.49)
(10,255)	Ryanair Holdings Plc	(9,465)	(0.01)	<b>Jersey Channel Islands</b>			
10,172	Ryanair Holdings Plc	(1,616)	(0.00)	(62,465)	Centamin Plc	(3,663)	(0.00)
(34,013)	Smurfit Kappa Group Plc	(28,399)	(0.02)	<b>Luxembourg</b>			
9,878	Smurfit Kappa Group Plc	(15,444)	(0.01)	(17,161)	ArcelorMittal	(5,570)	(0.00)
(1,493)	Source STOXX Europe 600 Optimised Health Care UCITS ETF	(17,690)	(0.01)	(2,585)	SES	(4,048)	(0.00)
		(234,275)	(0.12)	(10,565)	Tenaris SA	(8,892)	(0.00)
<b>Isle of Man</b>				(5,920)	Tenaris SA	(54,227)	(0.04)
209,282	Playtech Plc	(83,697)	(0.04)			(72,737)	(0.04)
<b>Italy</b>				<b>Malta</b>			
(29,222)	Banca Popolare dell'Emilia Romagna SC	(6,080)	(0.00)	105,650	GVC Holdings Plc	(38,494)	(0.02)
(34,964)	Banco Popolare Scarl	(242)	(0.00)	<b>Netherlands</b>			
(1,025)	Buzzi Unicem SpA	(5,048)	(0.00)	(6,518)	AEN AMRO Group NV	(4,770)	(0.00)
(16,059)	Davide Campari-Milano SpA	(5,024)	(0.00)	7,984	Aegon NV	(333)	(0.00)
(19,051)	Eni SpA	(4,024)	(0.00)	11,551	Akzo Nobel NV	(4,315)	(0.00)
(6,203)	Italgas SPA	(1,250)	(0.00)	(70,971)	Alice NV	(150,120)	(0.09)
(3,958)	Luxottica Group SpA	(1,126)	(0.00)	(1,433)	ASML Holding NV	(16,336)	(0.01)
(55,570)	Mediaset SpA	(81,002)	(0.05)	(3,347)	ASR Nederland NV	(233)	(0.00)
(19,604)	Mediobanca SpA	(4,009)	(0.00)	(18,205)	Boskalis Westminster	(27,229)	(0.01)
52,045	Prada SpA	(7,831)	(0.00)	(3,665)	Exor NV	(4,369)	(0.00)
(143,634)	Saipem SpA	(4,963)	(0.00)	(6,787)	Gemalto NV	(21,428)	(0.01)
(191,582)	Telecom Italia SpA	(14,378)	(0.02)	(11,193)	Heineken NV	(10,692)	(0.01)
(802)	Tod's SpA	(8,195)	(0.00)	(23,631)	Koninklijke DSM NV	(6,035)	(0.00)
(58,119)	UniCredit SpA	(10,683)	(0.01)	(3,582)	Oiagen NV	(13,361)	(0.01)
		(153,855)	(0.08)	(2,500)	Royal Dutch Shell Plc	(1,378)	(0.00)
<b>Japan</b>				(94,650)	Royal Dutch Shell Plc	(234,583)	(0.13)
(8,333)	ABC-Mart Inc	(7,327)	(0.00)	(3,175)	Sensata Technologies Holding NV	(5,090)	(0.00)
(23,624)	Aeon Company Limited	(25,864)	(0.01)	12,849	Takeaway.Com Holding BV	(14,790)	(0.01)
600	AIN Holdings Inc	(246)	(0.00)	(4,057)	Wolters Kluwer NV	(5,911)	(0.00)
800	Alpen Company Limited	(1,277)	(0.00)			(520,973)	(0.28)
(69,917)	Amada Holdings Company Limited	(64,634)	(0.04)	<b>Norway</b>			
(2,796)	Asahi Group Holdings Limited	(1,404)	(0.00)	(190,107)	Marine Harvest	(105,987)	(0.06)
(56,837)	Asahi Kasei Corporation	(38,845)	(0.02)	(116,575)	Norsk Hydro ASA	(10,036)	(0.01)
39,900	Ashikaga Holdings Company Limited	(2,506)	(0.00)	6,449	Opera Software ASA	(8,240)	(0.00)
(12,962)	Bridgestone Corporation	(14,074)	(0.01)	(3,347)	TGS Nopco Geophysical Company ASA	(10,954)	(0.01)
(4,000)	Brother Industries Limited	(9,287)	(0.00)	(39,575)	Yara International ASA	(86,276)	(0.05)
(22,028)	Credit Saison Company Limited	(2,842)	(0.00)			(221,493)	(0.13)
(1,045)	Daito Trust Construct Company Limited	(10,570)	(0.01)	<b>Pakistan</b>			
700	East Japan Railway Company	(1,568)	(0.00)	13,783	Engro Corporation Limited	(121)	(0.00)
(12,349)	Ebara Corporation	(27,012)	(0.01)	25,027	MCB Bank Limited	(226)	(0.00)
(5,900)	F@N Communications Inc	(548)	(0.00)			(347)	(0.00)
(11,638)	FamilyMart UNY Holdings Company Limited	(77,448)	(0.05)	<b>Philippines</b>			
(1,900)	GMO Payment Gateway Inc	(18,479)	(0.01)	29,000	Security Bank Corporation	(2,007)	(0.00)
2,539	Honda Motor Company Limited	(3,071)	(0.00)	<b>Poland</b>			
545	Honeys Company Limited	(32)	(0.00)	3,993	Jastrzebska Spolka Weglowa SA	(3,984)	(0.00)
(18,856)	Japan Post Bank Company Limited	(8,475)	(0.00)	<b>Portugal</b>			
1,800	Japan Tobacco Inc	(1,088)	(0.00)	766,256	Banco Comercial Portugese	(134,341)	(0.07)
1,000	Kaneka Corporation	(282)	(0.00)	3,069	Jeronimo Martins SGPS SA	(1,080)	(0.00)
(15,000)	Keikyu Corporation	(29,263)	(0.03)			(135,421)	(0.07)
(18,987)	Komatsu Limited	(36,526)	(0.03)	<b>Qatar</b>			
(15,800)	Kuraray Company Limited	(765)	(0.00)	2,930	Aamal Company	(69)	(0.00)
(16,646)	Makita Corporation	(45,825)	(0.03)	1,830	Ezdan Holding Group	(248)	(0.00)
(5,359)	Mazda Motor Corporation	(12,731)	(0.01)				
(1,100)	Miraca Holdings Inc	(5,069)	(0.00)				
1,000	Mitsubishi Electric Corporation	(122)	(0.00)				
(23,000)	Nagoya Railroad Company Limited	(8,866)	(0.00)				
(3,200)	Nihon Kohden Corporation	(5,368)	(0.00)				
(2,600)	Nihon M&A Center Inc	(4,408)	(0.00)				



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global 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
<b>Contracts for difference (continued)</b>				<b>United Kingdom (continued)</b>			
<b>Qatar (continued)</b>				<b>United Kingdom (continued)</b>			
543	Gulf International Services	(36)	(0.00)	9,267	ASOS Plc	(4,253)	(0.00)
909	Salam International Investment	(4)	(0.00)	(50,421)	Auto Trader Group Plc	(19,101)	(0.01)
		<u>(357)</u>	<u>(0.00)</u>	(103,173)	B&M European Value Retail SA	(28,317)	(0.01)
<b>Russia</b>				38,505	BAE Systems Plc	(2,309)	(0.00)
89	Magnit PJSC	(318)	(0.00)	(3,795)	Bellway Plc	(1,432)	(0.00)
(97)	MMC Norilsk Nickel PJSC	(161)	(0.00)	13,320	Big Yellow Group Plc	(5,310)	(0.00)
(62,259)	MMC Norilsk Nickel PJSC	(56,240)	(0.03)	482,800	Booker Group Plc	(9,893)	(0.01)
10,079	Polymetal International Plc	(5,800)	(0.00)	7,042	BP Plc	(151)	(0.00)
		<u>(62,519)</u>	<u>(0.03)</u>	(4,881)	British American Tobacco Plc	(6,621)	(0.00)
<b>South Africa</b>				(37,907)	BT Group Plc	(2,695)	(0.00)
(10,119)	Lonmin Plc	(853)	(0.00)	20,531	Capita Group Plc	(2,274)	(0.00)
11,017	Mediclinic International Plc	(16,537)	(0.01)	(73,363)	Capital & Counties Properties Plc	(9,075)	(0.00)
(7,504)	Sun International Limited	(1,463)	(0.00)	(658,081)	Centrica Plc	(89,559)	(0.05)
		<u>(18,853)</u>	<u>(0.01)</u>	5,901	Coca-Cola European Partners	(4,302)	(0.00)
<b>Spain</b>				(207,032)	Compass Group Plc	(229,154)	(0.13)
4,399	Acerinox SA	(1,723)	(0.00)	(3,366)	Croda International Plc	(3,739)	(0.00)
(24,718)	ACS Actividades Construction y Servicios	(22,910)	(0.02)	(22,953)	Daily Mail & General Tst-A NV	(9,914)	(0.01)
(2,868)	Aena SA	(7,114)	(0.00)	(54,230)	Dairy Crest Group Plc	(14,826)	(0.01)
(3,234)	Amadeus IT Holding SA	(4,139)	(0.00)	(4,796)	Derwent Valley Holdings Plc	(7,097)	(0.00)
142,004	Banco Popular Espanol SA	(6,010)	(0.00)	(28,202)	Diageo Plc	(21,609)	(0.01)
(22,506)	Industria de Diseno Textil SA	(2,984)	(0.00)	(2)	Dialog Semiconductor Plc	(6)	(0.00)
(9,588)	Mediaset Espana Comunicacion	(8,359)	(0.00)	(37,640)	Dixons Carphone Plc	(7,639)	(0.00)
(59,458)	Obrascon Huarte Lain SA	(9,513)	(0.02)	(60,928)	DS Smith Plc	(16,335)	(0.01)
(1,051)	Tecnicas Reunidas SA	(5,561)	(0.00)	(8,438)	Dunelm Group Plc	(3,106)	(0.00)
		<u>(68,313)</u>	<u>(0.04)</u>	37,263	Easy Jet Plc	(4,652)	(0.00)
<b>Sweden</b>				(1,229)	Fevertree Drinks Plc	(2,383)	(0.00)
(52,792)	Alfa Laval AB	(78,860)	(0.05)	(238)	FTSE 350 Mining Index	(274,587)	(0.16)
(27,491)	Alimak Group AB	(31,656)	(0.02)	(23,273)	G4S Plc	(997)	(0.00)
2,568	Assa Abloy AB	(2,495)	(0.00)	(43,622)	GKN Plc	(12,272)	(0.01)
5,043	Atlas Copco AB	(5,544)	(0.00)	(51,423)	GlaxoSmithKline Plc	(18,260)	(0.01)
(4,158)	Autoliv Inc	(12,859)	(0.01)	(23,885)	Greggs Plc	(1,552)	(0.00)
(38,884)	Boliden AB	(12,091)	(0.01)	(216,104)	Halfords Group Plc	(42,604)	(0.02)
(1,509)	Electrolux AB	(149)	(0.00)	(22,751)	Hammerson Plc	(6,424)	(0.00)
(1,457)	Elekta AB	(277)	(0.00)	(5,904)	Hargreaves Lansdown Plc	(4,286)	(0.00)
3,298	Hennes and Mauritz AB	(3,564)	(0.00)	(1,119)	Hikma Pharmaceuticals Plc	(1,055)	(0.00)
(118,894)	Husqvarna AB	(63,097)	(0.03)	58,453	Howden Joinery Group Plc	(79,730)	(0.04)
(10,888)	ICA Gruppen AB	(1,578)	(0.00)	(48)	HSBC Holdings Plc	(1,829)	(0.00)
(1,735)	JM AB	(2,380)	(0.00)	(23,133)	IMI Plc	(15,810)	(0.01)
(266,691)	Sandvik AB	(99,765)	(0.05)	35,248	Imperial Tobacco Group Plc	(43,766)	(0.02)
6,561	Skanska AB	(2,145)	(0.00)	(24,455)	Inchcape Plc	(22,006)	(0.01)
49,959	SSAB AB	(7,500)	(0.00)	(104,798)	International Consolidated Airlines Group S.A.	(45,565)	(0.02)
(1,869)	Swedish Match AB	(82)	(0.00)	(134,046)	International Consolidated Airlines Group SA	(5,919)	(0.00)
(79,202)	Volvo AB	(94,621)	(0.06)	(18,001)	Intertek Group Plc	(33,493)	(0.02)
		<u>(418,663)</u>	<u>(0.23)</u>	(34,229)	Intu Properties Plc	(4,555)	(0.00)
<b>Switzerland</b>				(8,287)	JD Wetherspoon Plc	(5,480)	(0.00)
(28,039)	ABB Limited	(20,366)	(0.01)	(4,957)	John Wood Group Plc	(393)	(0.00)
(1,279)	Aryzta AG	(551)	(0.00)	(3,349)	Johnson Matthey Plc	(2,792)	(0.00)
(9,296)	Cie Financiere Richemont SA	(15,966)	(0.01)	(4,300)	Johnson Service Group Plc	(466)	(0.00)
55	Credit Suisse Group AG	(38)	(0.00)	(39,784)	Jupiter Fund Management	(6,416)	(0.00)
(7,556)	DKSH Holding AG	(22,561)	(0.01)	(105,067)	Just Eat Plc	(20,639)	(0.01)
(190)	EMS-Chemie Holding AG	(10,230)	(0.01)	(106,076)	Marks & Spencer Group Plc	(15,439)	(0.01)
(1,307)	Geberit AG	(7,812)	(0.00)	(68,539)	Merlin Entertainments Plc	(4,975)	(0.00)
(1,228)	Givaudan	(24,425)	(0.01)	(76,254)	Mitie Group Plc	(12,289)	(0.01)
1,403	LafargeHolcim Limited	(3,457)	(0.00)	(99,396)	Mondi Plc	(92,712)	(0.05)
(39,046)	LafargeHolcim Limited	(2,287)	(0.00)	46,572	Monitise Plc	(183)	(0.00)
(2,508)	MSBPLP	(139,847)	(0.08)	(33,775)	National Grid Plc	(14,335)	(0.01)
(3,561)	Paralpina Welttransport Holding AG	(45,483)	(0.02)	(1,227)	Next Plc	(162)	(0.00)
(1,897)	Schindler Holding	(2,826)	(0.00)	20,137	Patisserie Holdings Plc	(9,639)	(0.01)
(528)	SGS SA	(16,640)	(0.01)	(216,755)	Pearson Plc	(123,666)	(0.08)
(102)	SIKA FIN I	(3,659)	(0.00)	(4,051)	Persimmon Plc	(2,694)	(0.00)
(3,310)	STMicroelectronics NV	(8,140)	(0.00)	(91,877)	Petrofac Limited	(84,483)	(0.04)
(856)	Swatch Group AG	(4,736)	(0.00)	(4,594)	Provident Financial Plc	(7,579)	(0.00)
391	Syngenta AG	(1,537)	(0.00)	(126,987)	Prudential Plc	(121,670)	(0.07)
8,218	Syngenta AG	(150,009)	(0.09)	(22,709)	Reckitt Benckiser Group Plc	(20,653)	(0.01)
1,455	Temenos Group AG	(434)	(0.00)	(2,065)	Rightmove Plc	(4,788)	(0.00)
9,061	UBS Group AG	(13,264)	(0.01)	(6,599)	Rio Tinto Limited	(72,444)	(0.04)
		<u>(494,268)</u>	<u>(0.26)</u>	(353)	Russell UK MID 150 Index	(30,681)	(0.02)
<b>Taiwan</b>				(48,873)	Sage Group Plc	(13,413)	(0.01)
406,556	China Life Insurance Company Limited	(2,213)	(0.00)	(687,348)	J Sainsbury Plc	(98,284)	(0.05)
<b>Ukraine</b>				(5,860)	Schroders Plc	(5,948)	(0.00)
2,034	Kernel Holdings SA	(47)	(0.00)	(20,876)	Segro Plc	(3,990)	(0.00)
<b>United Kingdom</b>				(7,053)	Severn Trent Plc	(235)	(0.00)
(35,983)	3i Group Plc	(15,939)	(0.01)	4,983	Smiths Group Plc	(10,130)	(0.01)
(237,059)	AA Plc	(51,546)	(0.03)	22,885	Softcat Plc	(10,251)	(0.01)
(6,184)	Admiral Group Plc	(2,670)	(0.00)	(6,212)	Spectris Plc	(17,863)	(0.01)
22,442	Aggreko Plc	(1,332)	(0.00)	29,376	Spire Healthcare Group Plc	(11,907)	(0.01)
(66,962)	Amec Plc	(6,789)	(0.00)	(145,407)	SSE Plc	(138,976)	(0.07)
60,820	Anglo American Plc	(19,394)	(0.01)	(606,408)	Standard Life Plc	(130,292)	(0.07)
24,691	Antofagasta Plc	(5,788)	(0.00)	(2,489)	TalkTalk Telecom Group Plc	(36)	(0.00)
(9,567)	Ashtead Group Plc	(35,759)	(0.02)	20,476	Tate and Lyle Plc	(2,347)	(0.00)
				147,851	Taylor Wimpey Plc	(2,275)	(0.00)
				(70,564)	Tesco Plc	(557)	(0.00)
				59,000	Topps Tiles Plc	(29,314)	(0.02)
				(109,138)	Travis Perkins Plc	(86,242)	(0.05)
				(158,774)	Tullow Oil Plc	(19,428)	(0.01)
				(8,395)	UBM Plc	(2,470)	(0.00)
				(9,354)	Unilever NV	(9,962)	(0.01)
				(4,795)	Unilever Plc	(3,229)	(0.00)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Global 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
<b>Contracts for difference (continued)</b>				<b>Futures Contracts</b>			
<b>United Kingdom (continued)</b>				<b>Germany</b>			
7,037	United Utilities Group Plc	(103)	(0.00)	(48)	Daimler AG SSDF December 2017	(11,680)	(0.01)
(57,571)	Victrex Plc	(229,729)	(0.13)	(3)	DAX Index Futures March 2017	(5,200)	(0.00)
25,091	Virgin Money Holdings	(3,509)	(0.00)	(572)	Euro STOXX 50 Index Futures March 2017	(308,801)	(0.17)
25,467	Vodafone Group Plc	(118)	(0.00)	1,137	Euro STOXX Bank Index Futures March 2017	(44,180)	(0.02)
(11,495)	WH Smith Plc	(7,406)	(0.00)	(28)	SX5E Dividend Index Futures December 2017	(5,760)	(0.00)
(30,465)	Whitbread Plc	(95,639)	(0.05)	(28)	SX5E Dividend Index Futures December 2018	(15,160)	(0.01)
(239,485)	WM Morrison Supermarkets Plc	(26,881)	(0.01)	21	Volkswagen Dividend Futures December 2017	(650)	(0.00)
(86,526)	Worldpay Group Plc	(3,041)	(0.00)			(391,431)	(0.21)
		(2,877,832)	(1.52)				
<b>United States</b>				<b>Hong Kong</b>			
(2,633)	Aetna Inc	(11,603)	(0.01)	(40)	Hang Seng Index Futures January 2017	(77,020)	(0.04)
1,566	Amazon.com Inc	(9,936)	(0.01)	(12)	H-Shares Index Futures January 2017	(7,301)	(0.00)
(3,286)	Anthem Inc	(19,728)	(0.01)			(84,321)	(0.04)
(7,117)	Apple Inc	(20,368)	(0.01)	<b>Italy</b>			
(1,706)	Automatic Data Processing Inc	(24,351)	(0.01)	(183)	ENI SpA SSDF December 2017	(6,629)	(0.00)
(3,492)	Avis Budget Group Inc	(1,298)	(0.00)	(51)	MINI FTSE/MIB Index Futures March 2017	(25,580)	(0.02)
5,881	Boardwalk Pipeline Partners	(5,656)	(0.00)			(32,209)	(0.02)
(1,638)	Boeing Company	(3,378)	(0.00)	<b>Japan</b>			
(23,476)	Borgwarner Inc	(82,534)	(0.04)	(27)	TOPIX Index Futures March 2017	(36,193)	(0.02)
(3,783)	CarMax Inc	(18,231)	(0.01)	<b>Netherlands</b>			
(3,033)	Carnival Plc	(4,178)	(0.00)	(89)	Royal Dutch SSDF December 2017	(12,840)	(0.01)
(10,031)	Century Aluminum Company	(17,258)	(0.01)	<b>Poland</b>			
(23,515)	CF Industries Holdings Inc	(48,235)	(0.03)	(9)	WIG20 Index Futures March 2017	(123)	(0.00)
5,352	Cigna Corporation	(4,768)	(0.00)	<b>Singapore</b>			
(26,485)	Cisco Systems Inc	(6,416)	(0.00)	(6)	Nikkei Dividend Futures December 2017	(740)	(0.00)
(34,807)	Colony Capital Inc	(52,538)	(0.03)	(10)	SGX Nifty 50 Index Futures January 2017	(2,048)	(0.00)
6,644	Costco Wholesale Corporation	(16,850)	(0.01)			(2,788)	(0.00)
(5,522)	Custom GSG1CONS Index	(35,786)	(0.02)	<b>Spain</b>			
(1,535)	Custom Offshore Drillers	(6,170)	(0.00)	176	Telefonica SSDF December 2017	(35,117)	(0.02)
(1,627)	Eastman Chemical Company	(1,118)	(0.00)	<b>Switzerland</b>			
15	Emerson Electric Company	(16)	(0.00)	(16)	Zurich Financial AG SSDF December 2017	(746)	(0.00)
(4,622)	Energy Select Sector SPDR Fund	(200)	(0.00)	<b>United Kingdom</b>			
4,836	Energy Transfer Partners LP	(664)	(0.00)	(74)	FTSE 100 Index Futures March 2017	(91,220)	(0.05)
(3,386)	Fiserv Inc	(9,962)	(0.01)	<b>United States</b>			
(6,593)	Five Below Inc	(2,129)	(0.00)	60	S&P500 EMini Index Futures March 2017	(87,016)	(0.05)
(13,194)	FMC Technologies Inc	(7,315)	(0.00)	<b>Total futures contracts</b>			
(5,620)	General Electric Company	(12,415)	(0.01)			(774,004)	(0.42)
(778)	HCP Inc	(242)	(0.00)	<b>Options</b>			
(4,407)	Industrial Select Sector Index	(144,589)	(0.08)	<b>Chile</b>			
15,746	Industrial Select Sector SPDR Fund	(23,873)	(0.01)	(99)	Put on 6 ANTO LN 20 January 2017	(3,769)	(0.00)
(5,401)	International Business Machines Corporation	(21,688)	(0.01)	<b>France</b>			
(1,300)	iShares MSCI Brazil Capped ETF	(2,096)	(0.00)	(42)	Call on 23 CA FP 17 March 2017	(4,158)	(0.00)
(4,028)	iShares MSCI Chile Capped ET	(486)	(0.00)	<b>Germany</b>			
(12,435)	iShares MSCI Emerging Markets Index Fund	(4,544)	(0.00)	(12)	Call on 115 SX7E Index 16 June 2017	(5,490)	(0.00)
(4,799)	iShares MSCI Philippines ETF	(5,260)	(0.00)	(3,272)	Call on 120 SX7E Index 16 June 2017	(1,120,660)	(0.60)
(23,412)	iShares Russell 2000 ETF	(32,127)	(0.02)	(287)	Call on 125 SX7E Index 16 June 2017	(71,032)	(0.04)
(530)	Jack Henry & Associates Inc	(2,553)	(0.00)	(414)	Put on 2,900 SX5E Index 17 March 2017	(98,532)	(0.05)
(7,303)	Lyondellbasell Industries	(19,119)	(0.01)			(1,295,714)	(0.69)
(20,540)	VanEck Vectors Semiconductor ETF	(71,434)	(0.04)	<b>United Kingdom</b>			
(1,009)	Martin Marietta Materials Inc	(32,783)	(0.02)	(264)	Call on 37.50 LBTYA US 20 January 2017	(4,255)	(0.00)
(3,879)	Mosaic Company	(3,763)	(0.00)	<b>United States</b>			
(1,204)	MSBPSLUX Index	(4,771)	(0.00)	(21)	Call on 120 FB US 20 January 2017	(1,394)	(0.00)
(14,734)	National Oilwell Varco Inc	(50,090)	(0.03)	(190)	Call on 33.50 VXX US 20 January 2017	(6,665)	(0.00)
(13,418)	Nexstar Broadcasting Group Inc	(130,594)	(0.07)	(69)	Call on 40 WFM US 19 January 2017	(5,822)	(0.00)
15,325	Nike Inc	(6,506)	(0.00)	(76)	Call on 44 RRC US 16 June 2017	(8,286)	(0.00)
(5,984)	O'Reilly Automotive Inc	(49,170)	(0.04)	(852)	Put on 115 IWM US 17 February 2017	(29,888)	(0.02)
(2,842)	Owens Corning	(6,174)	(0.00)	(152)	Put on 128 IWM US 17 February 2017	(24,355)	(0.02)
(2,067)	PACCAR Inc	(16,867)	(0.01)	(15)	Put on 227.50 GS US 20 January 2017	(3,214)	(0.00)
(7,884)	Patterson-UTI Energy Inc	(349)	(0.00)	(76)	Put on 28 RRC US 16 June 2017	(11,709)	(0.01)
6,138	Plains All Amer Pipeline LP	(1,353)	(0.00)	(42)	Put on 98.50 NVDA US 06 January 2017	(2,668)	(0.00)
(12,042)	Powershares Qqq	(5,455)	(0.00)			(94,001)	(0.05)
(18,342)	RPC Inc	(9,221)	(0.00)	<b>Total options</b>			
(2,886)	RUSSELL 2000 Index	(63,375)	(0.03)			(1,401,897)	(0.74)
(15)	S&P Biotech Select Tr	(3,396)	(0.00)	<b>Total return swaps (b)</b>			
(3,193)	Scripps Networks Inter	(6,741)	(0.00)	<b>India</b>			
250	SPDR S&P 500 ETF Trust	(401)	(0.00)	(60,340)	Hindalco Industries	(2,599)	(0.00)
1,256	SPDR S&P Biotech ETF	(973)	(0.00)	<b>Spain</b>			
(14,724)	SPDR S&P Metals & Mining ETF	(36,326)	(0.02)	120,438	Abengoa SA	(120)	(0.00)
(10,086)	SPDR S&P Retail ETF	(19,762)	(0.01)	<b>Taiwan</b>			
(21,270)	Starbucks Corporation	(49,374)	(0.03)	(6)	Taiex Futures FT7F 18 January 2017	(1,723)	(0.00)
(3,226)	Tallgrass Energy GP LP	(7,370)	(0.00)	<b>Total total return swaps</b>			
(12,079)	Tallgrass Energy Partners Lp	(29,192)	(0.02)			(4,442)	(0.00)
(7,237)	Target Corporation	(3,899)	(0.00)				
(22,181)	Texas Instruments Inc	(53,591)	(0.03)				
(4,837)	Ulta Salon Cosmetics & Fragrance Inc	(8,571)	(0.00)				
(1,882)	Valero Energy Corporation	(4,533)	(0.00)				
(14,083)	VMware Inc	(208,987)	(0.12)				
(46,248)	Western Union Company	(31,888)	(0.02)				
4	WW Grainger Inc	(25)	(0.00)				
(1,667)	Yelp Inc	(4,418)	(0.00)				
(18,218)	Zillow Group Inc	(11,695)	(0.01)				
		(1,612,725)	(0.85)				
<b>Total contracts for difference</b>							
		(13,745,496)	(7.26)				

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Global Equity Alternative (continued)



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

#### Forward currency contracts (note 4)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
CHF1,294,031	€1,211,292	06 January 2017	1	(4,145)	0.00
€42,979	GBP36,880	05 January 2017	1	(217)	0.00
€217,779	JPY26,792,407	05 January 2017	1	(25)	0.00
GBP9,733	€11,581	06 January 2017	1	(182)	0.00
NOK6,474,411	€715,397	05 January 2017	1	(2,503)	0.00
US\$12,745,538	€12,242,090	05 January 2017	3	(163,546)	(0.09)
US\$14,976,017	€14,349,239	06 January 2017	2	(157,998)	(0.08)
<b>Total unrealised loss on forward currency contracts</b>				<b>(328,616)</b>	<b>(0.17)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(16,254,455)</b>	<b>(8.59)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>143,802,941</b>	<b>76.01</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(16,254,455)</b>	<b>(8.59)</b>
<b>Other net assets</b>				<b>61,649,785</b>	<b>32.58</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>189,198,271</b>	<b>100.00</b>

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

#### Classification

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

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

#### Analysis of Total Assets

	Total Assets
Transferable securities listed on an official stock exchange	58.17
Exchange traded financial derivative instruments described in classification (a) above	0.09
Transferable securities as described in # above	0.11
OTC financial derivative instruments described in classification (b) above	6.44
Other current assets	35.19
	<b>100.00</b>

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Cred-Eq Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
<b>Contracts for difference (b)</b>			
<b>France</b>			
(510)	Unibail-Rodamco SE	17,334	0.04
<b>Germany</b>			
(19,602)	LEG Immobilien AG 0.50% 01/07/2021	159,967	0.35
<b>Norway</b>			
1,321	Golden Ocean Group Limited	2,229	0.00
<b>Total contracts for difference</b>		179,530	0.39
<b>Convertible bonds</b>			
<b>Bermuda</b>			
3,000,000	Golden Ocean Group Limited 3.07% 30/01/2019 *	2,310,974	5.03
<b>France</b>			
124,962	Etablissements Maurel et Prom 0% 01/07/2019 *	121,693	0.26
85,405	Etablissements Maurel et Prom 0% 01/07/2021 *	85,955	0.19
325,220	Unibail-Rodamco SE 0% 01/07/2021 *	356,710	0.78
255,990	Unibail-Rodamco SE 0% 01/01/2022 *	251,361	0.55
		815,719	1.78
<b>Germany</b>			
1,400,000	LEG Immobilien AG 0.50% 01/07/2021 *	2,017,106	4.39
200,000	RAG-Stiftung 0% 31/12/2018 *	205,308	0.45
		2,222,414	4.84
<b>Jersey</b>			
1,400,000	Jersey Finance Limited 4.25% 20/05/2019 *	1,886,229	4.11
<b>Luxembourg</b>			
300,000	FF Group Finance Luxembourg SA 1.75% 03/07/2019 *	270,389	0.59
<b>Mexico</b>			
400,000	America Movil SAB de CV 0% 28/05/2020 *	388,820	0.85
<b>Netherlands</b>			
300,000	Salzgitter Finance BV 0% 05/06/2022 *	290,934	0.63
<b>Sweden</b>			
4,000,000	SAS AB 3.63% 01/04/2019 *	372,533	0.81
<b>United Arab Emirates</b>			
200,000	DP World Limited 1.75% 19/06/2024 *	187,337	0.41
<b>United States</b>			
1,500,000	Extra Space Storage LP 2.38% 01/07/2033 *	2,063,878	4.48
75,000	Ezcorp Inc 2.13% 15/06/2019 *	69,134	0.15
95,000	Ironwood Pharmaceuticals Inc 2.25% 15/06/2022 *	103,411	0.23
1,000,000	National Health Investors Inc 3.25% 01/04/2021 *	1,066,897	2.32
150,000	ON Semiconductor Corporation 1.00% 01/12/2020 *	145,927	0.32
1,000,000	Priceline Group Inc 1.00% 15/03/2018 *	1,492,700	3.25
50,000	SunEdison Inc 0.25% 15/01/2020 *	1,408	0.00
1,000,000	Take-Two Interactive Software Inc 1.00% 01/07/2018 *	2,170,543	4.72
500,000	Trinity Industries Inc 3.88% 01/06/2036 *	614,541	1.34
		7,728,439	16.81
<b>Total convertible bonds</b>		16,473,788	35.86
<b>Equities</b>			
<b>Germany</b>			
99,166	Brenntag AG	5,235,965	11.40
163,900	SAP SE	13,572,559	29.55
		18,808,524	40.95
<b>Total equities</b>		18,808,524	40.95

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Cred-Eq 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
€2,019,387	GBP1,701,132	19 January 2017	1	27,576	0.06
€14,462,876	US\$15,092,011	19 January 2017	1	170,485	0.37
Total unrealised gain on forward currency contracts				198,061	0.43
Total financial assets at fair value through profit or loss - trading				35,659,903	77.63

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Cred-Eq Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
<b>Contracts for difference</b>			
<b>Europe</b>			
179,655	Morgan Stanley Credit Equity Alternative Fund	(740,746)	(1.61)
<b>Germany</b>			
(99,166)	Brenntag AG	(273,698)	(0.60)
(1,372)	Evonik Industries AG	(527)	(0.00)
(2,250)	Salzgitter AG	(15,090)	(0.03)
(163,900)	SAP SE	(427,779)	(0.93)
		<u>(717,094)</u>	<u>(1.56)</u>
<b>Mexico</b>			
(603)	Cemex SAB de CV	(1,329)	(0.00)
<b>Norway</b>			
(3)	Golden Ocean Group Limited	(6)	(0.00)
<b>United Kingdom</b>			
(1,299,944)	Primary Health Properties Plc	(88,988)	(0.20)
	<b>Total contracts for difference</b>	<u>(1,548,163)</u>	<u>(3.37)</u>

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Cred-Eq 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
€542,109	SEK5,299,332	19 January 2017	1	(11,095)	(0.02)
US\$1,642,671	€1,573,922	06 January 2017	2	(17,330)	(0.04)
US\$1,422,918	€1,367,389	19 January 2017	1	(19,861)	(0.05)
<b>Total unrealised loss on forward currency contracts</b>				<b>(48,286)</b>	<b>(0.11)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(1,596,449)</b>	<b>(3.48)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>35,659,903</b>	<b>77.63</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(1,596,449)</b>	<b>(3.48)</b>
<b>Other net assets</b>				<b>11,869,501</b>	<b>25.85</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>45,932,955</b>	<b>100.00</b>

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

#### Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

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

\* Transferable securities dealt on another regulated market.

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

#### Analysis of Total Assets

Transferable securities listed on 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

Total Assets
39.43
0.79
34.54
<u>25.24</u>
<u>100.00</u>

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Argentina</b>				<b>Bermuda (continued)</b>			
(1,629)	Globant SA	7,941	0.01	52	Genpact Limited	29	0.00
(97)	MercadoLibre Inc	756	0.00	130	Helen Of Troy Limited	420	0.00
		<u>8,697</u>	<u>0.01</u>	35	Marvell Technology Group Limited	76	0.00
<b>Australia</b>				567	Nabors Industries Limited	2,267	0.00
1,419	AGL Energy Limited	2,173	0.00	361	Renaissancere Holdings Limited	5,177	0.00
(14,009)	ALS Limited	1	0.00	25	Signet Jewelers Limited	44	0.00
1,158	Amcor Limited	52	0.00	1,739	Validus Holdings Limited	7,530	0.01
(4,670)	AMP Limited	115	0.00	1,680	XL Group Limited	<u>3,942</u>	<u>0.00</u>
2,192	Ansell Limited	3,704	0.00			<u>62,724</u>	<u>0.05</u>
4,938	Aristocrat Leisure Limited	1,427	0.00	<b>Canada</b>			
857	ASX Limited	474	0.00	16	Agrium Inc	4	0.00
12,136	Aurizon Holdings Limited	2,583	0.00	188	Bank of Montreal	1,253	0.00
6,588	Bendigo And Adelaide Bank	8,699	0.01	248	Bank Of Nova Scotia	549	0.00
3,350	BlueScope Steel Limited	4,008	0.00	(6,842)	BlackBerry Limited	2,117	0.00
169	Caltex Australia Limited	102	0.00	(225)	Brookfield Asset Management Inc	468	0.00
2,711	Cimic Group Limited	11,340	0.01	3,192	Cameco Corporation	5,010	0.00
6,638	Coca-Cola Amatil Limited	1,145	0.00	601	Canadian Imperial Bank of Commerce	2,766	0.00
9,825	CSR Limited	6,168	0.00	469	Canadian National Railway Company	1,858	0.00
(98)	Domino's Pizza Enterprises Limited	8	0.00	305	Canadian Natural Resources	624	0.00
14,389	Downer EDI Limited	12,639	0.01	862	Cenovus Energy Inc	237	0.00
2,960	Evolution Mining Limited	614	0.00	786	CGI Group Inc	307	0.00
15,670	Fortescue Metals Group Limited	6,715	0.01	(4,697)	Cott Corporation	5,940	0.00
1,882	G8 Education Limited	326	0.00	626	Crescent Point Energy Corporation	617	0.00
19,487	Harvey Norman Holdings Limited	1,977	0.00	419	Dorstar Corporation	925	0.00
(18,297)	Healthscope Limited	3,963	0.00	250	Enbridge Inc	353	0.00
11,544	Insurance Australia Group Limited	3,657	0.00	(7,319)	First Majestic Silver Corporation	6,667	0.01
492	IOOF Holdings Limited	204	0.00	(1,254)	Franco-Nevada Corporation	3,351	0.00
716	Lend Lease Group	607	0.00	(1,061)	Gildan Activewear Inc	2,035	0.00
313	Macquarie Group Limited	1,331	0.00	808	Imperial Oil Limited	2,115	0.00
392	Magellan Financial Group Limited	355	0.00	1,159	Magna International Inc	3,238	0.00
(101,415)	Mayne Pharma Group Limited	7,942	0.01	49	Manulife Financial Corporation	160	0.00
16,616	Medibank Private Limited	3,115	0.00	(9,889)	New Gold Inc	3,547	0.00
1,961	Mineral Resources Limited	2,460	0.00	339	Open Text Corporation	53	0.00
709	Newcrest Mining Limited	883	0.00	(1,232)	Pan American Silver Corporation	1,912	0.00
15,769	Northern Star Resources Limited	1,605	0.00	81	Potash Corporation Of Saskatchewan	150	0.00
2,819	Orica Limited	804	0.00	165	Precision Drilling Corporation	161	0.00
16,386	Orora Limited	1,426	0.00	(5,287)	Pretium Resources Inc	2,049	0.00
10,795	OZ Minerals Limited	11,686	0.01	637	Restaurant Brands Intl Inc	2,151	0.00
83	Perpetual Limited	74	0.00	6	Rogers Communications Inc-Class B shares	-	0.00
(4,332)	Platinum Asset Management Limited	864	0.00	569	Royal Bank Of Canada	2,926	0.00
10,346	Primary Health Care Limited	1,037	0.00	2,088	Shaw Communications Inc	795	0.00
41,312	Qantas Airways Limited	4,489	0.00	(4,045)	Silver Wheaton Corporation	2,755	0.00
(866)	REA Group Limited	288	0.00	2,019	Sun Life Financial Inc	8,242	0.01
23,259	Regis Resources Limited	2,168	0.00	11	Teck Resources Limited	43	0.00
(2,403)	Sonic Healthcare Limited	197	0.00	701	TELUS Corporation	831	0.00
(470)	South32 Limited	26	0.00	976	Toronto-Dominion Bank	3,868	0.00
(44,772)	Spotless Group Holdings Limited	1,748	0.00	231	TransCanada Corporation	<u>241</u>	<u>0.00</u>
4,426	SunCorporation Group Limited	3,395	0.00			<u>70,318</u>	<u>0.05</u>
(6,193)	Sydney Airport	3,354	0.00	<b>China</b>			
2,949	TabCorporation Holdings Limited	230	0.00	(14,000)	Air China Limited	301	0.00
(25,442)	TPG Telecom Limited	29,385	0.02	(1,000)	Anhui Conch Cement Company Limited	48	0.00
(7,140)	Transurban Group	2,400	0.00	(500)	BYD Company Limited	318	0.00
(10,442)	Treasury Wine Estates Limited	785	0.00	(312,000)	CGN Power Company Limited	5,309	0.00
(45,928)	Vocus Communications Limited	52,833	0.04	(77)	China Biologic Products Inc	894	0.00
(5,821)	Whitehaven Coal Limited	1,148	0.00	4,000	China Communications Construction	260	0.00
194	WorleyParsons Limited	<u>90</u>	<u>0.00</u>	88,000	China Construction Bank	1,831	0.00
		<u>208,819</u>	<u>0.16</u>	(2,000)	China Eastern Airlines Company	144	0.00
<b>Austria</b>				(67,000)	China Longyuan Power Group Corporation Limited	2,312	0.00
(6,566)	Ams AG	1,784	0.00	(9,000)	China Medical System Holdings Limited	549	0.00
1,853	Andritz AG	4,618	0.00	(35,000)	China Mengniu Dairy Company Limited	150	0.00
1,036	Erste Group Bank AG	562	0.00	(2,000)	China Pacific Insurance Group	221	0.00
990	OMV AG	7,551	0.01	1,000	China Railway Group Limited	57	0.00
2,954	Raiffeisen Bank International AG	4,908	0.00	(10,000)	China Southern Airlines Company-Class H Shares	705	0.00
79	Vestalpine AG	<u>412</u>	<u>0.00</u>	(206,000)	China Telecom Corporation Limited-Class H Shares	8,853	0.01
		<u>19,835</u>	<u>0.02</u>	(13,000)	China Vanke Company Limited	3,078	0.00
<b>Belgium</b>				(9,000)	CITIC Securities Company Limited	1,297	0.00
3,330	Ageas	18,022	0.01	(26,000)	CRRC Corporation Limited	568	0.00
(1,262)	Anheuser-Busch InBev SA	12,084	0.01	(36,000)	Dongfeng Motor Group Company Limited	2,843	0.00
22	bpost SA	1	0.00	(25,500)	Fosun International Limited	178	0.00
(34)	Colruyt SA	75	0.00	(4,000)	GF Securities Company Limited	530	0.00
1,623	Galapagos NV	2,214	0.00	(52,000)	Guangzhou R&F Properties Company Limited	9,732	0.01
2,878	KBC Groep NV	10,380	0.01	(4,000)	Hengan International Group Company Limited	1,876	0.00
3,411	Proximus	4,009	0.00	(276,000)	Huansheng Renewables Corporation Limited	5,894	0.00
766	Solvay SA	46	0.00	(43,000)	Kingssoft Corporation Limited	6,216	0.00
(244)	UCB SA	11,184	0.01	(2,000)	Longfor Properties Company Limited	6	0.00
1,304	Unicore SA	<u>138</u>	<u>0.00</u>	(2,000)	Shanghai Electric Group Company	8	0.00
		<u>58,153</u>	<u>0.05</u>	(3,000)	Shenzhen International Group Holdings Limited	727	0.00
<b>Bermuda</b>				136,000	Shuan Pharmaceutical Holdings Corporation	6,479	0.01
229	Arch Capital Group Limited	2,677	0.00	(93)	SINA Corporation	1,621	0.00
292	Aspen Insurance Holdings Limited	1,724	0.00	42,000	Sinopec Shanghai Petrochemical Company Limited	1,305	0.00
2,229	Assured Guaranty Limited	17,808	0.01	(47)	Sohu.com Inc	267	0.00
1,516	Axis Capital Holdings Limited	11,499	0.01	(1,000)	Sunac China Holdings Limited	14	0.00
302	Essent Group Limited	1,490	0.00	(2,000)	Sunny Optical Technology Group Company Limited	1,334	0.00
392	Everest Re Group Limited	8,041	0.01	(1,700)	Tencent Holdings Limited	561	0.00
				6,000	Tingyi (Cayman Islands) Holding Corporation	54	0.00
				(6,000)	Tsingtao Brewery Company Limited	280	0.00



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>China (continued)</b>				<b>France (continued)</b>			
65,000	Want Want China Holdings Limited	523	0.00	5,773	Schneider Electric SA	14,862	0.01
(114,000)	Xinyi Solar Holdings Limited	7,106	0.01	99	SCOR Regroupee	314	0.00
126,700	Yangzijiang Shipbuilding Holdings Limited	3,234	0.00	(50)	SEB SA	105	0.00
6,000	Zijin Mining Group Company Limited	178	0.00	287	Societe BIC SA	1,507	0.00
1,400	ZTE Corporation	388	0.00	347	Societe Generale	2,966	0.00
		78,249	0.06	998	Sodexo SA	9,332	0.01
<b>Denmark</b>				53	Teleperformance	844	0.00
(1,192)	Carlsberg A/S	336	0.00	874	Thales SA	7,600	0.01
(1,127)	Coloplast	729	0.00	202	Ubisoft Entertainment	366	0.00
2,095	Danske Bank A/S	4,980	0.00	1,243	Valeo SA	4,130	0.00
(1,215)	Dong Energy A/S	434	0.00	24,958	Valloirec SA	30,351	0.02
(741)	DSV A/S	4,259	0.00	(8,608)	Veolia Environnement SA	19,659	0.02
619	FLSmidth & Company A/S	1,191	0.00	516	Vinci SA	762	0.00
2,804	Genmab A/S	1,419	0.00	126	Wendel Investissement	1,171	0.00
7,784	GN Store Nord A/S	9,780	0.01			396,111	0.31
3,498	H Lundbeck A/S	11,426	0.01	<b>Germany</b>			
13,812	Novo Nordisk A/S	10,735	0.01	1,561	Aareal Bank AG	7,268	0.01
2,761	Pandora A/S	18,301	0.01	(585)	Adidas AG	1,626	0.00
(3,642)	TDC A/S	925	0.00	968	Allianz SE	8,301	0.01
250	Tryg A/S	7	0.00	4,624	BASF SE	28,430	0.02
11,831	Vestas Wind Systems A/S	31,179	0.02	2,546	Bayer AG	15,454	0.01
(670)	William Demant Holding	8	0.00	(172)	Bayerische Motoren Werke AG	43	0.00
		95,709	0.07	105	Brenntag AG	459	0.00
<b>Faeroe Islands</b>				1,242	Commerzbank AG	1,131	0.00
(118)	Balkafrost P/F	116	0.00	549	Continental AG	4,171	0.00
<b>Finland</b>				4,388	Covestro AG	81,069	0.06
(4,711)	Amer Sports OYJ	6,195	0.00	(11,119)	Deutsche Lufthansa AG	445	0.00
2,247	Cargotec OYJ	8,735	0.01	5,452	Deutsche Post AG	2,330	0.00
2,864	Elisa OYJ	2,397	0.00	12,473	Deutsche Telekom AG	18,051	0.01
5,614	Metso OYJ	6,280	0.00	3,025	Deutsche Wohnen AG	4,661	0.00
5,296	Neste OYJ	7,719	0.01	41	Duerr AG	10	0.00
(12,029)	Nokia OYJ	828	0.00	12,054	E.ON SE	4,924	0.00
173	Nokian Renkaat OYJ	641	0.00	5,900	Evonik Industries AG	917	0.00
2,060	Orion OYJ	13,403	0.01	1,427	Fraport AG Frankfurt Airport Services Worldwide	5,394	0.00
5,019	Outokumpu OYJ	14,651	0.01	5,488	Fresenius Medical Care AG & Company KGaA	38,127	0.03
338	Sampo OYJ	467	0.00	4,906	Fresenius SE and Company KGaA	28,560	0.02
42,175	Stora Enso OYJ	64,765	0.05	4,439	GEA Group AG	4,622	0.00
13,125	UPM-Kymmene OYJ	60,218	0.05	(1,568)	Gerresheimer AG	3,524	0.00
4,716	Wartsila OYJ	13,887	0.01	415	Hannover Rueck SE	4,275	0.00
		200,186	0.16	2	Heidelberg Cement AG	7	0.00
<b>France</b>				1,512	Hochtief AG	17,671	0.01
10,391	Air France-KLM	400	0.00	336	Hugo Boss AG	1,450	0.00
48	Air Liquide SA	656	0.00	43	Infineon Technologies AG	34	0.00
5,514	Airbus Group SE	7,243	0.01	1,406	K+S AG	3,983	0.00
28	Alstom SA	70	0.00	1,866	Kion Group AG	13,405	0.01
1,311	Arkema SA	12,697	0.01	4,213	Kloekner & Company	1,209	0.00
652	Atos SE	1,649	0.00	375	Lanxess AG	1,831	0.00
4,492	AXA SA	16,706	0.01	(2,832)	Leg Immobilien AG	10,673	0.01
985	BNP Paribas SA	9,035	0.01	716	Merck KGaA	3,599	0.00
4,114	Cap Gemini SA	20,949	0.02	2,823	Metro AG	11,614	0.01
3,244	Carrefour SA	5,105	0.00	829	Muenchener Rueckversicherungs-Gesellschaft AG	9,713	0.01
5,375	Casino Guichard Perrachon	7,976	0.01	(2,737)	Nordex SE	12,250	0.01
134	Christian Dior SE	5,098	0.00	(1,485)	Orsam Licht	4,708	0.00
3,543	Cie de Saint-Gobain	17,533	0.01	4,598	Prosieben Sat 1 Media SE	8,901	0.01
1,263	Cie Generale des Etablissements Michelin	11,422	0.01	(834)	RWE AG	34,022	0.03
(598)	Cie Generale d'Optique Essilor International SA	90	0.00	8,937	Schaeffler AG	5,345	0.00
2,594	CNP Assurances	8,030	0.01	737	Siemens AG	8,180	0.01
(706)	Danone SA	2,150	0.00	4,604	Software AG	2,338	0.00
(1,062)	Dassault Systemes	273	0.00	1,410	STADA Arzneimittel AG	1,650	0.00
(3,247)	Edenred	4,528	0.00	123	Suedzucker AG	3	0.00
(23,167)	EDF	19,432	0.02	2,170	Telefonica Deutschland Holding AG	1,231	0.00
301	Eiffage	498	0.00	(1,635)	TUI AG	130	0.00
3,531	Engie SA	1,599	0.00	6,657	Uniper SE	9,466	0.01
583	Eurazeo SA	1,827	0.00	(3,553)	United Internet AG	1,610	0.00
2,995	Faurecia	7,809	0.01	366	Volkswagen AG	2,266	0.00
(5,167)	Groupe Eurotunnel SA	11,880	0.01	(984)	Vonovia	1,001	0.00
(47)	Hermes International	3	0.00	30	Wacker Chemie AG	516	0.00
(1,123)	Iliad SA	1,794	0.00	(3,305)	Wirecard AG	5,569	0.00
878	Imerys SA	9,186	0.01	6,957	Zalando SE	12,108	0.01
574	Ingenico	546	0.00			450,275	0.35
(230)	JCDecaux SA	105	0.00	<b>Hong Kong</b>			
1,393	Legrand SA	3,282	0.00	(580,000)	Alibaba Pictures Group Limited	21,412	0.02
1,610	L'Oreal SA	19,498	0.02	(158,000)	Beijing Enterprises Water Group Limited	2,015	0.00
1,767	LVMH Moet Hennessy Louis Vuitton SE	15,288	0.01	(2,000)	Cheung Kong Infrastructure Holdings Limited	721	0.00
6,124	Natis SA	8,746	0.01	(7,500)	Cheung Kong Property Holding	3,452	0.00
154	Nexans SA	90	0.00	(54,000)	China Everbright International Limited	2,828	0.00
15,810	Orange SA	20,379	0.02	(18,000)	China Everbright Limited	1,337	0.00
1,905	Pernod Ricard SA	1,468	0.00	(4,000)	China Merchants Holdings International Company Limited	1,738	0.00
12,745	Peugeot SA	8,360	0.01	(86,000)	China Power International	1,914	0.00
1,614	Plastic Omnium	2,138	0.00	(2,000)	China Resources Gas Group Limited	276	0.00
38	Publicis Groupe SA	181	0.00	(26,000)	China Unicom Hong Kong Limited	468	0.00
3,422	Renault SA	8,816	0.01	(60,000)	Citic Pacific Limited	1,256	0.00
1,826	Rexel SA	2,565	0.00	18,000	CSPC Pharmaceutical Group Limited	484	0.00
4,672	Safran SA	17,256	0.01	(729,000)	GCL-Poly Energy Holdings Limited	10,454	0.01
1,296	Sanofi	7,796	0.01	(51,000)	Guotai Junan International	3,905	0.00
				(14,000)	Haitong International Securities Group Limited	626	0.00
				(7,000)	Hang Lung Properties Limited	438	0.00

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Hong Kong (continued)</b>				<b>Japan (continued)</b>			
4,500	Hang Seng Bank Limited	2,922	0.00	2,100	Chubu Electric Power Company Inc	2,618	0.00
(2,000)	Henderson Land Development	1,190	0.00	(3,200)	Chugai Pharmaceutical Company Limited	2,959	0.00
(29,000)	HKT Trust and HKT Limited	3,753	0.00	2,700	Chugoku Bank Limited	1,165	0.00
(20,000)	Hong Kong and China Gas Company Limited	1,753	0.00	5,900	Citizen Holdings Company Limited	5,473	0.00
(6,000)	Li & Fung Limited	167	0.00	400	Coca-Cola West Company Limited	1,642	0.00
(5,500)	MTR Corporation Limited	3,083	0.00	5,900	Comsys Holdings Corporation	15,660	0.01
(33,000)	New World Development Company Limited	2,922	0.00	1,900	Concordia Financial Group	207	0.00
56,000	Nine Dragons Paper Holdings	3,531	0.00	1,900	Cyberagent Inc	2,931	0.00
(2,500)	Power Assets Holdings Limited	1,327	0.00	1,000	Dai Nippon Printing Company Limited	1,386	0.00
(18,000)	Sino Biopharmaceutical Limited	4	0.00	6,700	Daicel Corporation	4,127	0.00
(4,500)	Technic Industries Company Limited	845	0.00	25,000	Daido Steel Company Limited	5,884	0.00
		<u>74,821</u>	<u>0.06</u>	100	Dai-ichi Life Insurance Company Limited	68	0.00
				100	Daiichi Sankyo Company Limited	6	0.00
				1,100	Daiichikoshio Company Limited	1,528	0.00
<b>Ireland</b>				300	Daikin Industries Limited	4,789	0.00
384	Accenture Plc	490	0.00	600	Daito Trust Construct Company Limited	6,778	0.01
148	DCC Plc	231	0.00	12,700	DCM Holdings Company Limited	8,434	0.01
(881)	Endo International Plc	2,189	0.00	(1,800)	DeNA Company Limited	8,265	0.01
5,460	Experian Plc	10,192	0.01	16,000	Denki Kagaku Kogyo K K	9,083	0.01
(1)	Icon Plc	1	0.00	1,400	Denso Corporation	6,861	0.01
308	James Hardie Industries Plc	321	0.00	2,500	DIC Corporation	5,917	0.00
(1)	Jazz Pharmaceuticals Plc	17	0.00	(3,900)	DIP Corporation	5,297	0.00
(143)	Perrigo Company Plc	796	0.00	600	Disco Corporation	10,891	0.01
(1,205)	Prothena Corporation Plc	2,841	0.00	10,000	Dowa Holdings Company Limited	8,353	0.01
(2,190)	Shire Plc	5,013	0.00	100	Ebara Corporation	287	0.00
		<u>22,091</u>	<u>0.02</u>	(200)	Eisai Company Limited	13	0.00
				(1,200)	Euglena Company Limited	2,057	0.00
<b>Isle of Man</b>				(300)	Fanuc Limited	108	0.00
(54,377)	Paysafe Group Plc	32,015	0.03	4,000	Financial Products Group Company	4,114	0.00
				11,000	Fuji Electric Company Limited	8,154	0.01
<b>Israel</b>				2,900	Fuji Heavy Industries Limited	17,123	0.01
446	Caesars Stone Sdot-Yam Limited	516	0.00	2,500	Fujifilm Holdings Corporation	11,046	0.01
674	Check Point Software Technologies Limited	3,015	0.00	400	Fujikura Limited	35	0.00
(116)	Cyberark Software Limited	181	0.00	4,000	Fujitsu General Limited	7,845	0.01
4	Taro Pharmaceutical Industries Limited	-	0.00	(3,000)	Fujitsu Limited	946	0.00
(123)	Wix.Com Limited	91	0.00	2,700	Furukawa Electric Company Limited	2,953	0.00
		<u>3,803</u>	<u>0.00</u>	3,200	Glory Limited	7,550	0.01
				22,900	Gree Inc	9,546	0.01
<b>Italy</b>				2,000	GS Yuasa Corporation	761	0.00
92,649	A2A SpA	3,011	0.00	1,000	GungHo Online Entertainment Inc	6	0.00
612	Anima Holding SpA	312	0.00	4,800	Gunma Bank Limited	5,060	0.00
4,461	Assicurazioni Generali SpA	11,931	0.01	100	H I S Company Limited	232	0.00
7,406	Atlantia SpA	8,150	0.01	5,600	Hakuhodo Dy Holdings Inc	11,372	0.01
55	Azimut Holding SpA	145	0.00	1,100	Hamamatsu Photonics KK	1,256	0.00
41	Banca Generali SpA	186	0.00	1,000	Hankyu Hanshin Holdings Inc	1,909	0.00
10,548	Banca Mediolanum SpA	7,769	0.01	7,500	Haseko Corporation	13,176	0.01
534	Brembo SpA	2,850	0.00	2,000	Heiwa Corporation	7,307	0.01
12,443	Enel SpA	2,870	0.00	(7,700)	Hino Motors Limited	320	0.00
51	Eni SpA	118	0.00	600	Hirose Electric Company Limited	7,436	0.01
10,039	FincoBank Banca Fineco SpA	3,233	0.00	400	Hisamitsu Pharmaceutical Company Inc	1,572	0.00
13,816	Fimmeccanica SpA	15,199	0.01	4,100	Hitachi Chemical Company Limited	23,339	0.02
2,895	Mediobanca SpA	3,426	0.00	6,700	Hitachi Construction Machine	22,228	0.02
20,209	Poste Italiane SpA	6,424	0.01	3,100	Hitachi High-Technologies Corporation	15,194	0.01
3,648	Prismian SpA	5,216	0.00	500	Hitachi Kokusai Electric Inc	1,211	0.00
13,256	Saras SpA	2,902	0.00	800	Hitachi Metals Limited	2,297	0.00
42,675	Snam Rete Gas	555	0.00	100	Hitachi Zosen Corporation	47	0.00
(9,018)	Unione di Banche Italiane SpA	1,163	0.00	2,900	Hokuetsu Kishu Paper Company Limited	619	0.00
14,952	Unipol Gruppo Finanziario SpA	13,318	0.01	2,100	Hokuhoku Financial Group Inc	1,332	0.00
37,991	UnipolSai SpA	18,254	0.01	200	Hoshizaki Electric Company Limited	1,817	0.00
(449)	Yoox Net-A-Porter Group SpA	331	0.00	1,600	House Foods Group Inc	1,271	0.00
		<u>107,363</u>	<u>0.08</u>	1,500	Hoya Corporation	9,361	0.01
				8,900	Ibiden Company Limited	9,515	0.01
<b>Japan</b>				(3,500)	Ichigo Group Holdings Company Limited	553	0.00
12,000	77 Bank Limited	3,683	0.00	8,300	Idemitsu Kosan Company Limited	29,585	0.02
200	AEON Financial Service Company Limited	372	0.00	2,400	Isuzu Motors Limited	5,420	0.00
(1,000)	AI Holdings Corporation	1,467	0.00	5,600	IT Holdings Corporation	461	0.00
200	Air Water Inc	400	0.00	2,000	ITO EN Limited	5,126	0.00
700	Aisin Seiki Company Limited	1,239	0.00	2,900	ITOCHU Corporation	516	0.00
100	Ajinomoto Company Inc	46	0.00	5,100	Itochu Techno-Solutions Corporation	15,269	0.01
(100)	Alps Electric Company Limited	-	0.00	(100)	Iyo Bank Limited	585	0.00
10,700	Amada Holdings Company Limited	16,017	0.01	100	JAFCO Company Limited	2	0.00
15,000	Anritsu Corporation	7,301	0.01	(200)	Japan Airport Terminal Company Limited	182	0.00
8,000	Aozora Bank Limited	3,181	0.00	4,500	Japan Display Inc	3,782	0.00
14,000	Asahi Glass Company Limited	11,632	0.01	1,700	Japan Exchange Group Inc	520	0.00
500	Asahi Group Holdings Limited	236	0.00	2,800	Japan Post Bank Company Limited	2,803	0.00
6,000	Asahi Kasei Corporation	2,810	0.00	600	Japan Post Insurance Company Limited	1,589	0.00
(700)	Asul Corporation	1,805	0.00	1,200	Japan Steel Works Limited	584	0.00
8,600	Astellas Pharma Inc	4,052	0.00	(2,300)	Japan Tobacco Inc	1,717	0.00
3,000	Azbil Corporation	6,557	0.01	4,300	JSR Corporation	9,312	0.01
6,000	Bandai Namco Holdings Inc	6,934	0.01	4,600	JTEKT Corporation	7,511	0.01
(6,000)	Bank of Kyoto Limited	1,952	0.00	35,700	JX Holdings Inc	12,051	0.01
3,800	Benesse Holdings Inc	14,095	0.01	23,000	Kajima Corporation	10,390	0.01
3,100	Bridgestone Corporation	8,225	0.01	1,200	Kaken Pharmaceutical Company Limited	1,062	0.00
5,500	Brother Industries Limited	6,166	0.00	1,000	Kamigumi Company Limited	1,804	0.00
(3,300)	Calbee Inc	767	0.00	1,800	Kansai Electric Power Company Inc	1,938	0.00
4,000	Calsonic Kansei Corporation	15,582	0.01	(6,000)	Kawasaki Kisen Kaisha Limited	396	0.00
3,800	Casio Computer Company Limited	11,512	0.01	2,000	Keihan Electric Railway Company Limited	389	0.00
400	Central Japan Railway Company	3,791	0.00	3,100	Keihin Corporation	10,416	0.01
200	Century Tokyo Leasing Corporation	659	0.00	1,000	Keikyu Corporation	1,108	0.00
1,000	Chiyoda Corporation	19	0.00				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Japan (continued)</b>				<b>Japan (continued)</b>			
11,200	Kinden Corporation	14,723	0.01	300	Oki Electric Industry Company Limited	428	0.00
100	Kirin Holdings Company Limited	8	0.00	3,000	Okuma Corporation	6,537	0.01
900	Kobayashi Pharmaceutical Company Limited	620	0.00	1,400	Omron Corporation	7,014	0.01
500	Koito Manufacturing Company Limited	4,045	0.00	(8,800)	ONO Pharmaceutical Company Limited	8,627	0.01
1,800	Komatsu Limited	3,726	0.00	700	Oracle Corporation Japan	900	0.00
600	Konami Holdings Corporation	4,634	0.00	4,000	Orix Corporation	7,456	0.01
500	Konica Minolta Inc	1,221	0.00	14,000	Osaka Gas Company Limited	2,248	0.00
35,000	Kumagai Gumi Company Limited	3,756	0.00	800	OSG Corporation	513	0.00
4,400	Kuraray Company Limited	12,973	0.01	(100)	Otsuka Corporation	119	0.00
3,700	Kurita Water Industries Limited	5,987	0.00	200	Otsuka Holdings Company Limited	704	0.00
1,200	Kyocera Corporation	9,719	0.01	(5,800)	Rakuten Inc	5,102	0.00
4,100	Kyowa Exeo Corporation	2,804	0.00	1,000	Recruit Holdings Company Limited	5,443	0.00
(1,400)	Kyowa Haikko Kirin Company Limited	649	0.00	(500)	Renesas Electronics Corporation	586	0.00
2,000	Kyudenko Corporation	1,238	0.00	12,500	Resona Holdings Inc	10,830	0.01
400	Kyushu Financial Group Inc	34	0.00	(100)	Resorttrust Inc	33	0.00
400	Lawson Inc	1,213	0.00	4,400	Sankyo Company Limited	8,489	0.01
7,300	Leopalace21 Corporation	3,403	0.00	8,000	Sankyu Inc	1,472	0.00
(2,700)	Line Corporation NPV	15,137	0.01	(600)	Sanrio Company Limited	224	0.00
2,000	Lixil Group Corporation	5,268	0.00	(10,100)	Santen Pharmaceutical Company Limited	777	0.00
500	Makita Corporation	2,636	0.00	15,900	Sanwa Holdings Corporation	13,202	0.01
3,500	Marubeni Corporation	434	0.00	400	Sapporo Holdings Limited	202	0.00
700	Maruha Nichiro Corporation	1,587	0.00	(2,000)	Sawai Pharmaceutical Company Limited	4,628	0.00
2,500	Maruichi Steel Tube Limited	7,070	0.01	10,300	SBI Holdings Inc	16,410	0.01
700	Matsui Securities Company Limited	1,098	0.00	1,200	SCREEN Holdings Company Limited	7,621	0.01
600	Matsumotokiyo Holdings Company Limited	2,022	0.00	100	SCSK Corporation	147	0.00
4,600	Mazda Motor Corporation	8,331	0.01	700	Secom Company Limited	2,928	0.00
3,600	Meitec Corporation	19,204	0.02	9,600	Sega Sammy Holdings Inc	9,953	0.01
1,000	Minebea Company Limited	216	0.00	4,500	Seiko Epson Corporation	17,570	0.01
1,500	Miraca Holdings Inc	3,999	0.00	12,600	Seino Holdings Company Limited	14,613	0.01
(1,300)	MISUMI Group Inc	422	0.00	6,500	Sekisui Chemical Company Limited	15,479	0.01
5,400	Mitsubishi Chemical Holdings Corporation	3,493	0.00	400	Seven Bank Limited	48	0.00
1,900	Mitsubishi Corporation	1,601	0.00	16,000	Shimizu Corporation	6,936	0.01
4,400	Mitsubishi Electric Corporation	8,643	0.01	100	Shin-Etsu Chemical Company Limited	1,640	0.00
7,800	Mitsubishi Gas Chemical Company	37,729	0.03	41,000	Shinsei Bank Limited	5,961	0.00
200	Mitsubishi Materials Corporation	1,431	0.00	(800)	Sohgo Security Services Company Limited	3,354	0.00
100	Mitsubishi Motors Corporation	75	0.00	29,800	Sojitz Corporation	899	0.00
4,000	Mitsubishi Tanabe Pharma Corporation	6,452	0.01	700	Sompo Japan Nipponkoa Holdings Inc	3,866	0.00
200	Mitsubishi UFJ Financial Group	336	0.00	(5,400)	So-Net M3 Inc	9,504	0.01
100	Mitsubishi UFJ Lease & Finance Company Limited	36	0.00	2,000	Sony Financial Holdings Inc	4,581	0.00
8,000	Mitsui Chemicals Inc	2,367	0.00	(1,300)	Sosei Group Corporation	5,950	0.00
2,000	Mitsui Engineering and Shipbuilding Company Limited	612	0.00	1,000	Sotetsu Holdings Inc	3	0.00
2,000	Mitsui Mining and Smelting Company Limited	958	0.00	(100)	Square Enix Holdings Company Limited	8	0.00
3,900	Mixi Inc	13,039	0.01	500	Stanley Electric Company Limited	1,013	0.00
(7,800)	MonotaRO Company Limited	10,451	0.01	3,700	Start Today Company Limited	9,462	0.01
500	Morinaga and Company Limited	263	0.00	9,600	Sumitomo Corporation	9,781	0.01
(1,000)	Morinaga Milk Industry Company Limited	84	0.00	3,300	Sumitomo Daiinippon Pharma Company Limited	4,938	0.00
1,900	Ms&Ad Insurance Group Holdin	1,361	0.00	3,200	Sumitomo Electric Industries Limited	4,949	0.00
3,000	Nagoya Railroad Company Limited	887	0.00	(11,800)	Sumitomo Forestry Company Limited	2,379	0.00
10,000	NEC Corporation	2,730	0.00	9,000	Sumitomo Heavy Industries Limited	7,526	0.01
3,700	Nexon Company Limited	2,631	0.00	2,100	Sumitomo Mitsui Financial Group Inc	5,716	0.00
100	Next Company Limited	4	0.00	18,000	Sumitomo Osaka Cement Company Limited	1,178	0.00
1,000	NGK Insulators Limited	2,178	0.00	7,800	Sumitomo Rubber Industries Limited	14,097	0.01
2,000	NH Foods Limited	3,423	0.00	1,000	Sundrug Company Limited	3,813	0.00
8,400	NHK Spring Company Limited	8,406	0.01	3,200	Suruga Bank Limited	2,460	0.00
400	Nichi-iko Pharmaceutical Company	311	0.00	2,700	Suzuken Company Limited	10,161	0.01
7,800	Nichirei Corporation	13,154	0.01	1,300	Suzuki Motor Corporation	5,488	0.00
1,300	Nifco Inc	3,845	0.00	(1,500)	Sysmex Corporation	5,116	0.00
(900)	Nihon M&A Center Inc	136	0.00	4,300	T&D Holdings Inc	9,638	0.01
8,200	Nihon Unisys Limited	11,901	0.01	100	Tadano Limited	226	0.00
5,500	Nikon Corporation	13,131	0.01	24,000	Taisei Corporation	7,063	0.01
(600)	Nintendo Company Limited	6,143	0.00	500	Takara Holdings Inc	120	0.00
4,000	Nippo Corporation	3,818	0.00	1,800	TechnoPro Holdings Inc	1,742	0.00
4,000	Nippon Electric Glass Company Limited	1,334	0.00	1,100	Teijin Limited	4,294	0.00
5,000	Nippon Express Company Limited	765	0.00	2,900	Temp Holdings Company Limited	2,812	0.00
10,000	Nippon Kayaku Company Limited	13,423	0.01	1,100	Tenume Corporation	1,585	0.00
47,700	Nippon Light Metal Holdings Company	3,983	0.00	1,700	Toho Company Limited	2,615	0.00
1,000	Nippon Paper Industries Company Limited	135	0.00	15,000	Toho Gas Company Limited	13,567	0.01
600	Nippon Shokubai Company Limited	2,552	0.00	1,800	Toho Holdings Company Limited	1,074	0.00
1,500	Nippon Steel and Sumitomo Metal Corporation	6,753	0.01	100	Tokai Rika Company Limited	366	0.00
200	Nippon Suisan Kaisha Limited	129	0.00	4,200	Tokai Tokyo Financial Holdings	3,470	0.00
900	Nippon Telegraph and Telephone Corporation	1,286	0.00	700	Tokyo Electron Limited	12,103	0.01
2,200	Nippon Television Network Corporation	1,742	0.00	27,000	Tokyo Gas Company Limited	15,167	0.01
34,000	Nishimatsu Construction Company Limited	1,870	0.00	1,800	Tokyo Seimitsu Company Limited	4,135	0.00
300	Nissan Chemical Industries Limited	2,158	0.00	20,100	Tokyo Steel Manufacturing Company Limited	22,356	0.02
100	Nisshin Seifun Group Inc	107	0.00	300	Topcon Corporation	149	0.00
1,500	Nisshin Steel Company Limited	1,325	0.00	6,000	Toppan Printing Company Limited	7,764	0.01
200	Nisshinbo Holdings Inc	157	0.00	(3,000)	Toray Industries Inc	286	0.00
700	NOK Corporation	992	0.00	1,700	Toridoll Corporation	2,018	0.00
5,200	Nomura Holdings Inc	2,404	0.00	(20,000)	Toshiba Corporation	3,569	0.00
1,600	Nomura Research Institute Limited	5,024	0.00	15,000	Tosoh Corporation	16,088	0.01
200	NS Solutions Corporation	903	0.00	200	Toyo Suisan Kaisha Limited	141	0.00
11,500	NSK Limited	17,299	0.01	1,000	Toyobo Company Limited	42	0.00
1,000	NTN Corporation	463	0.00	1,400	Toyoda Gosei Company Limited	3,676	0.00
1,000	NTT Data Corporation	4,551	0.00	5,400	Toyota Boshoku Corporation	7,965	0.01
2,300	NTT DOCOMO Inc	1,112	0.00	500	Toyota Motor Corporation	1,369	0.00
400	NTT Urban Development Corporation	407	0.00	5,100	Toyota Tsusho Corporation	23,321	0.02
14,500	Obayashi Corporation	12,568	0.01	(800)	Trend Micro Inc	577	0.00
7,000	OJI Holdings Corporation	190	0.00	5,000	TS Tech Company Limited	14,716	0.01
1,000	Okamoto Industries Inc	559	0.00	2,600	Tsumura & Company	3,523	0.00

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>Japan (continued)</b>				<b>Portugal</b>			
(600)	Tsuruha Holdings Inc	391	0.00	2,676	EDP Energias De Portugal SA	22	0.00
9,000	Ube Industries Limited	4,351	0.00	793	Galp Energia SGPS SA	284	0.00
3,700	Ulvac Inc	16,487	0.01			306	0.00
5,900	Unipres Corporation	18,940	0.01				
1,600	Ushio Inc	4,133	0.00				
3,400	Uss Company Limited	3,874	0.00				
800	Welcia Holdings Company Limited	519	0.00				
2,900	Yamaha Corporation	7,005	0.01				
5,500	Yamato Holdings Company Limited	4,838	0.00				
2,000	Yamato Kogyo Company Limited	4,572	0.00				
5,200	Yokogawa Electric Corporation	8,410	0.01				
4,700	Yokohama Rubber Company Limited	9,207	0.01				
2,300	Zensho Holdings Company Limited	135	0.00				
6,000	Zeon Corporation	9,079	0.01				
300	Zojirushi Corporation	494	0.00				
		1,551,349	1.21				
<b>Jersey</b>							
175,020	Centamin Plc	2,240	0.00				
1,811	Phoenix Group Holdings Plc	636	0.00				
6,187	Randgold Resources Limited	60,897	0.05				
		63,773	0.05				
<b>Luxembourg</b>							
5,073	Aperam SA	12,158	0.01				
(219)	Millicom International Cellular SA	77	0.00				
(576)	SES	516	0.00				
		12,751	0.01				
<b>Malta</b>							
(26,985)	GVC Holdings Plc	23,959	0.02				
11,976	Kindred Group Plc	10,236	0.01				
		34,195	0.03				
<b>Netherlands</b>							
186	Aalberts Industries NV	178	0.00				
3,182	ABN AMRO Group NV	5,248	0.00				
20,321	Aegon NV	26,937	0.02				
2,144	Akzo Nobel NV	835	0.00				
3,252	Altice NV	3,476	0.00				
306	ASM International NV	1,183	0.00				
7	ASML Holding NV	89	0.00				
3,426	BE Semiconductor Industries	1,058	0.00				
2,041	Boskalis Westminster	3,078	0.00				
1,011	Chicago Bridge and Iron Company NV	1,275	0.00				
113	Core Laboratories NV	1,259	0.00				
24	Exor NV	33	0.00				
2,316	Franks International NV	417	0.00				
782	Heineken NV	6,496	0.01				
(10,656)	ING Groep NV	9,119	0.01				
(1,514)	Intertion Holding NV	1,675	0.00				
3,228	Koninklijke Ahold Delhaize NV	1,942	0.00				
1,053	Koninklijke BAM Groep NV	83	0.00				
3,076	Koninklijke Philips NV	5,781	0.00				
172	Koninklijke Vopak NV	158	0.00				
2,699	NN Group NV	6,861	0.01				
(40)	Nxp Semiconductors NV	123	0.00				
365	PostNL NV	30	0.00				
188	Qiagen NV	960	0.00				
604	Randstad Holding NV	907	0.00				
4,615	Royal Dutch Shell Plc	7,562	0.01				
(801)	Steinhardt International Holdings NV	106	0.00				
8,728	Tomtom NV	9,996	0.01				
		96,865	0.08				
<b>New Zealand</b>							
5,276	Fletcher Building Limited	2,052	0.00				
(14,769)	SpArk New Zealand Limited	1,475	0.00				
		3,527	0.00				
<b>Norway</b>							
4,327	DNB ASA	4,540	0.00				
(53,297)	DNO International ASA	2,974	0.00				
3,453	Marine Harvest	956	0.00				
26,354	Norsk Hydro ASA	15,144	0.01				
5,616	Orkla ASA	1,449	0.00				
3,240	Salmar ASA	7,525	0.01				
(5,114)	Schibsted ASA	14,780	0.01				
1,700	Ship Finance International Limited	414	0.00				
6,048	StatOil ASA	1,687	0.00				
6,789	TGS Nopec Geophysical Company ASA	13,296	0.01				
1,391	Yara International ASA	9,362	0.01				
		72,127	0.06				
<b>Panama</b>							
596	Copa Holdings SA	1,525	0.00				
<b>Peru</b>							
160	CrediCorporation Limited	773	0.00				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>South Korea (continued)</b>				<b>Switzerland</b>			
3,165	Posco Daewoo Corporation	6,530	0.01	7,375	ABB Limited	763	0.00
(9)	Samsung C&T Corporation	170	0.00	105	ACE Limited	726	0.00
49	Samsung Electronics Company Limited	7,884	0.01	6,343	Adecco SA	20,059	0.02
(914)	Samsung Heavy Industries Company Limited	762	0.00	1,297	Allied World Assurance Company Holdings AG	12,100	0.01
461	Samsung Life Insurance Company Limited	1,429	0.00	2,600	Aryzta AG	1,268	0.00
(385)	Samsung SDS Company Limited	2,966	0.00	1,438	Baloise Holding AG	9,804	0.01
(480)	Samsung Securities Company Limited	1,294	0.00	54	Barry Callebaut AG	2,840	0.00
1,301	Shinhan Financial Group Company Limited	4,141	0.00	27	Chocoladefabriken Lindt and Spruengli AG	7,756	0.01
(690)	Shinsegae Company Limited	8,564	0.01	21,585	Credit Suisse Group AG	11,186	0.01
271	SK C&C Company Limited	2,077	0.00	277	EMS-Chemie Holding AG	2,123	0.00
(985)	SK Chemicals Company Limited	465	0.00	715	Flughafen Zuerich	8,557	0.01
(32)	SK Hynix Inc	164	0.00	31	Galenica AG	3,912	0.00
128	SK Telecom	117	0.00	14	Georg Fischer Limited	59	0.00
33	S-Oil Corporation	68	0.00	14,899	Glencore International Plc	3,839	0.00
9,021	Woori Bank	9,142	0.01	181	Helvetia Holding AG	6,514	0.01
(2,633)	Youngone Corporation	4,207	0.00	(44,516)	IWG Plc	3,835	0.00
(93)	Yuhan Corporation	3,603	0.00	15	Julius Baer Group Limited	4	0.00
		184,477	0.14	(2)	Lindt & Spruengli AG	4,863	0.00
<b>Spain</b>				2,687	Logitech International SA	9,345	0.01
7,665	Acerinox SA	6,311	0.00	5,534	Logitech International SA	13,967	0.01
11,175	ACS Actividades Construction y Servicios	33,007	0.03	(229)	Lonza Group AG	223	0.00
1,287	Aena SA	5,112	0.00	6,687	Nestle SA	31,329	0.02
1,623	Amadeus IT Holding SA	1,860	0.00	3,008	OC Oerlikon Corporation AG	1,918	0.00
10,769	Banco Bilbao Vizcaya Argentaria SA	6,614	0.01	8	Partners Group Holding AG	340	0.00
(152,984)	Banco de Sabadell SA	2,664	0.00	886	Roche Holding AG	9,092	0.01
(150,838)	Banco Popular Espanol SA	10,699	0.01	(68)	Schindler Holding	12	0.00
20,510	Bankia SA	3,015	0.00	46	SIKA FIN I	12,304	0.01
3,903	Bankinter SA	2,223	0.00	(146)	Sonova Holding AG	43	0.00
52,065	Caixabank	15,578	0.01	11,907	STMicroelectronics NV	40,551	0.03
(11,159)	Cellnex Telecom SAU	13,214	0.01	187	Straumann Holding AG	681	0.00
(35,607)	Distribuidora Internacional De Alimentacion SA	6,264	0.00	969	Sulzer AG	4,275	0.00
2,706	Ebro Puleva SA	1,511	0.00	1,528	Sunrise Communications Group	960	0.00
(1,996)	Enagas	1,975	0.00	5	Swatch Group AG	17	0.00
10,011	Endesa SA	19,578	0.02	676	Swiss Life Holding	7,473	0.01
(4,341)	Ferrovial SA	4,033	0.00	1,892	Swiss Re AG	16,448	0.01
3,428	Gas Natural SDG SA	957	0.00	899	TE Connectivity Limited	6,230	0.00
4,039	Grifols SA	7,180	0.01	1,247	Transocean Limited	6,844	0.01
16,308	Iberdrola SA	6,496	0.01	8,346	UBS Group AG	11,165	0.01
(467)	Indra Sistemas SA	44	0.00	2,943	Wolseley Plc	15,108	0.01
(1,577)	Industria de Diseno Textil SA	317	0.00	1,100	Zurich Insurance Group AG	18,310	0.01
39,088	Mapfre SA	15,083	0.01			306,843	0.24
17,239	Mediaset Espana Comunicacion	18,502	0.01	<b>Taiwan</b>			
(1,471)	NH Hotels SA	326	0.00	1,000	Casestek Holdings Limited	170	0.00
(15,811)	Obrascon Huarte Lain SA	17,912	0.01	6,000	Cathay Financial Holding Company Limited	1,500	0.00
5,980	Repsol SA	4,108	0.00	31,000	China Life Insurance Company Limited	2,716	0.00
3,916	Tecnicas Reunidas SA	16,958	0.01	43,000	China Steel Corporation	2,789	0.00
11,311	Telefonica SA	13,002	0.01	1,000	Chipbond Technology Corporation	6	0.00
(7)	Viscofan SA	149	0.00	(8,000)	Chungghwa Telecom Company Limited	1,815	0.00
		234,692	0.18	8,000	CTBC Financial Holding Company Limited	151	0.00
<b>Sweden</b>				23,000	E.Sun Financial Holding Company Limited	319	0.00
7,955	Alfa Laval AB	14,228	0.01	51,000	First Financial Holding Company Limited	358	0.00
14,237	Assa Abloy AB	3,849	0.00	21,000	Formosa Chemicals and Fibre Corporation	5,154	0.00
(5,295)	Atlas Copco AB	16,742	0.01	16,000	Formosa Petrochemical Corporation	7,922	0.01
210	Autoliv Inc	1,926	0.00	15,000	Formosa Plastics Corporation	2,897	0.00
257	Betsson AB	46	0.00	28,000	Hon Hai Precision Industry	4,456	0.00
10,052	BillerudKorsnas AB	10,076	0.01	1,000	HTC Corporation	24	0.00
92	Boliden AB	318	0.00	49,000	Lite-On Technology Corporation	2,719	0.00
1,388	Castellum AB	1,014	0.00	21,000	Nan Ya Plastics Corporation	5,629	0.00
7,818	Electrolux AB	11,241	0.01	1,000	Novatek Microelectronics Corporation	107	0.00
(11,485)	Fastighets AB Balder	12,310	0.01	29,000	Pegatron Corporation	1,558	0.00
10,092	Fingerprint Cards	1,769	0.00	(4,000)	Pou Chen Corporation	230	0.00
(397)	Getinge AB	25	0.00	1,000	Powertech Technology Inc	157	0.00
7,675	Hexagon AB	5,175	0.00	(2,000)	President Chain Store Corporation	332	0.00
8,696	Hexpol Ab	7,801	0.01	1,000	Quanta Computer Inc	52	0.00
16,430	Husqvarna AB	1,101	0.00	28,000	Taishin Financial Holding Company Limited	75	0.00
1,103	Industrivarden AB	1,428	0.00	(1,000)	Taiwan Mobile Company Limited	221	0.00
5,749	Intrum Justitia AB	16,478	0.01	9,000	Taiwan Semiconductor Manufacturing Company Limited	2,054	0.00
132	Investment Ab Kinnevik	136	0.00	(236,000)	United Microelectronics Corporation	534	0.00
3,921	Investor AB	8,678	0.01	58,000	Wistron Corporation	3,180	0.00
5,529	JM AB	15,338	0.01			47,125	0.04
475	Modern Times Group MTG AB	2,012	0.00	<b>Thailand</b>			
5,467	NCC AB	5,878	0.00	(163)	Fabrinet	315	0.00
7,780	Nordea Bank AB	9,803	0.01	(87,600)	Thai Beverage Public Company	2,938	0.00
4,210	Saab AB	17,199	0.01			3,253	0.00
(29,339)	Sandvik AB	13,975	0.01	<b>United Kingdom</b>			
16,439	Securitas AB	17,377	0.01	(34,810)	Aberdeen Asset Management Plc	3,404	0.00
6,850	Skandinaviska Enskilda Banken	4,058	0.00	6,789	Amec Plc	104	0.00
19,286	Skanska AB	23,884	0.02	(12,786)	Anglo American Plc	2,861	0.00
7,469	SKF AB	9,120	0.01	(2,631)	Antofagasta Plc	1,532	0.00
16,869	Svenska Cellulosa AB SCA	22,240	0.02	268	Aon Plc	457	0.00
(10,947)	Svenska Handelsbanken AB	5,257	0.00	1,092	ASOS Plc	709	0.00
882	Swedbank AB	778	0.00	(2,966)	AstraZeneca Plc	10,673	0.01
21,481	Telefonaktiebolaget LM Ericsson	13,979	0.01	21,627	Auto Trader Group Plc	4,517	0.00
(6,167)	TeliaSonera AB	152	0.00	21,997	Aviva Plc	11,193	0.01
2,544	Trelleborg AB	5,185	0.00	8,220	Babcock International Group Plc	1,810	0.00
10,274	Volvo AB	8,786	0.01	36	BAE Systems Plc	27	0.00
		289,362	0.23				



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>United Kingdom (continued)</b>				<b>United Kingdom (continued)</b>			
	4,068 Barclays Plc	269	0.00		67,700 Taylor Wimpey Plc	4,777	0.00
(15,561)	Barratt Developments Plc	1,506	0.00	(115,606)	Tesco Plc	8,242	0.01
6,631	Bellway Plc	15,403	0.01	(14,120)	Travis Perkins Plc	2,012	0.00
4,129	Berkeley Group Holdings Plc	453	0.00	142	Tulleit Prebon Plc	41	0.00
49,087	Booker Group Plc	842	0.00	17,682	UBM Plc	9,941	0.01
13,783	Bovis Homes Group	5,347	0.00	(8,128)	United Utilities Group Plc	7,596	0.01
41,447	BP Plc	20,547	0.02	2,890	Vodafone Group Plc	16,400	0.01
98,683	BT Group Plc	12,996	0.01	25	Weir Group Plc	101	0.00
57	Bunzl Plc	45	0.00	2,494	WH Smith Plc	1,246	0.00
7,793	Burberry Group Plc	2,963	0.00	(4,575)	Whitbread Plc	3,280	0.00
(125)	Capita Group Plc	1,320	0.00	(98)	Willis Towers Watson Plc	496	0.00
478	Cardtronics Plc	3,272	0.00	113,952	WM Morrison Supermarkets Plc	19,551	0.02
2,651	Centrica Plc	906	0.00	(2,802)	Worldpay Group Plc	145	0.00
35	CNH Industrial NV	64	0.00	3,696	WPP Plc	5,561	0.00
(13,317)	Cobham Plc	863	0.00			646,675	0.50
(1,332)	Coca-Cola European Partners Plc	3,151	0.00	<b>United States</b>			
5,212	Compass Group Plc	8,189	0.01	(1,955)	2U Inc	5,870	0.00
1,268	Croda International Plc	290	0.00	(2,635)	3D Systems Corporation	597	0.00
11,549	Daily Mail & General Tst-A NV	8,116	0.01	210	3M Company	1,054	0.00
184	Delphi Automotive Plc	297	0.00	860	Aaron's Inc	4,733	0.00
601	Diageo Plc	176	0.00	(23)	Abbott Laboratories	34	0.00
3,789	Dialog Semiconductor Plc	17,578	0.01	7	AbbVie Inc	40	0.00
22,707	Direct Line Insurance Group Plc	2,472	0.00	(2,602)	Abercrombie & Fitch Company	5,493	0.00
83,375	Dixons Carphone Plc	7,722	0.01	(119)	Abiomed Inc	11	0.00
21,234	DS Smith Plc	968	0.00	40	ABM Industries Inc	45	0.00
2,364	Ensco Plc	3,950	0.00	(83)	Acacia Communications Inc	1,142	0.00
10,782	Fiat Chrysler Automobiles NV	28,351	0.02	(2,370)	Accelaron Pharma Inc	8,030	0.01
(748)	G4S Plc	89	0.00	(1,449)	ACI Worldwide Inc	592	0.00
39,225	GKN Plc	5,151	0.00	(66)	Acuity Brands Inc	985	0.00
22,995	GlaxoSmithKline Plc	29,768	0.02	95	Axiom Corporation	60	0.00
(10,617)	Greene King Plc	7,147	0.01	(25)	Adobe Systems Inc	11	0.00
(3,720)	Hargreaves Lansdown Plc	1,484	0.00	284	Advanced Drainage Systems Inc	219	0.00
27,011	Hays Plc	4,213	0.00	759	Advanced Energy Industries	8,473	0.01
1,922	Hikma Pharmaceuticals Plc	3,979	0.00	(514)	Advisory Board Company	606	0.00
10,050	HSBC Holdings Plc	7,948	0.01	1,449	AES Corporation	555	0.00
(358)	IHS Markit Limited	461	0.00	438	Aetna Inc	3,349	0.00
1,343	IMI Plc	111	0.00	22	AGCO Corporation	172	0.00
3,487	Imperial Tobacco Group Plc	2,138	0.00	(1,313)	Agiros Pharmaceuticals Inc	3,974	0.00
20,218	Inchcape Plc	9,643	0.01	17	Air Methods Corporation	2	0.00
2,681	Intercontinental Hotels	13,661	0.01	298	Air Products and Chemicals Inc	2,331	0.00
1,492	International Game Technology	426	0.00	47	Aircastle Limited	22	0.00
(3,028)	Intertek Group Plc	1,268	0.00	49	Akamai Technologies Inc	275	0.00
121,726	ITV Plc	26,824	0.02	(573)	Akorn Inc	2,608	0.00
11,144	John Wood Group Plc	18,824	0.01	148	Alaska Air Group Inc	2,058	0.00
(56,774)	Ladbrokes Plc	7,043	0.01	138	Albemarle Corporation	738	0.00
55,419	Legal and General Group Plc	13,739	0.01	(444)	Alcoa Upstream Corporation	971	0.00
(3,401)	Liberty Global Plc	12,285	0.01	(2,558)	Alder Biopharmaceuticals Inc	10,851	0.01
(878)	Liberty Global Plc	539	0.00	(145)	Alexion Pharmaceuticals Inc	692	0.00
91,667	Lloyds Banking Group Plc	5,662	0.00	169	Align Technology Inc	2,983	0.00
113,386	Marks & Spencer Group Plc	24,678	0.02	54	Alleghany Corporation	4,185	0.00
(24,601)	Meggitt Plc	6,137	0.00	146	Allegiant Travel Company	3,232	0.00
637	Melrose Industries Plc	412	0.00	167	Allete Inc	418	0.00
(1,237)	Merlin Entertainments Plc	38	0.00	3	Alliance Data Systems Corporation	37	0.00
15,558	Michael Page International	4,526	0.00	1,389	Allison Transmission Holding	6,767	0.01
11,702	Mondi Plc	11,334	0.01	1,032	Allstate Corporation	5,085	0.00
(1,192)	National Grid Plc	4,627	0.00	(1,392)	Alnylam Pharmaceuticals Inc	594	0.00
173	NEX Group Plc	18	0.00	90	Alphabet Inc	1,144	0.00
1,288	Next Plc	3,478	0.00	(33)	Amazon.com Inc	1,005	0.00
7,093	Noble Corporation Plc	1,415	0.00	(113)	Ambarella Inc	1,546	0.00
(1,418)	Ocado Group Plc	20	0.00	147	AMC Networks Inc	110	0.00
7,642	Old Mutual Plc	1,176	0.00	175	American Airlines Group Inc	514	0.00
1,368	Pearson Plc	572	0.00	1,003	American Axle & Manufacturing Holdings Inc	2,786	0.00
(10,056)	Pennon Group Plc	2,621	0.00	495	American Express Company	4,032	0.00
85	Pentair Plc	106	0.00	305	American Financial Group Inc	3,909	0.00
13,120	Persimmon Plc	6,010	0.00	973	American International Group Inc	4,085	0.00
(20,549)	Petrofac Limited	2,208	0.00	(17)	American Water Works Company Inc	45	0.00
(1,015)	Provident Financial Plc	2,041	0.00	230	Ameriprise Financial Inc	2,415	0.00
5,578	Prudential Plc	2,807	0.00	171	AMETEK Inc	135	0.00
3,201	Reckitt Benckiser Group Plc	7,361	0.01	3	Amgen Inc	17	0.00
16,799	RELX Plc	10,740	0.01	456	Amphenol Corporation	3,023	0.00
30,825	Rentokil Initial Plc	4,065	0.00	370	Analog Devices Inc	3,515	0.00
37	Rightmove Plc	16	0.00	173	Anixter International Inc	1,576	0.00
1,263	Rio Tinto Limited	7,390	0.01	99	ANSYS Inc	116	0.00
5,077	Rio Tinto Plc	28,672	0.02	(1,162)	Antero Resources Corporation	1,737	0.00
3,353	Rolls-Royce Holdings Plc	160	0.00	382	Anthem Inc	4,860	0.00
1,450	Royal Mail Plc	17	0.00	296	AO Smith Corporation	38	0.00
6,720	RPC Group Plc	1,590	0.00	36	Apache Corporation	286	0.00
5,390	RSA Insurance Group Plc	4,455	0.00	154	Apogee Enterprises Inc	1,156	0.00
44,366	J Sainsbury Plc	1,192	0.00	605	Apple Inc	4,541	0.00
(4,379)	Severn Trent Plc	2,748	0.00	760	Applied Industrial Tech Inc	8,406	0.01
9,746	Smith & Nephew Plc	9,732	0.01	1,722	Applied Materials Inc	4,738	0.00
1,522	Smiths Group Plc	11	0.00	99	Aqua America Inc	19	0.00
4,507	Spectris Plc	16,289	0.01	368	Aramark	186	0.00
(104)	Spirax-Sarco Engineering Plc	145	0.00	17	Archer-Daniels-Midland Company	11	0.00
(1,802)	Sports Direct International	445	0.00	111	Arris International Plc	794	0.00
1,215	St James'S Place Plc	938	0.00	563	Arrow Electronics Inc	3,825	0.00
13,475	Standard Life Plc	4,688	0.00	169	Arthur J Gallagher & Company	363	0.00
16,194	Subsea 7 SA	33,342	0.03	111	Artisan Partners Asset Management	217	0.00
(4,005)	Tate and Lyle Plc	1,320	0.00				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>United States (continued)</b>				<b>United States (continued)</b>			
20	Asbury Automotive Group Inc	13	0.00	9	Cimarex Energy Company	20	0.00
323	Aspen Technology Inc	3,171	0.00	721	Cincinnati Financial Corporation	1,432	0.00
954	Assurant Inc	6,542	0.01	499	Cinemark Holdings Inc	455	0.00
918	AT&T Inc	847	0.00	161	Cintas Corporation	3,989	0.00
(206)	Athenahealth Inc	891	0.00	125	Cirrus Logic Inc	513	0.00
(73)	Autodesk Inc	64	0.00	1,871	Cisco Systems Inc	341	0.00
329	Automatic Data Processing Inc	3,919	0.00	363	CIT Group Inc	1,080	0.00
(168)	AutoNation Inc	153	0.00	336	Citigroup Inc	2,376	0.00
9	Autozone Inc	133	0.00	32	Citizens Financial Group	322	0.00
(1,240)	AveXis Inc	7,812	0.01	222	Citrix Systems Inc	894	0.00
(350)	Avista Corporation	217	0.00	289	CLARCOR Inc	5,115	0.00
49	Avnet Inc	330	0.00	(1,203)	Cliffs Natural Resources Inc	1,188	0.00
(3,606)	Avon Products Inc	2,524	0.00	180	CNO Financial Group Inc	628	0.00
101	Axalta Coating Systems Limited	189	0.00	(681)	Coach Inc	252	0.00
194	AZZ Inc	1,452	0.00	(6,593)	Coeur Mining Inc	11,062	0.01
180	B/E Aerospace Inc	1,137	0.00	124	Cognex Corporation	1,519	0.00
671	Baker Hughes Inc	9,706	0.01	(55)	Cognizant Technology Solutions Corporation	59	0.00
164	Balchem Corporation	1,946	0.00	37	Coherent Inc	1,071	0.00
(735)	Ball Corporation	1,001	0.00	(147)	Colgate-Palmolive Company	475	0.00
1,091	Bank of America Corporation	5,489	0.00	199	Comcast Corporation	962	0.00
371	Bank Of Hawaii Corporation	5,522	0.00	470	Commerce Bancshares Inc	4,561	0.00
108	Bank Of New York Mellon Corporation	492	0.00	3,908	Commercial Metals Company	18,546	0.01
69	Bank of The Ozarks	472	0.00	602	Commscope Holding Company Inc	1,689	0.00
254	BankUnited Inc	1,693	0.00	(54)	CommVault Systems Inc	94	0.00
132	Banner Corporation	336	0.00	(44)	Computer Sciences Corporation	47	0.00
734	Barnes Group Inc	6,050	0.00	(109)	Cornscore Inc	66	0.00
272	BB&T Corporation	2,112	0.00	610	Conagra Foods Inc	2,479	0.00
8	Belden Inc	64	0.00	639	CONSOL Energy Inc	304	0.00
87	Berry Plastics Group Inc	616	0.00	(217)	Constellation Brands Inc	702	0.00
1,322	Best Buy Company Inc	6,633	0.01	42	Continental Resources Inc	189	0.00
543	BGC Partners Inc	255	0.00	369	Cooper Standard Holdings Incorporated	3,463	0.00
531	Big Lots Inc	1,709	0.00	1,057	Cooper Tire & Rubber Company	2,737	0.00
(586)	Biomarin Pharmaceutical Inc	2,012	0.00	324	Copart Inc	2,922	0.00
(17)	Bio-Techne Corporation	55	0.00	2,457	Corning Inc	3,053	0.00
(43)	Blackhawk Network Holdings Inc	340	0.00	(137)	Costar Group Inc	620	0.00
57	Blackrock Inc	1,064	0.00	(5,516)	Coty Inc	16,238	0.01
(916)	Blue Buffalo Pet Products Inc	377	0.00	134	CR Bard Inc	845	0.00
423	Boeing Company	7,655	0.01	91	Cracker Barrel Old Country	1,376	0.00
274	BofI Holding Inc	2,134	0.00	453	Crane Company	3,422	0.00
897	Booz Allen Hamilton Holding Corporation	3,409	0.00	83	Cree Inc	586	0.00
29	Borgwarner Inc	66	0.00	107	CSRA Inc	585	0.00
(153)	Boston Beer Company Inc	89	0.00	561	CSX Corporation	2,455	0.00
(181)	Boston Scientific Corporation	32	0.00	18	Cullen/Frost Bankers Inc	225	0.00
259	Boyd Gaming Corporation	171	0.00	391	Cummins Inc	3,452	0.00
4,141	Brocade Communications Systems Inc	13,119	0.01	377	Curtiss-Wright Corporation	3,487	0.00
(3,532)	Brookdale Senior Living Inc	5,892	0.00	155	CVB Financial Corporation	931	0.00
618	Brown & Brown Inc	4,902	0.00	24	CVR Energy Inc	249	0.00
(37)	Brunswick Corporation	184	0.00	657	CVS Health Corporation	1,621	0.00
1,180	Buckle Inc	7	0.00	185	Dana Holding Corporation	771	0.00
(3,580)	Builders FirstSource Inc	744	0.00	(1)	Danaher Corporation	2	0.00
647	BWV Technologies Inc	835	0.00	1,084	Darden Restaurants Inc	8,189	0.01
436	C.H. Robinson Worldwide Inc	1,170	0.00	(2,472)	Darling Ingredients Inc	750	0.00
31	Cable One Inc	2,767	0.00	(324)	Deckers Outdoor Corporation	788	0.00
1,164	Cabot Corporation	779	0.00	9	Dell Technologies Inc	65	0.00
(19)	CACI International Inc	56	0.00	814	Delta Air Lines Inc	4,136	0.00
882	Cadence Design Systems Inc	407	0.00	667	Deluxe Corporation	3,351	0.00
61	Callon Petroleum	191	0.00	(31)	Dentsply Sirona Inc	80	0.00
18	Cal-Maine Foods Inc	54	0.00	(387)	Depomed Inc	2,432	0.00
(1,649)	Calpine Corporation	1,465	0.00	1,148	Devry Education Group Inc	7,003	0.01
4	Cambrex Corporation	50	0.00	(1,025)	Dexcom Inc	10,527	0.01
392	Campbell Soup Company	2,144	0.00	45	Diamond Offshore Drilling	10	0.00
116	Cantel Medical Corporation	948	0.00	767	DigitalGlobe Inc	1,087	0.00
8	Capital One Financial Corporation	46	0.00	(215)	Diplomat Pharmacy Inc	521	0.00
2,103	Capitol Federal Financial Inc	3,163	0.00	214	Discover Financial Services	2,707	0.00
352	Carlisle Companies Inc	1,736	0.00	1,161	Discovery Communications	378	0.00
5,600	Carnival Plc	28,117	0.02	183	Domino's Pizza Inc	1,016	0.00
1,024	Carpenter Technology	2,588	0.00	640	Donaldson Company Inc	1,597	0.00
(310)	Caseys General Stores Inc	1,502	0.00	115	Dorman Products Inc	1,067	0.00
139	Caterpillar Inc	885	0.00	14	Dover Corporation	89	0.00
28	Cathay General Bank Corporation	225	0.00	793	Dow Chemical Company	2,745	0.00
11	CBOE Holdings Inc	62	0.00	(29)	DR Horton Inc	66	0.00
627	CBS Corporation	4,814	0.00	158	Dr Pepper Snapple Group Inc	507	0.00
530	CDK Global Inc	1,356	0.00	264	Drew Industries Inc	3,120	0.00
844	CDW Corporation	5,688	0.00	699	Dril-Quip Inc	3,256	0.00
4	CEB Inc	25	0.00	369	DST Systems Inc	282	0.00
642	Celanese Corporation	5,780	0.00	1,205	DSW Inc	692	0.00
(362)	Centene Corporation	1,571	0.00	153	DTE Energy Company	617	0.00
1,324	CenterPoint Energy Inc	2,200	0.00	38	Dun & Bradstreet Corporation	16	0.00
23	CF Industries Holdings Inc	162	0.00	447	Dunkin' Brands Group Inc	1,326	0.00
(13)	Charles River Laboratories International Inc	34	0.00	(270)	Dycorn Industries Inc	293	0.00
996	Cheesecake Factory Inc	5,067	0.00	(5,296)	Dynegy Inc	11,743	0.01
303	Chemered Corporation	6,175	0.00	278	Eagle Materials Inc	4,377	0.00
415	Chemours Company	42	0.00	465	East West Bank Corporation Inc	5,190	0.00
124	Chevron Corporation	1,919	0.00	811	Eastman Chemical Company	3,583	0.00
145	Childrens Place Inc	3,378	0.00	622	Eaton Corporation Plc	869	0.00
(124)	Chipotle Mexican Grill Inc	3,273	0.00	77	EbiX Inc	62	0.00
441	Choice Hotels International Inc	3,252	0.00	51	Ecolab Inc	142	0.00
(96)	Church & Dwight Company Inc	27	0.00	(683)	Edgewell Personal Care Company	3,714	0.00
315	Churchill Downs Inc	2,691	0.00	50	Electronics For Imaging	3	0.00

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>United States (continued)</b>				<b>United States (continued)</b>			
(12)	Eli Lilly & Company	25	0.00	(1,415)	Hain Celestial Group Inc	3,454	0.00
(830)	Ellie Mae Inc	6,710	0.01	(4,931)	Halozyne Therapeutics Inc	266	0.00
528	Emcor Group Inc	6,018	0.00	1,103	Halyard Health Inc	2,139	0.00
638	Emerson Electric Company	1,950	0.00	509	Hancock Holding Company	4,894	0.00
383	Enersys	3,513	0.00	(1,148)	Hanesbrands Inc	4,574	0.00
393	EnLink Midstream LLC	966	0.00	729	Hanover Insurance Group Inc	7,282	0.01
1,078	Entegris Inc	1,036	0.00	567	Harley-Davidson Inc	3,299	0.00
(179)	Entergy Corporation	187	0.00	390	Harris Corporation	3,459	0.00
(1,724)	Envestnet Inc	2,347	0.00	1,333	Hartford Financial Services Group Inc	4,751	0.00
(633)	Envision Healthcare Corporation	860	0.00	(13)	Hasbro Inc	45	0.00
74	EOG Resources Inc	628	0.00	1,374	Hawaiian Electric Industries Inc	5,138	0.00
(698)	Epam Systems Inc	1,275	0.00	680	Hawaiian Holdings Inc	6,999	0.01
(259)	EQT Corporation	420	0.00	730	HB Fuller Company	2,796	0.00
(61)	Equifax Inc	518	0.00	15	HD Supply Holdings Inc	43	0.00
(3,431)	Etsy Inc	5,464	0.00	2,021	HealthSouth Corporation	710	0.00
(84)	Euronet Worldwide Inc	56	0.00	(3,959)	Hecla Mining Company	1,233	0.00
217	Evercore Partners Inc	2,586	0.00	393	Heico Corporation	2,306	0.00
(4,185)	EXACT Sciences Corporation	12,241	0.01	512	Helmerich & Payne	5,533	0.00
358	Exelon Corporation	1,081	0.00	(1)	Henry Schein Inc	6	0.00
7	Exiservice Holdings Inc	9	0.00	(1,174)	Herbalife Limited	5,567	0.00
(277)	Expedia Inc	425	0.00	740	Herman Miller Inc	1,397	0.00
699	Expeditors International Wash Inc	2,479	0.00	227	Hershey Company	748	0.00
(275)	Express Inc	292	0.00	(353)	Hertz Global Holdings	3,104	0.00
289	Exxon Mobil Corporation	1,363	0.00	33	HFF Inc	20	0.00
384	F5 Networks Inc	8,091	0.01	1,282	Hill-Rom Holdings Inc	2,647	0.00
(34)	Facebook Inc	92	0.00	618	HNI Corporation	7,870	0.01
86	FactSet Research Systems Inc	75	0.00	70	Hollyfrontier Corporation	634	0.00
(64)	Fair Isaac Corporation	52	0.00	1,099	Hologic Inc	3,362	0.00
203	Federated Investors Inc	3	0.00	115	Home Bancshares Inc	744	0.00
(85)	Fidelity National Information Services Inc	40	0.00	232	Home Depot Inc	1,193	0.00
1,134	Fifth Third Bancorporation	3,168	0.00	114	Honeywell International Inc	478	0.00
(7,351)	FireEye Inc	7,501	0.01	305	Hope Bancorp Inc	1,719	0.00
(120)	First Data Corporation	29	0.00	1,244	Horizon Pharma Plc	729	0.00
193	First Hawaiian Inc	1,043	0.00	(73)	Hormel Foods Corporation	43	0.00
81	First Horizon National Corporation	380	0.00	(571)	Houghton Mifflin Harcourt Company	190	0.00
2	First Republic Bank	33	0.00	4,387	HP Inc	1,085	0.00
(1,771)	First Solar Inc	4,911	0.00	47	Hub Group Inc	175	0.00
189	Fiserv Inc	895	0.00	132	Hubbell Inc	1,214	0.00
(8,314)	Fitbit Inc-Class A Shares	7,667	0.01	(1,420)	Hubspot Inc	2,818	0.00
(102)	Five Prime Therapeutics Inc	98	0.00	220	Huntington Ingalls Industrie	4,606	0.00
(136)	FleetCor Technologies Inc	916	0.00	2,237	Huntsman Corporation	3,623	0.00
2,621	Flextronics International Limited	3,578	0.00	1,394	Hyatt Hotels Corporation	3,764	0.00
585	FLIR Systems Inc	2,755	0.00	120	ICU Medical Inc	4,447	0.00
10	Flowers Foods Inc	41	0.00	210	IDACorporation Inc	837	0.00
387	Fluor Corporation	1,226	0.00	102	IDEX Corporation	172	0.00
257	FMC Corporation	603	0.00	205	IDEXX Laboratories Inc	5,979	0.00
752	FMC Technologies Inc	4,586	0.00	315	Illinois Tool Works	2,110	0.00
3	FNB Corporation	12	0.00	(63)	Illumina Inc	504	0.00
235	Foot Locker Inc	271	0.00	34	Impax Laboratories Inc	6	0.00
1,881	Ford Motor Company	125	0.00	(2,083)	Imperva Inc	7,898	0.01
(708)	Fortinet Inc	84	0.00	295	INC Research Holdings Inc	2,865	0.00
589	Fortive Corporation	1,286	0.00	548	Ingersoll-Rand Plc	3,336	0.00
216	Forum Energy Technologies Inc	414	0.00	(5)	Ingredion Inc	40	0.00
66	Forward Air Corporation	41	0.00	622	Innospec Inc	678	0.00
(959)	Fossil Group Inc	3,387	0.00	(6)	Inphi Corporation	11	0.00
519	Franklin Resources Inc	1,705	0.00	1,036	Inspire Inc	724	0.00
(94)	Freeport-McMoRan Inc	73	0.00	139	Integra Lifesciences Holding	1,071	0.00
529	Fresh Del Monte Produce	1,284	0.00	151	Integrated Device Tech Inc	873	0.00
(20,343)	Frontier Communications Corporation	10,427	0.01	1,626	Intel Corporation	2,545	0.00
269	FTI Consulting Inc	548	0.00	(45)	InterActiveCorporation	61	0.00
1,609	Fulton Financial Corporation	4,756	0.00	(466)	Intercept Pharmaceuticals Inc	8,327	0.01
44	Gannett Company Inc	15	0.00	185	Intercontinental Exchange Inc	159	0.00
(38)	Gartner Inc	58	0.00	801	InterDigital Inc	17,481	0.01
865	GATX Corporation	14,148	0.01	788	Interface Inc	736	0.00
488	GCP Applied Technologies	148	0.00	364	International Business Machines Corporation	3,529	0.00
471	Generac Holdings Inc	537	0.00	448	International Paper Company	3,207	0.00
170	General Dynamics Corporation	4,156	0.00	2,003	Interpublic Group Of Companies Inc	1,722	0.00
1,131	General Electric Company	1,006	0.00	(47)	Interval Leisure Group Inc	9	0.00
238	General Mills Inc	110	0.00	(2,171)	Intraxon Corporation	4,925	0.00
33	General Motors Company	104	0.00	153	Intuit Inc	645	0.00
234	Genesco Inc	969	0.00	34	Intuitive Surgical Inc	198	0.00
1,771	Genentech Corporation	3,999	0.00	1,051	Investors Bancorporation Inc	1,804	0.00
(934)	Gigamon Inc	1,950	0.00	36	IPG Photonics Corporation	578	0.00
847	Glacier Bancorporation Inc	6,333	0.00	354	iRobot Corporation	725	0.00
(832)	Global Payments Inc	3,004	0.00	248	Itron Inc	3,857	0.00
1,660	Globus Medical Inc	4,140	0.00	386	j2 Global Inc	6,147	0.00
7	Goldman Sachs Group Inc	208	0.00	373	Jack Henry & Associates Inc	1,098	0.00
160	Graco Inc	652	0.00	(59)	Jack in the Box Inc	57	0.00
1	Graham Holdings Company	25	0.00	421	Jacobs Engineering Group Inc	890	0.00
2	Granite Construction Inc	16	0.00	2	JB Hunt Transport Services Inc	20	0.00
32	Great Plains Energy Inc	4	0.00	(4,170)	JC Penney Company Inc	2,387	0.00
12	Great Western Bancorporation Inc	132	0.00	376	JetBlue Airways Corporation	1,336	0.00
32	Group 1 Automotive Inc	107	0.00	1	Johnson and Johnson	1	0.00
(8,469)	Groupon Inc	11,751	0.01	(532)	Jones Lang LaSalle Inc	1,436	0.00
(3,750)	Guess? Inc	6,260	0.00	465	JPMorgan Chase & Co	8,003	0.01
(685)	Guidewire Software Inc	4,001	0.00	1,539	Juniper Networks Inc	7,194	0.01
(2,260)	Gulfport Energy Corporation	4,853	0.00	(2,128)	Juno Therapeutics Inc	10,910	0.01
2,371	H&R Block Inc	1,293	0.00	5	Kaiser Aluminum Corporation	158	0.00
279	Haemonetics Corporation	2,159	0.00	(46)	Kansas City Southern	330	0.00



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>United States (continued)</b>				<b>United States (continued)</b>			
1,336	KapStone Paper and Packaging Corporation	4,053	0.00	(5)	Murphy USA Inc	18	0.00
(21)	KB Home	5	0.00	(11)	Mylan NV	36	0.00
85	KBR Inc	97	0.00	1,077	National Instruments Corporation	2,973	0.00
21	Kennametal Inc	59	0.00	894	National Oilwell Varco Inc	1,425	0.00
(2,425)	Kennedy-Wilson Holdings Inc	1,196	0.00	91	Nationstar Mortgage Holdings	74	0.00
196	KeyCorporation	73	0.00	(11)	Natus Medical Inc	43	0.00
347	Keysight Technologies Inc	1,930	0.00	2,622	Navient Corporation	4,047	0.00
(1)	Kimberly-Clark Corporation	3	0.00	433	NCR Corporation	3,222	0.00
28	Kirby Corporation	68	0.00	(4,717)	Nektar Therapeutics	6,787	0.01
(1,263)	Kite Pharma Inc	5,804	0.00	2,033	NetApp Inc	4,626	0.00
666	KLATencor Corporation	2,845	0.00	(20)	Netflix Inc	17	0.00
(102)	L Brands Inc	779	0.00	417	NETGEAR Inc	161	0.00
277	L-3 Communications Holdings	1,059	0.00	422	Netscout Systems Inc	520	0.00
889	La Quinta Holdings Inc	1,849	0.00	(1,462)	Neurocrine Biosciences Inc	7,061	0.01
(92)	Laclede Group Inc	78	0.00	(1,184)	Neuro Corporation	9,829	0.01
239	Lam Research Corporation	2,061	0.00	(2,275)	New Relic Inc	3,474	0.00
84	Lancaster Colony Corporation	904	0.00	526	New York Times Company	966	0.00
398	Landstar System Inc	6,299	0.00	(430)	Newell Rubbermaid Inc	2,323	0.00
681	La-Z-Boy Inc	4,285	0.00	(963)	Newfield Exploration Company	1,809	0.00
435	Lear Corporation	6,559	0.01	112	Newmarket Corporation	1,481	0.00
27	LegacyTexas Financial Group	29	0.00	(2,257)	News Corporation	2,026	0.00
(1,188)	Legg Mason Inc	2,076	0.00	45	Nexstar Broadcasting Group Inc	13	0.00
552	Leggett & Platt Inc	372	0.00	(23)	Nike Inc	20	0.00
284	Leidos Holdings Inc	1,942	0.00	(1,597)	NiSource Inc	382	0.00
(12,033)	LendingClub Corporation	1,225	0.00	7	Noble Energy Inc	4	0.00
(459)	Lennar Corporation	605	0.00	113	Nordson Corporation	2,294	0.00
125	Lennox International Inc	1,350	0.00	183	Norfolk Southern Corporation	2,229	0.00
512	Leucadia National Corporation	1,924	0.00	160	Northern Trust Corporation	1,943	0.00
20	Liberty Broadband Corporation	48	0.00	195	Northrop Grumman Corporation	1,952	0.00
(9)	Liberty Interactive Corporation	31	0.00	352	Now Inc	608	0.00
12	Liberty Media Corporation	2	0.00	(223)	NRG Energy Inc	195	0.00
446	Lincoln Electric Holdings	4,722	0.00	1,251	Nuance Communications Inc	285	0.00
852	Lincoln National Corporation	10,122	0.01	681	Nucor Corporation	6,561	0.01
(125)	Lions Gate Entertainment Corporation	43	0.00	2	NVIDIA Corporation	91	0.00
48	Littelfuse Inc	1,228	0.00	7	NVR Inc	590	0.00
(552)	Live Nation Entertainment Inc	458	0.00	1,224	Oceaneering International Inc	1,264	0.00
(641)	LKQ Corporation	1,141	0.00	95	OGE Energy Corporation	184	0.00
72	Lockheed Martin Corporation	278	0.00	349	Oil States International Inc	2,962	0.00
823	Loews Corporation	4,021	0.00	1,064	Old Republic International Corporation	1,620	0.00
(49)	LogMeIn Inc	87	0.00	53	Olin Corporation	35	0.00
463	Louisiana-Pacific Corporation	494	0.00	621	Omnicom Group Inc	1,738	0.00
(219)	Lumentum Holdings	382	0.00	89	On Assignment Inc	219	0.00
1,038	Lyondellbasell Industries	5,068	0.00	290	ON Semiconductor Corporation	517	0.00
64	M & T Bank Corporation	2,205	0.00	183	ONE Gas Inc	617	0.00
308	Magellan Health Inc	1,968	0.00	221	OneMain Holdings Inc	256	0.00
(217)	Manhattan Associates Inc	1,110	0.00	354	ONEOK Inc	3,121	0.00
249	Manitowoc Foodservice Inc	523	0.00	(146)	OPKO Health Inc	278	0.00
713	ManpowerGroup Inc	9,554	0.01	9	O'Reilly Automotive Inc	12	0.00
477	Marathon Petroleum Corporation	4,512	0.00	702	Oshkosh Corporation	3,383	0.00
(16)	MarketAxess Holdings Inc	45	0.00	4	OSI Systems Inc	32	0.00
(2)	Marriott International	5	0.00	1,216	Owens and Minor Inc	444	0.00
622	Marriott Vacations Worldwide Corporation	10,016	0.01	638	Owens Corning	637	0.00
439	Marsh & McLennan Companies	691	0.00	16	PACCAR Inc	82	0.00
21	Martin Marietta Materials Inc	717	0.00	(1,638)	Pacira Pharmaceuticals Inc	2,985	0.00
516	Masimo Corporation	9,020	0.01	829	Packaging Corporation Of America	4,813	0.00
(610)	Matson Inc	1,591	0.00	7	Pacwest Bancorporation	86	0.00
(734)	Mattel Inc	2,420	0.00	(168)	Palo Alto Networks Inc	2,127	0.00
1	MB Financial Inc	9	0.00	317	Papa John's International Inc	2,637	0.00
1,139	MBIA Inc	2,167	0.00	(11)	PAREXEL International Corporation	29	0.00
1,292	McDermott International	381	0.00	234	Parker Hannifin Corporation	3,726	0.00
619	McDonalds Corporation	2,237	0.00	(1,606)	Pattern Energy Group Inc	4,803	0.00
361	MDU Resources Group Inc	1,225	0.00	663	Patterson-UTI Energy Inc	3,346	0.00
(42)	Mead Johnson Nutrition Company	33	0.00	540	Paychex Inc	1,518	0.00
(1,328)	Medicines Company	2,437	0.00	(975)	Paycomity Holding Corporation	3,646	0.00
(229)	Medidata Solutions Inc	36	0.00	87	PayPal Holdings Inc	80	0.00
8	MEDNAX Inc	6	0.00	29	PBF Energy Inc	198	0.00
922	Mercury General Corporation	4,875	0.00	(632)	Penumbra Inc	809	0.00
943	Meredith Corporation	8,300	0.01	8	Peoples United Financial	29	0.00
1,050	Method Electronics Inc	7,885	0.01	13	Pfizer Inc	1	0.00
908	MetLife Inc	4,161	0.00	(17)	Philip Morris International Inc	1	0.00
38	Mettler-Toledo International Inc	794	0.00	360	Phillips 66	2,325	0.00
890	MGIC Investment Corporation	1,510	0.00	31	Pilgrim's Pride Corporation	10	0.00
431	Microchip Technology Inc	1,425	0.00	30	Pinnacle Financial Partners	227	0.00
392	Microsoft Corporation	2,144	0.00	(424)	Pitney Bowes Inc	53	0.00
7	MicroStrategy Inc	192	0.00	917	Plantronics Inc	4,297	0.00
353	Minerals Technologies Inc	3,336	0.00	799	Plexus Corporation	6,202	0.00
357	MKS Instruments Inc	3,629	0.00	308	PNC Financial Services Group Inc	7,215	0.01
(655)	Molson Coors Brewing Company	2,501	0.00	(329)	Polaris Industries Inc	452	0.00
55	Monolithic Power Systems Inc	330	0.00	406	PolyOne Corporation	727	0.00
(167)	Monro Muffler Brake Inc	105	0.00	257	Pool Corporation	3,103	0.00
278	Moog Inc-Class A Shares	965	0.00	342	Power Integrations Inc	4,127	0.00
542	Morgan Stanley	3,562	0.00	98	PPG Industries Inc	16	0.00
42	Morningstar Inc	32	0.00	25	PRA Group Inc	79	0.00
91	Mosaic Company	441	0.00	168	PRA Health Sciences Inc	891	0.00
614	Motorola Solutions Inc	5,243	0.00	250	Praxair Inc	57	0.00
2,104	MRG Global Inc	6,487	0.01	104	Prestige Brands Holdings Inc	84	0.00
671	MSC Industrial Direct Company-Class A Shares	11,911	0.01	(13)	Pricesmart Inc	21	0.00
647	Mueller Water Products Inc	1,203	0.00	624	Primerica Inc	6,563	0.01
11	Murphy Oil Corporation	22	0.00	1,168	Principal Financial Group Inc	5,292	0.00

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Contracts for difference (b) (continued)</b>			
<b>United States (continued)</b>				<b>United States (continued)</b>			
260	ProAssurance Corporation	715	0.00	(1,847)	Sunpower Corporation	17,450	0.01
944	Progressive Corporation	2,921	0.00	172	Suntrust Banks Inc	1,650	0.00
(81)	Proofpoint Inc	79	0.00	86	Super Micro Computer Inc	477	0.00
1,680	Prospect Capital Corporation	306	0.00	270	Superior Energy Services Inc	566	0.00
316	Prosperity Bancshares Inc	5,115	0.00	(7,608)	SUPERVALU Inc	1,453	0.00
(844)	Proto Labs Inc	1,551	0.00	285	Surgical Care Affiliates Inc	434	0.00
703	Prudential Financial Inc	10,954	0.01	354	Swift Transportation Company	134	0.00
(101)	PTC Inc	49	0.00	(1,298)	Symantec Corporation	914	0.00
(3,575)	PulteGroup Inc	3,364	0.00	477	Synaptics Inc	232	0.00
(1,121)	Puma Biotechnology Inc	14,290	0.01	(514)	Synchronoss Technologies Inc	2,862	0.00
1,031	Qualcomm Inc	3,765	0.00	139	Synchrony Financial	304	0.00
69	Quanta Services Inc	461	0.00	(2,985)	Synergy Resources Corporation	1,929	0.00
645	Quest Diagnostics Inc	6,381	0.01	189	SYNNEX Corporation	2,837	0.00
156	Quintiles Transnational Holdings Inc	683	0.00	560	Synopsis Inc	1,928	0.00
(483)	R.R.Donnelley & Sons Company	94	0.00	638	Synovus Financial Corporation	4,901	0.00
570	Radian Group Inc	2,135	0.00	(914)	Syntel Inc	30	0.00
(1,424)	Radius Health Inc	9,240	0.01	513	Sysco Corporation	3,158	0.00
2,099	Rambus Inc	1,699	0.00	90	T Rowe Price Group Inc	232	0.00
(240)	Range Resources Corporation	420	0.00	(1,454)	Tableau Software Inc	7,215	0.01
203	Raytheon Company	389	0.00	(25)	Take-Two Interactive Software Inc	8	0.00
68	Realogy Holdings Corporation	87	0.00	(824)	TASER International Inc	2,644	0.00
554	Regal Beloit Corporation	2,942	0.00	1,604	TCF Financial Corporation	8,168	0.01
(52)	Regeneron Pharmaceuticals Inc	954	0.00	376	TD Ameritrade Holding Corporation	3,266	0.00
2,140	Regions Financial Corporation	5,988	0.00	66	Tech Data Corporation	152	0.00
211	Reinsurance Group of America Inc	4,443	0.00	116	Teledyne Technologies Inc	1,926	0.00
732	Reliance Steel & Aluminum	4,059	0.00	(3,955)	Tenet Healthcare Corporation	16,362	0.01
719	Republic Services Inc	5,163	0.00	377	Tenneco Inc	2,149	0.00
365	ResMed Inc	930	0.00	1,624	Teradyne Inc	8,133	0.01
(34)	Restoration Hardware Holdings Inc	171	0.00	205	Terex Corporation	575	0.00
(15)	Rexnord Corporation	-	0.00	166	Tesoro Corporation	994	0.00
(1,794)	Rice Energy Inc	2,970	0.00	1,317	Tessera Technologies	11,425	0.01
82	RLI Corporation	255	0.00	606	Tetra Tech Inc	5,411	0.00
496	Robert Half International Inc	3,673	0.00	744	Texas Instruments Inc	3,099	0.00
218	Rockwell Automation Inc	2,987	0.00	102	Texas Roadhouse Inc	544	0.00
77	Rockwell Collins Inc	273	0.00	(1)	Thermo Fisher Scientific Inc	10	0.00
131	Rollins Inc	195	0.00	896	Thomson Reuters Corporation	2,059	0.00
339	Ross Stores Inc	1,131	0.00	107	Thor Industries Inc	2,352	0.00
1,782	Rowan Companies Plc	7,220	0.01	197	Time Inc	125	0.00
860	RPC Inc	3,228	0.00	368	Time Warner Inc	1,498	0.00
798	RPM International Inc	3,483	0.00	1,197	Timken Company	5,300	0.00
(121)	Sabre Corporation	34	0.00	503	Torchmark Corporation	5,686	0.00
(511)	Salesforce.com Inc	1,277	0.00	445	Toro Company	3,431	0.00
(165)	Sally Beauty Holdings Inc	6	0.00	(205)	Total System Services Inc	200	0.00
(17,700)	Samsonite International SA	1,172	0.00	(1)	TransDigm Group Inc	30	0.00
188	Sanderson Farms Inc	791	0.00	(128)	Transunion	30	0.00
2,067	Sanmina Corporation	16,650	0.01	653	Travelers Companies Inc	5,112	0.00
(1,664)	Sarepta Therapeutics Inc	23,698	0.02	(647)	TreeHouse Foods Inc	4,063	0.00
(256)	SBA Communications Corporation	936	0.00	172	Trex Company Inc	1,464	0.00
243	Schlumberger Limited	1,290	0.00	83	Tribune Media Company	75	0.00
1,447	Schweitzer-Mauduit Intl Inc	10,819	0.01	259	Trimble Navigation Limited	628	0.00
604	Science Applications International Corporation	8,205	0.01	23	TriNet Group Inc	-	0.00
412	Scotts Miracle-Gro Company	3,537	0.00	339	Trinity Industries Inc	676	0.00
500	Scripps Networks Inter	2,555	0.00	1,426	Trinseo SA	9,117	0.01
1,174	Seagate Technology Plc	2,851	0.00	(738)	TripAdvisor Inc	10,541	0.01
197	Sealed Air Corporation	31	0.00	(1,002)	Triumph Group Inc	535	0.00
(598)	Sears Holdings Corporation	3,401	0.00	2,166	Twenty-First Century Fox	2,911	0.00
(695)	Seattle Genetics Inc	864	0.00	(3,489)	Twitter Inc	5,645	0.00
170	SEI Investments Company	356	0.00	(195)	Tyler Technologies Inc	1,388	0.00
(231)	Sempra Energy	606	0.00	634	Ubiquiti Networks Inc	5,300	0.00
372	Semtech Corporation	2,024	0.00	721	UGI Corporation	935	0.00
329	Sensient Technologies Corporation	1,898	0.00	(247)	Ultimate Software Group Inc	2,870	0.00
1,046	Service Corporation International	2,103	0.00	63	UMB Financial Corporation	1,002	0.00
(83)	Servicenow Inc	272	0.00	1,180	Umpqua Holdings Corporation	3,649	0.00
33	Sherwin-Williams Company	446	0.00	(2,145)	Under Armour Inc	19,296	0.02
659	Shutterstock Inc	2,360	0.00	142	UniFirst Corporation	2,168	0.00
680	Silgan Holdings Inc	828	0.00	283	Union Pacific Corporation	3,492	0.00
267	Silicon Laboratories Inc	2,423	0.00	8	United Bankshares Inc	73	0.00
608	Six Flags Entertainment Corporation	2,924	0.00	482	United Community Banks	2,561	0.00
2	SkyWest Inc	14	0.00	754	United Continental Holdings	12,524	0.01
100	Skyworks Solutions Inc	77	0.00	452	United Parcel Service	2,456	0.00
25	SLM Corporation	33	0.00	121	United Rentals Inc	2,357	0.00
94	Snap-on Inc	1,467	0.00	358	United Technologies Corporation	2,208	0.00
1,209	Sonoco Products Company	2,868	0.00	269	United Therapeutics Corporation	6,063	0.00
1,146	Sothebys	2,742	0.00	479	UnitedHealth Group Inc	8,844	0.01
301	Southwest Airlines Company	2,452	0.00	1,226	Universal Corporation	6,618	0.01
98	Southwest Gas Corporation	257	0.00	256	Universal Forest Products	813	0.00
(2,334)	Southwestern Energy Company	556	0.00	1,309	Unum Group	7,536	0.02
(975)	SpArk Therapeutics Inc	690	0.00	(99)	Urban Outfitters Inc	196	0.00
1,263	Spirit Aerosystems Hold	10,066	0.01	644	Us Bancorporation	4,456	0.00
(1,034)	Splunk Inc	1,633	0.00	289	USG Corporation	260	0.00
(2,118)	Sprouts Farmers Market Inc	5,448	0.00	(28)	Vail Resorts Inc	21	0.00
(372)	Square Inc	47	0.00	743	Valero Energy Corporation	9,259	0.01
(167)	SS&C Technologies Holdings	557	0.00	95	Valley National Bancorporation	127	0.00
278	State Street Corporation	721	0.00	71	Valmont Industries	790	0.00
1,305	Steel Dynamics Inc	11,711	0.01	1,055	Valvoline Inc	2,308	0.00
2,801	Steelcase Inc	6,425	0.01	180	Vantiv Inc	1,144	0.00
(644)	Stericycle Inc	290	0.00	365	Varian Medical Systems Inc	2,324	0.00
6	Sterling Bancorporation	37	0.00	402	Vectren Corporation	1,265	0.00
245	Stryker Corporation	1,812	0.00	161	Veeva Systems Inc	458	0.00

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (b) (continued)</b>				<b>Futures Contracts (a) (continued)</b>			
<b>United States (continued)</b>				<b>Italy</b>			
(1,699)	VeriFone Systems Inc	691	0.00	25	FTSE MIB Index Futures March 2017	77,788	0.06
(15)	Verisk Analytics Inc	4	0.00				
639	Verizon Communications Inc	1,058	0.00	<b>Japan</b>			
1,115	Versum Materials Inc	6,212	0.00	10	TOPIX Index Futures March 2017	24,911	0.02
(554)	Vertex Pharmaceuticals Inc	3,918	0.00				
(574)	VF Corporation	1,200	0.00	<b>Malaysia</b>			
(57)	Viacom Inc	206	0.00	(13)	FTSE KLCI Index Futures January 2017	189	0.00
(656)	Viasat Inc	1,766	0.00				
(22)	Visa Inc	6	0.00	<b>Mexico</b>			
4,525	Vishay Intertechnology Inc	8,520	0.01	(16)	MEX BOLSA Index Futures March 2017	8,548	0.01
(41)	Vista Outdoor Inc	67	0.00				
53	Visteon Corporation	542	0.00	<b>Netherlands</b>			
536	VMware Inc	950	0.00	54	Amsterdam Index Futures January 2017	82,606	0.06
152	Voya Financial Inc	347	0.00				
20	WABCO Holdings Inc	118	0.00	<b>Norway</b>			
191	Wabtec Corporation	360	0.00	(11)	OBX Index Futures January 2017	108	0.00
306	Waddell & Reed Financial	90	0.00				
(2)	Walgreens Boots Alliance Inc	-	0.00	<b>Singapore</b>			
93	Walt Disney Company	960	0.00	80	Nikkei 225 SGX Index Futures March 2017	52,225	0.04
512	Washington Federal Inc	3,568	0.00				
689	Waste Management Inc	5,356	0.00	<b>South Africa</b>			
202	Watsco Inc	954	0.00	(249)	FTSE JSE Top 40 Index Futures March 2017	100,834	0.08
246	Watts Water Technologies Inc	314	0.00				
(1,739)	Wayfair Inc	3,430	0.00	<b>South Korea</b>			
(567)	WebMD Health Corporation	607	0.00	(11)	Korea 10 Years Bond Futures March 2017	1,987	0.00
283	Webster Financial Corporation	3,777	0.00	124	Korea 3 Years Bond Futures March 2017	9,935	0.01
560	WellCare Health Plans Inc	9,941	0.01	170	KOSPI2 Index Futures March 2017	198,760	0.16
253	Wendy's Company	622	0.00			210,682	0.16
22	Wesco International Inc	98	0.00				
96	West Pharmaceutical Services Inc	650	0.00	<b>Spain</b>			
368	Westamerica Bancorporation	4,502	0.00	14	IBEX 35 Index Futures January 2017	4,362	0.00
(171)	Westar Energy Inc	94	0.00				
69	Western Alliance Bancorporation	586	0.00	<b>Taiwan</b>			
7	Western Digital Corporation	115	0.00	6	MSCI Taiwan Index January 2017	2,700	0.00
41	Western Refining Inc	367	0.00	63	Taiex Index Futures January 2017	8,229	0.01
3,049	Western Union Company	4,559	0.00			10,929	0.01
23	Westlake Chemical Corporation	105	0.00				
1,066	Westrock Company	4,946	0.00	<b>Turkey</b>			
964	Wiley (John) & Sons	587	0.00	4	BIST 30 Index Futures February 2017	38	0.00
76	Williams Companies Inc	45	0.00				
51	Wintrust Financial Corporation	499	0.00	<b>United Kingdom</b>			
78	WisdomTree Investments Inc	119	0.00	79	3 Month Euro EURIBOR Futures December 2018	5,208	0.00
(168)	Wolverine World Wide Inc	238	0.00	237	3 Month Euro EURIBOR Futures June 2017	12,644	0.01
376	Woodward Inc	3,180	0.00	52	3 Month Euro EURIBOR Futures March 2018	1,305	0.00
(875)	Workday Inc	7,761	0.01	102	3 Month Euro EURIBOR Futures September 2019	11,352	0.01
987	World Fuel Services Corporation	1,338	0.00	117	90 Day Sterling Futures December 2018	18,612	0.01
267	WR Berkley Corporation	2,471	0.00	67	90 Day Sterling Futures June 2017	2,888	0.00
121	WW Grainger Inc	1,501	0.00	166	90 Day Sterling Futures March 2018	17,176	0.01
890	Wyndham Worldwide Corporation	5,352	0.00	142	FTSE 100 Index Futures March 2017	260,827	0.20
(1,125)	Wynn Resorts Limited	6,807	0.01			330,012	0.26
829	Xilinx Inc	6,458	0.01				
255	Xylem Inc	368	0.00	<b>United States</b>			
(1,063)	Yahoo! Inc	1,626	0.00	(18)	CBOE VIX Index Futures April 2017	4,140	0.00
304	Yum! Brands Inc	571	0.00	(33)	CBOE VIX Index Futures February 2017	42,725	0.03
(3,703)	Zendesk Inc	7,636	0.01	(31)	CBOE VIX Index Futures January 2017	75,675	0.06
(124)	Zillow Group Inc	7	0.00	(24)	CBOE VIX Index Futures March 2017	2,650	0.00
(25)	Zimmer Biomet Holdings Inc	3	0.00	36	Dollar Index Futures March 2017	47,785	0.04
140	Zions Bancorporation	1,541	0.00	22	United States Long Bond CBT Futures March 2017	20,969	0.02
177	Zoetis Inc	415	0.00	(1)	United States Ultra Bond CBT Futures March 2017	2,063	0.00
		2,019,441	1.59			196,007	0.15
<b>Total contracts for difference</b>				<b>Total futures contracts</b>			
<b>Futures Contracts (a)</b>				<b>Government bonds</b>			
<b>Australia</b>				<b>United States</b>			
8	Australian 10 Years Bond Futures March 2017	6,581	0.01	5,000,000	United States Treasury Bill 0% 05/01/2017 #	4,999,888	3.91
(34)	Australian 3 Years Bond Futures March 2017	17	0.00	5,000,000	United States Treasury Bill 0% 12/01/2017 #	4,999,500	3.90
97	SPI 200 Index Futures March 2017	155,066	0.12	1,000,000	United States Treasury Bill 0% 19/01/2017 #	999,818	0.78
		161,664	0.13	16,500,000	United States Treasury Bill 0% 26/01/2017 #	16,495,519	12.88
<b>Canada</b>				5,000,000	United States Treasury Bill 0% 02/02/2017 #	4,998,270	3.90
(99)	Canada 10 Years Bond Futures March 2017	47,683	0.04	7,000,000	United States Treasury Bill 0% 09/02/2017 #	6,996,870	5.46
33	S&P TSX 60 Index Futures March 2017	799	0.00			39,489,865	30.84
		48,482	0.04	<b>Total government bonds</b>			
<b>France</b>							
278	CAC 40 10 Euro Index Futures January 2017	173,612	0.14	<b>Options (b)</b>			
<b>Germany</b>				<b>European Union</b>			
33	DAX Index Futures March 2017	129,668	0.10	200,000	EUR CALL/JPY PUT K=125.56 05 January 2017	128	0.00
230	EURO BOBL Futures March 2017	90,703	0.07	200,000	EUR CALL/JPY PUT K=126.53 17 January 2017	303	0.00
246	EURO BUND Futures March 2017	451,191	0.35	200,000	EUR PUT/JPY CALL K=120.25 05 January 2017	126	0.00
102	EURO OAT Futures March 2017	158,023	0.12	200,000	EUR PUT/JPY CALL K=121.44 17 January 2017	989	0.00
166	EURO SCHATZ Futures March 2017	24,597	0.02			1,546	0.00
209	Euro STOXX 50 Index Futures March 2017	85,794	0.07	<b>Hong Kong</b>			
44	Short Euro BTP Futures March 2017	15,389	0.01	1	Call on 22,400 HSI Index 26 January 2017	1,155	0.00
(35)	VSTOXX Mini Index Futures January 2017	2,294	0.00	1	Call on 22,600 HSI Index 26 January 2017	767	0.00
		957,659	0.75	2	Call on 22,800 HSI Index 26 January 2017	1,019	0.00
				2	Put on 20,600 HSI Index 26 January 2017	813	0.00
				1	Put on 21,000 HSI Index 26 January 2017	696	0.00

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Options (b) (continued)</b>							
<b>Hong Kong (continued)</b>							
1	Put on 21,200 HSI Index 26 January 2017	896	0.00				
		<u>5,346</u>	<u>0.00</u>				
<b>United States</b>							
1	Call on 1,420 RUY Index 20 January 2017	182	0.00				
1	Call on 1,430 RUY Index 20 January 2017	111	0.00				
2	Call on 1,440 RUY Index 20 January 2017	132	0.00				
1	Call on 88.50 Japanese Yen Future 03 March 2017	1,114	0.00				
106,700	EUR CALL/USD PUT K=1.067 18 January 2017	546	0.00				
102,410	EUR PUT/USD CALL K=1.0241 18 January 2017	142	0.00				
65,025	GBP CALL/USD PUT K=1.3005 05 January 2017	14	0.00				
62,600	GBP PUT/USD CALL K=1.252 05 January 2017	857	0.00				
1	Put on 1,315 RUY Index 20 January 2017	990	0.00				
1	Put on 1,325 RUY Index 20 January 2017	1,093	0.00				
2	Put on 1,335 RUY Index 20 January 2017	2,812	0.00				
1	Put on 82 Japanese Yen Future 03 March 2017	551	0.00				
173,913	USD CALL/JPY PUT K=115.0 04 January 2017	2,658	0.00				
86,670	USD CALL/JPY PUT K=115.38 04 January 2017	1,092	0.00				
172,712	USD CALL/JPY PUT K=115.8 04 January 2017	1,707	0.00				
171,689	USD CALL/JPY PUT K=116.49 05 January 2017	1,187	0.00				
257,136	USD CALL/JPY PUT K=116.67 04 January 2017	1,357	0.00				
85,697	USD CALL/JPY PUT K=116.69 05 January 2017	516	0.00				
171,013	USD CALL/JPY PUT K=116.95 05 January 2017	853	0.00				
170,838	USD CALL/JPY PUT K=117.07 11 January 2017	1,261	0.00				
341,618	USD CALL/JPY PUT K=117.09 04 January 2017	1,248	0.00				
255,211	USD CALL/JPY PUT K=117.55 13 January 2017	1,673	0.00				
254,280	USD CALL/JPY PUT K=117.98 13 January 2017	1,343	0.00				
337,268	USD CALL/JPY PUT K=118.6 13 January 2017	1,280	0.00				
83,306	USD CALL/JPY PUT K=120.04 26 January 2017	328	0.00				
166,514	USD CALL/JPY PUT K=120.11 26 January 2017	638	0.00				
249,626	USD CALL/JPY PUT K=120.18 19 January 2017	622	0.00				
165,961	USD CALL/JPY PUT K=120.51 19 January 2017	350	0.00				
331,153	USD CALL/JPY PUT K=120.79 18 January 2017	553	0.00				
330,633	USD CALL/JPY PUT K=120.98 17 January 2017	446	0.00				
28,550	USD CALL/TRY PUT K=3.5026 06 January 2017	321	0.00				
56,660	USD CALL/TRY PUT K=3.5298 04 January 2017	288	0.00				
56,279	USD CALL/TRY PUT K=3.5537 04 January 2017	166	0.00				
28,070	USD CALL/TRY PUT K=3.5625 04 January 2017	67	0.00				
28,000	USD CALL/TRY PUT K=3.5714 04 January 2017	55	0.00				
27,990	USD CALL/TRY PUT K=3.5727 06 January 2017	97	0.00				
55,740	USD CALL/TRY PUT K=3.5881 04 January 2017	91	0.00				
55,600	USD CALL/TRY PUT K=3.5971 04 January 2017	90	0.00				
54,600	USD CALL/TRY PUT K=3.663 06 January 2017	74	0.00				
54,159	USD CALL/TRY PUT K=3.6928 05 January 2017	48	0.00				
54,080	USD CALL/TRY PUT K=3.6982 04 January 2017	40	0.00				
183,368	USD PUT/JPY CALL K=109.07 04 January 2017	56	0.00				
91,374	USD PUT/JPY CALL K=109.44 04 January 2017	28	0.00				
181,984	USD PUT/JPY CALL K=109.9 04 January 2017	57	0.00				
271,101	USD PUT/JPY CALL K=110.66 04 January 2017	90	0.00				
89,960	USD PUT/JPY CALL K=111.16 05 January 2017	26	0.00				
179,840	USD PUT/JPY CALL K=111.21 05 January 2017	53	0.00				
359,648	USD PUT/JPY CALL K=111.22 04 January 2017	127	0.00				
179,727	USD PUT/JPY CALL K=111.28 05 January 2017	54	0.00				
179,324	USD PUT/JPY CALL K=111.53 11 January 2017	146	0.00				
267,284	USD PUT/JPY CALL K=112.24 13 January 2017	417	0.00				
266,999	USD PUT/JPY CALL K=112.36 13 January 2017	440	0.00				
354,925	USD PUT/JPY CALL K=112.7 13 January 2017	687	0.00				
262,329	USD PUT/JPY CALL K=114.36 19 January 2017	1,517	0.00				
174,871	USD PUT/JPY CALL K=114.37 26 January 2017	1,331	0.00				
87,252	USD PUT/JPY CALL K=114.61 26 January 2017	718	0.00				
348,068	USD PUT/JPY CALL K=114.92 18 January 2017	2,357	0.00				
173,807	USD PUT/JPY CALL K=115.07 19 January 2017	1,312	0.00				
346,861	USD PUT/JPY CALL K=115.32 17 January 2017	2,604	0.00				
30,410	USD PUT/TRY CALL K=3.2884 06 January 2017	16	0.00				
60,339	USD PUT/TRY CALL K=3.3146 04 January 2017	33	0.00				
29,910	USD PUT/TRY CALL K=3.3434 04 January 2017	17	0.00				
29,860	USD PUT/TRY CALL K=3.349 04 January 2017	17	0.00				
29,830	USD PUT/TRY CALL K=3.3523 06 January 2017	22	0.00				
59,559	USD PUT/TRY CALL K=3.358 04 January 2017	36	0.00				
59,520	USD PUT/TRY CALL K=3.3602 04 January 2017	36	0.00				
58,921	USD PUT/TRY CALL K=3.3944 04 January 2017	43	0.00				
58,200	USD PUT/TRY CALL K=3.4364 06 January 2017	80	0.00				
58,060	USD PUT/TRY CALL K=3.4447 05 January 2017	89	0.00				
57,941	USD PUT/TRY CALL K=3.4518 04 January 2017	94	0.00				
		<u>41,496</u>	<u>0.03</u>				
<b>Total options</b>		<u>48,388</u>	<u>0.04</u>				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
AUD2,333,669	€1,600,000	05 January 2017	1	1,155	0.00
AUD584,196	€400,000	24 January 2017	4	257	0.00
AUD2,662,156	GBP1,550,000	27 January 2017	15	9,459	0.01
AUD1,300,000	JPY109,484,830	05 January 2017	1	1,977	0.00
AUD4,400,000	JPY368,808,427	13 January 2017	42	19,722	0.02
AUD400,000	US\$289,563	05 January 2017	1	26	0.00
AUD13,881	US\$9,998	19 January 2017	1	47	0.00
AUD9,400,000	US\$6,765,881	23 January 2017	110	36,319	0.03
BRL19,832,000	US\$5,868,128	02 February 2017	103	163,866	0.13
CAD141,856	€100,000	31 January 2017	1	167	0.00
CAD2,900,000	US\$2,152,890	18 January 2017	28	10,110	0.01
CAD792,195	US\$587,656	19 January 2017	1	3,219	0.00
CHF3,559,644	€3,300,000	30 January 2017	17	24,029	0.02
CHF1,500,000	US\$1,466,249	20 January 2017	25	11,939	0.01
CHF21,933	US\$21,410	31 January 2017	2	222	0.00
COP200,000,000	US\$65,813	27 January 2017	1	480	0.00
€4,300,000	AUD6,196,277	24 January 2017	64	57,893	0.05
€100,000	CAD141,003	31 January 2017	1	469	0.00
€5,600,000	GBP4,742,421	19 January 2017	56	49,861	0.04
€1,500,000	JPY184,335,900	05 January 2017	2	1,557	0.00
€4,000,000	JPY489,564,055	27 January 2017	33	21,060	0.02
€1,900,000	NOK17,200,919	23 January 2017	34	7,858	0.01
€1,200,000	RON5,418,705	31 January 2017	17	8,556	0.01
€500,000	SEK4,783,422	30 January 2017	5	625	0.00
€5,700,000	US\$5,963,678	13 January 2017	41	53,517	0.04
€527,325	US\$552,422	19 January 2017	7	4,405	0.00
€2,222,232	US\$2,324,762	31 January 2017	5	23,118	0.02
GBP700,000	AUD1,188,662	27 January 2017	13	5,570	0.00
GBP1,628,500	€1,900,000	19 January 2017	11	7,149	0.01
GBP300,000	JPY43,117,950	05 January 2017	6	902	0.00
GBP900,000	JPY126,840,737	25 January 2017	18	23,728	0.02
GBP1,300,000	US\$1,594,797	17 January 2017	24	12,417	0.01
GBP8,296	US\$10,191	19 January 2017	2	66	0.00
GBP1,030	US\$1,272	31 January 2017	2	2	0.00
HUF1,187,499,695	€3,800,000	31 January 2017	37	43,987	0.03
HUF10,000,000	US\$33,608	31 January 2017	1	572	0.00
INR604,940,000	US\$8,883,018	06 January 2017	115	21,670	0.02
JPY289,167,471	AUD3,400,000	13 January 2017	34	20,626	0.02
JPY172,531,100	€1,400,000	27 January 2017	14	2,794	0.00
JPY7,223,650	GBP50,000	05 January 2017	1	170	0.00
JPY160,235,234	GBP1,100,000	25 January 2017	20	15,717	0.01
JPY751,234,176	US\$6,411,755	19 January 2017	36	37,208	0.03
KRW198,168,000	US\$164,182	19 January 2017	1	232	0.00
KRW900,000,000	US\$745,149	23 January 2017	11	1,342	0.00
MXN49,000,000	US\$2,355,847	10 February 2017	112	8,716	0.01
NOK1,818,911	€200,000	23 January 2017	2	136	0.00
NOK500,000	SEK526,471	27 January 2017	1	43	0.00
NOK100,508	US\$11,599	19 January 2017	5	80	0.00
NOK14,000,000	US\$1,608,917	23 January 2017	27	17,942	0.01
NZD1,247,154	AUD1,200,000	05 January 2017	9	682	0.00
NZD1,979,802	AUD1,900,000	13 January 2017	19	4,563	0.00
NZD1,200,000	US\$835,175	05 January 2017	5	1,400	0.00
NZD12,383	US\$8,579	19 January 2017	4	50	0.00
NZD5,000,000	US\$3,451,865	31 January 2017	57	30,735	0.02
PEN3,500,000	US\$1,020,119	27 January 2017	56	19,992	0.02
PHP277,500,000	US\$5,552,439	18 January 2017	58	33,563	0.03
PLN16,425,653	€3,700,000	09 February 2017	33	21,171	0.02
PLN11,700,000	US\$2,774,724	08 February 2017	61	26,036	0.02
RUB2,500,000	US\$38,739	27 January 2017	1	1,968	0.00
RUB80,000,000	US\$1,289,991	07 February 2017	3	9,673	0.01
SEK65,403,820	€6,700,000	30 January 2017	37	135,671	0.11
SEK17,249,959	NOK16,000,000	27 January 2017	31	43,064	0.03
SEK2,270,094	US\$244,395	19 January 2017	5	5,841	0.00
SEK29,500,000	US\$3,207,500	27 January 2017	69	45,848	0.04
SEK55,440,645	US\$6,021,831	31 January 2017	18	93,706	0.07
SGD6,100,000	US\$4,214,818	06 January 2017	81	7,380	0.01
THB7,500,000	US\$208,635	23 January 2017	3	760	0.00
TRY6,500,000	US\$1,832,410	23 January 2017	51	6,214	0.00
US\$3,330,708	AUD4,600,000	05 January 2017	1	440	0.00
US\$1,037,055	AUD1,431,349	19 January 2017	4	1,171	0.00
US\$17,575,288	AUD23,800,000	23 January 2017	96	352,697	0.28
US\$61,099	BRL200,000	02 February 2017	1	268	0.00
US\$22,243,692	CAD29,600,000	18 January 2017	203	166,167	0.13
US\$3,637,520	CAD4,862,000	19 January 2017	1	11,093	0.01
US\$10,803,625	CHF10,908,000	20 January 2017	39	54,241	0.04
US\$788,024	CLP519,000,000	27 January 2017	22	14,713	0.01
US\$1,658,815	CNH11,500,000	05 January 2017	4	12,739	0.01
US\$132,824	COP400,000,000	27 January 2017	1	239	0.00
US\$20,221,546	€19,000,000	13 January 2017	196	164,229	0.13
US\$8,084	€7,592	31 January 2017	1	63	0.00
US\$15,591,160	GBP12,395,000	17 January 2017	120	266,996	0.21
US\$40,079	GBP32,147	19 January 2017	3	333	0.00
US\$103,213	HUF30,000,000	31 January 2017	3	674	0.00
US\$1,962,178	ILS7,500,000	30 January 2017	15	11,980	0.01
US\$4,030,531	INR272,500,000	06 January 2017	49	19,344	0.02
US\$945,407	JPY110,000,000	05 January 2017	1	1,802	0.00
US\$13,564,119	JPY1,531,621,779	19 January 2017	78	415,925	0.32
US\$2,095,298	KRW2,451,432,993	19 January 2017	2	61,407	0.05

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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	% of
				US\$	Net Assets
US\$9,126,592	KRW10,900,000,000	23 January 2017	32	85,753	0.07
US\$3,392,615	MXN69,681,000	10 February 2017	86	30,062	0.02
US\$3,678,393	NOK31,000,000	23 January 2017	50	76,062	0.06
US\$571,013	NZD800,000	17 January 2017	2	13,530	0.01
US\$4,178,787	NZD5,900,000	31 January 2017	47	69,319	0.04
US\$148,672	PEN500,000	27 January 2017	1	85	0.00
US\$1,208,943	PLN4,988,000	08 February 2017	26	14,910	0.01
US\$498,060	SEK4,500,000	27 January 2017	7	1,787	0.00
US\$15,725,152	SGD22,500,000	06 January 2017	145	151,469	0.13
US\$2,665,385	TRY9,200,000	23 January 2017	34	63,026	0.05
US\$1,639,411	TWD52,500,000	06 January 2017	16	18,040	0.01
US\$77,640	TWD2,500,000	10 February 2017	1	403	0.00
US\$551,236	ZAR7,500,000	25 January 2017	14	5,594	0.00
ZAR3,239,301	US\$230,447	19 January 2017	1	5,511	0.00
ZAR41,337,000	US\$2,972,059	25 January 2017	99	35,300	0.03
<b>Total unrealised gain on forward currency contracts</b>				<b>3,348,671</b>	<b>2.62</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>52,814,358</b>	<b>41.26</b>



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference</b>				<b>Contracts for difference (continued)</b>			
<b>Argentina</b>				<b>Canada</b>			
(148)	Globant SA	(37)	(0.00)	154	Agnico Eagle Mines Limited	(685)	(0.00)
<b>Australia</b>				80	Agrium Inc	(16)	(0.00)
(26,336)	Alumina Limited	(6,578)	(0.01)	2,141	Barrick Gold Corporation	(774)	(0.00)
2,710	Amcor Limited	(214)	(0.00)	498	BCE Inc	(693)	(0.00)
(5,479)	APA Group	(2,777)	(0.00)	57	BlackBerry Limited	(63)	(0.00)
(5,368)	Aurizon Holdings Limited	(765)	(0.00)	(13)	Canadian Natural Resources	(1)	(0.00)
(39,718)	AusNet Services	(2,845)	(0.00)	6	Canadian Pacific Railway Limited	(9)	(0.00)
(268)	Australia and New Zealand Banking Group Limited	(436)	(0.00)	(39)	Cenovus Energy Inc	(19)	(0.00)
(4,292)	Bank of Queensland Limited	(2,852)	(0.00)	(642)	Cott Corporation	(30)	(0.00)
(967)	BHP Billiton Limited	(2,529)	(0.00)	(27)	Enbridge Inc	(34)	(0.00)
(2,906)	Boral Limited	(416)	(0.00)	(839)	Encana Corporation	(878)	(0.00)
(364)	Brambles Limited	(316)	(0.00)	(257)	Enerplus Corporation	(730)	(0.00)
1,047	BT Investment Management Limited	(312)	(0.00)	(31)	Franco-Nevada Corporation	(2)	(0.00)
1,665	Caltex Australia Limited	(2,972)	(0.00)	194	Gold Corporation Inc	(278)	(0.00)
(3,280)	Carsales.com Limited	(1,428)	(0.00)	(23,086)	Iamgold Corporation	(1,221)	(0.00)
(1,370)	Challenger Limited	(833)	(0.00)	(1,009)	IMAX Corporation	(1,109)	(0.00)
(50)	Cochlear Limited	(2,019)	(0.00)	5,370	Kinross Gold Corporation	(1,254)	(0.00)
(266)	Commonwealth Bank of Australia	(1,602)	(0.00)	(679)	Iululemon atletica Inc	(3,249)	(0.00)
(324)	Computershare Limited	(6)	(0.00)	175	Manulife Financial Corporation	(39)	(0.00)
4,129	Crown Resorts Limited	(1,734)	(0.00)	(384)	Methanex Corporation	(5,551)	(0.00)
(557)	CSL Limited	(398)	(0.00)	(128)	New Gold Inc	(37)	(0.00)
(16,790)	DUET Group	(4,802)	(0.00)	(11,180)	Novagold Resources Inc	(3,256)	(0.00)
(1,248)	Dulux Group Limited	(22)	(0.00)	11	Open Text Corporation	(4)	(0.00)
(3,253)	Evolution Mining Limited	(543)	(0.00)	14	Pan American Silver Corporation	(54)	(0.00)
(26,517)	Fairfax Media Limited	(989)	(0.00)	(110)	Pembina Pipeline Corporation	(179)	(0.00)
3,088	Flight Centre Travel Group Limited	(3,458)	(0.00)	(798)	Potash Corporation Of Saskatchewan	(1,448)	(0.00)
(88,632)	Healthscope Limited	(3,382)	(0.00)	471	Ritchie Bros Auctioneers Inc	(1,123)	(0.00)
(8,235)	Iluka Resources Limited	(7,533)	(0.01)	954	Rogers Communications Inc-Class B shares	(1,180)	(0.00)
(13,806)	Inotec Pivot Limited	(5,043)	(0.00)	207	Shaw Communications Inc	(3)	(0.00)
(27,165)	Independence Group NL	(4,176)	(0.00)	(2,185)	Shopify Inc	(6,980)	(0.01)
1,668	JB Hi-Fi Limited	(267)	(0.00)	3,298	Silver Standard Resources	(1,174)	(0.00)
(8,603)	Link Administration Holdings Limited	(1,716)	(0.00)	(53)	Silver Wheaton Corporation	(26)	(0.00)
(8,141)	Macquarie Atlas Roads Group	(2,579)	(0.00)	(153)	Suncor Energy Inc	(641)	(0.00)
(4,124)	Metcash Limited	(286)	(0.00)	556	Teck Resources Limited	(1,196)	(0.00)
(611)	National Australia Bank Limited	(1,162)	(0.00)	29	TELUS Corporation	(39)	(0.00)
573	Newcrest Mining Limited	(717)	(0.00)	(31)	TransCanada Corporation	(43)	(0.00)
5,661	Northern Star Resources Limited	(1,009)	(0.00)			(34,018)	(0.03)
(782)	Nufarm Limited	(80)	(0.00)	<b>China</b>			
(2,775)	Oil Search Limited	(987)	(0.00)	(2,000)	AAC Technologies Holdings Inc	(115)	(0.00)
(3,332)	Origin Energy Limited	(2,567)	(0.00)	146,000	Agricultural Bank Of China	(1,724)	(0.00)
325	Platinum Asset Management Limited	(50)	(0.00)	8,000	Air China Limited	(129)	(0.00)
(943)	QBE Insurance Group Limited	(1,662)	(0.00)	2,000	Anhui Conch Cement Company Limited	(181)	(0.00)
78	Ramsay Health Care Limited	(2,089)	(0.00)	(5,000)	Anta Sports Products Limited	(733)	(0.00)
(678)	REA Group Limited	(1,473)	(0.00)	114,000	Bank of China Limited	(1,416)	(0.00)
7,180	Regis Resources Limited	(1,460)	(0.00)	89,000	Bank of Communications Company Limited	(3,181)	(0.00)
(18,313)	Santos Limited	(3,074)	(0.00)	500	BYD Company Limited	(695)	(0.00)
2,794	SEEK Limited	(1,744)	(0.00)	27,000	CAR Inc	(705)	(0.00)
489	Sirtex Medical Limited	(201)	(0.00)	(52,000)	China Cinda Asset Management	(988)	(0.00)
531	Sonic Healthcare Limited	(522)	(0.00)	93,000	China Citic Bank Corporation Limited	(2,414)	(0.00)
(44,012)	SpArk Infrastructure Group	(4,733)	(0.00)	4,000	China Evergrande Group	(82)	(0.00)
8,178	Spotless Group Holdings Limited	(372)	(0.00)	16,000	China Galaxy Securities Company	(1,228)	(0.00)
60,624	St Barbara Limited	(21,043)	(0.02)	(10,000)	China Life Insurance Company Limited	(2,618)	(0.00)
912	Star Entertainment	(522)	(0.00)	(29,000)	China Longyuan Power Group Corporation Limited	(424)	(0.00)
(3,416)	Super Retail Group Limited	(671)	(0.00)	6,000	China Medical System Holdings Limited	(749)	(0.00)
16,232	TabCorporation Holdings Limited	(914)	(0.00)	14,000	China Merchants Bank Company Limited	(1,272)	(0.00)
(5,994)	Telstra Corporation Limited	(211)	(0.00)	40,500	China Minsheng Banking	(1,935)	(0.00)
(2,761)	Treasury Wine Estates Limited	(38)	(0.00)	(140,000)	China National Building Material Company Limited	(3,637)	(0.00)
(950)	Wesfarmers Limited	(251)	(0.00)	400	China Pacific Insurance Group	(106)	(0.00)
(777)	Westpac Banking Corporation	(1,201)	(0.00)	6,000	China Petroleum & Chemical Corporation	(207)	(0.00)
(1,009)	Woodside Petroleum Limited	(2,134)	(0.00)	3,000	China Railway Construction Corporation Limited	(27)	(0.00)
(3,858)	Woolworths Limited	(3,386)	(0.00)	10,000	China Railway Group Limited	(331)	(0.00)
(2,245)	WorleyParsons Limited	(3,578)	(0.00)	3,000	China Shenhua Energy Company Limited	(574)	(0.00)
		(123,679)	(0.10)	1,500	CITIC Securities Company Limited	(301)	(0.00)
<b>Austria</b>				(11,000)	CNOOC Limited	(161)	(0.00)
23,188	Immofinanz AG	(1,775)	(0.00)	(5,000)	Country Garden Holdings Company	(58)	(0.00)
(419)	Voestalpine AG	(2,728)	(0.00)	4,000	ENN Energy Holdings Limited	(2,753)	(0.00)
		(4,503)	(0.00)	55,000	Geely Automobile Holdings Limited	(366)	(0.00)
<b>Belgium</b>				1,400	GF Securities Company Limited	(355)	(0.00)
(1,293)	Ageas	(2,756)	(0.00)	197,000	GOME Electrical Appliances Holding Limited	(1,221)	(0.00)
(4,810)	Anheuser-Busch InBev SA	(20,605)	(0.02)	12,000	Guangzhou Automobile Group Company Limited	(877)	(0.00)
3,845	bpost SA	(399)	(0.00)	(7,200)	Haitong Securities Company Limited	(356)	(0.00)
1,168	Colruyt SA	(770)	(0.00)	(118,000)	Huaneng Power International Inc	(4,933)	(0.00)
(1,284)	Galapagos NV	(30,326)	(0.02)	(40,000)	Huaneng Renewables Corporation Limited	(115)	(0.00)
(526)	Groupe Bruxelles Lambert SA	(343)	(0.00)	600	Huatai Securities Company Limited	(234)	(0.00)
(280)	Proximus	(355)	(0.00)	103,000	Industrial and Commercial Bank of China Limited	(1,923)	(0.00)
(1,451)	Solvay SA	(13,056)	(0.01)	(6,000)	Jiangxi Copper Company Limited	(1,402)	(0.00)
459	Umicore SA	(48)	(0.00)	54,000	Lenovo Group Limited	(692)	(0.00)
		(68,658)	(0.05)	10,000	Mint Group Limited	(2,883)	(0.00)
<b>Bermuda</b>				(400)	New China Life Insurance Company Limited	(1,381)	(0.00)
463	Frontline Limited	(62)	(0.00)	87,000	People's Insurance Company Group of China Limited	(1,549)	(0.00)
875	Genpact Limited	(771)	(0.00)	(18,000)	Petrochina Company Limited	(1,401)	(0.00)
(12)	Helen Of Troy Limited	(23)	(0.00)	28,000	PICC Property and Casualty Company	(3,316)	(0.00)
(2,644)	Kosmos Energy Limited	(4,110)	(0.00)	3,000	Ping An Insurance Group Company	(906)	(0.00)
(2,206)	Marvell Technology Group Limited	(815)	(0.00)	20,000	Postal Savings Bank of China	(93)	(0.00)
(7)	Signet Jewelers Limited	(94)	(0.00)	(21,500)	Semiconductor Manufacturing International Corporation	(4,821)	(0.00)
		(5,875)	(0.00)	(42,000)	Shanghai Electric Group Company	(34)	(0.00)
				16,000	Sinopharm Group Company Limited	(7,477)	(0.01)
				38	Sohu.com Inc	(352)	(0.00)
				(50,000)	Sunac China Holdings Limited	(7,593)	(0.01)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>China (continued)</b>				<b>France (continued)</b>			
(4,000)	Tingyi (Cayman Islands) Holding Corporation	(5)	(0.00)	(5,327)	Numericable SFR SA	(20,215)	(0.02)
31,000	TravelSky Technology Limited	(1,786)	(0.00)	(233)	Orange SA	(153)	(0.00)
9,500	Zhuzhou CSR Times Electric	(396)	(0.00)	(1,764)	Orpea	(748)	(0.00)
(4,000)	Zijin Mining Group Company Limited	(65)	(0.00)	(311)	Pernod Ricard SA	(310)	(0.00)
(16,200)	ZTE Corporation	(5,384)	(0.00)	295	Peugeot SA	(57)	(0.00)
		(80,660)	(0.06)	(2,420)	Publicis Groupe SA	(11,692)	(0.01)
<b>Denmark</b>				(2,171)	Remy Cointreau	(10,366)	(0.01)
(226)	AP Moeller-Maersk A/S	(22,763)	(0.02)	(2,969)	Rexel SA	(1,572)	(0.00)
(1,832)	Bavarian Nordic A/S	(1,495)	(0.00)	(121)	Rubis SCA	(62)	(0.00)
(940)	Carlsberg A/S	(3,173)	(0.00)	(1,564)	Sanofi	(1,907)	(0.00)
(1,431)	Chr Hansen Holding A/S	(1,502)	(0.00)	(1)	SCOR Regroupe	(8)	(0.00)
(2,829)	Coloplast	(11,677)	(0.01)	(33)	SEB SA	(262)	(0.00)
(805)	Danske Bank A/S	(1,027)	(0.00)	(30)	Societe BIC SA	(217)	(0.00)
(604)	Dong Energy A/S	(1,238)	(0.00)	(3,450)	Societe Generale	(4,137)	(0.00)
(217)	DSV A/S	(27)	(0.00)	(1,150)	Societe Television Francaise 1	(1,156)	(0.00)
(1,868)	Genmab A/S	(8,894)	(0.01)	(12,021)	Suez	(5,443)	(0.00)
274	GN Store Nord A/S	(57)	(0.00)	(55)	Teleperformance	(334)	(0.00)
(52)	H Lundbeck A/S	(529)	(0.00)	484	Thales SA	(245)	(0.00)
3,057	ISS A/S	(6,246)	(0.00)	(4,412)	Total SA	(23,066)	(0.02)
(107)	Jyske Bank A/S	(241)	(0.00)	166	Ubisoft Entertainment	(120)	(0.00)
(5,673)	NETS A/S	(3,629)	(0.00)	1,886	Valeo SA	(515)	(0.00)
15	Novo Nordisk A/S	(66)	(0.00)	(14,099)	Valloirec SA	(43,183)	(0.03)
(2,050)	Novozymes A/S	(12,494)	(0.01)	(8,008)	Veolia Environnement SA	(5,099)	(0.00)
(158)	Sydbank A/S	(181)	(0.00)	(1,056)	Vinci SA	(15,119)	(0.01)
(12,608)	TDC A/S	(2,510)	(0.00)	(8,956)	Vivendi SA	(6,764)	(0.01)
3,696	Tryg A/S	(2,664)	(0.00)	(31)	Wendel Investissement	(341)	(0.00)
632	Vestas Wind Systems A/S	(340)	(0.00)	(16,138)	Zodiac Aerospace	(14,444)	(0.01)
(577)	William Demant Holding	(415)	(0.00)			(369,763)	(0.29)
		(81,168)	(0.06)	<b>Germany</b>			
<b>Faeroe Islands</b>				(2,632)	Adidas AG	(21,985)	(0.02)
(2,334)	Bakkafrost P/F	(1,866)	(0.00)	(3,060)	Axel Springer SE	(14,461)	(0.01)
<b>Finland</b>				(1,900)	Bayerische Motoren Werke AG	(21,914)	(0.02)
671	Elisa OYJ	(1,243)	(0.00)	(4,502)	Beiersdorf AG	(13,687)	(0.01)
(2,268)	Fortum OYJ	(1,659)	(0.00)	(3,591)	Bilfinger Berger AG	(34,353)	(0.03)
961	Huhtamaki OYJ	(563)	(0.00)	(456)	Brenntag AG	(1,838)	(0.00)
(3,265)	Kesko OYJ	(19,309)	(0.02)	(1,048)	Commerzbank AG	(10,196)	(0.01)
5,997	Kone OYJ	(5,881)	(0.00)	(88)	Continental AG	(36)	(0.00)
1,932	Neste OYJ	(2,800)	(0.00)	(709)	Covestro AG	(2,390)	(0.00)
(14,271)	Nokia OYJ	(3,612)	(0.00)	(5,705)	Daimler AG	(38,228)	(0.03)
(375)	Nokian Renkaat OYJ	(172)	(0.00)	(3,659)	Deutsche Bank AG	(79,927)	(0.06)
(8,211)	Outokumpu OYJ	(6,970)	(0.01)	(1,219)	Deutsche Boerse AG	(7,166)	(0.01)
(2,055)	Sampo OYJ	(1,984)	(0.00)	2,403	Deutsche EuroShop AG	(421)	(0.00)
(1,830)	UPM-Kymmene OYJ	(3,524)	(0.00)	7,309	Deutsche Lufthansa AG	(741)	(0.00)
		(47,717)	(0.04)	(1,223)	Deutsche Post AG	(4,801)	(0.00)
<b>France</b>				(230)	Deutsche Telekom AG	(332)	(0.00)
(14,090)	Accor SA	(18,059)	(0.01)	(1,271)	Deutsche Wohnen AG	(382)	(0.00)
(1,149)	ADP Promesses	(14,679)	(0.01)	(1,049)	Drillisch AG	(5,144)	(0.00)
(39,184)	Air France-KLM	(3,083)	(0.00)	(497)	Duerr AG	(3,865)	(0.00)
(442)	Air Liquide SA	(4,963)	(0.00)	581	E.ON SE	(98)	(0.00)
(3,255)	Airbus Group SE	(25,951)	(0.02)	1,124	Evonik Industries AG	(151)	(0.00)
(15,631)	Alstom SA	(10,823)	(0.01)	(576)	Freenet AG	(1,295)	(0.00)
(1,054)	Arkema SA	(1,180)	(0.00)	(1,368)	Fresenius Medical Care AG & Company KGaA	(8,230)	(0.01)
(580)	Atos SE	(2,612)	(0.00)	(167)	Fresenius SE and Company KGaA	(992)	(0.00)
(5,635)	AXA SA	(264)	(0.00)	(1,578)	GEA Group AG	(2,502)	(0.00)
(904)	BNP Paribas SA	(2,922)	(0.00)	(5,457)	Heidelberg Cement AG	(24,203)	(0.02)
(34,350)	Bollere SA	(7,885)	(0.01)	(18)	Henkel AG and Company KGaA	(1,006)	(0.00)
(3,449)	Bouygues SA	(9,513)	(0.01)	(103)	Hugo Boss AG	(121)	(0.00)
2,047	Bureau Veritas	(2,109)	(0.00)	(6,840)	Infineon Technologies AG	(5,679)	(0.00)
790	Cap Gemini SA	(3,360)	(0.00)	(1,728)	innogy SE	(3,070)	(0.00)
(492)	Carrefour SA	(393)	(0.00)	(4,837)	K+S AG	(21,541)	(0.02)
(1,963)	Casino Guichard Perrachon	(4,035)	(0.00)	438	Kloeckner & Company	(116)	(0.00)
(86)	Christian Dior SE	(986)	(0.00)	(1,091)	Krones AG	(4,384)	(0.00)
(3,101)	Cie de Saint-Gobain	(1,732)	(0.00)	(306)	Lanxess AG	(1,093)	(0.00)
(3,020)	Cie Generale des Etablissements Michelin	(7,010)	(0.01)	(220)	Leg Immobilien AG	(840)	(0.00)
(583)	Cie Generale d'Optique Essilor International SA	(4,039)	(0.00)	(3,346)	Leoni AG	(8,519)	(0.01)
4,535	Credit Agricole SA	(5,454)	(0.00)	(1,072)	Man AG	(1,360)	(0.00)
(7,593)	Danone SA	(11,888)	(0.01)	(3,917)	Merck KGaA	(24,669)	(0.02)
(361)	Dassault Systemes	(985)	(0.00)	(4,607)	Metro AG	(9,859)	(0.01)
(203)	Edenred	(20)	(0.00)	(3,044)	Morphosys AG	(26,602)	(0.02)
2,935	EDF	(937)	(0.00)	(781)	MTU Aero Engines AG	(10,976)	(0.01)
(257)	Eiffage	(5,943)	(0.00)	(655)	Muenchener Rueckversicherungs-Gesellschaft AG	(5,566)	(0.00)
9,918	Engie SA	(14,636)	(0.01)	(1,959)	Norddeutsche Affinerie AG	(11,689)	(0.01)
(537)	Eurofins Scientific	(1,605)	(0.00)	(720)	Orsam Licht	(1,887)	(0.00)
(2,807)	Eutelsat Communications	(1,560)	(0.00)	(3,464)	Rheinmetall AG	(5,073)	(0.00)
(755)	Faurecia	(2,222)	(0.00)	(5,163)	Salzgitter AG	(20,338)	(0.02)
(454)	Groupe Eurotunnel SA	(181)	(0.00)	(961)	SAP SE	(2,227)	(0.00)
(96)	Hermes International	(2,890)	(0.00)	137	Sma Solar Technology AG	(1,172)	(0.00)
(153)	Iliad SA	(230)	(0.00)	145	Software AG	(71)	(0.00)
(622)	Ingenico	(4,259)	(0.00)	1,576	Suedzucker AG	(1,982)	(0.00)
(3,976)	JCDecaux SA	(4,030)	(0.00)	(2,171)	Symrise AG	(4,057)	(0.00)
(589)	Kering	(9,170)	(0.01)	(2,422)	Telefonica Deutschland Holding AG	(409)	(0.00)
(1,413)	Lagardere SCA	(6,653)	(0.01)	907	ThyssenKrupp AG	(5,626)	(0.00)
(201)	L'Oreal SA	(1,782)	(0.00)	(7,868)	Uniper SE	(10,993)	(0.01)
(63)	LVMH Moet Hennessy Louis Vuitton SE	(1,581)	(0.00)	667	United Internet AG	(1,028)	(0.00)
1,073	Nexans SA	(604)	(0.00)	24	Volkswagen AG	(36)	(0.00)



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>Germany (continued)</b>				<b>Japan</b>			
(3,920)	Vonovia	(5,644)	(0.00)	2,000	77 Bank Limited	(497)	(0.00)
(375)	Wacker Chemie AG	(3,889)	(0.00)	(7,000)	Acom Company Limited	(1,941)	(0.00)
(3,346)	Zalando SE	(10,736)	(0.01)	(300)	Adastria Company Limited	(780)	(0.00)
		(511,596)	(0.40)	(1,900)	Advantest Corporation	(4,085)	(0.00)
<b>Hong Kong</b>				(13,900)	Aeon Company Limited	(18,969)	(0.01)
1,200	AIA Group Limited	(1,147)	(0.00)	(1,200)	AEON Financial Service Company Limited	(1,166)	(0.00)
4,200	Bank of East Asia Limited	(1,192)	(0.00)	(4,200)	Aeon Mall Company Limited	(5,774)	(0.00)
4,000	Beijing Enterprises Holdings Limited	(2,120)	(0.00)	(26,100)	Aiful Corporation	(6,037)	(0.00)
31,000	Belle International Holdings	(944)	(0.00)	(100)	AIN Holdings Inc	(105)	(0.00)
(24,000)	Brilliance China Automotive	(8,026)	(0.01)	(500)	Ajinomoto Company Inc	(605)	(0.00)
28,000	Cathay Pacific Airways Limited	(2,449)	(0.00)	9,300	Alfresa Holdings Corporation	(11,428)	(0.01)
6,000	China Gas Holdings Limited	(1,452)	(0.00)	(4,800)	Alps Electric Company Limited	(11,444)	(0.01)
3,500	China Mobile Limited	(3,032)	(0.00)	(17,000)	ANA Holdings Inc	(4,908)	(0.00)
2,000	China Overseas Land and Investment	(375)	(0.00)	(300)	Aoyama Trading Company Limited	(2,123)	(0.00)
48,000	China Resources Enterprise Limited	(7,883)	(0.01)	3,000	Aozora Bank Limited	(37)	(0.00)
2,000	China Resources Gas Group Limited	(605)	(0.00)	(1,200)	Ariake Japan Company Limited	(6,808)	(0.01)
4,000	China Resources Land Limited	(1,257)	(0.00)	(3,200)	Asahi Intecc Company Limited	(7,179)	(0.01)
34,000	China Resources Power Holdings	(4,023)	(0.00)	(800)	Asics Corporation	(1,926)	(0.00)
(26,000)	China State Construction International Holdings Limited	(3,318)	(0.00)	100	Askul Corporation	(181)	(0.00)
(16,800)	China Taiping Insurance (UK) Company Limited	(744)	(0.00)	(1,000)	Aviation Electronics Industry Limited	(802)	(0.00)
(74,000)	China Unicom Hong Kong Limited	(1,300)	(0.00)	(8,800)	BIC Camera Inc	(12,867)	(0.01)
3,000	CK Hutchison Holdings Limited	(3,121)	(0.00)	(400)	Calbee Inc	(354)	(0.00)
2,500	CLP Holdings Limited	(2,067)	(0.00)	(1,000)	Canon Inc	(1,831)	(0.00)
2,000	Galaxy Entertainment Group Limited	(581)	(0.00)	(8,400)	Capcom Company Limited	(29,154)	(0.02)
34,000	Guangdong Investment Limited	(5,935)	(0.00)	(100)	Century Tokyo Leasing Corporation	(305)	(0.00)
(2,000)	Henderson Land Development	(134)	(0.00)	17,000	Chiba Bank Limited	(1,368)	(0.00)
400	Hong Kong Exchanges and Clearing Limited	(385)	(0.00)	1,000	Chiyoda Corporation	(920)	(0.00)
16,000	Kunlun Energy Company Limited	(592)	(0.00)	(700)	Chugai Pharmaceutical Company Limited	(73)	(0.00)
3,500	MTR Corporation Limited	(274)	(0.00)	(4,100)	Chugoku Electric Power Company Inc	(4,777)	(0.00)
1,000	Shimao Property Holdings Limited	(27)	(0.00)	(7,700)	COLOPL Inc	(1,624)	(0.00)
20,000	Sino Land Company Limited	(2,618)	(0.00)	(13,900)	Cookpad Inc	(652)	(0.00)
(51,000)	SJM Holdings Limited	(2,964)	(0.00)	(6,700)	Cosmo Energy Holdings Company Limited	(21,990)	(0.02)
(1,000)	Sun Hung Kai Properties Limited	(108)	(0.00)	(500)	Cosmos Pharmaceutical Corporation	(2,459)	(0.00)
45,500	WH Group Limited	(993)	(0.00)	(1,700)	Credit Saison Company Limited	(5,115)	(0.00)
2,000	Wharf Holdings Limited	(1,352)	(0.00)	(800)	Cyberdyne Inc	(753)	(0.00)
70,000	Xinyi Glass Holdings Limited	(3,072)	(0.00)	1,000	Dai Nippon Printing Company Limited	(7)	(0.00)
		(64,090)	(0.05)	(2,300)	Daifuku Company Limited	(7,901)	(0.01)
<b>Ireland</b>				(400)	Dai-ichi Life Insurance Company Limited	(61)	(0.00)
(497)	Adient Plc	(2,685)	(0.00)	7,000	Daiichi Sankyo Company Limited	(1,868)	(0.00)
(698)	Alkermes Plc	(5,168)	(0.00)	100	Daiichikosho Company Limited	(5)	(0.00)
(20)	Allegion Plc	(13)	(0.00)	(500)	Daiwa House Industry Company Limited	(469)	(0.00)
768	DCC Plc	(2,046)	(0.00)	2,000	Daiwa Securities Group Inc	(735)	(0.00)
(7,584)	Experian Plc	(7,051)	(0.01)	(1,900)	Dentsu Inc	(5,624)	(0.00)
(65,461)	Greencore Group Plc	(3,284)	(0.00)	(1,000)	DIP Corporation	(450)	(0.00)
39,426	Henderson Group Plc	(3,940)	(0.00)	(14,500)	DMG Mori Company Limited	(29,533)	(0.02)
204	Icon Plc	(237)	(0.00)	(3,700)	Don Quijote Holdings Company Limited	(14,523)	(0.01)
42	Jazz Pharmaceuticals Plc	(117)	(0.00)	(400)	East Japan Railway Company	(3,934)	(0.00)
928	Medtronic Plc	(7,773)	(0.01)	(1,300)	Ebara Corporation	(2,097)	(0.00)
(574)	Shire Plc	(783)	(0.00)	(500)	Eisai Company Limited	(1,136)	(0.00)
		(33,097)	(0.03)	(2,700)	Electric Power Development Company Limited	(6,179)	(0.00)
<b>Isle of Man</b>				(900)	Ezaki Glico Company Limited	(1,248)	(0.00)
(6,806)	Paysafe Group Plc	(666)	(0.00)	(1,100)	FamilyMart UNY Holdings Company Limited	(10,312)	(0.01)
2,184	Playtech Plc	(753)	(0.00)	(400)	Fast Retailing Company Limited	(18,300)	(0.01)
		(1,419)	(0.00)	(2,900)	Fuji Media Holdings Inc	(5,664)	(0.00)
<b>Israel</b>				(4,200)	Fuji Oil Company Limited	(7,412)	(0.01)
308	Caesarstone Sdot-Yam Limited	(30)	(0.00)	400	Fujifilm Holdings Corporation	(116)	(0.00)
(739)	Cyberark Software Limited	(514)	(0.00)	(12,400)	Fujikura Limited	(538)	(0.00)
604	Mellanox Technologies Limited	(987)	(0.00)	(3,000)	Fujitsu Limited	(1,266)	(0.00)
(1,792)	Mobileye NV	(3,134)	(0.00)	5,000	Fukuoka Financial Group Inc	(153)	(0.00)
378	Taro Pharmaceutical Industries Limited	(1,344)	(0.00)	(5,700)	GMO Internet Inc	(2,235)	(0.00)
(912)	Wix.Com Limited	(1,765)	(0.00)	(4,900)	GMO Payment Gateway Inc	(21,051)	(0.02)
		(7,774)	(0.01)	15,600	GungHo Online Entertainment Inc	(1,301)	(0.00)
<b>Italy</b>				4,900	Gurunavi Inc	(8,772)	(0.01)
(1,354)	Anima Holding SpA	(203)	(0.00)	(6,400)	H I S Company Limited	(9,112)	(0.01)
108	Atlantia SpA	(26)	(0.00)	(7,200)	H2O Retailing Corporation	(15,853)	(0.01)
(7,054)	Azimut Holding SpA	(13,313)	(0.01)	(3,500)	Hachijuni Bank Limited	(4,990)	(0.00)
(2,234)	Banca Generali SpA	(6,608)	(0.01)	200	Hamamatsu Photonics KK	(73)	(0.00)
(24,208)	Banca Popolare dell'Emilia Romagna SC	(39,773)	(0.03)	100	Hankyu Hanshin Holdings Inc	(24)	(0.00)
(23)	Brembo SpA	(162)	(0.00)	100	Haseko Corporation	(38)	(0.00)
(4,422)	Buzzi Unicem SpA	(16,060)	(0.01)	(4,100)	Hazama Ando Corporation	(652)	(0.00)
(9,013)	Davide Campari-Milano SpA	(2,809)	(0.00)	(300)	Hikari Tsushin Inc	(2,831)	(0.00)
(917)	Enel SpA	(365)	(0.00)	(2,000)	Hiroshima Bank Limited	(2,074)	(0.00)
(3,678)	Eni SpA	(8,878)	(0.01)	(1,900)	Hitachi Capital Corporation	(12,977)	(0.01)
(142)	Ferrari NV	(1,316)	(0.00)	(16,000)	Hitachi Limited	(13,313)	(0.01)
(39,265)	Intesa Sanpaolo SpA	(17,152)	(0.01)	(12,400)	Hitachi Zosen Corporation	(4,994)	(0.00)
(955)	Luxottica Group SpA	(6,701)	(0.01)	(9,500)	Hokkaido Electric Power Company Inc	(7,185)	(0.01)
(11,837)	Moncler SpA	(13,608)	(0.01)	(10,800)	Hokuriku Electric Power Company	(10,338)	(0.01)
1,908	Recordati SpA	(1,718)	(0.00)	(2,000)	Horiba Limited	(7,436)	(0.01)
(5,078)	Salvatore Ferragamo SpA	(6,369)	(0.01)	(7,200)	Hulic Company Limited	(1,794)	(0.00)
(36,205)	Telecom Italia SpA	(4,415)	(0.00)	42,000	IHI Corporation	(79)	(0.00)
(16,088)	Terna SpA	(6,538)	(0.01)	100	Iida Group Holdings Company Limited	(13)	(0.00)
(25,418)	UniCredit SpA	(18,439)	(0.01)	(11,900)	Inpex Corporation	(19,964)	(0.02)
(8,044)	Yoox Net-A-Porter Group SpA	(4,274)	(0.00)	(11,400)	Isetan Mitsukoshi Holdings Limited	(15,658)	(0.01)
		(168,727)	(0.13)	100	IT Holdings Corporation	(107)	(0.00)
				700	ITOCHU Corporation	(27)	(0.00)
				(600)	Izumi Company Limited	(2,704)	(0.00)
				(8,000)	J Front Retailing Company Limited	(14,042)	(0.01)
				200	JAFCO Company Limited	(542)	(0.00)
				(300)	Japan Airlines Company Limited	(972)	(0.00)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>Japan (continued)</b>				<b>Japan (continued)</b>			
12,500	Japan Display Inc	(2,105)	(0.00)	3,000	OJI Holdings Corporation	(174)	(0.00)
300	Japan Exchange Group Inc	(162)	(0.00)	(1,300)	Oki Electric Industry Company Limited	(2,899)	(0.00)
(4,900)	Japan Petroleum Exploration Company Limited	(12,378)	(0.01)	(5,100)	Olympus Corporation	(13,891)	(0.01)
(400)	Japan Tobacco Inc	(133)	(0.00)	(1,100)	Open House Company Limited	(4,764)	(0.00)
(8,800)	JFE Holdings Inc	(16,048)	(0.01)	(200)	Oracle Corporation Japan	(154)	(0.00)
(2,800)	JGC Corporation	(1,462)	(0.00)	(29,800)	Orient Corporation	(3,577)	(0.00)
(2,200)	Kagome Company Limited	(5,684)	(0.00)	(300)	Oriental Land Company Limited	(1,508)	(0.00)
(2,700)	Kakaku.com Inc	(2,503)	(0.00)	(300)	Otsuka Corporation	(58)	(0.00)
1,000	Kamigumi Company Limited	(80)	(0.00)	(300)	Otsuka Holdings Company Limited	(1,501)	(0.00)
(2,000)	Kaneka Corporation	(79)	(0.00)	(8,800)	Panasonic Corporation	(12,876)	(0.01)
(100)	Kansai Electric Power Company Inc	(364)	(0.00)	20,000	Penta-Ocean Construction Company	(2,056)	(0.00)
(1,100)	Kansai Paint Company Limited	(788)	(0.00)	(900)	Peptidream Inc	(13,694)	(0.01)
(300)	Kao Corporation	(396)	(0.00)	(4,400)	Pigeon Corporation	(6,073)	(0.00)
(21,000)	Kawasaki Heavy Industries Limited	(9,767)	(0.01)	(600)	Pola Orbis Holdings Inc	(3,237)	(0.00)
(200)	KDDI Corporation	(59)	(0.00)	100	Recruit Holdings Company Limited	(18)	(0.00)
(8,000)	Keio Corporation	(6,184)	(0.00)	(700)	Reio Group Inc	(5,822)	(0.00)
(1,500)	Keisei Electric Railway Company	(4,545)	(0.00)	12,200	Rengo Company Limited	(1,451)	(0.00)
10,700	Kenedix Inc	(1,772)	(0.00)	(3,200)	Resorttrust Inc	(3,735)	(0.00)
(400)	Kewpie Corporation	(586)	(0.00)	(11,700)	Ricoh Company Limited	(9,209)	(0.01)
(100)	Keyence Corporation	(1,233)	(0.00)	(400)	Rohm Company Limited	(1,009)	(0.00)
(1,000)	Kikkoman Corporation	(2,152)	(0.00)	(5,800)	Rohto Pharmaceutical Company Limited	(5,806)	(0.00)
(9,000)	Kintetsu Group Holdings Company Limited	(2,061)	(0.00)	(400)	Ryohin Keikaku Company Limited	(5,502)	(0.00)
(600)	Kirin Holdings Company Limited	(412)	(0.00)	1,900	Saizenya Company Limited	(329)	(0.00)
(13,700)	Kobe Steel Limited	(19,166)	(0.02)	1,000	Sankyu Inc	(139)	(0.00)
(300)	Konami Holdings Corporation	(18)	(0.00)	200	Sanrio Company Limited	(59)	(0.00)
(2,300)	Konica Minolta Inc	(3,057)	(0.00)	(1,900)	Santen Pharmaceutical Company Limited	(401)	(0.00)
(1,300)	Kose Corporation	(6,164)	(0.00)	(400)	Sawai Pharmaceutical Company Limited	(57)	(0.00)
(4,600)	K's Holdings Corporation	(9,465)	(0.01)	(300)	SCSK Corporation	(223)	(0.00)
(3,300)	Kubota Corporation	(2,527)	(0.00)	(6,100)	Seibu Holdings Inc	(10,197)	(0.01)
(1,600)	Kusuri No Aoki Holdings Company	(1,743)	(0.00)	(4,900)	Sekisui House Limited	(10,906)	(0.01)
(3,200)	Kyoritsu Maintenance Company Limited	(12,929)	(0.01)	(1,000)	Seven and I Holdings Company Limited	(251)	(0.00)
(3,000)	Kyushu Electric Power Company Inc	(7,877)	(0.01)	(7,500)	Seven Bank Limited	(491)	(0.00)
100	Kyushu Financial Group Inc	(34)	(0.00)	(93,000)	Sharp Corporation	(57,833)	(0.05)
(6,300)	Kyushu Railway Company	(2,907)	(0.00)	(10,900)	Shikoku Electric Power Company Inc	(17,950)	(0.01)
(2,000)	Lion Corporation	(355)	(0.00)	(1,000)	Shimadzu Corporation	(825)	(0.00)
(100)	Mabuchi Motor Company Limited	(884)	(0.00)	100	Shimamura Company Limited	(192)	(0.00)
16,000	Maeda Corporation	(4,814)	(0.00)	(400)	Shimano Inc	(7,365)	(0.01)
(100)	Maruha Nichiro Corporation	(27)	(0.00)	2,000	Shimizu Corporation	(402)	(0.00)
(11,800)	Marui Group Company Limited	(30,978)	(0.02)	(400)	Shionogi and Company Limited	(691)	(0.00)
(3,800)	McDonald's Holdings Company Japan	(1,994)	(0.00)	(1,200)	Ship Healthcare Holdings Inc	(448)	(0.00)
800	Megmilk Snow Brand Company Limited	(1,981)	(0.00)	(5,100)	Shiseido Company Limited	(9,238)	(0.01)
(300)	MEIJI Holdings Company Limited	(584)	(0.00)	(1,000)	Shizuoka Bank Limited	(478)	(0.00)
(2,700)	Minebea Company Limited	(2,207)	(0.00)	(1,700)	Showa Denko K K	(5,593)	(0.00)
(4,000)	Mitsubishi Estate Company Limited	(11,839)	(0.01)	3,000	Skylark Company Limited	(1,210)	(0.00)
(24,000)	Mitsubishi Heavy Industries Limited	(16,524)	(0.01)	100	SMC Corporation	(2,446)	(0.00)
(5,000)	Mitsubishi Logistics Corporation	(3,889)	(0.00)	(2,300)	Softbank Group Corporation	(26,844)	(0.02)
(11,900)	Mitsubishi Motors Corporation	(6,932)	(0.01)	100	Sompo Japan Nipponkoa Holdings Inc	(10)	(0.00)
(1,000)	Mitsubishi UFJ Financial Group	(1,697)	(0.00)	1,200	Sony Corporation	(210)	(0.00)
(1,600)	Mitsubishi UFJ Lease & Finance Company Limited	(1,264)	(0.00)	(100)	Sosei Group Corporation	(649)	(0.00)
(900)	Mitsui and Company Limited	(2,075)	(0.00)	(2,000)	Sotetsu Holdings Inc	(1,245)	(0.00)
(89,000)	Mitsui Engineering and Shipbuilding Company Limited	(22,081)	(0.02)	(300)	Square Enix Holdings Company Limited	(7)	(0.00)
(3,000)	Mitsui Fudosan Company Limited	(13,138)	(0.01)	(1,400)	Sugi Holdings Company Limited	(3,424)	(0.00)
(41,000)	Mitsui Mining and Smelting Company Limited	(16,874)	(0.01)	(4,600)	Sumco Corporation	(23,353)	(0.02)
(29,000)	Mitsui Osk Lines Limited	(25,846)	(0.02)	(6,000)	Sumitomo Chemical Company Limited	(3,267)	(0.00)
700	Miura Company Limited	(190)	(0.00)	(8,000)	Sumitomo Metal Mining Company Limited	(1,669)	(0.00)
(7,500)	Mizuho Financial Group Inc	(2,878)	(0.00)	(2,000)	Sumitomo Realty & Development Company Limited	(9,312)	(0.01)
(1,000)	Morinaga Milk Industry Company Limited	(824)	(0.00)	(1,300)	Suntory Beverage & Food Limited	(2,419)	(0.00)
400	Ms&Ad Insurance Group Holdin	(139)	(0.00)	(300)	Sysmex Corporation	(68)	(0.00)
(300)	Murata Manufacturing Company Limited	(2,351)	(0.00)	(4,700)	Tadano Limited	(4,297)	(0.00)
3,000	Nabtesco Corporation	(3,706)	(0.00)	(8,000)	Taiheiy Cement Corporation	(5,740)	(0.00)
(24,000)	Nachi-Fujikoshi Corporation	(30,757)	(0.02)	300	Taisho Pharmaceutical Holdings Company Limited	(935)	(0.00)
(11,000)	Nankai Electric Railway Company	(8,519)	(0.01)	(6,300)	Taiyo Nippon Sanso Corporation	(15,147)	(0.01)
(11,000)	Next Company Limited	(2,080)	(0.00)	(10,600)	Taiyo Yuden Company Limited	(29,834)	(0.02)
(2,600)	NGK Spark Plug Company Limited	(18,768)	(0.01)	(5,500)	Takara Bio Inc	(5,450)	(0.00)
300	Nichi-Iko Pharmaceutical Company	(56)	(0.00)	(1,100)	Takara Holdings Inc	(328)	(0.00)
(300)	Nihon Kohden Corporation	(280)	(0.00)	(9,000)	Takashimaya Company Limited	(8,957)	(0.01)
(100)	Nihon M&A Center Inc	(7)	(0.00)	(3,500)	Takeda Pharmaceutical Company Limited	(2,871)	(0.00)
(100)	Nintendo Company Limited	(150)	(0.00)	(2,000)	TDK Corporation	(15,475)	(0.01)
1,000	Nippo Corporation	(143)	(0.00)	100	TechnoPro Holdings Inc	(18)	(0.00)
100	Nippon Paint Holdings Company Limited	(34)	(0.00)	(2,200)	THK Company Limited	(2,314)	(0.00)
(1,500)	Nippon Shinyaku Company Limited	(5,209)	(0.00)	(3,000)	Tobu Railway Company Limited	(1,957)	(0.00)
(8,000)	Nippon Suisan Kaisha Limited	(4,940)	(0.00)	3,000	Toda Corporation	(249)	(0.00)
200	Nippon Television Network Corporation	(10)	(0.00)	200	Toho Company Limited	(34)	(0.00)
(73,000)	Nippon Yusen KK	(11,666)	(0.01)	(1,900)	Tohoku Electric Power Company Inc	(3,407)	(0.00)
(9,700)	Nipro Corporation	(747)	(0.00)	(700)	Tokai Rika Company Limited	(2,106)	(0.00)
(12,000)	Nishi-Nippon Railroad Company Limited	(5,269)	(0.00)	6,000	Tokuyama Corporation	(50)	(0.00)
(5,800)	Nissan Motor Company Limited	(9,059)	(0.01)	(25,300)	Tokyo Electric Power Company Inc	(8,309)	(0.01)
(1,100)	Nisshin Seifun Group Inc	(1,216)	(0.00)	(900)	Tokyo Ohka Kogyo Company Limited	(501)	(0.00)
200	Nisshin Steel Company Limited	(20)	(0.00)	(2,600)	Tokyo Tatemono Company Limited	(8,120)	(0.01)
(11,000)	Nisshinbo Holdings Inc	(1,859)	(0.00)	(5,000)	Tokyu Corporation	(3,934)	(0.00)
15,900	Nissin Electric Company Limited	(16,110)	(0.01)	(4,800)	Tokyu Fudosan Holdings Corporation	(6,276)	(0.00)
(400)	Nissin Foods Holdings Company Limited	(1,490)	(0.00)	(2,100)	Topcon Corporation	(3,697)	(0.00)
(300)	Nitori Holdings Company Limited	(2,345)	(0.00)	1,000	Toppan Printing Company Limited	(176)	(0.00)
200	Nitto Denko Corporation	(178)	(0.00)	(400)	TOTO Limited	(354)	(0.00)
(4,100)	Nomura Real Estate Holdings	(9,831)	(0.01)	(300)	Toyo Seikan Group Holdings Limited	(989)	(0.00)
(9,000)	NTN Corporation	(6,576)	(0.01)	(100)	Toyo Suisan Kaisha Limited	(198)	(0.00)
(200)	NTT Urban Development Corporation	(207)	(0.00)	(6,800)	Toyo Tire & Rubber Company Limited	(8,397)	(0.01)
(1,200)	OBIC Company Limited	(650)	(0.00)	(11,000)	Toyobo Company Limited	(294)	(0.00)
(3,200)	Odakyu Electric Railway Company	(2,277)	(0.00)	(200)	Toyota Industries Corporation	(1,010)	(0.00)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>Japan (continued)</b>				<b>Norway (continued)</b>			
(28,000)	UACJ Corporation	(3,786)	(0.00)	(3,548)	Yara International ASA	(9,728)	(0.01)
(800)	Unicharm Corporation	(1,072)	(0.00)			(46,611)	(0.04)
(5,300)	United Arrows Limited	(21,422)	(0.02)				
	200 Uss Company Limited	(8)	(0.00)				
(900)	West Japan Railway Company	(7,264)	(0.01)				
(17,500)	Yahoo Japan Corporation	(2,506)	(0.00)				
(21,600)	Yamada Denki Company Limited	(19,278)	(0.02)				
(100)	Yamaha Motor Company Limited	(985)	(0.00)				
	400 Yamato Holdings Company Limited	(114)	(0.00)				
(100)	Yamazaki Baking Company Limited	(272)	(0.00)				
(1,600)	Yaskawa Electric Corporation	(2,621)	(0.00)				
(2,200)	Yukult Honsha Company Limited	(10,542)	(0.01)				
	1,200 Zenkoku Hoshu Company Limited	(2,434)	(0.00)				
	(300) Zensho Holdings Company Limited	(201)	(0.00)				
		(1,438,227)	(1.12)				
<b>Jersey</b>				<b>Portugal</b>			
(5,736)	Centamin Plc	(3,334)	(0.00)	23,665	EDP Energias De Portugal SA	(852)	(0.00)
(1,175)	Randgold Resources Limited	(140)	(0.00)	(4,181)	Galp Energia SGPS SA	(7,756)	(0.01)
		(3,474)	(0.00)		448 Jeronimo Martins SGPS SA	(1,566)	(0.00)
						(10,174)	(0.01)
<b>Luxembourg</b>				<b>Russia</b>			
47,044	ArcelorMittal	(32,756)	(0.03)	(516)	Polymetal International Plc	(12)	0.00
(2,584)	Millicom International Cellular SA	(1,359)	(0.00)				
(9,063)	SES	(1,327)	(0.00)				
(3,369)	Tenaris SA	(8,501)	(0.01)				
		(43,943)	(0.03)				
<b>Macau</b>				<b>Singapore</b>			
(16,800)	MGM China Holdings Limited	(7,441)	(0.01)	(64)	Broadcom Limited	(617)	(0.00)
6,000	Sands China Limited	(649)	(0.00)	(1,500)	Capitaland Limited	(28)	(0.00)
(62,800)	Wynn Macau Limited	(386)	(0.00)	(1,800)	City Developments Limited	(111)	(0.00)
		(8,476)	(0.01)	15,900	Genting Singapore Plc	(654)	(0.00)
<b>Mexico</b>				(17,900)	Global Logistic Properties Limited	(2,926)	(0.00)
(2,575)	Fresnillo Plc	(2,253)	(0.00)	(5,300)	Keppel Corporation Limited	(1,408)	(0.00)
<b>Netherlands</b>				(54,000)	SembCorporation Industries Limited	(7,512)	(0.01)
(910)	ABN AMRO Group NV	(788)	(0.00)	4,200	Singapore Airlines Limited	(3,234)	(0.00)
(21,120)	Aegon NV	(6,964)	(0.01)	(600)	Singapore Exchange Limited	(35)	(0.00)
57	AerCap Holdings NV	(86)	(0.00)	3,900	Singapore Press Holdings Limited	(452)	(0.00)
(3,837)	Akzo Nobel NV	(7,353)	(0.01)	8,500	Singapore Tech Engineering	(216)	(0.00)
(17,356)	Altice NV	(47,749)	(0.04)			(17,193)	(0.01)
(1,231)	ASML Holding NV	(5,946)	(0.00)				
(3,897)	Boskalis Westminster	(13,366)	(0.01)				
(245)	Cimpress NV	(1,518)	(0.00)				
13,586	Delta Lloyd Nv	(1,640)	(0.00)				
(28)	Exor NV	(115)	(0.00)				
90	Franks International NV	(43)	(0.00)				
5,676	Fugro NV	(3,126)	(0.00)				
(973)	Gemalto NV	(5,824)	(0.00)				
(37)	Heineken Holding NV	(51)	(0.00)				
(351)	Heineken NV	(216)	(0.00)				
(142)	Interxion Holding NV	(160)	(0.00)				
(209)	Koninklijke Ahold Delhaize NV	(5)	(0.00)				
(18,312)	Koninklijke BAM Groep NV	(9,599)	(0.01)				
(4,849)	Koninklijke DSM NV	(6,250)	(0.00)				
(7,967)	Koninklijke KPN NV	(19,031)	(0.01)				
(13,481)	Koninklijke Philips NV	(23,096)	(0.02)				
(381)	Koninklijke Vopak NV	(10,560)	(0.01)				
25	Nxp Semiconductors NV	(4)	(0.00)				
(7,888)	OCI NV	(25,806)	(0.02)				
(1,550)	Patheon NV	(2,597)	(0.00)				
9,718	PostNL NV	(2,994)	(0.00)				
(28)	Qiagen NV	(37)	(0.00)				
(162)	Randstad Holding NV	(582)	(0.00)				
(5,098)	Royal Dutch Shell Plc	(17,184)	(0.01)				
(17,032)	SBM Offshore NV	(33,837)	(0.03)				
(619)	Sensata Technologies Holding NV	(1,258)	(0.00)				
(42,397)	Steinhoff International Holdings NV	(3,061)	(0.00)				
(18,633)	Tomtom NV	(10,940)	(0.01)				
(1,440)	Wolters Kluwer NV	(9,230)	(0.01)				
(3,224)	Wright Medical Group NV	(1,915)	(0.00)				
(1,263)	Yandex NV	(520)	(0.00)				
		(273,451)	(0.21)				
<b>New Zealand</b>				<b>South Africa</b>			
6,090	Contact Energy Limited	(577)	(0.00)	4,061	Mediclinic International Plc	(771)	(0.00)
2,113	Fisher & Paykel Healthcare NPV	(1,257)	(0.00)				
		(1,834)	(0.00)				
<b>Norway</b>				<b>South Korea</b>			
(2,574)	DNB ASA	(237)	(0.00)	(328)	Cheil Worldwide Inc	(18)	(0.00)
2,144	Gjensidige Forsikring ASA	(2,019)	(0.00)	(76)	CJ Corporation	(747)	(0.00)
(2,568)	Leroy Seafood Group ASA	(16,109)	(0.01)	848	Dongbu Insurance Company Limited	(4,773)	(0.00)
(2,426)	Orkla ASA	(632)	(0.00)	5	Doosan Corporation	(27)	(0.00)
(3,148)	Statol ASA	(8,301)	(0.01)	(188)	E-Mart Company Limited	(3,389)	(0.00)
(5,525)	Storebrand ASA	(5,964)	(0.00)	4,198	Grand Korea Leisure Company Limited	(7,217)	(0.01)
10,849	Telenor ASA	(3,621)	(0.00)	(403)	GS Holdings Corporation	(1,280)	(0.00)
				(1,390)	GS Retail Company Limited	(934)	(0.00)
				(24)	Hanon Systems	(1,065)	(0.00)
				(417)	Hanssem Company Limited	(11,270)	(0.01)
				(643)	Hanwha Chemical Corporation	(272)	(0.00)
				2,439	Hanwha Corporation	(2,811)	(0.00)
				1,929	Hyundai Development Company	(1,679)	(0.00)
				145	Hyundai Elevator Company Limited	(253)	(0.00)
				30	Hyundai Engineering & Construction Company Limited	(14)	(0.00)
				356	Hyundai Glovis Company Limited	(1,197)	(0.00)
				(939)	Hyundai Mipo Dockyard Company Limited	(1,641)	(0.00)
				(256)	Hyundai Motor Company	(2,365)	(0.00)
				(71)	Hyundai Wia Corporation	(193)	(0.00)
				107	Industrial Bank of Korea	(32)	(0.00)
				2,454	Kangwon Land Inc	(4,278)	(0.00)
				71	KEPCO Plant Service & Engineering Company Limited	(46)	(0.00)
				1,974	Korea Electric Power Corporation	(14,113)	(0.01)
				42	Korea Zinc Company Limited	(95)	(0.00)
				2,482	Korean Air Lines Company Limited	(5,751)	(0.00)
				344	KT&G Corporation	(3,962)	(0.00)
				(298)	Kumho Petrochemical Company Limited	(2,683)	(0.00)
				440	LG Corporation	(1,276)	(0.00)
				(531)	LG Display Company Limited	(1,687)	(0.00)
				(100)	LG Household & Health Care Limited	(1,992)	(0.00)
				(409)	LG Innotek Company Limited	(3,215)	(0.00)
				2,602	LG Uplus Corporation	(459)	(0.00)
				(504)	Lotte Shopping Company Limited	(2,880)	(0.00)
				1,056	Meritz Securities Company Limited	(39)	(0.00)
				444	NH Investment & Securities Company Limited	(93)	(0.00)
				45	Posco Daewoo Corporation	(23)	(0.00)
				118	Samsung C&T Corporation	(2,835)	(0.00)
				(1,984)	Samsung Electro-Mechanics Company Limited	(5,432)	(0.00)
				238	Samsung Fire and Marine Insurance Company Limited	(2,663)	(0.00)
				(920)	Samsung SDI Company Limited	(12,318)	(0.01)
				132	Samsung Securities Company Limited	(77)	(0.00)
				6	SK C&C Company Limited	(40)	(0.00)
				467	SK Innovation Company Limited	(1,868)	(0.00)
				(24)	SK Materials Company Limited	(55)	(0.00)
				(538)	Yuhan Corporation	(1,638)	(0.00)
						(110,695)	(0.09)
<b>Spain</b>				<b>Spain</b>			
				(8,028)	Abertis Infraestructuras SA	(5,922)	(0.00)
				(1,473)	Acciona SA	(6,958)	(0.01)
				(4,566)	Acerinox SA	(3,780)	(0.00)
				(361)	ACS Actividades Construcion y Servicios	(2)	(0.00)
				(1,034)	Aena SA	(1,983)	(0.00)
				(2,452)	Amadeus IT Holding SA	(3,350)	(0.00)
				(984)	Atlantica Yield Plc	(358)	(0.00)
				(7,661)	Atresmedia Corporation de Medios de Comunicacion SA	(8,583)	(0.01)
				(7,419)	Banco Bilbao Vizcaya Argentaria SA	(6,066)	(0.00)
				(37,995)	Banco de Sabadell SA	(3,637)	(0.00)
				68,297	Banco Popular Espanol SA	(6,622)	(0.01)

Schedule of Investments as at 31 December 2016 (continued)  
Man AHL Multi Strategy Alternative (continued)

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# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>United States (continued)</b>			
<b>United Kingdom (continued)</b>				<b>United States (continued)</b>			
17,684	HSBC Holdings Plc	(3,214)	(0.00)	1,154	Aflac Inc	(1,595)	(0.00)
28,544	IG Group Holdings Plc	(43,726)	(0.03)	(175)	AGCO Corporation	(1,513)	(0.00)
8,992	IMI Plc	(1,725)	(0.00)	414	Agilent Technologies Inc	(533)	(0.00)
(3,544)	Imperial Tobacco Group Plc	(6,923)	(0.01)	(1,824)	Air Lease Corporation	(9,675)	(0.01)
47,335	Indivior Plc	(12,020)	(0.01)	34	Air Methods Corporation	(9)	(0.00)
(2,921)	Informa Plc	(2,287)	(0.00)	(1,882)	Aircastle Limited	(1,075)	(0.00)
(16,985)	Inmarsat Plc	(4,668)	(0.00)	(2,404)	AK Steel Holding Corporation	(10,351)	(0.01)
(2,622)	Intercontinental Hotels	(6,831)	(0.01)	(624)	Alexander and Baldwin Inc	(4,033)	(0.00)
(16,098)	International Consolidated Airlines Group SA	(41,361)	(0.03)	(42)	Align Technology Inc	(375)	(0.00)
463	International Game Technology	(721)	(0.00)	(4,431)	Allegheny Technologies Inc	(3,939)	(0.00)
(4,055)	Intertek Group Plc	(13,358)	(0.01)	29	Allergan Plc	(313)	(0.00)
(9,974)	Investec Plc	(6,279)	(0.00)	(22)	Alliance Data Systems Corporation	(4)	(0.00)
(1,068)	ITV Plc	(101)	(0.00)	(509)	Alliant Energy Corporation	(823)	(0.00)
203	Johnson Matthey Plc	(11,913)	(0.01)	1,939	Allscripts Healthcare Solutions	(1,610)	(0.00)
(23,925)	Just Eat Plc	(6,807)	(0.01)	2	Alphabet Inc	(23)	(0.00)
7,867	Kingfisher Plc	(4,437)	(0.00)	(117)	Altria Group Inc	(475)	(0.00)
(77)	Liberty Global Plc	(134)	(0.00)	79	Ambarella Inc	(357)	(0.00)
(231)	Liberty Global Plc Liac-Class C Shares	(265)	(0.00)	830	Amdocs Limited	(521)	(0.00)
1,406	Meggitt Plc	(20)	(0.00)	(326)	Amedisys Inc	(353)	(0.00)
(28,923)	Melrose Industries Plc	(7,478)	(0.01)	(159)	AMERCO	(5,305)	(0.00)
(6,753)	Merlin Entertainments Plc	(43)	(0.00)	(2)	Ameren Corporation	(126)	(0.00)
865	Michael Kors Holdings Limited	(3,729)	(0.00)	(15)	American Airlines Group Inc	(94)	(0.00)
(442)	Microfocus International Plc	(4,344)	(0.00)	1,386	American Eagle Outfitters	(2,901)	(0.00)
(1,897)	Mondi Plc	(1,955)	(0.00)	(101)	American Electric Power Company Inc	(328)	(0.00)
(3,309)	Next Plc	(4,493)	(0.00)	(2,290)	American Equity Invst Life HI	(13,694)	(0.01)
185	Noble Corporation Plc	(11)	(0.00)	(469)	American States Water Company	(2,777)	(0.00)
(12,584)	Ocado Group Plc	(1,525)	(0.00)	(45)	American Water Works Company Inc	(34)	(0.00)
(7,957)	Old Mutual Plc	(1,991)	(0.00)	1,033	AmerisourceBergen Corporation	(2,900)	(0.00)
(19,534)	Pearson Plc	(5,965)	(0.00)	301	Amgen Inc	(2,956)	(0.00)
(4,720)	Pennon Group Plc	(2,084)	(0.00)	(230)	Amkor Technology Inc	(453)	(0.00)
93	Pentair Plc	(181)	(0.00)	(319)	AMN Healthcare Services Inc	(1,856)	(0.00)
(2,276)	Persimmon Plc	(1,969)	(0.00)	(453)	Amtrust Financial Services	(1,263)	(0.00)
14,302	Petrofac Limited	(174)	(0.00)	(356)	Anadarko Petroleum Corporation	(4,853)	(0.00)
(613)	Prudential Plc	(1,606)	(0.00)	48	AO Smith Corporation	(25)	(0.00)
493	Reckitt Benckiser Group Plc	(2,550)	(0.00)	(4)	Apache Corporation	(15)	(0.00)
(10,355)	RELX Plc	(11,810)	(0.01)	3,641	Apollo Investment Corporation	(576)	(0.00)
(2,780)	Rentokil Initial Plc	(326)	(0.00)	402	Aptargroup Inc	(823)	(0.00)
276	Rightmove Plc	(90)	(0.00)	(36)	Aqua America Inc	(21)	(0.00)
(12,141)	Rio Tinto Plc	(16,361)	(0.01)	697	Archer-Daniels-Midland Company	(565)	(0.00)
(16,674)	Rolls-Royce Holdings Plc	(662)	(0.00)	(1,187)	Arconic Inc	(1,213)	(0.00)
(25,989)	Rotork Plc	(8,745)	(0.01)	(4,660)	Ariad Pharmaceuticals Inc	(8,012)	(0.01)
(69,510)	Royal Bank of Scotland Group Plc	(29,540)	(0.02)	(27)	Arista Networks Inc	(398)	(0.00)
50,717	Royal Mail Plc	(11,599)	(0.01)	(952)	Armstrong World Industries Inc	(783)	(0.00)
(14,727)	RPC Group Plc	(14,612)	(0.01)	(214)	Asbury Automotive Group Inc	(1,630)	(0.00)
(6,756)	RSA Insurance Group Plc	(4,368)	(0.00)	(7,148)	Ascena Retail Group Inc	(6,402)	(0.01)
3,886	Sage Group Plc	(3,488)	(0.00)	297	Ashland Global Holdings Inc	(1,048)	(0.00)
(1,647)	J Sainsbury Plc	(122)	(0.00)	(120)	Associated Banc-Corporation	(686)	(0.00)
(1,952)	Schroders Plc	(6,421)	(0.01)	(38)	Athenahealth Inc	(138)	(0.00)
(660)	Severn Trent Plc	(1,141)	(0.00)	(251)	Atmos Energy Corporation	(275)	(0.00)
(4,717)	Smith & Nephew Plc	(806)	(0.00)	(531)	Autodesk Inc	(5,329)	(0.00)
12,106	Smiths Group Plc	(4,207)	(0.00)	375	Avangrid Inc	(2,436)	(0.00)
(23,877)	Sports Direct International	(1,340)	(0.00)	925	Avery Dennison Corporation	(3,224)	(0.00)
(3,100)	SSE Plc	(1,760)	(0.00)	(146)	Avis Budget Group Inc	(642)	(0.00)
(3,036)	St James's Place Plc	(2,802)	(0.00)	(17,737)	Avon Products Inc	(1,698)	(0.00)
(17,658)	Standard Chartered Plc	(3,558)	(0.00)	28	Axalta Coating Systems Limited	(19)	(0.00)
(4,047)	Standard Life Plc	(1,088)	(0.00)	(1,586)	B&G Foods Inc	(1,114)	(0.00)
(34)	Steris Plc	(63)	(0.00)	(547)	BanCorporationsouth Inc	(4,089)	(0.00)
3,212	Subsea 7 SA	(522)	(0.00)	(376)	Bank of The Ozarks	(5,481)	(0.00)
(7,685)	Tate and Lyle Plc	(3,427)	(0.00)	(81)	BankUnited Inc	(644)	(0.00)
(31,241)	Thomas Cook Group Plc	(7,427)	(0.01)	1,117	Baxter International Inc	(3,374)	(0.00)
(4,411)	Travis Perkins Plc	(5,022)	(0.00)	(951)	Beacon Roofing Supply Inc	(1,123)	(0.00)
(83,329)	Tullow Oil Plc	(39,721)	(0.03)	325	Becton Dickinson and Company	(1,088)	(0.00)
(371)	UBM Plc	(134)	(0.00)	712	Bed Bath & Beyond Inc	(1,055)	(0.00)
2,345	Unilever NV	(6,897)	(0.01)	(106)	Belden Inc	(543)	(0.00)
(11,105)	Weir Group Plc	(26,972)	(0.02)	1,103	Bemis Company	(2,462)	(0.00)
(2,102)	Whitbread Plc	(9,114)	(0.01)	69	Best Buy Company Inc	(43)	(0.00)
38,087	William Hill Plc	(4,859)	(0.00)	(12)	BGC Partners Inc	(21)	(0.00)
(8,820)	WM Morrison Supermarkets Plc	(679)	(0.00)	57	Big Lots Inc	(108)	(0.00)
(2,090)	Worldpay Group Plc	(109)	(0.00)	52	Biogen Inc	(89)	(0.00)
(14,818)	WPP Plc	(19,247)	(0.02)	(97)	Biomarin Pharmaceutical Inc	(55)	(0.00)
		(759,434)	(0.59)	(31)	Bio-Rad Laboratories Inc	(473)	(0.00)
				70	Bio-Techne Corporation	(451)	(0.00)
<b>United States</b>				(729)	Black Hills Corporation	(2,079)	(0.00)
540	Abbott Laboratories	(1,112)	(0.00)	(624)	Blackbaud Inc	(245)	(0.00)
581	AbbVie Inc	(236)	(0.00)	2,744	Bloomin Brands Inc	(1,321)	(0.00)
137	Abercrombie & Fitch Company	(416)	(0.00)	(322)	Blue Buffalo Pet Products Inc	(491)	(0.00)
(40)	Abiomed Inc	(305)	(0.00)	(878)	Bluebird Bio Inc	(6,994)	(0.01)
40	ABM Industries Inc	(91)	(0.00)	(639)	Boff Holding Inc	(6,511)	(0.01)
(2,109)	Acadia Pharmaceuticals Inc	(7,381)	(0.01)	(58)	BOK Financial Corporation	(892)	(0.00)
219	Activision Blizzard Inc	(689)	(0.00)	(45)	Borgwarner Inc	(187)	(0.00)
(879)	Actuant Corporation-Class A Shares	(2,736)	(0.00)	2	Boston Beer Company Inc	(21)	(0.00)
(99)	Axiom Corporation	(15)	(0.00)	512	Boston Scientific Corporation	(1,019)	(0.00)
16	Adobe Systems Inc	(52)	(0.00)	(351)	Boyd Gaming Corporation	(346)	(0.00)
(199)	Advance Auto Parts Inc	(4,479)	(0.00)	(119)	Bright Horizons Family Solutions Inc	(254)	(0.00)
411	Advanced Drainage Systems Inc	(293)	(0.00)	1,419	Brinker International Inc	(1,293)	(0.00)
(6,226)	Advanced Micro Devices	(26,573)	(0.02)	(208)	Brinks Company	(558)	(0.00)
(787)	AdvancePierre Foods Holdings	(2,228)	(0.00)	(13)	Bristol-Myers Squibb Company	(406)	(0.00)
(188)	AECOM	(1,905)	(0.00)	49	Broadridge Financial Solutions Inc	(93)	(0.00)
(204)	Affiliated Managers Group Inc	(134)	(0.00)	(170)	Brookdale Senior Living Inc	(48)	(0.00)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>United States (continued)</b>				<b>United States (continued)</b>			
526	Brown-Forman Corporation	(874)	(0.00)	298	Dentsply Sirona Inc	(1,062)	(0.00)
918	Bruker Corporation	(1,145)	(0.00)	(441)	Devon Energy Corporation	(4,234)	(0.00)
113	Buckle Inc	(301)	(0.00)	236	Diamond Offshore Drilling	(50)	(0.00)
(143)	Buffalo Wild Wings Inc	(2,107)	(0.00)	(65)	Diamondback Energy Inc	(500)	(0.00)
(123)	Builders FirstSource Inc	(139)	(0.00)	285	Dicks Sporting Goods Inc	(1,224)	(0.00)
(718)	Bunge Limited	(5,728)	(0.00)	(2,534)	Diebold Inc	(2,008)	(0.00)
32	Burlington Stores Inc	(314)	(0.00)	844	Dillards Inc	(2,289)	(0.00)
1,848	CA Inc	(1,504)	(0.00)	550	Dineequity Inc	(2,808)	(0.00)
(3)	Cable One Inc	(136)	(0.00)	220	Discovery Communications	(171)	(0.00)
(584)	Cabot Oil and Gas Corporation	(722)	(0.00)	(126)	Dish Network Corporation	(321)	(0.00)
(11)	CACI International Inc	(14)	(0.00)	1,640	Dolby Laboratories Inc	(5,819)	(0.00)
42	Cadence Design Systems Inc	(17)	(0.00)	99	Dollar General Corporation	(86)	(0.00)
(535)	CalAtlantic Group Inc	(558)	(0.00)	(206)	Dollar Tree Inc	(75)	(0.00)
(798)	California Water Service Group	(1,753)	(0.00)	(418)	Dominion Resources Inc	(2,010)	(0.00)
(11)	Callon Petroleum	(137)	(0.00)	48	Domino's Pizza Inc	(143)	(0.00)
(2,214)	Callon Petroleum	(1,898)	(0.00)	(9)	Dorman Products Inc	(151)	(0.00)
(4)	Cambrex Corporation	(11)	(0.00)	(37)	Dover Corporation	(277)	(0.00)
(49)	Cantel Medical Corporation	(415)	(0.00)	167	DR Horton Inc	(111)	(0.00)
(95)	Capital One Financial Corporation	(1,816)	(0.00)	3	Dr Pepper Snapple Group Inc	(21)	(0.00)
1,120	Cardinal Health Inc	(6,193)	(0.00)	18	DST Systems Inc	(206)	(0.00)
(675)	CarMax Inc	(7,802)	(0.01)	141	DSW Inc	(64)	(0.00)
(1,287)	Carrizo Oil and Gas Inc	(1,753)	(0.00)	(8)	DTE Energy Company	(52)	(0.00)
57	Carters Inc	(613)	(0.00)	(36)	Duke Energy Corporation	(127)	(0.00)
(8)	Caseys General Stores Inc	(41)	(0.00)	45	Dun & Bradstreet Corporation	(496)	(0.00)
(410)	Catalent Inc	(1,284)	(0.00)	(340)	E*TRADE Financial Corporation	(3,506)	(0.00)
(227)	Cathay General BanCorporation	(1,468)	(0.00)	403	Eaton Vance Corporation	(223)	(0.00)
(1,127)	Cavium Inc	(10,641)	(0.01)	1,316	eBay Inc	(609)	(0.00)
(1,128)	CBRE Group Inc	(4,081)	(0.00)	207	Ecolab Inc	(17)	(0.00)
69	CBS Corporation	(58)	(0.00)	96	Edison International	(166)	(0.00)
(506)	CEB Inc	(4,570)	(0.00)	36	Edwards Lifesciences Corporation	(371)	(0.00)
44	Celgene Corporation	(164)	(0.00)	(279)	El Paso Electric Company	(788)	(0.00)
825	Centurylink Inc	(1,377)	(0.00)	155	Electronic Arts Inc	(400)	(0.00)
370	Cerner Corporation	(3,850)	(0.00)	31	Electronics For Imaging	(170)	(0.00)
(1,875)	CF Industries Holdings Inc	(13,174)	(0.01)	138	Eli Lilly & Company	(486)	(0.00)
91	Charles River Laboratories International Inc	(805)	(0.00)	(858)	Emergent Biosolutions Inc	(2,192)	(0.00)
(562)	Charles Schwab Corporation	(5,053)	(0.00)	(403)	Energen Corporation	(4,477)	(0.00)
(171)	Charter Communications Inc	(6,375)	(0.01)	(73)	Energizer Holdings Inc	(285)	(0.00)
(286)	Cheniere Energy Inc	(439)	(0.00)	(50)	EnLink Midstream LLC	(147)	(0.00)
(4,911)	Chesapeake Energy Corporation	(6,565)	(0.01)	(39)	Entergy Corporation	(212)	(0.00)
(4)	Chevron Corporation	(45)	(0.00)	(160)	Envestnet Inc	(3)	(0.00)
654	Chico's FAS Inc	(457)	(0.00)	(64)	Envision Healthcare Corporation	(164)	(0.00)
17	Childrens Place Inc	(75)	(0.00)	(14)	EOG Resources Inc	(111)	(0.00)
71	Church & Dwight Company Inc	(365)	(0.00)	(66)	Epam Systems Inc	(88)	(0.00)
(488)	Ciena Corporation	(2,481)	(0.00)	(32)	EQT Corporation	(15)	(0.00)
(12)	Cimarex Energy Company	(131)	(0.00)	135	Estee Lauder Companies Inc	(1,453)	(0.00)
292	Cisco Systems Inc	(279)	(0.00)	(140)	Esterline Technologies Corporation	(3,757)	(0.00)
(190)	Citizens Financial Group	(2,320)	(0.00)	(151)	Etsy Inc	(89)	(0.00)
(229)	Clayton Williams Energy Inc	(4,731)	(0.00)	(91)	Eversource Energy	(272)	(0.00)
(1,002)	Clean Harbors Inc	(8,484)	(0.01)	(1,577)	EW Scripps Company	(7,568)	(0.01)
(157)	Clorox Company	(643)	(0.00)	(2,566)	Exelixis Inc	(4,271)	(0.00)
158	CME Group Inc	(390)	(0.00)	252	Express Inc	(415)	(0.00)
(361)	CMS Energy Corporation	(250)	(0.00)	1,244	Express Scripts Holding Company	(3,163)	(0.00)
(449)	CNO Financial Group Inc	(1,584)	(0.00)	(80)	Facebook Inc	(26)	(0.00)
33	Coca-Cola Company	(99)	(0.00)	(2,532)	Fairmount Santrol Holdings	(8,632)	(0.01)
(660)	Cogent Communications Holdings Inc	(3,246)	(0.00)	(428)	Fastenal Company	(3,110)	(0.00)
(103)	Colfax Corporation	(653)	(0.00)	581	Federated Investors Inc	(1,491)	(0.00)
103	Colgate-Palmolive Company	(656)	(0.00)	(41)	FedEx Corporation	(180)	(0.00)
(28)	Columbia Sportswear Company	(22)	(0.00)	(2,616)	FibroGen Inc	(8,433)	(0.01)
(17)	Comcast Corporation	(33)	(0.00)	(795)	Financial Engines Inc	(7,289)	(0.01)
(232)	Comerica Inc	(5,239)	(0.00)	82	Finisar Corporation	(3)	(0.00)
(378)	Compass Minerals International Inc	(2,321)	(0.00)	723	First American Financial	(1,999)	(0.00)
(381)	Computer Sciences Corporation	(1,206)	(0.00)	(158)	First Cash Financial Services Inc	(89)	(0.00)
(1,373)	Comscore Inc	(2,739)	(0.00)	(2,062)	First Data Corporation	(3,815)	(0.00)
(5)	Conagra Foods Inc	(15)	(0.00)	(89)	First Horizon National Corporation	(306)	(0.00)
(126)	Concho Resources Inc	(1,194)	(0.00)	(399)	First Midwest BanCorporation Inc	(2,882)	(0.00)
(412)	CONMED Corporation	(1,550)	(0.00)	(160)	First Republic Bank	(2,467)	(0.00)
(238)	ConocoPhillips	(2,102)	(0.00)	155	FirstEnergy Corporation	(309)	(0.00)
(98)	Consolidated Edison Inc	(281)	(0.00)	(1,021)	Five Below Inc	(1,031)	(0.00)
(23)	Continental Resources Inc	(158)	(0.00)	(46)	Flowers Foods Inc	(53)	(0.00)
1,522	Convergys Corporation	(4,447)	(0.00)	(240)	Flowserve Corporation	(1,221)	(0.00)
92	Cooper Companies Inc	(102)	(0.00)	(1,404)	FNB Corporation	(5,281)	(0.00)
1,005	CoreLogic Inc	(1,839)	(0.00)	1,807	FNF Group	(2,972)	(0.00)
(1,633)	Core-Mark Holding Company Inc	(12,518)	(0.01)	24	Foot Locker Inc	(62)	(0.00)
(1,331)	Cornerstone OnDemand Inc	(3,729)	(0.00)	571	Ford Motor Company	(80)	(0.00)
17	Costco Wholesale Corporation	(32)	(0.00)	(24)	Fortinet Inc	(10)	(0.00)
(4,539)	Covanta Holding Corporation	(3,353)	(0.00)	445	Fortune Brands Home and Security Inc	(1,319)	(0.00)
(12)	CR Bard Inc	(105)	(0.00)	14	Forward Air Corporation	(3)	(0.00)
654	Crown Holdings Inc	(518)	(0.00)	235	Franklin Electric Company Inc	(75)	(0.00)
(26)	Cullen/Frost Bankers Inc	(376)	(0.00)	(5,301)	Freeport-McMoRan Inc	(7,381)	(0.01)
(142)	CVB Financial Corporation	(1,080)	(0.00)	(624)	Frontier Communications Corporation	(81)	(0.00)
(61)	CVR Energy Inc	(789)	(0.00)	508	Gamestop Corporation	(490)	(0.00)
(2,659)	Cypress Semiconductor Corporation	(3,348)	(0.00)	(3,032)	Gannett Company Inc	(1,872)	(0.00)
669	Danaheer Corporation	(617)	(0.00)	1,206	Gap Inc	(2,482)	(0.00)
(459)	Dave & Buster's Entertainment Inc	(7,524)	(0.01)	(587)	General Motors Company	(2,233)	(0.00)
451	DaVita HealthCare Partners Inc	(2,028)	(0.00)	45	Genesco Inc	(180)	(0.00)
(1,251)	Dean Foods Company	(3,235)	(0.00)	(299)	Genesee and Wyoming Inc	(1,157)	(0.00)
(39)	Deckers Outdoor Corporation	(92)	(0.00)	(719)	Gentherm Inc	(281)	(0.00)
(19)	Deere and Company	(360)	(0.00)	274	Genuine Parts Company	(447)	(0.00)
(29)	Dell Technologies Inc	(199)	(0.00)	(624)	G-III Apparel Group Limited	(794)	(0.00)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>United States (continued)</b>				<b>United States (continued)</b>			
703	Gilead Sciences Inc	(4,051)	(0.00)	(472)	KLX Inc	(5,427)	(0.00)
1,245	GNC Holdings Inc	(5,974)	(0.00)	(486)	Knight Transportation Inc	(2,593)	(0.00)
(512)	Godaddy Inc	(70)	(0.00)	(1,148)	Knowles Corporation	(2,916)	(0.00)
1	Goldman Sachs Group Inc	(1)	(0.00)	640	Kohl's Corporation	(837)	(0.00)
(19)	Goodyear Tire and Rubber Company	(90)	(0.00)	(2,600)	Korn Ferry International	(20,408)	(0.02)
(9)	Graham Holdings Company	(430)	(0.00)	(79)	Kraft Heinz Company	(340)	(0.00)
(262)	Grand Canyon Education Inc	(4,678)	(0.00)	(852)	Kroger Company	(1,871)	(0.00)
(471)	Granite Construction Inc	(3,587)	(0.00)	(390)	La Quinta Holdings Inc	(838)	(0.00)
2,422	Graphic Packaging Holding Company	(1,273)	(0.00)	230	Laboratory Corporation of America Holdings	(834)	(0.00)
758	Great Plains Energy Inc	(641)	(0.00)	(52)	Laclede Group Inc	(45)	(0.00)
(69)	Great Western Bancorporation Inc	(596)	(0.00)	(978)	Lamb Weston Holdings	(2,957)	(0.00)
(37)	Group 1 Automotive Inc	(754)	(0.00)	(32)	Lancaster Colony Corporation	(111)	(0.00)
(687)	Grubhub Inc	(2,472)	(0.00)	(2,182)	Laredo Petroleum Inc	(4,476)	(0.00)
12	Guess? Inc	(42)	(0.00)	567	Las Vegas Sands Corporation	(1,918)	(0.00)
(94)	Haemonetics Corporation	(638)	(0.00)	(3)	Legg Mason Inc	(4)	(0.00)
(151)	Hain Celestial Group Inc	(155)	(0.00)	22	Leggett & Platt Inc	(94)	(0.00)
(335)	Halliburton Company	(2,687)	(0.00)	(326)	LendingClub Corporation	(123)	(0.00)
(824)	Halozyme Therapeutics Inc	(147)	(0.00)	(134)	Lennar Corporation	(96)	(0.00)
(9)	Halyard Health Inc	(28)	(0.00)	(396)	Level 3 Communications Inc	(3,116)	(0.00)
266	Hasbro Inc	(565)	(0.00)	1,812	Lexicon Pharmaceuticals Inc	(2,212)	(0.00)
796	HCA Holdings Inc	(1,349)	(0.00)	31	Liberty Broadband Corporation	(21)	(0.00)
(14)	HD Supply Holdings Inc	(138)	(0.00)	(219)	Liberty Broadband	(1,350)	(0.00)
(575)	Healthcare Services Group	(575)	(0.00)	183	Liberty Interactive Corporation	(371)	(0.00)
(403)	Healthequity Inc	(3,262)	(0.00)	167	Liberty Interactive Corporation QVC Group	(96)	(0.00)
60	HealthSouth Corporation	(13)	(0.00)	(17)	Liberty Media Corporation	(1)	(0.00)
(1,065)	Heartland Express Inc	(1,776)	(0.00)	(199)	Liberty Media Corporation	(292)	(0.00)
176	Henry Schein Inc	(2,414)	(0.00)	15	Liberty Sirius Group	(84)	(0.00)
363	Hertz Global Holdings	(1,981)	(0.00)	119	LifePoint Health Inc	(42)	(0.00)
(712)	Hess Corporation	(8,557)	(0.01)	(269)	Ligand Pharmaceuticals Inc	(560)	(0.00)
2,177	Hewlett Packard Enterprise Company	(1,346)	(0.00)	170	Lions Gate Entertainment Corporation	(95)	(0.00)
(10)	Hexcel Corporation	(90)	(0.00)	(250)	Lithia Motors Inc	(3,607)	(0.00)
(528)	HFF Inc	(2,128)	(0.00)	(186)	LogMeIn Inc	(5,151)	(0.00)
6	Hill-Rom Holdings Inc	(29)	(0.00)	208	Louisiana-Pacific Corporation	(52)	(0.00)
(264)	Hilton Worldwide Holdings Inc	(1,220)	(0.00)	327	Lowes Companies Inc	(896)	(0.00)
1,879	HMS Holdings	(1,553)	(0.00)	(155)	Lpl Financial Holdings Inc	(2,239)	(0.00)
(282)	Hollyfrontier Corporation	(1,796)	(0.00)	3	Lumentum Holdings	(9)	(0.00)
(183)	Hope Bancorp Inc	(1,126)	(0.00)	(676)	Macom Technology Solutions Holdings	(3,767)	(0.00)
313	Hormel Foods Corporation	(709)	(0.00)	(37)	Macquarie Infrastructure Corporation	(261)	(0.00)
1,107	Houghton Mifflin Harcourt Company	(471)	(0.00)	994	Macys Inc	(2,095)	(0.00)
(248)	Howard Hughes Corporation	(619)	(0.00)	(64)	Madison Square Garden Company	(149)	(0.00)
600	HP Inc	(12)	(0.00)	804	Mallinckrodt Plc	(6,973)	(0.01)
(1,972)	HRG Group Inc	(801)	(0.00)	(2,263)	Marathon Oil Corporation	(6,617)	(0.01)
679	HSN Inc	(937)	(0.00)	(58)	Marriott International	(896)	(0.00)
(15)	Hub Group Inc	(28)	(0.00)	30	Marsh & McLennan Companies	(27)	(0.00)
(1,953)	Huntington Bancshares Inc	(7,210)	(0.01)	494	Masco Corporation	(190)	(0.00)
1,149	Huron Consulting Group Inc	(3,399)	(0.00)	(17)	Masimo Corporation	(103)	(0.00)
(202)	IBERIABANK Corporation	(4,619)	(0.00)	(64)	Mastec Inc	(1,024)	(0.00)
(27)	ICU Medical Inc	(225)	(0.00)	(1,023)	Matador Resources Company	(1,700)	(0.00)
(35)	IDEXX Laboratories Inc	(382)	(0.00)	25	Matson Inc	(21)	(0.00)
143	Impax Laboratories Inc	(7)	(0.00)	1,222	Maxim Integrated Products Inc	(990)	(0.00)
(154)	Imperva Inc	(132)	(0.00)	(119)	MAXIMUS Inc	(534)	(0.00)
(10)	INC Research Holdings Inc	(81)	(0.00)	(291)	MB Financial Inc	(2,198)	(0.00)
(259)	Incyte Corporation	(3,817)	(0.00)	(224)	MBIA Inc	(569)	(0.00)
(5,573)	Infinera Corporation	(2,119)	(0.00)	110	McCormick and Company Inc	(523)	(0.00)
(451)	Ingevity Corporation	(4,532)	(0.00)	556	McKesson Corporation	(11,635)	(0.01)
181	Ingredion Inc	(379)	(0.00)	(884)	MDC Holdings Inc	(2,397)	(0.00)
132	Innospec Inc	(208)	(0.00)	16	Mead Johnson Nutrition Company	(252)	(0.00)
(545)	Inphi Corporation	(1,974)	(0.00)	(91)	Medidata Solutions Inc	(207)	(0.00)
150	Insperty Inc	(91)	(0.00)	173	MEDNAX Inc	(9)	(0.00)
(1,683)	Insulet Corporation	(4,954)	(0.00)	702	Merck and Company Inc	(740)	(0.00)
(44)	Integra Lifesciences Holding	(335)	(0.00)	(1,643)	Meritage Homes Corporation	(3,239)	(0.00)
(707)	Interactive Brokers Group Inc	(1,048)	(0.00)	(1)	Mettler-Toledo International Inc	(26)	(0.00)
(483)	InterActiveCorporation	(6,232)	(0.00)	(655)	MGIC Investment Corporation	(2,349)	(0.00)
344	International Flavors and Fragrances Inc	(1,913)	(0.00)	(2,053)	MGM Resorts International	(6,380)	(0.01)
194	Interpublic Group Of Companies Inc	(68)	(0.00)	410	Michaels Companies Inc	(1,821)	(0.00)
(31)	Interval Leisure Group Inc	(53)	(0.00)	105	Microchip Technology Inc	(140)	(0.00)
(433)	Invesco Limited	(388)	(0.00)	(2,885)	Micron Technology Inc	(20,628)	(0.02)
(1,137)	Ionis Pharmaceuticals Inc	(20,016)	(0.02)	(627)	Microsemi Corporation	(8,628)	(0.01)
(40)	iRobot Corporation	(11)	(0.00)	(14)	MicroStrategy Inc	(104)	(0.00)
(2,658)	Ironwood Pharmaceuticals Inc	(3,784)	(0.00)	(55)	Middleby Corporation	(509)	(0.00)
(286)	ITT Inc	(1,690)	(0.00)	(937)	Mobile Mini Inc	(2,569)	(0.00)
614	Jabil Circuit Inc	(237)	(0.00)	(32)	Mohawk Industries Inc	(100)	(0.00)
158	Jacobs Engineering Group Inc	(131)	(0.00)	(141)	Molina Healthcare Inc	(194)	(0.00)
(66)	JB Hunt Transport Services Inc	(1,049)	(0.00)	(286)	Mondelez International Inc	(346)	(0.00)
(471)	JetBlue Airways Corporation	(2,520)	(0.00)	(20)	Monro Muffler Brake Inc	(72)	(0.00)
199	JM Smucker Company	(1,776)	(0.00)	(574)	Monster Beverage Corporation	(565)	(0.00)
(75)	John Bean Technologies Corporation	(1,080)	(0.00)	139	Moody's Corporation	(991)	(0.00)
354	Johnson and Johnson	(110)	(0.00)	26	Morningstar Inc	(188)	(0.00)
(7)	Jones Lang LaSalle Inc	(41)	(0.00)	(526)	Mosaic Company	(1,059)	(0.00)
27	Kansas City Southern	(8)	(0.00)	285	MSCI Inc	(1,004)	(0.00)
(410)	Kar Auction Services Inc	(571)	(0.00)	(355)	MSG Networks Inc	(10)	(0.00)
(3,582)	Kate Spade and Company	(5,525)	(0.00)	(385)	Murphy Oil Corporation	(1,952)	(0.00)
(1,609)	KBR Inc	(3,904)	(0.00)	89	Murphy USA Inc	(1,227)	(0.00)
132	Kellogg Company	(83)	(0.00)	(55)	Mylan NV	(36)	(0.00)
(54)	Kennametal Inc	(147)	(0.00)	1,102	Myriad Genetics Inc	(656)	(0.00)
(675)	KeyCorporation	(3,879)	(0.00)	(238)	Nasdaq Inc	(121)	(0.00)
(4)	Kimberly-Clark Corporation	(5)	(0.00)	(522)	National Beverage Corporation	(891)	(0.00)
453	Kinder Morgan Inc	(140)	(0.00)	(259)	National Fuel Gas Company	(253)	(0.00)
(197)	Kirby Corporation	(1,971)	(0.00)	(458)	Nationstar Mortgage Holdings	(2,392)	(0.00)



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for difference (continued)</b>				<b>Contracts for difference (continued)</b>			
<b>United States (continued)</b>				<b>United States (continued)</b>			
866	Natus Medical Inc	(1,518)	(0.00)	(1,076)	QEP Resources Inc	(1,453)	(0.00)
(1,515)	Navistar International Corporation	(11,959)	(0.01)	196	Oorvo Inc	(332)	(0.00)
(114)	Neogen Corporation	(810)	(0.00)	(14)	Quintiles Transnational Holdings Inc	(37)	(0.00)
(474)	Netflix Inc	(12,402)	(0.01)	675	R.R.Donnelley & Sons Company	(630)	(0.00)
130	NETGEAR Inc	(246)	(0.00)	277	Ralph Lauren Corporation	(2,396)	(0.00)
(1,137)	New Jersey Resources Corporation	(2,700)	(0.00)	(173)	Raymond James Financial Inc	(2,726)	(0.00)
(200)	New York Community Bancorporation	(925)	(0.00)	60	Raytheon Company	(65)	(0.00)
71	New York Times Company	(19)	(0.00)	(984)	Realogy Holdings Corporation	(383)	(0.00)
(55)	Newfield Exploration Company	(127)	(0.00)	63	Red Hat Inc	(235)	(0.00)
377	Newmont Mining Corporation	(1,672)	(0.00)	703	Regal Entertainment Group	(801)	(0.00)
(125)	Nexstar Broadcasting Group Inc	(1,748)	(0.00)	(10)	Regeneron Pharmaceuticals Inc	(41)	(0.00)
175	NextEra Energy Inc	(898)	(0.00)	(18)	ResMed Inc	(62)	(0.00)
710	Nielsen Holdings Plc	(4,466)	(0.00)	(1,356)	Restoration Hardware Holdings Inc	(626)	(0.00)
(195)	NiSource Inc	(67)	(0.00)	(519)	Rexnord Corporation	(627)	(0.00)
(32)	Noble Energy Inc	(75)	(0.00)	(556)	Reynolds American Inc	(1,015)	(0.00)
750	Nordstrom Inc	(3,644)	(0.00)	15	RLI Corporation	(78)	(0.00)
582	Northwest Natural Gas Company	(259)	(0.00)	(33)	Rollins Inc	(102)	(0.00)
(132)	Northwestern Corporation	(317)	(0.00)	(30)	Roper Technologies Inc	(67)	(0.00)
(2,033)	Norwegian Cruise Line Holdings Limited	(10,410)	(0.01)	(560)	Royal Caribbean Cruises Limited	(6,221)	(0.00)
300	Now Inc	(69)	(0.00)	535	Royal Gold Inc	(3,149)	(0.00)
47	Nu Skin Enterprises Inc	(467)	(0.00)	(340)	RSP Permian Inc	(2,439)	(0.00)
(142)	Nuvasive Inc	(619)	(0.00)	(755)	Ryder System Inc	(6,655)	(0.01)
(77)	NVIDIA Corporation	(396)	(0.00)	178	S&P Global Inc	(2,635)	(0.00)
(663)	NxStage Medical Inc	(1,445)	(0.00)	(1,210)	Sabre Corporation	(339)	(0.00)
(1,975)	Oasis Petroleum Inc	(11,125)	(0.01)	(1,240)	Sage Therapeutics Inc	(9,959)	(0.01)
233	Occidental Petroleum Corporation	(507)	(0.00)	(22)	Sally Beauty Holdings Inc	(17)	(0.00)
(323)	Office Depot Inc	(739)	(0.00)	(981)	Santander Consumer USA Holdings Inc	(2,817)	(0.00)
(2)	OGE Energy Corporation	(2)	(0.00)	(183)	SCANA Corporation	(661)	(0.00)
(72)	Old Dominion Freight Line Inc	(1,149)	(0.00)	67	Scripps Networks Inter	(27)	(0.00)
(802)	Old National Bancorporation	(3,583)	(0.00)	532	Sealed Air Corporation	(339)	(0.00)
(453)	Olin Corporation	(315)	(0.00)	(2,248)	Seaworld Entertainment Inc	(12,573)	(0.01)
(534)	Ollies Bargain Outlet Holdings	(1,016)	(0.00)	(1,264)	Select Medical Holdings Corporation	(582)	(0.00)
57	Omnicom Group Inc	(40)	(0.00)	(634)	SemGroup Corporation	(6,215)	(0.00)
(403)	On Assignment Inc	(3,443)	(0.00)	(42)	Sempra Energy	(124)	(0.00)
(15)	ONE Gas Inc	(79)	(0.00)	(241)	ServiceMaster Global Holdings Inc	(564)	(0.00)
(1,004)	OneMain Holdings Inc	(1,431)	(0.00)	(782)	ServiceNow Inc	(332)	(0.00)
893	Oracle Corporation	(1,862)	(0.00)	(1,227)	Shenandoah Telecom Company	(1,088)	(0.00)
(475)	Orbital ATK Inc	(5,777)	(0.00)	73	Sherwin-Williams Company	(211)	(0.00)
(5)	O'Reilly Automotive Inc	(73)	(0.00)	23	Shutterstock Inc	(30)	(0.00)
(363)	OSI Systems Inc	(3,156)	(0.00)	229	Shutterstock Inc	(1,233)	(0.00)
176	Owens Corning	(265)	(0.00)	(217)	Signature Bank	(6,517)	(0.01)
711	Owens-Illinois Inc	(743)	(0.00)	(1,815)	Sims Metal Management Limited	(4,391)	(0.00)
(391)	P G & E Corporation	(263)	(0.00)	42	Sinclair Broadcast Group Inc	(929)	(0.00)
(153)	PACCAR Inc	(885)	(0.00)	(1,442)	Skechers U.S.A. Inc	(2,824)	(0.00)
(249)	Pacwest Bancorporation	(3,359)	(0.00)	(789)	SkyWest Inc	(5,151)	(0.00)
50	Panera Bread Company	(290)	(0.00)	339	Skyworks Solutions Inc	(333)	(0.00)
44	Papa John's International Inc	(34)	(0.00)	(495)	SLM Corporation	(2,315)	(0.00)
97	PAREXEL International Corporation	(171)	(0.00)	(1,505)	SM Energy Company	(3,919)	(0.00)
(1,192)	Parsley Energy Inc	(2,391)	(0.00)	2,364	Smith & Wesson Holding Corporation	(3,526)	(0.00)
206	Patterson Companies Inc	(93)	(0.00)	(1,445)	Snyders-Lance Inc	(4,041)	(0.00)
(628)	Paycom Software Inc	(3,565)	(0.00)	199	Sonic Corporation	(917)	(0.00)
16	PayPal Holdings Inc	(15)	(0.00)	(882)	South Jersey Industries	(3,999)	(0.00)
(116)	PBF Energy Inc	(253)	(0.00)	(730)	Southern Company	(148)	(0.00)
(264)	PDC Energy Inc	(4,498)	(0.00)	(242)	Southern Copper Corporation	(407)	(0.00)
(2,844)	Penn National Gaming Inc	(1,394)	(0.00)	(187)	Southwestern Energy Company	(221)	(0.00)
(105)	Penske Automotive Group Inc	(1,134)	(0.00)	(171)	SpArk Therapeutics Inc	(286)	(0.00)
(79)	Penumbra Inc	(118)	(0.00)	178	Spectrum Brands Holdings Inc	(1,722)	(0.00)
(397)	Peoples United Financial	(1,430)	(0.00)	(689)	Spirit Airlines Inc	(11,859)	(0.01)
292	PepsiCo Inc	(634)	(0.00)	(5,014)	Sprint Corporation	(10,335)	(0.01)
255	PerkinElmer Inc	(415)	(0.00)	45	Sprouts Farmers Market Inc	(70)	(0.00)
1,256	Pfizer Inc	(1,176)	(0.00)	(4,941)	Square Inc	(8,582)	(0.01)
(54)	Philip Morris International Inc	(177)	(0.00)	(213)	Stamps.Com Inc	(6,544)	(0.01)
1,607	Pilgrim's Pride Corporation	(4,654)	(0.00)	326	Stanley Black & Decker Inc	(1,044)	(0.00)
(132)	Pinnacle Financial Partners	(2,134)	(0.00)	82	Staples Inc	(407)	(0.00)
(544)	Pinnacle Foods Inc	(1,880)	(0.00)	263	Starbucks Corporation	(215)	(0.00)
(202)	Pinnacle West Capital Corporation	(831)	(0.00)	(11)	Stericycle Inc	(38)	(0.00)
(92)	Pioneer Natural Resources Company	(1,494)	(0.00)	(3)	Sterling Bancorporation	(20)	(0.00)
705	Pitney Bowes Inc	(320)	(0.00)	244	Steven Madden Limited	(559)	(0.00)
(7,704)	Platform Specialty Products Corporation	(10,144)	(0.01)	(546)	Stifel Financial Corporation	(7,355)	(0.01)
(1,281)	Pnm Resources Inc	(3,048)	(0.00)	(27)	Stryker Corporation	(155)	(0.00)
(64)	Polaris Industries Inc	(35)	(0.00)	(983)	Summit Materials Inc	(639)	(0.00)
(134)	Portland General Electric Company	(291)	(0.00)	(166)	Super Micro Computer Inc	(975)	(0.00)
(2,271)	Portola Pharmaceuticals Inc	(6,992)	(0.01)	42	Superior Energy Services Inc	(80)	(0.00)
(513)	Post Holdings Inc	(1,007)	(0.00)	799	SUPERVALU Inc	(257)	(0.00)
211	PPG Industries Inc	(1,484)	(0.00)	(24)	Surgical Care Affiliates Inc	(75)	(0.00)
266	PPL Corporation	(227)	(0.00)	(116)	SVB Financial Group	(7,550)	(0.01)
(489)	PRA Group Inc	(4,120)	(0.00)	951	Swift Transportation Company	(317)	(0.00)
(41)	PRA Health Sciences Inc	(125)	(0.00)	144	Synaptics Inc	(377)	(0.00)
74	Praxair Inc	(52)	(0.00)	33	Synchrony Financial	(15)	(0.00)
2,222	Premier Inc	(2,026)	(0.00)	21	Synopsis Inc	(13)	(0.00)
(8)	Prestige Brands Holdings Inc	(31)	(0.00)	(709)	Tahoe Resources Inc	(55)	(0.00)
(7)	Priceline Group Inc	(262)	(0.00)	(131)	Take-Two Interactive Software Inc	(394)	(0.00)
(187)	Pricesmart Inc	(62)	(0.00)	(32)	Targa Resources Corporation	(550)	(0.00)
249	Procter and Gamble Company	(706)	(0.00)	830	Target Corporation	(645)	(0.00)
(805)	Proofpoint Inc	(4,494)	(0.00)	(13)	TASER International Inc	(5)	(0.00)
(6)	Proto Labs Inc	(37)	(0.00)	91	Tech Data Corporation	(106)	(0.00)
(503)	PTC Inc	(179)	(0.00)	1,366	Tegna Inc	(382)	(0.00)
(289)	Public Service Enterprise Group Inc	(581)	(0.00)	200	Teleflex Inc	(648)	(0.00)
326	PVH Corporation	(4,024)	(0.00)	(736)	Telephone and Data Systems Inc	(708)	(0.00)

Schedule of Investments as at 31 December 2016 (continued)  
Man AHL Multi Strategy Alternative (continued)

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# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Options (continued)</b>				<b>Options (continued)</b>			
<b>Australia (continued)</b>				<b>European Union (continued)</b>			
(10)	Call on 5,775 AS51 Index 19 January 2017	(1,159)	(0.00)	(300,000)	EUR PUT/GBP CALL K=0.8256 13 January 2017	(118)	(0.00)
(10)	Call on 5,800 AS51 Index 19 January 2017	(818)	(0.00)	(100,000)	EUR PUT/GBP CALL K=0.8259 04 January 2017	(53)	(0.00)
(4)	Put on 5,225 AS51 Index 19 January 2017	(133)	(0.00)	(1,000,000)	EUR PUT/GBP CALL K=0.8259 19 January 2017	(907)	(0.00)
(5)	Put on 5,275 AS51 Index 19 January 2017	(196)	(0.00)	(600,000)	EUR PUT/GBP CALL K=0.8265 13 January 2017	(261)	(0.00)
(4)	Put on 5,300 AS51 Index 19 January 2017	(171)	(0.00)	(300,000)	EUR PUT/GBP CALL K=0.8272 11 January 2017	(114)	(0.00)
(9)	Put on 5,325 AS51 Index 19 January 2017	(417)	(0.00)	(1,000,000)	EUR PUT/GBP CALL K=0.8281 19 January 2017	(1,118)	(0.00)
(5)	Put on 5,350 AS51 Index 19 January 2017	(257)	(0.00)	(300,000)	EUR PUT/GBP CALL K=0.8288 05 January 2017	(126)	(0.00)
(5)	Put on 5,375 AS51 Index 19 January 2017	(282)	(0.00)	(900,000)	EUR PUT/GBP CALL K=0.8329 26 January 2017	(2,521)	(0.00)
(8)	Put on 5,400 AS51 Index 19 January 2017	(504)	(0.00)	(800,000)	EUR PUT/GBP CALL K=0.8344 10 January 2017	(528)	(0.00)
(5)	Put on 5,425 AS51 Index 19 January 2017	(358)	(0.00)	(100,000)	EUR PUT/GBP CALL K=0.834 03 January 2017	(69)	(0.00)
(6)	Put on 5,450 AS51 Index 19 January 2017	(478)	(0.00)	(300,000)	EUR PUT/GBP CALL K=0.8363 05 January 2017	(194)	(0.00)
(9)	Put on 5,475 AS51 Index 19 January 2017	(841)	(0.00)	(400,000)	EUR PUT/GBP CALL K=0.8391 03 January 2017	(349)	(0.00)
(5)	Put on 5,500 AS51 Index 19 January 2017	(547)	(0.00)	(100,000)	EUR PUT/GBP CALL K=0.8391 03 January 2017	(87)	(0.00)
(4)	Put on 5,550 AS51 Index 19 January 2017	(611)	(0.00)	(600,000)	EUR PUT/JPY CALL K=116.39 04 January 2017	(93)	(0.00)
		(33,509)	(0.03)	(300,000)	EUR PUT/JPY CALL K=116.51 04 January 2017	(53)	(0.00)
<b>European Union</b>				(200,000)	EUR PUT/JPY CALL K=117.36 04 January 2017	(70)	(0.00)
(200,000)	EUR CALL/GBP PUT K=0.853 17 January 2017	(1,838)	(0.00)	(100,000)	EUR PUT/JPY CALL K=118.16 04 January 2017	(42)	(0.00)
(600,000)	EUR CALL/GBP PUT K=0.8557 19 January 2017	(4,982)	(0.00)	(500,000)	EUR PUT/JPY CALL K=119.57 26 January 2017	(1,868)	(0.00)
(300,000)	EUR CALL/GBP PUT K=0.8569 13 January 2017	(1,767)	(0.00)	(100,000)	EUR PUT/JPY CALL K=120.04 19 January 2017	(296)	(0.00)
(500,000)	EUR CALL/GBP PUT K=0.857 18 January 2017	(3,619)	(0.00)	(500,000)	EUR PUT/JPY CALL K=120.08 19 January 2017	(1,510)	(0.00)
(1,000,000)	EUR CALL/GBP PUT K=0.8583 19 January 2017	(6,941)	(0.01)	(600,000)	EUR PUT/JPY CALL K=120.48 26 January 2017	(3,193)	(0.00)
(1,000,000)	EUR CALL/GBP PUT K=0.858 19 January 2017	(7,089)	(0.01)	(200,000)	EUR PUT/NOK CALL K=8.8242 13 January 2017	(62)	(0.00)
(300,000)	EUR CALL/GBP PUT K=0.8589 11 January 2017	(1,278)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.8359 13 January 2017	(65)	(0.00)
(600,000)	EUR CALL/GBP PUT K=0.8593 13 January 2017	(2,865)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.8443 05 January 2017	(52)	(0.00)
(300,000)	EUR CALL/GBP PUT K=0.8615 05 January 2017	(456)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.8454 04 January 2017	(59)	(0.00)
(100,000)	EUR CALL/GBP PUT K=0.8653 04 January 2017	(153)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.8569 11 January 2017	(69)	(0.00)
(900,000)	EUR CALL/GBP PUT K=0.8657 26 January 2017	(5,022)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.8684 03 January 2017	(65)	(0.00)
(800,000)	EUR CALL/GBP PUT K=0.8675 10 January 2017	(1,186)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.8735 13 January 2017	(76)	(0.00)
(300,000)	EUR CALL/GBP PUT K=0.8693 05 January 2017	(327)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.8747 17 January 2017	(119)	(0.00)
(100,000)	EUR CALL/GBP PUT K=0.8694 03 January 2017	(83)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.8769 05 January 2017	(58)	(0.00)
(100,000)	EUR CALL/GBP PUT K=0.8744 03 January 2017	(69)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.879 05 January 2017	(58)	(0.00)
(400,000)	EUR CALL/GBP PUT K=0.8758 03 January 2017	(268)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9022 10 January 2017	(81)	(0.00)
(600,000)	EUR CALL/JPY PUT K=122.19 04 January 2017	(5,524)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9065 03 January 2017	(76)	(0.00)
(300,000)	EUR CALL/JPY PUT K=122.21 04 January 2017	(2,723)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9093 03 January 2017	(78)	(0.00)
(200,000)	EUR CALL/JPY PUT K=123.27 04 January 2017	(721)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9206 19 January 2017	(263)	(0.00)
(100,000)	EUR CALL/JPY PUT K=124.39 04 January 2017	(128)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9215 19 January 2017	(266)	(0.00)
(500,000)	EUR CALL/JPY PUT K=124.81 26 January 2017	(3,346)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9278 19 January 2017	(286)	(0.00)
(500,000)	EUR CALL/JPY PUT K=125.06 19 January 2017	(2,148)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.928 03 January 2017	(91)	(0.00)
(100,000)	EUR CALL/JPY PUT K=125.33 19 January 2017	(374)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9302 03 January 2017	(93)	(0.00)
(600,000)	EUR CALL/JPY PUT K=125.55 26 January 2017	(2,952)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9306 03 January 2017	(94)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1036 13 January 2017	(963)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9495 03 January 2017	(109)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1132 13 January 2017	(875)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9627 03 January 2017	(119)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1329 13 January 2017	(715)	(0.00)	(100,000)	EUR PUT/NOK CALL K=8.9746 18 January 2017	(231)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1341 17 January 2017	(843)	(0.00)	(200,000)	EUR PUT/NOK CALL K=8.9808 26 January 2017	(698)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.137 11 January 2017	(572)	(0.00)	(100,000)	EUR PUT/SEK CALL K=9.5358 19 January 2017	(408)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1475 05 January 2017	(240)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.571 11 January 2017	(836)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1608 04 January 2017	(185)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.5876 13 January 2017	(1,119)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1625 05 January 2017	(181)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.5932 19 January 2017	(1,414)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1669 19 January 2017	(709)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6022 13 January 2017	(1,303)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1723 05 January 2017	(162)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6179 03 January 2017	(1,043)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1778 03 January 2017	(195)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6233 03 January 2017	(1,134)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1856 19 January 2017	(600)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6246 13 January 2017	(1,618)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.1885 19 January 2017	(584)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.626 17 January 2017	(1,767)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.196 10 January 2017	(231)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6278 10 January 2017	(1,529)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.225 03 January 2017	(99)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6313 03 January 2017	(1,274)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.2314 03 January 2017	(93)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6416 04 January 2017	(1,519)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.2361 03 January 2017	(89)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6477 03 January 2017	(1,595)	(0.00)
(100,000)	EUR CALL/NOK PUT K=9.2435 18 January 2017	(158)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6509 03 January 2017	(1,665)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.2452 03 January 2017	(83)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.652 19 January 2017	(2,251)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.2468 03 January 2017	(82)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6578 04 January 2017	(1,825)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.254 26 January 2017	(493)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6583 03 January 2017	(1,827)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.2577 03 January 2017	(76)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6598 03 January 2017	(1,860)	(0.00)
(200,000)	EUR CALL/NOK PUT K=9.2804 03 January 2017	(69)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6717 04 January 2017	(2,130)	(0.00)
(100,000)	EUR CALL/SEK PUT K=9.7749 19 January 2017	(96)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6725 03 January 2017	(2,138)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.8375 11 January 2017	(52)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6759 18 January 2017	(2,606)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.8492 19 January 2017	(91)	(0.00)	(200,000)	EUR PUT/SEK CALL K=9.6949 04 January 2017	(2,639)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.8601 13 January 2017	(50)	(0.00)			(117,926)	(0.09)
(200,000)	EUR CALL/SEK PUT K=9.8684 13 January 2017	(47)	(0.00)	<b>Germany</b>			
(200,000)	EUR CALL/SEK PUT K=9.8721 13 January 2017	(46)	(0.00)	(2)	Call on 11,750 DAX Index 17 March 2017	(2,311)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.8794 17 January 2017	(62)	(0.00)	(1)	Call on 11,800 DAX Index 17 March 2017	(1,046)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.8931 03 January 2017	(12)	(0.00)	(2)	Call on 11,850 DAX Index 17 March 2017	(1,888)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.897 10 January 2017	(40)	(0.00)	(1)	Call on 11,900 DAX Index 17 March 2017	(847)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.8996 04 January 2017	(26)	(0.00)	(3)	Call on 12,000 DAX Index 17 March 2017	(2,025)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.9059 03 January 2017	(9)	(0.00)	(1)	Call on 12,150 DAX Index 17 March 2017	(465)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.9126 03 January 2017	(8)	(0.00)	(1)	Call on 12,250 DAX Index 17 March 2017	(357)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.9176 19 January 2017	(59)	(0.00)	(1)	Call on 12,300 DAX Index 17 March 2017	(311)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.9324 03 January 2017	(5)	(0.00)	(1)	Call on 133.25 EURO-BOBL 27 January 2017	(574)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.9326 04 January 2017	(16)	(0.00)	(3)	Call on 133.50 EURO-BOBL 27 January 2017	(1,186)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.9338 03 January 2017	(5)	(0.00)	(18)	Call on 133.75 EURO-BOBL 27 January 2017	(4,650)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.937 18 January 2017	(49)	(0.00)	(2)	Call on 134.25 EURO-BOBL 27 January 2017	(158)	(0.00)
(200,000)	EUR CALL/SEK PUT K=9.9428 03 January 2017	(5)	(0.00)	(34)	Call on 163.50 EURO-BUND 27 January 2017	(49,847)	(0.04)
(200,000)	EUR CALL/SEK PUT K=9.9587 03 January 2017	(5)	(0.00)	(20)	Call on 164 EURO-BUND 27 January 2017	(22,994)	(0.02)
(200,000)	EUR CALL/SEK PUT K=9.9633 03 January 2017	(5)	(0.00)	(38)	Call on 164.50 EURO-BUND 27 January 2017	(32,866)	(0.03)
(200,000)	EUR CALL/SEK PUT K=9.967 04 January 2017	(9)	(0.00)	(18)	Call on 165 EURO-BUND 27 January 2017	(11,391)	(0.01)
(200,000)	EUR CALL/SEK PUT K=9.9683 04 January 2017	(8)	(0.00)	(11)	Call on 3,275 SX5E Index 20 January 2017	(6,416)	(0.01)
(200,000)	EUR PUT/GBP CALL K=0.821 17 January 2017	(83)	(0.00)	(16)	Call on 3,300 SX5E Index 20 January 2017	(7,071)	(0.01)
(600,000)	EUR PUT/GBP CALL K=0.8224 19 January 2017	(390)	(0.00)	(28)	Call on 3,325 SX5E Index 20 January 2017	(9,067)	(0.01)
(500,000)	EUR PUT/GBP CALL K=0.8247 18 January 2017	(354)	(0.00)	(24)	Call on 3,350 SX5E Index 20 January 2017	(5,493)	(0.00)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Options (continued)</b>				<b>Options (continued)</b>			
<b>Germany (continued)</b>				<b>Taiwan (continued)</b>			
(20)	Call on 3,375 SX5E Index 20 January 2017	(3,101)	(0.00)	(17)	Put on 9,100 TWSE Index 18 January 2017	(1,042)	(0.00)
(34)	Call on 3,400 SX5E Index 20 January 2017	(3,479)	(0.00)	(15)	Put on 9,200 TWSE Index 18 January 2017	(1,582)	(0.00)
(1)	Put on 10,350 DAX Index 17 March 2017	(530)	(0.00)	(13)	Put on 9,300 TWSE Index 18 January 2017	(2,239)	(0.00)
(1)	Put on 10,400 DAX Index 17 March 2017	(561)	(0.00)			(9,974)	(0.01)
(3)	Put on 10,450 DAX Index 17 March 2017	(1,778)	(0.00)	<b>United Kingdom</b>			
(1)	Put on 10,500 DAX Index 17 March 2017	(627)	(0.00)	(3)	Call on 6,975 UKX Index 17 March 2017	(8,118)	(0.01)
(2)	Put on 10,550 DAX Index 17 March 2017	(1,325)	(0.00)	(1)	Call on 7,025 UKX Index 17 March 2017	(2,317)	(0.00)
(1)	Put on 10,600 DAX Index 17 March 2017	(701)	(0.00)	(3)	Call on 7,050 UKX Index 17 March 2017	(6,395)	(0.01)
(1)	Put on 10,650 DAX Index 17 March 2017	(741)	(0.00)	(5)	Call on 7,075 UKX Index 17 March 2017	(9,793)	(0.01)
(2)	Put on 10,750 DAX Index 17 March 2017	(1,660)	(0.00)	(5)	Call on 7,100 UKX Index 17 March 2017	(8,928)	(0.01)
(3)	Put on 132 EURO-BOBL 27 January 2017	(63)	(0.00)	(3)	Call on 7,150 UKX Index 17 March 2017	(4,411)	(0.00)
(1)	Put on 132.25 EURO-BOBL 27 January 2017	(32)	(0.00)	(2)	Call on 7,200 UKX Index 17 March 2017	(2,385)	(0.00)
(18)	Put on 132.50 EURO-BOBL 27 January 2017	(854)	(0.00)	(5)	Call on 7,250 UKX Index 17 March 2017	(4,757)	(0.00)
(4)	Put on 132.75 EURO-BOBL 27 January 2017	(295)	(0.00)	(7)	Call on 7,300 UKX Index 17 March 2017	(5,190)	(0.00)
(4)	Put on 133 EURO-BOBL 27 January 2017	(443)	(0.00)	(5)	Call on 7,350 UKX Index 17 March 2017	(2,811)	(0.00)
(38)	Put on 158 EURO-BUND 27 January 2017	(1,202)	(0.00)	(2)	Call on 7,400 UKX Index 17 March 2017	(2,101)	(0.00)
(34)	Put on 158.50 EURO-BUND 27 January 2017	(1,434)	(0.00)	(5)	Call on 71.25 UKX Index 17 March 2017	(3,250)	(0.00)
(20)	Put on 160 EURO-BUND 27 January 2017	(2,531)	(0.00)	(1)	Put on 6,300 UKX Index 17 March 2017	(389)	(0.00)
(18)	Put on 160.50 EURO-BUND 27 January 2017	(3,038)	(0.00)	(5)	Put on 6,350 UKX Index 17 March 2017	(2,162)	(0.00)
(16)	Put on 3,075 SX5E Index 20 January 2017	(1,046)	(0.00)	(7)	Put on 6,375 UKX Index 17 March 2017	(3,200)	(0.00)
(11)	Put on 3,100 SX5E Index 20 January 2017	(917)	(0.00)	(5)	Put on 6,400 UKX Index 17 March 2017	(2,410)	(0.00)
(31)	Put on 3,125 SX5E Index 20 January 2017	(3,302)	(0.00)	(4)	Put on 6,425 UKX Index 17 March 2017	(2,026)	(0.00)
(20)	Put on 3,150 SX5E Index 20 January 2017	(2,742)	(0.00)	(5)	Put on 6,475 UKX Index 17 March 2017	(2,842)	(0.00)
(19)	Put on 3,175 SX5E Index 20 January 2017	(3,387)	(0.00)	(3)	Put on 6,480 UKX Index 17 March 2017	(1,724)	(0.00)
(18)	Put on 3,200 SX5E Index 20 January 2017	(4,139)	(0.00)	(4)	Put on 6,500 UKX Index 17 March 2017	(2,397)	(0.00)
(15)	Put on 3,225 SX5E Index 20 January 2017	(4,430)	(0.00)	(2)	Put on 6,550 UKX Index 17 March 2017	(1,335)	(0.00)
(15)	Put on 3,250 SX5E Index 20 January 2017	(5,648)	(0.00)	(5)	Put on 6,600 UKX Index 17 March 2017	(3,738)	(0.00)
		(210,969)	(0.16)	(5)	Put on 6,725 UKX Index 17 March 2017	(4,943)	(0.00)
<b>Hong Kong</b>				(3)	Put on 6,850 UKX Index 17 March 2017	(3,966)	(0.00)
(3)	Call on 10,200 HSCEI Index 26 January 2017	(213)	(0.00)	(3)	Put on 6,950 UKX Index 17 March 2017	(5,041)	(0.00)
(3)	Call on 10,400 HSCEI Index 26 January 2017	(77)	(0.00)			(1,075)	(0.00)
(1)	Call on 23,200 HSI Index 26 January 2017	(168)	(0.00)			(97,704)	(0.08)
(4)	Call on 23,400 HSI Index 26 January 2017	(335)	(0.00)	<b>United States</b>			
(3)	Put on 9,200 HSCEI Index 26 January 2017	(2,534)	(0.00)	(147,560)	AUD CALL/USD PUT K=0.7378 19 January 2017	(455)	(0.00)
(3)	Put on 9,400 HSCEI Index 26 January 2017	(4,102)	(0.00)	(148,400)	AUD CALL/USD PUT K=0.742 19 January 2017	(297)	(0.00)
		(7,429)	(0.01)	(974,480)	AUD CALL/USD PUT K=0.7496 18 January 2017	(919)	(0.00)
<b>Japan</b>				(978,770)	AUD CALL/USD PUT K=0.7529 17 January 2017	(672)	(0.00)
(1)	Call on 18,625 NKY Index 13 January 2017	(5,144)	(0.00)	(984,750)	AUD CALL/USD PUT K=0.7575 03 January 2017	(45)	(0.00)
(2)	Call on 18,750 NKY Index 13 January 2017	(8,574)	(0.01)	(76,110)	AUD CALL/USD PUT K=0.7611 03 January 2017	(4)	(0.00)
(1)	Call on 18,875 NKY Index 13 January 2017	(3,472)	(0.00)	(990,340)	AUD CALL/USD PUT K=0.7618 03 January 2017	(46)	(0.00)
(2)	Call on 19,000 NKY Index 13 January 2017	(5,487)	(0.00)	(915,360)	AUD CALL/USD PUT K=0.7628 13 January 2017	(358)	(0.00)
(2)	Call on 19,125 NKY Index 13 January 2017	(4,115)	(0.00)	(142,020)	AUD PUT/USD CALL K=0.7101 19 January 2017	(551)	(0.00)
(1)	Call on 19,250 NKY Index 13 January 2017	(1,500)	(0.00)	(142,380)	AUD PUT/USD CALL K=0.7119 19 January 2017	(631)	(0.00)
(3)	Call on 19,500 NKY Index 13 January 2017	(2,186)	(0.00)	(935,220)	AUD PUT/USD CALL K=0.7194 18 January 2017	(6,674)	(0.01)
(3)	Call on 19,625 NKY Index 13 January 2017	(1,415)	(0.00)	(940,940)	AUD PUT/USD CALL K=0.7238 17 January 2017	(8,707)	(0.01)
(3)	Put on 16,875 NKY Index 13 January 2017	(257)	(0.00)	(945,230)	AUD PUT/USD CALL K=0.7271 03 January 2017	(5,292)	(0.00)
(3)	Put on 17,000 NKY Index 13 January 2017	(309)	(0.00)	(72,980)	AUD PUT/USD CALL K=0.7298 03 January 2017	(625)	(0.00)
(1)	Put on 17,250 NKY Index 13 January 2017	(137)	(0.00)	(882,360)	AUD PUT/USD CALL K=0.7353 13 January 2017	(15,738)	(0.01)
(1)	Put on 17,375 NKY Index 13 January 2017	(154)	(0.00)	(949,000)	AUD PUT/USD CALL K=0.73 03 January 2017	(8,383)	(0.01)
(2)	Put on 17,500 NKY Index 13 January 2017	(377)	(0.00)		(2) Call on 1.08 EURO FX Currency 03 March 2017	(2,225)	(0.00)
(1)	Put on 17,625 NKY Index 13 January 2017	(231)	(0.00)	(29)	Call on 117.75 United States 5 Years Futures 27 January 2017	(10,422)	(0.01)
(2)	Put on 18,125 NKY Index 13 January 2017	(943)	(0.00)	(6)	Call on 118.25 United States 5 Years Futures 27 January 2017	(984)	(0.00)
(1)	Put on 18,500 NKY Index 13 January 2017	(815)	(0.00)	(49)	Call on 118.50 United States 5 Years Futures 27 January 2017	(5,359)	(0.00)
		(35,116)	(0.03)	(61)	Call on 118.75 United States 5 Years Futures 27 January 2017	(4,289)	(0.00)
<b>South Korea</b>				(71)	Call on 119 United States 5 Years Futures 27 January 2017	(2,773)	(0.00)
(1)	Call on 250 KOSPI2 Index 12 January 2017	(4,057)	(0.00)	(5)	Call on 123.50 United States 10 Years Futures 27 January 2017	(5,781)	(0.00)
(4)	Call on 252.50 KOSPI2 Index 12 January 2017	(12,138)	(0.01)	(4)	Call on 124 United States 10 Years Futures 27 January 2017	(3,313)	(0.00)
(6)	Call on 255 KOSPI2 Index 12 January 2017	(12,792)	(0.01)	(11)	Call on 124.50 United States 10 Years Futures 27 January 2017	(6,188)	(0.00)
(7)	Call on 257.50 KOSPI2 Index 12 January 2017	(9,360)	(0.01)	(14)	Call on 125 United States 10 Years Futures 27 January 2017	(5,031)	(0.00)
(13)	Call on 260 KOSPI2 Index 12 January 2017	(9,364)	(0.01)	(20)	Call on 125.50 United States 10 Years Futures 27 January 2017	(4,688)	(0.00)
(18)	Call on 262.50 KOSPI2 Index 12 January 2017	(5,812)	(0.00)	(25)	Call on 126 United States 10 Years Futures 27 January 2017	(3,516)	(0.00)
(19)	Call on 265 KOSPI2 Index 12 January 2017	(2,281)	(0.00)	(37)	Call on 127 United States 10 Years Futures 27 January 2017	(2,313)	(0.00)
(10)	Call on 267.50 KOSPI2 Index 12 January 2017	(373)	(0.00)	(4)	Call on 149 United States Bond Futures 27 January 2017	(10,625)	(0.01)
(10)	Put on 235 KOSPI2 Index 12 January 2017	(124)	(0.00)	(3)	Call on 150 United States Bond Futures 27 January 2017	(6,094)	(0.00)
(9)	Put on 237.50 KOSPI2 Index 12 January 2017	(149)	(0.00)	(5)	Call on 151 United States Bond Futures 27 January 2017	(7,500)	(0.01)
(7)	Put on 240 KOSPI2 Index 12 January 2017	(145)	(0.00)	(8)	Call on 152 United States Bond Futures 27 January 2017	(8,625)	(0.01)
(12)	Put on 245 KOSPI2 Index 12 January 2017	(497)	(0.00)	(9)	Call on 153 United States Bond Futures 27 January 2017	(6,750)	(0.01)
(19)	Put on 247.50 KOSPI2 Index 12 January 2017	(1,180)	(0.00)	(3)	Call on 154 United States Bond Futures 27 January 2017	(1,500)	(0.00)
(15)	Put on 250 KOSPI2 Index 12 January 2017	(1,490)	(0.00)	(5)	Call on 155 United States Bond Futures 27 January 2017	(1,719)	(0.00)
(12)	Put on 252.50 KOSPI2 Index 12 January 2017	(1,987)	(0.00)	(16)	Call on 2,250 S&P E-mini Index 20 January 2017	(13,600)	(0.01)
(8)	Put on 255 KOSPI2 Index 12 January 2017	(2,418)	(0.00)	(14)	Call on 2,255 S&P E-mini Index 20 January 2017	(10,150)	(0.01)
(5)	Put on 257.50 KOSPI2 Index 12 January 2017	(2,691)	(0.00)	(9)	Call on 2,260 S&P E-mini Index 20 January 2017	(5,625)	(0.00)
(6)	Put on 42.50 KOSPI2 Index 12 January 2017	(174)	(0.00)	(3)	Call on 2,310 S&P E-mini Index 20 January 2017	(270)	(0.00)
		(67,032)	(0.05)	(1)	Call on 4,900 NDX Index 20 January 2017	(4,850)	(0.00)
<b>Taiwan</b>				(1)	Call on 4,925 NDX Index 20 January 2017	(3,567)	(0.00)
(6)	Call on 9,300 TWSE Index 18 January 2017	(689)	(0.00)	(1)	Call on 4,950 NDX Index 20 January 2017	(2,670)	(0.00)
(27)	Call on 9,400 TWSE Index 18 January 2017	(1,508)	(0.00)	(1)	Call on 4,975 NDX Index 20 January 2017	(2,040)	(0.00)
(32)	Call on 9,500 TWSE Index 18 January 2017	(745)	(0.00)	(1)	Call on 5,000 NDX Index 20 January 2017	(1,225)	(0.00)
(42)	Call on 9,600 TWSE Index 18 January 2017	(371)	(0.00)	(1)	Call on 5,025 NDX Index 20 January 2017	(950)	(0.00)
(25)	Call on 9,700 TWSE Index 18 January 2017	(74)	(0.00)	(1)	Call on 5,050 NDX Index 20 January 2017	(570)	(0.00)
(15)	Call on 9,800 TWSE Index 18 January 2017	(26)	(0.00)	(1)	Call on 5,075 NDX Index 20 January 2017	(360)	(0.00)
(11)	Put on 8,700 TWSE Index 18 January 2017	(92)	(0.00)	(1)	Call on 5,100 NDX Index 20 January 2017	(257)	(0.00)
(28)	Put on 8,800 TWSE Index 18 January 2017	(378)	(0.00)	(1)	Call on 5,125 NDX Index 20 January 2017	(130)	(0.00)
(24)	Put on 8,900 TWSE Index 18 January 2017	(521)	(0.00)	(2)	Call on 5,150 NDX Index 20 January 2017	(210)	(0.00)
(19)	Put on 9,000 TWSE Index 18 January 2017	(707)	(0.00)	(324,420)	EUR CALL/USD PUT K=1.0814 13 January 2017	(473)	(0.00)
				(216,360)	EUR CALL/USD PUT K=1.0818 11 January 2017	(241)	(0.00)
				(324,570)	EUR CALL/USD PUT K=1.0819 13 January 2017	(455)	(0.00)



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Options (continued)</b>				<b>Options (continued)</b>			
<b>United States (continued)</b>				<b>United States (continued)</b>			
(108,230)	EUR CALL/USD PUT K=1.0823 03 January 2017	(52)	(0.00)	(37)	Put on 121.50 United States 10 Years Futures 27 January 2017	(2,891)	(0.00)
(325,170)	EUR CALL/USD PUT K=1.0839 13 January 2017	(392)	(0.00)	(20)	Put on 122 United States 10 Years Futures 27 January 2017	(2,188)	(0.00)
(434,560)	EUR CALL/USD PUT K=1.0864 05 January 2017	(193)	(0.00)	(25)	Put on 122.50 United States 10 Years Futures 27 January 2017	(4,297)	(0.00)
(434,880)	EUR CALL/USD PUT K=1.0872 03 January 2017	(188)	(0.00)	(5)	Put on 123 United States 10 Years Futures 27 January 2017	(1,250)	(0.00)
(217,680)	EUR CALL/USD PUT K=1.0884 03 January 2017	(93)	(0.00)	(7)	Put on 142 United States Bond Futures 27 January 2017	(656)	(0.00)
(326,670)	EUR CALL/USD PUT K=1.0889 04 January 2017	(134)	(0.00)	(3)	Put on 143 United States Bond Futures 27 January 2017	(375)	(0.00)
(437,040)	EUR CALL/USD PUT K=1.0926 05 January 2017	(141)	(0.00)	(1)	Put on 144 United States Bond Futures 27 January 2017	(172)	(0.00)
(109,830)	EUR CALL/USD PUT K=1.0983 05 January 2017	(30)	(0.00)	(5)	Put on 145 United States Bond Futures 27 January 2017	(1,172)	(0.00)
(330,240)	EUR CALL/USD PUT K=1.1008 10 January 2017	(92)	(0.00)	(2)	Put on 146 United States Bond Futures 27 January 2017	(719)	(0.00)
(103,740)	EUR PUT/USD CALL K=1.0374 03 January 2017	(77)	(0.00)	(3)	Put on 147 United States Bond Futures 27 January 2017	(1,547)	(0.00)
(415,520)	EUR PUT/USD CALL K=1.0388 03 January 2017	(515)	(0.00)	(4)	Put on 148 United States Bond Futures 27 January 2017	(2,875)	(0.00)
(311,700)	EUR PUT/USD CALL K=1.039 13 January 2017	(869)	(0.00)	(15)	Put on 2,130 S&P Emini Index 20 January 2017	(3,525)	(0.00)
(208,180)	EUR PUT/USD CALL K=1.0409 03 January 2017	(259)	(0.00)	(17)	Put on 2,135 S&P Emini Index 20 January 2017	(4,250)	(0.00)
(312,360)	EUR PUT/USD CALL K=1.0412 13 January 2017	(1,020)	(0.00)	(9)	Put on 2,140 S&P Emini Index 20 January 2017	(2,475)	(0.00)
(312,540)	EUR PUT/USD CALL K=1.0418 04 January 2017	(338)	(0.00)	(3)	Put on 2,200 S&P Emini Index 20 January 2017	(2,025)	(0.00)
(208,420)	EUR PUT/USD CALL K=1.0421 11 January 2017	(626)	(0.00)	(1)	Put on 4,600 NDX Index 20 January 2017	(1,063)	(0.00)
(417,360)	EUR PUT/USD CALL K=1.0434 05 January 2017	(719)	(0.00)	(1)	Put on 4,625 NDX Index 20 January 2017	(1,440)	(0.00)
(313,320)	EUR PUT/USD CALL K=1.0444 13 January 2017	(1,277)	(0.00)	(2)	Put on 4,650 NDX Index 20 January 2017	(3,380)	(0.00)
(421,120)	EUR PUT/USD CALL K=1.0528 05 January 2017	(1,890)	(0.00)	(1)	Put on 4,675 NDX Index 20 January 2017	(1,980)	(0.00)
(105,720)	EUR PUT/USD CALL K=1.0572 05 January 2017	(693)	(0.00)	(1)	Put on 4,700 NDX Index 20 January 2017	(2,351)	(0.00)
(317,550)	EUR PUT/USD CALL K=1.0585 10 January 2017	(2,817)	(0.00)	(1)	Put on 4,725 NDX Index 20 January 2017	(2,771)	(0.00)
(190,005)	GBP CALL/USD PUT K=1.2667 03 January 2017	(89)	(0.00)	(1)	Put on 4,750 NDX Index 20 January 2017	(3,181)	(0.00)
(190,095)	GBP CALL/USD PUT K=1.2673 03 January 2017	(88)	(0.00)	(1)	Put on 4,760 NDX Index 20 January 2017	(3,175)	(0.00)
(190,410)	GBP CALL/USD PUT K=1.2694 03 January 2017	(85)	(0.00)	(1)	Put on 4,775 NDX Index 20 January 2017	(3,733)	(0.00)
(190,470)	GBP CALL/USD PUT K=1.2698 03 January 2017	(85)	(0.00)	(1)	Put on 4,785 NDX Index 20 January 2017	(3,745)	(0.00)
(190,485)	GBP CALL/USD PUT K=1.2699 19 January 2017	(307)	(0.00)	(1)	Put on 4,790 NDX Index 20 January 2017	(4,090)	(0.00)
(255,340)	GBP CALL/USD PUT K=1.2767 17 January 2017	(228)	(0.00)	(1)	Put on 4,795 NDX Index 20 January 2017	(3,990)	(0.00)
(64,125)	GBP CALL/USD PUT K=1.2825 05 January 2017	(17)	(0.00)	(1)	Put on 4,800 NDX Index 20 January 2017	(4,350)	(0.00)
(256,800)	GBP CALL/USD PUT K=1.284 13 January 2017	(147)	(0.00)	(1)	Put on 4,805 NDX Index 20 January 2017	(4,260)	(0.00)
(257,160)	GBP CALL/USD PUT K=1.2858 11 January 2017	(108)	(0.00)	(1)	Put on 4,810 NDX Index 20 January 2017	(4,400)	(0.00)
(257,880)	GBP CALL/USD PUT K=1.2894 13 January 2017	(132)	(0.00)	(1)	Put on 4,815 NDX Index 20 January 2017	(5,130)	(0.00)
(129,520)	GBP CALL/USD PUT K=1.2952 10 January 2017	(33)	(0.00)	(1)	Put on 4,830 NDX Index 20 January 2017	(5,305)	(0.00)
(194,250)	GBP CALL/USD PUT K=1.295 13 January 2017	(85)	(0.00)	(956,093)	USD CALL/CAD PUT K=1.3597 20 January 2017	(3,341)	(0.00)
(182,910)	GBP PUT/USD CALL K=1.2194 03 January 2017	(236)	(0.00)	(735,078)	USD CALL/CAD PUT K=1.3604 18 January 2017	(2,160)	(0.00)
(182,940)	GBP PUT/USD CALL K=1.2196 03 January 2017	(236)	(0.00)	(955,391)	USD CALL/CAD PUT K=1.3607 19 January 2017	(2,975)	(0.00)
(183,210)	GBP PUT/USD CALL K=1.2214 19 January 2017	(903)	(0.00)	(953,848)	USD CALL/CAD PUT K=1.3629 20 January 2017	(2,850)	(0.00)
(183,255)	GBP PUT/USD CALL K=1.2217 03 January 2017	(238)	(0.00)	(512,258)	USD CALL/CAD PUT K=1.3665 04 January 2017	(245)	(0.00)
(183,405)	GBP PUT/USD CALL K=1.2227 03 January 2017	(239)	(0.00)	(948,559)	USD CALL/CAD PUT K=1.3705 20 January 2017	(1,931)	(0.00)
(245,780)	GBP PUT/USD CALL K=1.2289 17 January 2017	(1,541)	(0.00)	(945,798)	USD CALL/CAD PUT K=1.3745 04 January 2017	(328)	(0.00)
(246,740)	GBP PUT/USD CALL K=1.2337 13 January 2017	(1,681)	(0.00)	(946,143)	USD CALL/CAD PUT K=1.374 04 January 2017	(332)	(0.00)
(61,745)	GBP PUT/USD CALL K=1.2349 05 January 2017	(287)	(0.00)	(944,562)	USD CALL/CAD PUT K=1.3763 04 January 2017	(316)	(0.00)
(247,160)	GBP PUT/USD CALL K=1.2358 11 January 2017	(1,730)	(0.00)	(48,030)	USD CALL/MXN PUT K=20.8203 13 January 2017	(318)	(0.00)
(248,440)	GBP PUT/USD CALL K=1.2422 13 January 2017	(2,550)	(0.00)	(23,935)	USD CALL/MXN PUT K=20.8899 13 January 2017	(133)	(0.00)
(124,430)	GBP PUT/USD CALL K=1.2443 10 January 2017	(1,303)	(0.00)	(47,830)	USD CALL/MXN PUT K=20.9074 13 January 2017	(254)	(0.00)
(186,915)	GBP PUT/USD CALL K=1.2461 13 January 2017	(2,276)	(0.00)	(47,540)	USD CALL/MXN PUT K=21.0349 19 January 2017	(273)	(0.00)
(70,510)	NZD CALL/USD PUT K=0.7051 26 January 2017	(530)	(0.00)	(47,520)	USD CALL/MXN PUT K=21.0438 19 January 2017	(268)	(0.00)
(71,060)	NZD CALL/USD PUT K=0.7106 19 January 2017	(258)	(0.00)	(47,510)	USD CALL/MXN PUT K=21.0482 19 January 2017	(266)	(0.00)
(143,540)	NZD CALL/USD PUT K=0.7177 04 January 2017	(67)	(0.00)	(47,460)	USD CALL/MXN PUT K=21.0704 18 January 2017	(233)	(0.00)
(143,620)	NZD CALL/USD PUT K=0.7181 18 January 2017	(230)	(0.00)	(47,420)	USD CALL/MXN PUT K=21.0881 13 January 2017	(156)	(0.00)
(144,200)	NZD CALL/USD PUT K=0.7221 17 January 2017	(149)	(0.00)	(23,690)	USD CALL/MXN PUT K=21.106 05 January 2017	(46)	(0.00)
(144,360)	NZD CALL/USD PUT K=0.7218 04 January 2017	(59)	(0.00)	(47,350)	USD CALL/MXN PUT K=21.1193 11 January 2017	(105)	(0.00)
(144,480)	NZD CALL/USD PUT K=0.7224 04 January 2017	(58)	(0.00)	(46,950)	USD CALL/MXN PUT K=21.2993 17 January 2017	(120)	(0.00)
(144,500)	NZD CALL/USD PUT K=0.7225 05 January 2017	(55)	(0.00)	(23,440)	USD CALL/MXN PUT K=21.3311 05 January 2017	(22)	(0.00)
(144,740)	NZD CALL/USD PUT K=0.7237 04 January 2017	(57)	(0.00)	(70,900)	USD CALL/ZAR PUT K=14.1044 05 January 2017	(114)	(0.00)
(144,800)	NZD CALL/USD PUT K=0.724 04 January 2017	(57)	(0.00)	(70,400)	USD CALL/ZAR PUT K=14.2045 10 January 2017	(167)	(0.00)
(145,240)	NZD CALL/USD PUT K=0.7262 05 January 2017	(50)	(0.00)	(70,200)	USD CALL/ZAR PUT K=14.245 05 January 2017	(87)	(0.00)
(145,340)	NZD CALL/USD PUT K=0.7267 05 January 2017	(49)	(0.00)	(69,900)	USD CALL/ZAR PUT K=14.3062 17 January 2017	(264)	(0.00)
(145,840)	NZD CALL/USD PUT K=0.7292 04 January 2017	(37)	(0.00)	(69,700)	USD CALL/ZAR PUT K=14.3472 11 January 2017	(120)	(0.00)
(145,980)	NZD CALL/USD PUT K=0.7299 13 January 2017	(71)	(0.00)	(69,600)	USD CALL/ZAR PUT K=14.3678 13 January 2017	(155)	(0.00)
(146,140)	NZD CALL/USD PUT K=0.7307 11 January 2017	(60)	(0.00)	(69,300)	USD CALL/ZAR PUT K=14.43 13 January 2017	(128)	(0.00)
(146,400)	NZD CALL/USD PUT K=0.732 13 January 2017	(67)	(0.00)	(68,900)	USD CALL/ZAR PUT K=14.5138 05 January 2017	(54)	(0.00)
(146,940)	NZD CALL/USD PUT K=0.7347 10 January 2017	(46)	(0.00)	(68,700)	USD CALL/ZAR PUT K=14.556 18 January 2017	(153)	(0.00)
(146,940)	NZD CALL/USD PUT K=0.7347 13 January 2017	(59)	(0.00)	(68,500)	USD CALL/ZAR PUT K=14.5985 03 January 2017	(53)	(0.00)
(67,430)	NZD PUT/USD CALL K=0.6743 26 January 2017	(225)	(0.00)	(68,300)	USD CALL/ZAR PUT K=14.6413 19 January 2017	(141)	(0.00)
(67,940)	NZD PUT/USD CALL K=0.6794 19 January 2017	(214)	(0.00)	(68,300)	USD CALL/ZAR PUT K=14.6413 26 January 2017	(251)	(0.00)
(137,440)	NZD PUT/USD CALL K=0.6872 18 January 2017	(721)	(0.00)	(68,300)	USD CALL/ZAR PUT K=14.6413 27 January 2017	(270)	(0.00)
(137,520)	NZD PUT/USD CALL K=0.6876 04 January 2017	(171)	(0.00)	(68,200)	USD CALL/ZAR PUT K=14.6628 03 January 2017	(52)	(0.00)
(138,160)	NZD PUT/USD CALL K=0.6908 04 January 2017	(221)	(0.00)	(67,900)	USD CALL/ZAR PUT K=14.7275 03 January 2017	(51)	(0.00)
(138,340)	NZD PUT/USD CALL K=0.6917 17 January 2017	(951)	(0.00)	(67,800)	USD CALL/ZAR PUT K=14.7493 19 January 2017	(121)	(0.00)
(138,460)	NZD PUT/USD CALL K=0.6923 04 January 2017	(286)	(0.00)	(67,700)	USD CALL/ZAR PUT K=14.771 18 January 2017	(111)	(0.00)
(138,520)	NZD PUT/USD CALL K=0.6926 04 January 2017	(301)	(0.00)	(67,500)	USD CALL/ZAR PUT K=14.8148 04 January 2017	(46)	(0.00)
(138,400)	NZD PUT/USD CALL K=0.692 04 January 2017	(272)	(0.00)	(986,642)	USD PUT/CAD CALL K=1.3176 19 January 2017	(2,153)	(0.00)
(138,400)	NZD PUT/USD CALL K=0.692 05 January 2017	(370)	(0.00)	(758,553)	USD PUT/CAD CALL K=1.3183 18 January 2017	(1,587)	(0.00)
(139,340)	NZD PUT/USD CALL K=0.6967 05 January 2017	(700)	(0.00)	(985,670)	USD PUT/CAD CALL K=1.3189 20 January 2017	(2,536)	(0.00)
(139,620)	NZD PUT/USD CALL K=0.6981 04 January 2017	(711)	(0.00)	(530,464)	USD PUT/CAD CALL K=1.3196 04 January 2017	(278)	(0.00)
(139,680)	NZD PUT/USD CALL K=0.6984 05 January 2017	(865)	(0.00)	(985,595)	USD PUT/CAD CALL K=1.319 20 January 2017	(2,552)	(0.00)
(140,260)	NZD PUT/USD CALL K=0.7013 11 January 2017	(1,564)	(0.00)	(978,989)	USD PUT/CAD CALL K=1.3279 04 January 2017	(943)	(0.00)
(140,760)	NZD PUT/USD CALL K=0.7038 13 January 2017	(1,996)	(0.00)	(978,768)	USD PUT/CAD CALL K=1.3282 04 January 2017	(945)	(0.00)
(140,840)	NZD PUT/USD CALL K=0.7042 10 January 2017	(1,881)	(0.00)	(978,916)	USD PUT/CAD CALL K=1.328 04 January 2017	(943)	(0.00)
(141,340)	NZD PUT/USD CALL K=0.7067 13 January 2017	(2,400)	(0.00)	(977,444)	USD PUT/CAD CALL K=1.33 20 January 2017	(4,820)	(0.00)
(140,000)	NZD PUT/USD CALL K=0.7 13 January 2017	(1,533)	(0.00)	(25,350)	USD PUT/MXN CALL K=19.7239 13 January 2017	(18)	(0.00)
(2)	Put on 1.01 EURO FX Currency 03 March 2017	(1,050)	(0.00)	(50,620)	USD PUT/MXN CALL K=19.755 13 January 2017	(39)	(0.00)
(29)	Put on 115.75 United States 5 Years Futures 27 January 2017	(1,133)	(0.00)	(50,510)	USD PUT/MXN CALL K=19.7981 13 January 2017	(41)	(0.00)
(71)	Put on 116.25 United States 5 Years Futures 27 January 2017	(4,992)	(0.00)	(50,350)	USD PUT/MXN CALL K=19.861 13 January 2017	(45)	(0.00)
(49)	Put on 116.50 United States 5 Years Futures 27 January 2017	(4,594)	(0.00)	(50,210)	USD PUT/MXN CALL K=19.9164 11 January 2017	(48)	(0.00)
(63)	Put on 116.75 United States 5 Years Futures 27 January 2017	(8,367)	(0.01)	(25,070)	USD PUT/MXN CALL K=19.9442 05 January 2017	(21)	(0.00)
(5)	Put on 120 United States 10 Years Futures 27 January 2017	(156)	(0.00)	(50,080)	USD PUT/MXN CALL K=19.9681 19 January 2017	(93)	(0.00)
(13)	Put on 120.50 United States 10 Years Futures 27 January 2017	(609)	(0.00)	(50,070)	USD PUT/MXN CALL K=19.972 18 January 2017	(86)	(0.00)
(11)	Put on 121 United States 10 Years Futures 27 January 2017	(516)	(0.00)	(48,980)	USD PUT/MXN CALL K=20.008 19 January 2017	(106)	(0.00)

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Options (continued)</b>							
<b>United States (continued)</b>							
(49,900)	USD PUT/MXN CALL K=20.0401 19 January 2017	(117)	(0.00)				
(49,680)	USD PUT/MXN CALL K=20.1288 17 January 2017	(133)	(0.00)				
(24,830)	USD PUT/MXN CALL K=20.1369 05 January 2017	(32)	(0.00)				
(76,100)	USD PUT/ZAR CALL K=13.1406 05 January 2017	(74)	(0.00)				
(75,900)	USD PUT/ZAR CALL K=13.1752 10 January 2017	(120)	(0.00)				
(75,700)	USD PUT/ZAR CALL K=13.21 05 January 2017	(86)	(0.00)				
(75,500)	USD PUT/ZAR CALL K=13.245 17 January 2017	(269)	(0.00)				
(75,200)	USD PUT/ZAR CALL K=13.2979 11 January 2017	(204)	(0.00)				
(75,100)	USD PUT/ZAR CALL K=13.3156 13 January 2017	(266)	(0.00)				
(74,800)	USD PUT/ZAR CALL K=13.369 13 January 2017	(327)	(0.00)				
(74,600)	USD PUT/ZAR CALL K=13.4048 05 January 2017	(140)	(0.00)				
(74,200)	USD PUT/ZAR CALL K=13.4771 03 January 2017	(163)	(0.00)				
(74,100)	USD PUT/ZAR CALL K=13.4953 18 January 2017	(644)	(0.00)				
(73,800)	USD PUT/ZAR CALL K=13.5501 03 January 2017	(172)	(0.00)				
(73,700)	USD PUT/ZAR CALL K=13.5685 03 January 2017	(199)	(0.00)				
(73,700)	USD PUT/ZAR CALL K=13.5685 26 January 2017	(975)	(0.00)				
(73,700)	USD PUT/ZAR CALL K=13.5685 27 January 2017	(1,000)	(0.00)				
(73,500)	USD PUT/ZAR CALL K=13.6054 19 January 2017	(893)	(0.00)				
(73,200)	USD PUT/ZAR CALL K=13.6612 04 January 2017	(488)	(0.00)				
(73,100)	USD PUT/ZAR CALL K=13.6799 18 January 2017	(1,056)	(0.00)				
(72,900)	USD PUT/ZAR CALL K=13.7174 19 January 2017	(1,175)	(0.00)				
		(396,090)	(0.31)				
<b>Total options</b>		(975,749)	(0.76)				

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
AUD12,817,990	€8,900,000	24 January 2017	79	(124,791)	(0.10)
AUD1,613,434	GBP950,000	05 January 2017	1	(6,048)	(0.00)
AUD1,946,946	GBP1,150,000	27 January 2017	22	(13,388)	(0.01)
AUD6,300,000	JPY534,591,757	13 January 2017	59	(27,760)	(0.02)
AUD200,000	NZD207,849	05 January 2017	2	(107)	(0.00)
AUD3,300,000	NZD3,454,014	13 January 2017	27	(18,666)	(0.01)
AUD9,700,000	US\$7,250,098	23 January 2017	70	(230,807)	(0.18)
BRL1,368,000	US\$416,929	02 February 2017	11	(846)	(0.00)
CAD7,397,362	€5,300,000	31 January 2017	25	(81,392)	(0.06)
CAD16,800,000	US\$12,669,261	18 January 2017	122	(138,774)	(0.11)
CHF748,004	€700,000	30 January 2017	7	(1,877)	(0.00)
CHF3,800,000	US\$3,761,316	20 January 2017	32	(16,573)	(0.01)
CHF691,692	US\$685,505	31 January 2017	2	(3,335)	(0.00)
CLP2,000,000,000	US\$3,053,796	27 January 2017	255	(73,792)	(0.06)
CNH3,500,000	US\$506,066	05 January 2017	7	(5,087)	(0.00)
COP1,200,000,000	US\$399,334	27 January 2017	6	(1,578)	(0.00)
CZK6,000,000	US\$236,453	08 February 2017	1	(1,771)	(0.00)
€200,000	AUD292,472	24 January 2017	2	(400)	(0.00)
€700,000	CAD993,475	31 January 2017	7	(1,532)	(0.00)
€900,000	CHF974,415	30 January 2017	18	(10,107)	(0.01)
€1,400,000	GBP1,199,391	19 January 2017	14	(4,579)	(0.00)
€1,000,000	HUF314,379,343	31 January 2017	20	(17,999)	(0.01)
€300,000	JPY36,957,000	05 January 2017	1	(459)	(0.00)
€1,400,000	JPY172,586,930	27 January 2017	14	(3,274)	(0.00)
€1,900,000	NOK17,314,578	23 January 2017	13	(5,350)	(0.00)
€3,200,000	PLN14,271,204	09 February 2017	22	(33,926)	(0.03)
€100,000	RON454,864	31 January 2017	1	(55)	(0.00)
€6,000,000	SEK58,657,848	30 January 2017	54	(131,121)	(0.10)
€5,300,000	US\$5,678,898	13 January 2017	67	(83,962)	(0.07)
€69,377,123	US\$73,700,262	31 January 2017	4	(400,441)	(0.31)
GBP50,000	AUD85,526	27 January 2017	1	(52)	(0.00)
GBP3,717,798	€4,400,000	19 January 2017	44	(49,550)	(0.04)
GBP100,000	JPY14,424,250	05 January 2017	2	(142)	(0.00)
GBP400,000	JPY58,050,770	25 January 2017	8	(3,856)	(0.00)
GBP6,150,000	US\$7,683,950	17 January 2017	68	(80,593)	(0.06)
GBP4,255	US\$5,322	19 January 2017	1	(61)	(0.00)
GBP1,034,840	US\$1,292,060	31 January 2017	12	(12,216)	(0.01)
HUF61,814,040	€200,000	31 January 2017	2	(29)	(0.00)
ILS5,000,000	US\$1,312,648	30 January 2017	23	(12,517)	(0.01)
INR770,060,000	US\$11,363,931	06 January 2017	108	(28,684)	(0.02)
JPY8,397,050	AUD100,000	13 January 2017	1	(319)	(0.00)
JPY563,660,307	€4,600,000	27 January 2017	35	(18,537)	(0.01)
JPY100,055,830	GBP700,000	05 January 2017	1	(6,845)	(0.01)
JPY50,059,132	GBP350,000	25 January 2017	7	(2,940)	(0.00)
JPY100,000,000	US\$859,596	05 January 2017	2	(1,773)	(0.00)
Y1,278,800,000	US\$11,213,470	19 January 2017	72	(235,623)	(0.18)
KRW3,800,000	US\$3,162,275	23 January 2017	35	(10,423)	(0.01)
MXN544,890	US\$26,532	19 January 2017	1	(159)	(0.00)
MXN91,000,00	US\$4,447,064	10 February 2017	98	(55,733)	(0.04)
NOK78,157,15	€8,700,000	23 January 2017	35	(106,279)	(0.08)
NOK18,500,00	SEK19,925,361	27 January 2017	20	(47,597)	(0.04)
NOK10,000,00	US\$1,177,735	23 January 2017	19	(15,693)	(0.01)
NZD415,227	AUD400,000	05 January 2017	4	(115)	(0.00)
NZD103,718	AUD100,000	13 January 2017	1	(96)	(0.00)
NZD800,000	US\$571,013	17 January 2017	2	(13,530)	(0.01)
NZD4,500,000	US\$3,208,949	31 January 2017	35	(74,609)	(0.06)
PLN1,765,022	€400,000	09 February 2017	4	(278)	(0.00)
PLN500,000	US\$119,803	08 February 2017	5	(113)	(0.00)
RON3,162,007	€700,000	31 January 2017	11	(4,737)	(0.00)
SEK1,914,401	€200,000	30 January 2017	2	(136)	(0.00)
SEK1,578,035	NOK1,500,000	27 January 2017	3	(280)	(0.00)
SEK3,000,000	US\$331,300	27 January 2017	10	(451)	(0.00)
SGD12,500,000	US\$8,764,534	06 January 2017	195	(112,488)	(0.09)
THB10,000,000	US\$279,246	23 January 2017	2	(52)	(0.00)
TRY1,605,273	US\$454,941	19 January 2017	2	(480)	(0.00)
TRY1,600,000	US\$454,473	23 January 2017	15	(1,889)	(0.00)
TWD30,000,00	US\$941,411	06 January 2017	10	(14,913)	(0.01)
US\$48,278	AUD67,005	19 January 2017	4	(215)	(0.00)
US\$1,515,092	AUD2,100,000	23 January 2017	20	(4,548)	(0.00)
US\$2,020,123	BRL6,900,000	02 February 2017	8	(78,544)	(0.06)
US\$10,320,884	CAD13,900,000	18 January 2017	142	(46,602)	(0.04)
US\$13,518	CAD18,321	19 January 2017	2	(147)	(0.00)
US\$894,729	CHF916,729	19 January 2017	2	(8,603)	(0.01)
US\$4,804,646	CHF4,892,000	20 January 2017	27	(16,218)	(0.01)
US\$2,994,862	CLP2,031,000,000	27 January 2017	172	(31,332)	(0.02)
US\$130,640	COP400,000,000	27 January 2017	2	(1,945)	(0.00)
US\$232,740	CZK6,000,000	08 February 2017	3	(1,942)	(0.00)
US\$2,303,680	€2,200,000	13 January 2017	20	(18,746)	(0.01)
US\$4,883,603	€4,683,913	19 January 2017	6	(62,361)	(0.05)
US\$18,584	€17,790	31 January 2017	1	(212)	(0.00)
US\$4,507,023	GBP3,655,000	17 January 2017	91	(11,720)	(0.01)
US\$777,099	GBP629,057	19 January 2017	3	(656)	(0.00)
US\$438,968	HKD3,408,544	19 January 2017	1	(712)	(0.00)
US\$611,103	HUF180,000,000	31 January 2017	19	(4,133)	(0.00)
US\$1,035,828	ILS4,000,000	30 January 2017	16	(4,277)	(0.00)
US\$7,713,742	INR527,500,000	06 January 2017	47	(51,032)	(0.04)
US\$342,490	JPY40,000,000	05 January 2017	4	(639)	(0.00)
US\$8,022,211	JPY941,883,664	19 January 2017	52	(63,381)	(0.05)



# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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\$1,821,473	KRW2,200,000,000	23 January 2017	12	(3,284)	(0.00)
US\$4,548,306	MXN94,819,000	10 February 2017	59	(27,317)	(0.03)
US\$25,154	NOK218,072	19 January 2017	4	(186)	(0.00)
US\$1,383,352	NOK12,000,000	23 January 2017	19	(11,098)	(0.02)
US\$1,393,041	NZD2,000,000	05 January 2017	4	(1,250)	(0.00)
US\$5,806	NZD8,420	19 January 2017	2	(61)	(0.00)
US\$1,450,439	NZD2,100,000	31 January 2017	21	(12,253)	(0.02)
US\$512,131	PEN1,750,000	27 January 2017	10	(7,924)	(0.01)
US\$1,546,945	PHP77,500,000	18 January 2017	14	(13,110)	(0.02)
US\$9,246	PLN39,092	19 January 2017	3	(115)	(0.00)
US\$1,447,774	PLN6,112,000	08 February 2017	21	(15,324)	(0.02)
US\$25,220	SEK230,912	19 January 2017	4	(234)	(0.00)
US\$3,685,066	SEK34,000,000	27 January 2017	34	(64,554)	(0.06)
US\$72,424	SEK663,721	31 January 2017	4	(790)	(0.00)
US\$1,589,201	SGD2,300,000	06 January 2017	20	(2,776)	(0.00)
US\$26,061	SGD37,733	19 January 2017	1	(55)	(0.00)
US\$1,114,627	THB40,000,000	23 January 2017	5	(2,149)	(0.00)
US\$645,685	TRY2,300,000	23 January 2017	11	(4,905)	(0.00)
US\$2,140,385	ZAR30,000,000	25 January 2017	54	(42,182)	(0.04)
ZAR56,663,000	US\$4,144,764	25 January 2017	135	(22,405)	(0.03)
<b>Total unrealised loss on forward currency contracts</b>				<b>(2,993,522)</b>	<b>(2.33)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(11,073,436)</b>	<b>(8.65)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>52,814,358</b>	<b>41.25</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(11,073,436)</b>	<b>(8.65)</b>
<b>Other net assets</b>				<b>86,293,291</b>	<b>67.40</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>128,034,213</b>	<b>100.00</b>

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

### Classification

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

### Analysis of Total Assets

Transferable securities listed on an official stock exchange

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

Transferable securities as described in # above

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
1.70
27.57
7.6
<b>63.13</b>
<b>100.00</b>

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

## Man AHL Target Risk



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
<b>Credit default swaps (b)</b>			<b>Government bonds (continued)</b>		
<b>Europe</b>			<b>United Kingdom</b>		
(10,000,000) ITraxx Europe 26V1 5 Years 100 Obps 20 December 2021 _CS	144,082	0.51	4,369,400 United Kingdom Gilt Inflation Linked 0.125% 22/03/2024 #	6,365,209	22.49
(2,000,000) ITRAXX XOVERS 26V1 5 Years 500 Obps 20 Dec 2021 _CS	200,486	0.71			
	<u>344,568</u>	<u>1.22</u>			
<b>United States</b>			<b>United States</b>		
(4,000,000) NAHYS 27V1 5 Years 500 Obps 20 December 2021 _JP	247,338	(0.87)	100,000 United States Treasury Bill 0% 02/02/2017 #	99,965	0.35
(10,000,000) NAIGS 27V1 5 Years 100 Obps 20 December 2021 _JP	151,136	0.53	100,000 United States Treasury Bill 0% 05/01/2017 #	99,998	0.35
	<u>398,474</u>	<u>1.4</u>	100,000 United States Treasury Bill 0% 12/01/2017 #	99,990	0.35
			100,000 United States Treasury Bill 0% 19/01/2017 #	99,982	0.35
			100,000 United States Treasury Bill 0% 26/01/2017 #	99,973	0.35
			400,000 United States Treasury Bill 0% 09/02/2017 #	399,821	1.41
<b>Total credit default swaps</b>	<u>743,042</u>	<u>2.62</u>	3,059,520 United States Treasury Inflation Indexed Bonds 0.13% 15/04/2021 #	3,078,881	10.88
<b>Future contracts (a)</b>			4,071,840 United States Treasury Inflation Indexed Bonds 0.13% 15/07/2024 #	4,001,617	14.14
<b>Australia</b>				<u>7,980,227</u>	<u>28.18</u>
2 SPI 200 Future March 2017	4,164	0.01			
			<b>Total government bonds</b>	<u>20,923,557</u>	<u>73.92</u>
<b>France</b>			<b>Total return swaps (b)</b>		
9 CAC40 10 Euro Future January 2017	7,879	0.03	<b>United States</b>		
			31,000 BBG Commex AG & LvCap	10,993	0.04
<b>Germany</b>					
2 DAX Index Future March 2017	5,313	0.02	<b>Total total return swaps</b>	<u>10,993</u>	<u>0.04</u>
1 Euro BUXL 30 Years Bond Future March 2017	2,911	0.01			
18 Euro Stoxx 50 March 2017	10,579	0.04			
18 Euro-BOBL Future March 2017	24,492	0.09			
6 Euro-BTP Future March 2017	9,356	0.03			
15 Euro-BUND Future March 2017	37,591	0.13			
8 Euro-OAT Future March 2017	10,326	0.04			
	<u>100,568</u>	<u>0.36</u>			
<b>Hong Kong</b>					
2 Hang Seng Index Future January 2017	4,914	0.02			
3 H-Shares Index Future January 2017	4,044	0.01			
	<u>8,958</u>	<u>0.03</u>			
<b>Italy</b>					
3 FTSE/MIB Index Future March 2017	6,091	0.02			
<b>Japan</b>					
3 Japan 10 Years Bond OSE March 2017	4,334	0.02			
3 TOPIX Index Future March 2017	8,617	0.03			
	<u>12,951</u>	<u>0.05</u>			
<b>Netherlands</b>					
4 Amsterdam Index Future January 2017	6,710	0.02			
<b>Singapore</b>					
7 MSCI SING IX ETS January 2017	24	0.00			
11 Nikkei 225 (SGX) March 2017	20,183	0.07			
1 SGX Nifty 50 January 2017	230	0.00			
	<u>20,437</u>	<u>0.07</u>			
<b>South Korea</b>					
3 Korea 3 Years Bond Future March 2017	273	0.00			
4 KOSPI2 Index Future March 2017	11,074	0.04			
	<u>11,347</u>	<u>0.04</u>			
<b>Spain</b>					
2 IBEX 35 Index Future January 2017	1,591	0.01			
<b>Switzerland</b>					
4 Swiss Market Index Future March 2017	4,959	0.02			
<b>Taiwan</b>					
4 MSCI Taiwan Index January 2017	1,380	0.00			
<b>Turkey</b>					
33 BIST 30 Future February 2017	305	0.00			
<b>United Kingdom</b>					
34 FTSE 100 Index Future March 2017	61,628	0.22			
37 Long Gilt Future March 2017	100,273	0.35			
	<u>161,901</u>	<u>0.57</u>			
<b>Total future contracts</b>	<u>349,241</u>	<u>1.23</u>			
<b>Government bonds</b>					
<b>France</b>					
2,554,550 France Government Bond OAT 0.25% 25/07/2024 #	2,958,989	10.46			
<b>Germany</b>					
3,124,620 Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2023 #	3,619,132	12.79			

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
				US\$	US\$
CHF18,721	US\$18,275	19 January 2017	2	171	0.00
€62,319	US\$65,299	19 January 2017	1	507	0.00
GBP3,700	US\$4,541	31 January 2017	1	35	0.00
JPY3,028,706	US\$25,855	19 January 2017	1	145	0.00
KRW1,574,203,	US\$1,304,228	19 January 2017	1	1,848	0.01
KRW4,868	AUD6,680	19 January 2017	1	34	0.00
SEK9,366	US\$1,018	31 January 2017	2	16	0.00
US\$5,796,159	GBP4,680,437	19 January 2017	1	9,354	0.03
US\$2,956	KRW3,557,000	19 January 2017	1	5	0.00
Total unrealised gain on forward currency contracts				12,115	0.04
Total financial assets at fair value through profit or loss - trading				22,038,948	77.85

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man AHL Target Risk (continued)



Financial liabilities at fair value through profit or loss

Nominal Description	Fair Value US\$	% of Net Assets
<b>Future contracts</b>		
<b>Canada</b>		
3 Canada 10 Years Bond Future March 2017	(3,244)	(0.01)
6 S&P/TSX 60 IX Future March 2017	(403)	(0.00)
	<u>(3,647)</u>	<u>(0.01)</u>
<b>China</b>		
2 FTSE China A50 January 2017	<u>(95)</u>	<u>(0.00)</u>
<b>South Africa</b>		
4 FTSE/JSE TOP 40 March 2017	<u>(1,378)</u>	<u>(0.00)</u>
<b>Sweden</b>		
7 OMXS30 Index Future January 2016	<u>(1,757)</u>	<u>(0.01)</u>
<b>United States</b>		
16 NASDAQ 100 E-mini March 2017	(3,337)	(0.01)
23 S&P 500 E-mini Future March 2017	(18,495)	(0.07)
15 US 10 Years Note CBT March 2017	(11,367)	(0.04)
4 US 2 Years Note CBT March 2017	(438)	(0.00)
11 US 5 Years Note CBT March 2017	(1,719)	(0.01)
7 US Long Bond CBT March 2017	(10,719)	(0.04)
4 US Ultra Bond CBT March 2017	<u>(8,344)</u>	<u>(0.03)</u>
	<u>(54,419)</u>	<u>(0.20)</u>
<b>Total future contracts</b>	<u>(61,296)</u>	<u>(0.22)</u>

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man AHL Target Risk (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
€1,962	US\$2,082	31 January 2017	6	(11)	(0.00)
GBP17,857	US\$22,312	19 January 2017	1	(234)	(0.00)
GBP346,361	US\$432,605	31 January 2017	5	(4,242)	(0.01)
SEK269	US\$30	31 January 2017	4	-	(0.00)
SEK7,372,086	€7,065,795	19 January 2017	5	(89,020)	(0.31)
TRY5,611	US\$1,591	19 January 2017	1	(3)	(0.00)
US\$854,241	GBP692,719	19 January 2017	2	(2,224)	(0.01)
US\$18,017	HKD139,900	19 January 2017	1	(29)	(0.00)
US\$9,400	JPY1,101,024	19 January 2017	1	(52)	(0.00)
US\$319	SEK2,977	19 January 2017	2	(9)	(0.00)
US\$1,528	SGD2,212	19 January 2017	1	(3)	(0.00)
US\$3,214	ZAR45,174	19 January 2017	1	(77)	(0.00)
<b>Total unrealised loss on forward currency contracts</b>				<b>(95,904)</b>	<b>(0.33)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(157,200)</b>	<b>(0.55)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>22,038,948</b>	<b>77.85</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(157,200)</b>	<b>(0.55)</b>
<b>Other net assets</b>				<b>6,415,229</b>	<b>22.70</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>28,296,977</b>	<b>100.00</b>

### Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

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

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

### Analysis of Total Assets

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

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total Assets
1.17
2.57
70.06
<b>26.20</b>
<b>100.00</b>

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man AHL Volatility 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
<b>Future contracts (a)</b>				<b>Options (b) (continued)</b>			
<b>Australia</b>				<b>United States (continued)</b>			
5	SPI 200 Futures March 2017	3,530	0.02	86,715	USD Put/JPY Call K=115.32 17 January 2017	651	0.01
<b>Germany</b>				30,170	USD Put/TRY Call K=3.3146 04 January 2017	17	0.00
2	EURO-BOBL Future March 2017	137	0.00	29,830	USD Put/TRY Call K=3.3523 06 January 2017	22	0.00
18	EURO-BUND Future March 2017	9,084	0.05	29,780	USD Put/TRY Call K=3.358 04 January 2017	18	0.00
(15)	VSTOXX Mini Future January 2017	1,028	0.01	29,760	USD Put/TRY Call K=3.3602 04 January 2017	18	0.00
		10,249	0.06	29,460	USD Put/TRY Call K=3.3944 04 January 2017	21	0.00
<b>South Korea</b>				29,100	USD Put/TRY Call K=3.4364 06 January 2017	40	0.00
8	KOSPI2 Index Future March 2017	6,437	0.04	29,030	USD Put/TRY Call K=3.4447 05 January 2017	44	0.00
<b>United Kingdom</b>				28,970	USD Put/TRY Call K=3.4518 04 January 2017	47	0.00
2	FTSE 100 Index Future March 2017	1,600	0.01			11,927	0.07
<b>United States</b>				<b>Total options</b>			
(14)	CBOE VIX Future January 2017	32,800	0.19			13,616	0.08
(15)	CBOE VIX Future February 2017	19,625	0.12				
(9)	CBOE VIX Future March 2017	1,260	0.01				
(8)	CBOE VIX Future April 2017	1,450	0.01				
		55,135	0.33				
<b>Total future contracts</b>							
		76,951	0.46				
<b>Government bonds</b>							
<b>United States</b>							
100,000	United States Treasury Bill 0% 05/01/2017	99,998	0.59				
200,000	United States Treasury Bill 0% 12/01/2017	199,980	1.18				
100,000	United States Treasury Bill 0% 19/01/2017	99,982	0.59				
1,000,000	United States Treasury Bill 0% 26/01/2017	999,728	5.92				
900,000	United States Treasury Bill 0% 02/02/2017	899,689	5.33				
2,000,000	United States Treasury Bill 0% 09/02/2017	1,999,105	11.84				
		4,298,482	25.45				
<b>Total government bonds</b>							
		4,298,482	25.45				
<b>Options (b)</b>							
<b>European Union</b>							
100,000	EUR Call/JPY Put K=125.56 05 January 2017	64	0.00				
100,000	EUR Call/JPY Put K=126.53 17 January 2017	152	0.00				
100,000	EUR Put/JPY Call K=120.25 05 January 2017	63	0.00				
100,000	EUR Put/JPY Call K=121.44 17 January 2017	495	0.00				
		774	0.00				
<b>Hong Kong</b>							
1	Calls on 22800 Hang Seng Index 26 January 2017	509	0.01				
1	Puts on 20600 Hang Seng Index 26 January 2017	406	0.00				
		915	0.01				
<b>United States</b>							
86,957	USD Call/JPY Put K=115.0 04 January 2017	1,330	0.01				
86,356	USD Call/JPY Put K=115.8 04 January 2017	854	0.01				
85,844	USD Call/JPY Put K=116.49 05 January 2017	595	0.01				
85,712	USD Call/JPY Put K=116.67 04 January 2017	453	0.00				
85,697	USD Call/JPY Put K=116.69 05 January 2017	517	0.00				
85,507	USD Call/JPY Put K=116.95 05 January 2017	427	0.00				
85,419	USD Call/JPY Put K=117.07 11 January 2017	632	0.00				
85,404	USD Call/JPY Put K=117.09 04 January 2017	313	0.00				
85,070	USD Call/JPY Put K=117.55 13 January 2017	559	0.00				
84,760	USD Call/JPY Put K=117.98 13 January 2017	449	0.00				
84,317	USD Call/JPY Put K=118.6 13 January 2017	321	0.00				
83,257	USD Call/JPY Put K=120.11 26 January 2017	320	0.00				
83,209	USD Call/JPY Put K=120.18 19 January 2017	208	0.00				
82,981	USD Call/JPY Put K=120.51 19 January 2017	176	0.00				
82,788	USD Call/JPY Put K=120.79 18 January 2017	139	0.00				
82,658	USD Call/JPY Put K=120.98 17 January 2017	113	0.00				
28,330	USD Call/TRY Put K=3.5298 04 January 2017	145	0.00				
28,140	USD Call/TRY Put K=3.5537 04 January 2017	83	0.00				
27,990	USD Call/TRY Put K=3.5727 06 January 2017	97	0.00				
27,870	USD Call/TRY Put K=3.5881 04 January 2017	45	0.00				
27,800	USD Call/TRY Put K=3.5971 04 January 2017	45	0.00				
27,300	USD Call/TRY Put K=3.663 06 January 2017	37	0.00				
27,080	USD Call/TRY Put K=3.6928 05 January 2017	24	0.00				
27,040	USD Call/TRY Put K=3.6982 04 January 2017	20	0.00				
91,684	USD Put/JPY Call K=109.07 04 January 2017	28	0.00				
90,992	USD Put/JPY Call K=109.9 04 January 2017	29	0.00				
90,367	USD Put/JPY Call K=110.66 04 January 2017	30	0.00				
89,960	USD Put/JPY Call K=111.16 05 January 2017	26	0.00				
89,920	USD Put/JPY Call K=111.21 05 January 2017	27	0.00				
89,912	USD Put/JPY Call K=111.22 04 January 2017	32	0.00				
89,863	USD Put/JPY Call K=111.28 05 January 2017	27	0.00				
89,662	USD Put/JPY Call K=111.53 11 January 2017	73	0.00				
89,095	USD Put/JPY Call K=112.24 13 January 2017	139	0.00				
89,000	USD Put/JPY Call K=112.36 13 January 2017	147	0.00				
88,731	USD Put/JPY Call K=112.7 13 January 2017	172	0.00				
87,443	USD Put/JPY Call K=114.36 19 January 2017	506	0.00				
87,436	USD Put/JPY Call K=114.37 26 January 2017	666	0.01				
87,017	USD Put/JPY Call K=114.92 18 January 2017	589	0.01				
86,904	USD Put/JPY Call K=115.07 19 January 2017	656	0.01				

#### 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
				US\$	Net Assets
€200,000	JPY24,578,120	05 January 2017	1	207	0.00
€2,262,575	US\$2,367,085	19 January 2017	8	22,075	0.13
GBP3,775	US\$4,637	19 January 2017	2	30	0.00
JPY16,780,670	US\$142,821	19 January 2017	4	1,232	0.01
KRW3,396,000	US\$2,814	19 January 2017	1	4	0.00
NOK12,304	US\$1,414	19 January 2017	3	16	0.00
SEK155,390	US\$16,941	19 January 2017	2	188	0.00
US\$1,230,914	AUD1,700,000	05 January 2017	1	162	0.00
US\$100,126	AUD138,277	19 January 2017	1	53	0.00
US\$127,714	€120,000	31 January 2017	1	929	0.01
US\$26,267	GBP21,038	19 January 2017	3	257	0.00
US\$2,743	JPY318,810	19 January 2017	1	6	0.00
US\$562,639	KRW657,446,243	19 January 2017	2	17,173	0.10
<b>Total unrealised gain on forward currency contracts</b>				<b>42,332</b>	<b>0.25</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>4,431,381</b>	<b>26.24</b>



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man AHL Volatility 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
<b>Future contracts</b>			<b>Options (continued)</b>		
<b>Germany</b>			<b>European Union (continued)</b>		
(1) EURO STOXX 50 March 2017	(222)	(0.00)	(100,000) EUR Call/NOK Put K=9.254 26 January 2017	(246)	(0.00)
			(100,000) EUR Call/NOK Put K=9.2577 03 January 2017	(38)	(0.00)
<b>Hong Kong</b>			(100,000) EUR Call/NOK Put K=9.2804 03 January 2017	(35)	(0.00)
(1) H-SHARES Index Future January 2017	(677)	(0.00)	(100,000) EUR Call/SEK Put K=9.8375 11 January 2017	(26)	(0.00)
			(100,000) EUR Call/SEK Put K=9.8492 19 January 2017	(45)	(0.00)
<b>Japan</b>			(100,000) EUR Call/SEK Put K=9.8601 13 January 2017	(25)	(0.00)
2 NIKKEI 225 March 2017	(6,259)	(0.04)	(100,000) EUR Call/SEK Put K=9.8684 13 January 2017	(24)	(0.00)
			(100,000) EUR Call/SEK Put K=9.8721 13 January 2017	(23)	(0.00)
<b>Taiwan</b>			(100,000) EUR Call/SEK Put K=9.8794 17 January 2017	(31)	(0.00)
(2) TAIEX Future January 2017	(1,930)	(0.01)	(100,000) EUR Call/SEK Put K=9.8931 03 January 2017	(6)	(0.00)
			(100,000) EUR Call/SEK Put K=9.897 10 January 2017	(20)	(0.00)
<b>United States</b>			(100,000) EUR Call/SEK Put K=9.8996 04 January 2017	(13)	(0.00)
7 S&P500 E-mini Future March 2017	(6,208)	(0.04)	(100,000) EUR Call/SEK Put K=9.9059 03 January 2017	(5)	(0.00)
(1) US 10 Years Note March 2017	(1,375)	(0.01)	(100,000) EUR Call/SEK Put K=9.9126 03 January 2017	(4)	(0.00)
(9) US 5 Years Note March 2017	(7,695)	(0.05)	(100,000) EUR Call/SEK Put K=9.9176 19 January 2017	(30)	(0.00)
2 US Long Bond March 2017	(438)	(0.00)	(100,000) EUR Call/SEK Put K=9.9324 03 January 2017	(3)	(0.00)
	(15,716)	(0.10)	(100,000) EUR Call/SEK Put K=9.9326 04 January 2017	(8)	(0.00)
			(100,000) EUR Call/SEK Put K=9.9338 03 January 2017	(3)	(0.00)
<b>Total future contracts</b>	<b>(24,804)</b>	<b>(0.15)</b>	(100,000) EUR Call/SEK Put K=9.937 18 January 2017	(25)	(0.00)
			(100,000) EUR Call/SEK Put K=9.9428 03 January 2017	(3)	(0.00)
<b>Options</b>			(100,000) EUR Call/SEK Put K=9.9587 03 January 2017	(3)	(0.00)
<b>Australia</b>			(100,000) EUR Call/SEK Put K=9.9633 03 January 2017	(3)	(0.00)
(2) Calls on 5525 AS51 Index 19 January 2017	(2,404)	(0.01)	(100,000) EUR Call/SEK Put K=9.967 04 January 2017	(4)	(0.00)
(1) Calls on 5550 AS51 Index 19 January 2017	(1,044)	(0.01)	(100,000) EUR Call/SEK Put K=9.9683 04 January 2017	(4)	(0.00)
(2) Calls on 5575 AS51 Index 19 January 2017	(1,786)	(0.01)	(100,000) EUR Put/GBP Call K=0.821 17 January 2017	(42)	(0.00)
(2) Calls on 5600 AS51 Index 19 January 2017	(1,500)	(0.01)	(200,000) EUR Put/GBP Call K=0.8224 19 January 2017	(130)	(0.00)
(2) Calls on 5625 AS51 Index 19 January 2017	(1,234)	(0.01)	(200,000) EUR Put/GBP Call K=0.8247 18 January 2017	(142)	(0.00)
(2) Calls on 5650 AS51 Index 19 January 2017	(992)	(0.01)	(100,000) EUR Put/GBP Call K=0.8256 13 January 2017	(39)	(0.00)
(2) Calls on 5675 AS51 Index 19 January 2017	(779)	(0.01)	(100,000) EUR Put/GBP Call K=0.8259 04 January 2017	(53)	(0.00)
(2) Calls on 5700 AS51 Index 19 January 2017	(595)	(0.00)	(400,000) EUR Put/GBP Call K=0.8259 19 January 2017	(363)	(0.00)
(4) Calls on 5725 AS51 Index 19 January 2017	(889)	(0.01)	(200,000) EUR Put/GBP Call K=0.8265 13 January 2017	(87)	(0.00)
(6) Calls on 5750 AS51 Index 19 January 2017	(973)	(0.01)	(100,000) EUR Put/GBP Call K=0.8272 11 January 2017	(38)	(0.00)
(5) Calls on 5775 AS51 Index 19 January 2017	(579)	(0.00)	(400,000) EUR Put/GBP Call K=0.8281 19 January 2017	(447)	(0.00)
(5) Calls on 5800 AS51 Index 19 January 2017	(409)	(0.00)	(100,000) EUR Put/GBP Call K=0.8288 05 January 2017	(42)	(0.00)
(2) Puts on 5225 AS51 Index 19 January 2017	(67)	(0.00)	(300,000) EUR Put/GBP Call K=0.8329 26 January 2017	(840)	(0.01)
(2) Puts on 5275 AS51 Index 19 January 2017	(78)	(0.00)	(300,000) EUR Put/GBP Call K=0.8344 10 January 2017	(198)	(0.00)
(2) Puts on 5300 AS51 Index 19 January 2017	(85)	(0.00)	(100,000) EUR Put/GBP Call K=0.8363 05 January 2017	(65)	(0.00)
(4) Puts on 5325 AS51 Index 19 January 2017	(185)	(0.00)	(200,000) EUR Put/GBP Call K=0.8391 03 January 2017	(174)	(0.00)
(2) Puts on 5350 AS51 Index 19 January 2017	(103)	(0.00)	(200,000) EUR Put/JPY Call K=116.39 04 January 2017	(31)	(0.00)
(2) Puts on 5375 AS51 Index 19 January 2017	(113)	(0.00)	(100,000) EUR Put/JPY Call K=116.51 04 January 2017	(18)	(0.00)
(3) Puts on 5400 AS51 Index 19 January 2017	(189)	(0.00)	(100,000) EUR Put/JPY Call K=117.36 04 January 2017	(35)	(0.00)
(2) Puts on 5425 AS51 Index 19 January 2017	(143)	(0.00)	(200,000) EUR Put/JPY Call K=119.57 26 January 2017	(747)	(0.00)
(3) Puts on 5450 AS51 Index 19 January 2017	(239)	(0.00)	(200,000) EUR Put/JPY Call K=120.08 19 January 2017	(604)	(0.00)
(4) Puts on 5475 AS51 Index 19 January 2017	(374)	(0.00)	(200,000) EUR Put/JPY Call K=120.48 26 January 2017	(1,064)	(0.01)
(2) Puts on 5500 AS51 Index 19 January 2017	(219)	(0.00)	(100,000) EUR Put/NOK Call K=8.8242 13 January 2017	(31)	(0.00)
(2) Puts on 5550 AS51 Index 19 January 2017	(306)	(0.00)	(100,000) EUR Put/NOK Call K=8.8359 13 January 2017	(32)	(0.00)
	(15,285)	(0.09)	(100,000) EUR Put/NOK Call K=8.8443 05 January 2017	(26)	(0.00)
			(100,000) EUR Put/NOK Call K=8.8454 04 January 2017	(30)	(0.00)
<b>European Union</b>			(100,000) EUR Put/NOK Call K=8.8569 11 January 2017	(35)	(0.00)
(100,000) EUR Call/GBP Put K=0.853 17 January 2017	(919)	(0.01)	(100,000) EUR Put/NOK Call K=8.8684 03 January 2017	(33)	(0.00)
(200,000) EUR Call/GBP Put K=0.8557 19 January 2017	(1,661)	(0.01)	(100,000) EUR Put/NOK Call K=8.8735 13 January 2017	(38)	(0.00)
(100,000) EUR Call/GBP Put K=0.8569 13 January 2017	(589)	(0.00)	(100,000) EUR Put/NOK Call K=8.8747 17 January 2017	(59)	(0.00)
(200,000) EUR Call/GBP Put K=0.857 18 January 2017	(1,448)	(0.01)	(100,000) EUR Put/NOK Call K=8.8769 05 January 2017	(29)	(0.00)
(400,000) EUR Call/GBP Put K=0.858 19 January 2017	(2,836)	(0.02)	(100,000) EUR Put/NOK Call K=8.879 05 January 2017	(29)	(0.00)
(400,000) EUR Call/GBP Put K=0.8583 19 January 2017	(2,777)	(0.02)	(100,000) EUR Put/NOK Call K=8.9022 10 January 2017	(41)	(0.00)
(100,000) EUR Call/GBP Put K=0.8589 11 January 2017	(426)	(0.00)	(100,000) EUR Put/NOK Call K=8.9065 03 January 2017	(38)	(0.00)
(200,000) EUR Call/GBP Put K=0.8593 13 January 2017	(955)	(0.01)	(100,000) EUR Put/NOK Call K=8.9093 03 January 2017	(39)	(0.00)
(100,000) EUR Call/GBP Put K=0.8615 05 January 2017	(152)	(0.00)	(100,000) EUR Put/NOK Call K=8.9206 19 January 2017	(131)	(0.00)
(100,000) EUR Call/GBP Put K=0.8653 04 January 2017	(153)	(0.00)	(100,000) EUR Put/NOK Call K=8.9215 19 January 2017	(133)	(0.00)
(300,000) EUR Call/GBP Put K=0.8657 26 January 2017	(1,674)	(0.01)	(100,000) EUR Put/NOK Call K=8.9278 19 January 2017	(143)	(0.00)
(300,000) EUR Call/GBP Put K=0.8675 10 January 2017	(445)	(0.00)	(100,000) EUR Put/NOK Call K=8.928 03 January 2017	(46)	(0.00)
(100,000) EUR Call/GBP Put K=0.8693 05 January 2017	(109)	(0.00)	(100,000) EUR Put/NOK Call K=8.9302 03 January 2017	(47)	(0.00)
(200,000) EUR Call/GBP Put K=0.8758 03 January 2017	(134)	(0.00)	(100,000) EUR Put/NOK Call K=8.9306 03 January 2017	(47)	(0.00)
(200,000) EUR Call/JPY Put K=122.19 04 January 2017	(1,841)	(0.01)	(100,000) EUR Put/NOK Call K=8.9495 03 January 2017	(54)	(0.00)
(100,000) EUR Call/JPY Put K=122.21 04 January 2017	(908)	(0.01)	(100,000) EUR Put/NOK Call K=8.9627 03 January 2017	(59)	(0.00)
(100,000) EUR Call/JPY Put K=123.27 04 January 2017	(361)	(0.00)	(100,000) EUR Put/NOK Call K=8.9808 26 January 2017	(349)	(0.00)
(200,000) EUR Call/JPY Put K=124.81 26 January 2017	(1,338)	(0.01)	(100,000) EUR Put/SEK Call K=9.571 11 January 2017	(418)	(0.00)
(200,000) EUR Call/JPY Put K=125.06 19 January 2017	(859)	(0.01)	(100,000) EUR Put/SEK Call K=9.5876 13 January 2017	(560)	(0.00)
(200,000) EUR Call/JPY Put K=125.55 26 January 2017	(984)	(0.01)	(100,000) EUR Put/SEK Call K=9.5932 19 January 2017	(707)	(0.01)
(100,000) EUR Call/NOK Put K=9.1036 13 January 2017	(482)	(0.00)	(100,000) EUR Put/SEK Call K=9.6022 13 January 2017	(652)	(0.01)
(100,000) EUR Call/NOK Put K=9.1132 13 January 2017	(438)	(0.00)	(100,000) EUR Put/SEK Call K=9.6179 03 January 2017	(522)	(0.00)
(100,000) EUR Call/NOK Put K=9.1329 13 January 2017	(357)	(0.00)	(100,000) EUR Put/SEK Call K=9.6233 03 January 2017	(567)	(0.00)
(100,000) EUR Call/NOK Put K=9.1341 17 January 2017	(422)	(0.00)	(100,000) EUR Put/SEK Call K=9.6246 13 January 2017	(809)	(0.01)
(100,000) EUR Call/NOK Put K=9.137 11 January 2017	(286)	(0.00)	(100,000) EUR Put/SEK Call K=9.626 17 January 2017	(883)	(0.01)
(100,000) EUR Call/NOK Put K=9.1475 05 January 2017	(120)	(0.00)	(100,000) EUR Put/SEK Call K=9.6278 10 January 2017	(765)	(0.01)
(100,000) EUR Call/NOK Put K=9.1608 04 January 2017	(92)	(0.00)	(100,000) EUR Put/SEK Call K=9.6313 03 January 2017	(637)	(0.00)
(100,000) EUR Call/NOK Put K=9.1625 05 January 2017	(90)	(0.00)	(100,000) EUR Put/SEK Call K=9.6416 04 January 2017	(759)	(0.00)
(100,000) EUR Call/NOK Put K=9.1669 19 January 2017	(354)	(0.00)	(100,000) EUR Put/SEK Call K=9.6477 03 January 2017	(798)	(0.00)
(100,000) EUR Call/NOK Put K=9.1723 05 January 2017	(81)	(0.00)	(100,000) EUR Put/SEK Call K=9.6509 03 January 2017	(833)	(0.00)
(100,000) EUR Call/NOK Put K=9.1778 03 January 2017	(97)	(0.00)	(100,000) EUR Put/SEK Call K=9.652 19 January 2017	(1,126)	(0.01)
(100,000) EUR Call/NOK Put K=9.1856 19 January 2017	(300)	(0.00)	(100,000) EUR Put/SEK Call K=9.6578 04 January 2017	(913)	(0.01)
(100,000) EUR Call/NOK Put K=9.1885 19 January 2017	(292)	(0.00)	(100,000) EUR Put/SEK Call K=9.6583 03 January 2017	(914)	(0.01)
(100,000) EUR Call/NOK Put K=9.196 10 January 2017	(116)	(0.00)	(100,000) EUR Put/SEK Call K=9.6598 03 January 2017	(930)	(0.01)
(100,000) EUR Call/NOK Put K=9.225 03 January 2017	(50)	(0.00)	(100,000) EUR Put/SEK Call K=9.6717 04 January 2017	(1,065)	(0.01)
(100,000) EUR Call/NOK Put K=9.2314 03 January 2017	(47)	(0.00)	(100,000) EUR Put/SEK Call K=9.6725 03 January 2017	(1,069)	(0.01)
(100,000) EUR Call/NOK Put K=9.2361 03 January 2017	(45)	(0.00)	(100,000) EUR Put/SEK Call K=9.6759 18 January 2017	(1,303)	(0.01)
(100,000) EUR Call/NOK Put K=9.2452 03 January 2017	(41)	(0.00)	(100,000) EUR Put/SEK Call K=9.6949 04 January 2017	(1,319)	(0.01)
(100,000) EUR Call/NOK Put K=9.2468 03 January 2017	(41)	(0.00)		(49,124)	(0.29)

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# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man AHL Volatility 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
<b>Options (continued)</b>			<b>Options (continued)</b>		
<b>United States (continued)</b>			<b>United States (continued)</b>		
(103,880) EUR Put/USD Call K=1.0388 03 January 2017	(129)	(0.00)	(103,900) EUR Put/USD Call K=1.039 13 January 2017	(290)	(0.00)
(104,090) EUR Put/USD Call K=1.0409 03 January 2017	(130)	(0.00)	(366,865) USD Call/CAD Put K=1.3629 20 January 2017	(1,096)	(0.01)
(104,120) EUR Put/USD Call K=1.0412 13 January 2017	(340)	(0.00)	(219,539) USD Call/CAD Put K=1.3665 04 January 2017	(105)	(0.00)
(104,180) EUR Put/USD Call K=1.0418 04 January 2017	(113)	(0.00)	(364,830) USD Call/CAD Put K=1.3705 20 January 2017	(743)	(0.00)
(104,210) EUR Put/USD Call K=1.0421 11 January 2017	(313)	(0.00)	(363,901) USD Call/CAD Put K=1.374 04 January 2017	(128)	(0.00)
(208,680) EUR Put/USD Call K=1.0434 05 January 2017	(360)	(0.00)	(363,769) USD Call/CAD Put K=1.3745 04 January 2017	(126)	(0.00)
(104,440) EUR Put/USD Call K=1.0444 13 January 2017	(426)	(0.00)	(363,293) USD Call/CAD Put K=1.3763 04 January 2017	(122)	(0.00)
(105,280) EUR Put/USD Call K=1.0528 05 January 2017	(473)	(0.00)	(24,015) USD Call/MXN Put K=20.8203 13 January 2017	(159)	(0.00)
(105,720) EUR Put/USD Call K=1.0572 05 January 2017	(693)	(0.01)	(23,915) USD Call/MXN Put K=20.9074 13 January 2017	(127)	(0.00)
(105,850) EUR Put/USD Call K=1.0585 10 January 2017	(939)	(0.01)	(23,770) USD Call/MXN Put K=21.0349 19 January 2017	(137)	(0.00)
(63,335) GBP Call/USD Put K=1.2667 03 January 2017	(30)	(0.00)	(23,760) USD Call/MXN Put K=21.0438 19 January 2017	(134)	(0.00)
(63,365) GBP Call/USD Put K=1.2673 03 January 2017	(29)	(0.00)	(23,755) USD Call/MXN Put K=21.0482 19 January 2017	(133)	(0.00)
(63,470) GBP Call/USD Put K=1.2694 03 January 2017	(28)	(0.00)	(23,730) USD Call/MXN Put K=21.0704 18 January 2017	(116)	(0.00)
(63,490) GBP Call/USD Put K=1.2698 03 January 2017	(28)	(0.00)	(23,710) USD Call/MXN Put K=21.0881 13 January 2017	(78)	(0.00)
(63,495) GBP Call/USD Put K=1.2699 19 January 2017	(102)	(0.00)	(23,675) USD Call/MXN Put K=21.1193 11 January 2017	(53)	(0.00)
(63,835) GBP Call/USD Put K=1.2767 17 January 2017	(57)	(0.00)	(23,475) USD Call/MXN Put K=21.2993 17 January 2017	(60)	(0.00)
(64,200) GBP Call/USD Put K=1.284 13 January 2017	(37)	(0.00)	(35,450) USD Call/ZAR Put K=14.1044 05 January 2017	(57)	(0.00)
(64,290) GBP Call/USD Put K=1.2858 11 January 2017	(27)	(0.00)	(35,200) USD Call/ZAR Put K=14.2045 10 January 2017	(84)	(0.00)
(64,470) GBP Call/USD Put K=1.2894 13 January 2017	(33)	(0.00)	(35,100) USD Call/ZAR Put K=14.245 05 January 2017	(44)	(0.00)
(64,750) GBP Call/USD Put K=1.295 13 January 2017	(28)	(0.00)	(34,950) USD Call/ZAR Put K=14.3062 17 January 2017	(132)	(0.00)
(64,760) GBP Call/USD Put K=1.2952 10 January 2017	(17)	(0.00)	(34,850) USD Call/ZAR Put K=14.3472 11 January 2017	(60)	(0.00)
(60,970) GBP Put/USD Call K=1.2194 03 January 2017	(79)	(0.00)	(34,800) USD Call/ZAR Put K=14.3678 13 January 2017	(77)	(0.00)
(60,980) GBP Put/USD Call K=1.2196 03 January 2017	(79)	(0.00)	(34,650) USD Call/ZAR Put K=14.43 13 January 2017	(64)	(0.00)
(61,070) GBP Put/USD Call K=1.2214 19 January 2017	(301)	(0.00)	(34,450) USD Call/ZAR Put K=14.5138 05 January 2017	(27)	(0.00)
(61,085) GBP Put/USD Call K=1.2217 03 January 2017	(79)	(0.00)	(34,350) USD Call/ZAR Put K=14.556 18 January 2017	(77)	(0.00)
(61,135) GBP Put/USD Call K=1.2227 03 January 2017	(80)	(0.00)	(34,250) USD Call/ZAR Put K=14.5985 03 January 2017	(26)	(0.00)
(61,445) GBP Put/USD Call K=1.2289 17 January 2017	(385)	(0.00)	(34,150) USD Call/ZAR Put K=14.6413 19 January 2017	(70)	(0.00)
(61,685) GBP Put/USD Call K=1.2337 13 January 2017	(420)	(0.00)	(34,150) USD Call/ZAR Put K=14.6413 26 January 2017	(125)	(0.00)
(61,790) GBP Put/USD Call K=1.2358 11 January 2017	(432)	(0.01)	(34,150) USD Call/ZAR Put K=14.6413 27 January 2017	(135)	(0.00)
(62,110) GBP Put/USD Call K=1.2422 13 January 2017	(638)	(0.00)	(34,100) USD Call/ZAR Put K=14.6628 03 January 2017	(26)	(0.00)
(62,215) GBP Put/USD Call K=1.2443 10 January 2017	(651)	(0.01)	(33,950) USD Call/ZAR Put K=14.7275 03 January 2017	(25)	(0.00)
(62,305) GBP Put/USD Call K=1.2461 13 January 2017	(759)	(0.01)	(33,900) USD Call/ZAR Put K=14.7493 19 January 2017	(60)	(0.00)
(71,770) NZD Call/USD Put K=0.7177 04 January 2017	(33)	(0.00)	(33,850) USD Call/ZAR Put K=14.771 18 January 2017	(56)	(0.00)
(71,810) NZD Call/USD Put K=0.7181 18 January 2017	(115)	(0.00)	(33,750) USD Call/ZAR Put K=14.8148 04 January 2017	(23)	(0.00)
(72,100) NZD Call/USD Put K=0.721 17 January 2017	(74)	(0.00)	(379,478) USD Put/CAD Call K=1.3176 19 January 2017	(828)	(0.01)
(72,180) NZD Call/USD Put K=0.7218 04 January 2017	(29)	(0.00)	(303,421) USD Put/CAD Call K=1.3183 18 January 2017	(635)	(0.01)
(72,240) NZD Call/USD Put K=0.7224 04 January 2017	(29)	(0.00)	(379,104) USD Put/CAD Call K=1.3189 20 January 2017	(975)	(0.01)
(72,250) NZD Call/USD Put K=0.7225 05 January 2017	(28)	(0.00)	(379,075) USD Put/CAD Call K=1.319 20 January 2017	(981)	(0.02)
(72,370) NZD Call/USD Put K=0.7237 04 January 2017	(29)	(0.00)	(227,342) USD Put/CAD Call K=1.3196 04 January 2017	(119)	(0.00)
(72,400) NZD Call/USD Put K=0.724 04 January 2017	(28)	(0.00)	(376,534) USD Put/CAD Call K=1.3279 04 January 2017	(363)	(0.00)
(72,620) NZD Call/USD Put K=0.7262 05 January 2017	(25)	(0.00)	(376,506) USD Put/CAD Call K=1.328 04 January 2017	(363)	(0.00)
(72,670) NZD Call/USD Put K=0.7267 05 January 2017	(25)	(0.00)	(376,449) USD Put/CAD Call K=1.3282 04 January 2017	(363)	(0.00)
(72,920) NZD Call/USD Put K=0.7292 04 January 2017	(19)	(0.00)	(375,940) USD Put/CAD Call K=1.33 20 January 2017	(1,854)	(0.01)
(72,990) NZD Call/USD Put K=0.7299 13 January 2017	(36)	(0.00)	(25,310) USD Put/MXN Call K=19.755 13 January 2017	(19)	(0.00)
(73,070) NZD Call/USD Put K=0.7307 11 January 2017	(30)	(0.00)	(25,255) USD Put/MXN Call K=19.7981 13 January 2017	(21)	(0.00)
(73,200) NZD Call/USD Put K=0.732 13 January 2017	(33)	(0.00)	(25,175) USD Put/MXN Call K=19.861 13 January 2017	(22)	(0.00)
(73,470) NZD Call/USD Put K=0.7347 10 January 2017	(23)	(0.00)	(25,105) USD Put/MXN Call K=19.9164 11 January 2017	(24)	(0.00)
(73,470) NZD Call/USD Put K=0.7347 13 January 2017	(30)	(0.00)	(25,040) USD Put/MXN Call K=19.9681 19 January 2017	(46)	(0.00)
(68,720) NZD Put/USD Call K=0.6872 18 January 2017	(361)	(0.00)	(25,035) USD Put/MXN Call K=19.972 18 January 2017	(43)	(0.00)
(68,760) NZD Put/USD Call K=0.6876 04 January 2017	(86)	(0.00)	(24,990) USD Put/MXN Call K=20.008 19 January 2017	(53)	(0.00)
(69,080) NZD Put/USD Call K=0.6908 04 January 2017	(111)	(0.00)	(24,950) USD Put/MXN Call K=20.0401 19 January 2017	(59)	(0.00)
(69,170) NZD Put/USD Call K=0.6917 17 January 2017	(475)	(0.00)	(24,840) USD Put/MXN Call K=20.1288 17 January 2017	(67)	(0.00)
(69,200) NZD Put/USD Call K=0.692 04 January 2017	(136)	(0.00)	(38,050) USD Put/ZAR Call K=13.1406 05 January 2017	(37)	(0.00)
(69,200) NZD Put/USD Call K=0.692 05 January 2017	(185)	(0.00)	(37,950) USD Put/ZAR Call K=13.1752 10 January 2017	(60)	(0.00)
(69,230) NZD Put/USD Call K=0.6923 04 January 2017	(143)	(0.00)	(37,850) USD Put/ZAR Call K=13.21 05 January 2017	(43)	(0.00)
(69,260) NZD Put/USD Call K=0.6926 04 January 2017	(150)	(0.00)	(37,750) USD Put/ZAR Call K=13.245 17 January 2017	(135)	(0.00)
(69,670) NZD Put/USD Call K=0.6967 05 January 2017	(350)	(0.00)	(37,600) USD Put/ZAR Call K=13.2979 11 January 2017	(102)	(0.00)
(69,810) NZD Put/USD Call K=0.6981 04 January 2017	(355)	(0.00)	(37,550) USD Put/ZAR Call K=13.3156 13 January 2017	(133)	(0.00)
(69,840) NZD Put/USD Call K=0.6984 05 January 2017	(433)	(0.00)	(37,400) USD Put/ZAR Call K=13.369 13 January 2017	(163)	(0.00)
(70,000) NZD Put/USD Call K=0.7 13 January 2017	(767)	(0.00)	(37,300) USD Put/ZAR Call K=13.4048 05 January 2017	(70)	(0.00)
(70,130) NZD Put/USD Call K=0.7013 11 January 2017	(782)	(0.01)	(37,100) USD Put/ZAR Call K=13.4771 03 January 2017	(82)	(0.00)
(70,380) NZD Put/USD Call K=0.7038 13 January 2017	(998)	(0.01)	(37,050) USD Put/ZAR Call K=13.4953 18 January 2017	(322)	(0.00)
(70,420) NZD Put/USD Call K=0.7042 10 January 2017	(941)	(0.01)	(36,900) USD Put/ZAR Call K=13.5501 03 January 2017	(86)	(0.00)
(70,670) NZD Put/USD Call K=0.7067 13 January 2017	(1,200)	(0.01)	(36,850) USD Put/ZAR Call K=13.5685 03 January 2017	(99)	(0.00)
(1) Put on 1.01 EURO FX Currency Options 03 March 2017	(525)	(0.00)	(36,850) USD Put/ZAR Call K=13.5685 26 January 2017	(487)	(0.00)
(11) Put on 115.75 US 5Year Future Options 27 January 2017	(430)	(0.00)	(36,850) USD Put/ZAR Call K=13.5685 27 January 2017	(500)	(0.01)
(26) Put on 116.25 US 5Year Future Options 27 January 2017	(1,828)	(0.01)	(36,750) USD Put/ZAR Call K=13.6054 19 January 2017	(447)	(0.00)
(18) Put on 116.5 US 5Year Future Options 27 January 2017	(1,688)	(0.01)	(36,600) USD Put/ZAR Call K=13.6612 04 January 2017	(244)	(0.00)
(22) Put on 116.75 US 5Year Future Options 27 January 2017	(2,922)	(0.02)	(36,550) USD Put/ZAR Call K=13.6799 18 January 2017	(528)	(0.01)
(2) Put on 120 US 10Year Future Options 27 January 2017	(63)	(0.00)	(36,450) USD Put/ZAR Call K=13.7174 19 January 2017	(587)	(0.01)
(5) Put on 120.5 US 10Year Future Options 27 January 2017	(234)	(0.00)			
(4) Put on 121 US 10Year Future Options 27 January 2017	(188)	(0.00)			
(13) Put on 121.5 US 10Year Future Options 27 January 2017	(1,016)	(0.01)			
(7) Put on 122 US 10Year Future Options 27 January 2017	(766)	(0.01)			
(9) Put on 122.5 US 10Year Future Options 27 January 2017	(1,547)	(0.01)			
(2) Put on 123 US 10Year Future Options 27 January 2017	(500)	(0.00)			
(2) Put on 142 US BOND Future Options 27 January 2017	(188)	(0.00)			
(1) Put on 143 US BOND Future Options 27 January 2017	(125)	(0.00)			
(1) Put on 144 US BOND Future Options 27 January 2017	(172)	(0.00)			
(2) Put on 145 US BOND Future Options 27 January 2017	(469)	(0.00)			
(1) Put on 146 US BOND Future Options 27 January 2017	(359)	(0.00)			
(1) Put on 147 US BOND Future Options 27 January 2017	(516)	(0.00)			
(2) Put on 148 US BOND Future Options 27 January 2017	(1,438)	(0.01)			
(7) Put on 2130 S&P E-mini 20 January 2017	(1,645)	(0.01)			
(7) Put on 2135 S&P E-mini 20 January 2017	(1,750)	(0.01)			
(4) Put on 2140 S&P E-mini 20 January 2017	(1,100)	(0.01)			
(367,728) USD Call/CAD Put K=1.3597 20 January 2017	(1,285)	(0.01)			
(294,031) USD Call/CAD Put K=1.3604 18 January 2017	(864)	(0.01)			
(367,458) USD Call/CAD Put K=1.3607 19 January 2017	(1,144)	(0.01)			
			<b>Total options</b>	<b>(362,597)</b>	<b>(2.15)</b>
				<b>(124,883)</b>	<b>(0.74)</b>

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man AHL Volatility 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
AUD83,679	US\$60,983	19 January 2017	1	(424)	(0.00)
€100,000	JPY12,319,000	05 January 2017	1	(153)	(0.00)
€1,722,306	US\$1,829,606	31 January 2017	1	(9,918)	(0.06)
GBP401	US\$501	19 January 2017	1	(6)	(0.00)
JPY40,000,000	US\$343,799	05 January 2017	1	(670)	(0.01)
KRW328,120,995	US\$274,463	19 January 2017	1	(2,230)	(0.01)
TRY1,600,000	US\$453,166	19 January 2017	1	(197)	(0.00)
US\$2,524,549	€2,423,213	19 January 2017	3	(34,235)	(0.20)
US\$1,008	GBP821	19 January 2017	2	(7)	(0.00)
US\$188,929	HKD1,466,449	19 January 2017	2	(233)	(0.00)
US\$177,990	JPY20,897,474	19 January 2017	5	(1,404)	(0.01)
US\$4,594	NOK39,810	19 January 2017	5	(32)	(0.00)
US\$557,199	NZD800,000	05 January 2017	1	(517)	(0.00)
US\$9,868	SEK90,349	19 January 2017	6	(92)	(0.00)
US\$452,732	TRY1,600,000	19 January 2017	1	(237)	(0.00)
<b>Total unrealised loss on forward currency contracts</b>				<b>(50,355)</b>	<b>(0.29)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(437,756)</b>	<b>(2.59)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>4,431,381</b>	<b>26.24</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(437,756)</b>	<b>(2.59)</b>
<b>Other net assets</b>				<b>12,893,864</b>	<b>76.35</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>16,887,489</b>	<b>100.00</b>

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

### Classification

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

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

### Analysis of Total Assets

Transferable securities listed on an official stock exchange  
Exchange traded financial derivative instruments described in classification (a) above  
OTC financial derivative instruments described in classification (b) above  
Other current assets

% of Total Assets
24.37
0.44
0.32
<b>74.87</b>
<b>100.00</b>

# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG European Mid-Cap Equity Alternative



## Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
<b>Contracts for difference (b)</b>				<b>Equities (continued)</b>			
<b>Belgium</b>				<b>Italy</b>			
(380,333)	bpost SA	405,352	0.12	521,394	Amplifon SpA	4,718,616	1.42
<b>France</b>				655,716	Moncler SpA	10,838,985	3.26
66,415	Alten	708,953	0.21	314,581	Phrysman SpA	7,675,776	2.31
462,773	Altran Technologies SA	456,184	0.14			23,233,377	6.99
121,135	Arkema SA	1,652,339	0.50	<b>Luxembourg</b>			
501,152	Ellor Group SA	1,190,005	0.36	461,542	ArcelorMittal	3,238,179	0.97
(315,133)	Klepierre SA	621,069	0.19	<b>Netherlands</b>			
131,496	Maisons Du Monde SA	14,889	0.00	426,822	Aalberts Industries NV	13,154,654	3.96
169,763	Rubis SCA	900,632	0.27	706,127	ABN AMRO Group NV	14,863,973	4.47
184,705	Teleperformance	2,029,920	0.61	159,935	IMCD Group NV	6,475,768	1.95
		7,573,991	2.28	2,697,635	ING Groep NV	36,067,380	10.86
<b>Germany</b>						70,561,775	21.24
(1,300,000)	Commerzbank AG	1,199,900	0.36	<b>Total equities</b>			
288,153	Drillisch AG	772,286	0.23			280,450,967	84.42
(115,864)	Fielmann AG	376,291	0.11	<b>Option (b)</b>			
(158,622)	GEA Group AG	342,107	0.10	<b>Germany</b>			
(73,351)	Norma Group SE	301,725	0.09	904	Put on 2900 Sx5E 17 March 2017	215,152	0.06
(748,795)	RWE AG	1,602,421	0.49	<b>Total option</b>			
(390,220)	Vonovia SE	302,421	0.09			215,152	0.06
		4,897,151	1.47	<b>Preferred stock</b>			
<b>Ireland</b>				<b>Germany</b>			
649,436	C&C Group Plc	115,930	0.04	185,000	Volkswagen AG	24,669,750	7.43
122,747	DCC Plc	251,997	0.08	<b>Total preferred stock</b>			
		367,927	0.12			24,669,750	7.43
<b>Luxembourg</b>							
(461,542)	ArcelorMittal	311,079	0.09				
<b>Netherlands</b>							
(706,127)	ABN AMRO Group NV	222,430	0.07				
(2,697,635)	ING Groep NV	606,968	0.18				
		829,398	0.25				
<b>Spain</b>							
(2,082,196)	Distribuidora Internacional De Alimentacion Sa	1,190,026	0.36				
<b>Sweden</b>							
(625,149)	Getinge AB	925,425	0.28				
(398,918)	ICA Gruppen AB	274,354	0.08				
160,859	Nobla AB	67,658	0.02				
(315,133)	Swedish Match AB	237,232	0.07				
229,211	Thule Group AB	122,954	0.04				
		1,627,623	0.49				
<b>United Kingdom</b>							
1,147,582	Ascential Plc	215,642	0.07				
1,153,525	Booker Group Plc	23,219	0.01				
948,000	Cineworld Group Plc	192,586	0.06				
816,112	Dominos Pizza United Kingdom & Ireland Plc	100,186	0.03				
1,524,630	Equiniti Group Plc	309,414	0.09				
(2,217,359)	Halfords Group Plc	139,293	0.04				
1,833,060	Informa Plc	819,371	0.25				
1,393,559	RPC Group Plc	3,090,195	0.93				
663,215	UBM Plc	340,428	0.10				
		5,230,334	1.58				
<b>Total contracts for difference</b>		22,432,881	6.76				
<b>Equities</b>							
<b>Denmark</b>							
71,785	Nkt Holding A/S	4,816,552	1.45				
56,017	Pandora A/S	6,961,148	2.10				
		11,777,700	3.55				
<b>Germany</b>							
575,444	Brenntag AG	30,383,443	9.15				
1,300,000	Commerzbank AG	9,419,800	2.84				
206,079	CTS Eventim AG & Company KGaA	6,172,066	1.86				
457,915	Deutsche Post AG	14,302,975	4.31				
228,921	Deutsche Telekom AG	3,744,003	1.13				
76,168	E.ON SE	510,326	0.15				
604,508	Fresenius SE and Company KGaA	44,890,764	13.51				
748,965	Infineon Technologies AG	12,365,412	3.72				
95,602	Merck KGaA	9,478,938	2.85				
20,424	Muenchener Rueckversicherungs-Gesellschaft AG In Muenchen	3,669,172	1.10				
748,795	RWE AG	8,847,013	2.66				
91,456	Scout24 AG	3,093,500	0.93				
342,439	United Internet AG	12,702,775	3.82				
390,220	Vonovia SE	12,059,749	3.64				
		171,639,936	51.67				

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
				€		
€968	CHF1,036	19 January 2017	1	1		0.00
€10,490	£8,945	19 January 2017	2	16		0.00
€483,583	USD507,280	06 January 2017	1	2885		0.00
€48,641	USD50,894	19 January 2017	1	443		0.00
SEK10,074	€1,032	05 January 2017	2	20		0.00
Total unrealised gain on forward currency contracts				3,365		0.00
Total financial assets at fair value through profit or loss				327,772,115		98.67



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (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
<b>Contracts for Difference</b>			
<b>Denmark</b>			
380,677	ISS A/S	(362,309)	(0.11)
(66,414)	Scandinavian Tobacco Group A	(65,770)	(0.02)
		<u>(428,079)</u>	<u>(0.13)</u>
<b>Finland</b>			
(135,663)	Wartsila OYJ	<u>(488,916)</u>	<u>(0.15)</u>
<b>France</b>			
156	Kaufman & Broad S.A.	(329)	(0.00)
71,087	Nexity	(52,282)	(0.02)
(133,742)	Spie SA	<u>(335,816)</u>	<u>(0.10)</u>
		<u>(388,427)</u>	<u>(0.12)</u>
<b>Germany</b>			
(279,176)	Brenntag AG_CSFB	(978,512)	(0.29)
(457,915)	Deutsche Post AG	(1,664,521)	(0.50)
(228,921)	Deutsche Telekom AG	(458,987)	(0.14)
(76,168)	E.ON AG	(42,654)	(0.01)
(274,096)	Fraport AG Frankfurt Airport Services Worldwide	(1,251,129)	(0.38)
(604,508)	Fresenius SE and Company KGaA	(3,300,614)	(0.99)
(748,965)	Infineon Technologies AG	(104,855)	(0.03)
(95,602)	Merck KGaA	(473,230)	(0.14)
(335,774)	Metro AG	(1,373,952)	(0.41)
(20,424)	Muenchener Rueckver AG-Reg	(116,417)	(0.04)
(185,000)	Volkswagen AG	<u>(1,924,000)</u>	<u>(0.59)</u>
		<u>(11,688,871)</u>	<u>(3.52)</u>
<b>Ireland</b>			
153,477	Smurfit Kappa Group Plc	<u>(8,734)</u>	<u>(0.00)</u>
<b>Netherlands</b>			
(204,286)	Boskalis Westminster	<u>(205,242)</u>	<u>(0.06)</u>
<b>Norway</b>			
(256,608)	Marine Harvest	<u>(263,423)</u>	<u>(0.08)</u>
<b>Sweden</b>			
(457,624)	Alfa Laval AB	(823,009)	(0.25)
(1,334,182)	Husqvarna AB	<u>(662,741)</u>	<u>(0.20)</u>
		<u>(1,485,750)</u>	<u>(0.45)</u>
<b>Switzerland</b>			
(84,790)	DKSH Holding AG	(328,090)	(0.10)
(39,560)	Panalpina Welttransport Holding AG	<u>(476,509)</u>	<u>(0.14)</u>
		<u>(804,599)</u>	<u>(0.24)</u>
<b>United Kingdom</b>			
(2,660,177)	AA Plc	(395,568)	(0.12)
(683,710)	DS Smith Plc	(174,393)	(0.05)
902,488	Howden Joinery Group Plc	(881,490)	(0.27)
(1,805,682)	Marks & Spencer Group Plc	(251,003)	(0.08)
(922,078)	Pearson Plc	(283,140)	(0.09)
(1,679)	Russell UK MID 150	(81,710)	(0.02)
(483,337)	Victrex Plc	(2,046,817)	(0.61)
(159,835)	Whitbread Plc	<u>(191,720)</u>	<u>(0.06)</u>
		<u>(4,305,841)</u>	<u>(1.30)</u>
<b>Total contracts for difference</b>		<u>(20,067,882)</u>	<u>(6.05)</u>



# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG European Mid-Cap Equity Alternative (continued)



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

#### Forward currency contracts (note 4)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
CHF1,262,837	€1,182,093	06 January 2017	2	(4,045)	(0.00)
€10,335,171	DKK76,839,176	19 January 2017	4	(186)	(0.00)
£9,727,080	€11,574,763	06 January 2017	2	(182,382)	(0.05)
USD33,924,045	€32,506,496	06 January 2017	4	(360,145)	(0.11)
<b>Total unrealised loss on forward currency contracts</b>				<b>(546,758)</b>	<b>(0.16)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(20,614,640)</b>	<b>(6.21)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>327,772,115</b>	<b>98.67</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(20,614,640)</b>	<b>(6.21)</b>
<b>Other net assets</b>				<b>25,020,369</b>	<b>7.54</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>332,177,844</b>	<b>100.00</b>

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

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

#### Analysis of Total Assets

Transferable securities listed on an official stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

<b>Total Assets</b>
83.20
6.18
10.62
<b>100.00</b>

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 2016 (continued) Man Numeric Market Neutral Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
<b>Contracts for difference (b)</b>			
<b>Finland</b>			
(64,983)	Cramo OYJ	4,529	0.00
<b>Germany</b>			
(100,809)	Hannover Rueck SE	201,916	0.12
(42,232)	Hochtief AG	36,785	0.02
(82,136)	Rheinmetall AG	232,816	0.14
(70,060)	Siltronic AG	110,606	0.07
		582,123	0.35
<b>Switzerland</b>			
(18,728)	Lonza Group AG	106,276	0.06
(3,297)	Schindler Holding AG	8,005	0.00
		114,281	0.06
<b>United States</b>			
1,523,747	MS Numeric Market Neutral	3,688,237	2.18
	<b>Total contracts for difference</b>	4,389,170	2.59
<b>Equities</b>			
<b>Finland</b>			
64,983	Cramo OYJ	1,630,586	0.96
192,668	Sanoma OYJ	1,675,521	0.99
		3,306,107	1.95
<b>Germany</b>			
120,820	Aareal Bank AG	4,557,709	2.68
73,727	Aurubis AG	4,261,444	2.51
33,470	Bechtle AG	3,488,591	2.06
129,244	Carl Zeiss Meditec AG	4,771,204	2.82
160,371	Covestro AG	11,025,283	6.51
163,293	Freenet AG	4,608,963	2.72
100,809	Hannover Rueck SE	10,930,548	6.45
104,257	Hella KGaA Hueck & Company	3,941,698	2.33
42,232	HOCHTIEF (India) Private Limited	5,926,606	3.50
110,382	KION Group AG	6,154,247	3.63
29,621	Nemetschek SE	1,726,474	1.02
264,798	Osram Licht AG	13,915,908	8.21
82,136	Rheinmetall AG	5,535,845	3.27
201,010	RHOEN-KLINIKUM AG	5,440,313	3.21
70,060	Siltronic AG	3,253,262	1.92
269,213	Suedzucker AG	6,442,880	3.80
288,024	Tag Immobilien AG	3,815,644	2.25
271,084	Talanx AG	9,083,864	5.36
		108,880,483	64.25
<b>Hungary</b>			
55,376	Wizz Air Holdings Plc	1,225,498	0.72
<b>Luxembourg</b>			
105,143	Aperam SA	4,820,250	2.85
145,470	RTL Group SA	10,698,996	6.31
		15,519,236	9.16
<b>Netherlands</b>			
121,189	ASM International NV	5,449,780	3.22
880,854	PostNL NV	3,801,798	2.24
		9,251,578	5.46
<b>Sweden</b>			
265,808	NCC AB	6,595,021	3.90
237,665	Nordea Bank AB	2,651,567	1.56
		9,246,588	5.46
<b>Switzerland</b>			
8,499	Flughafen Zuerich AG	1,579,634	0.94
186	Kuehne + Nagel International AG	24,633	0.01
18,728	Lonza Group AG	3,248,631	1.92
3,297	Schindler Holding AG	582,615	0.34
49,372	Sunrise Communications Group AG	3,254,710	1.92
		8,690,223	5.13
	<b>Total equities</b>	156,119,713	92.13
<b>Preferred stock</b>			
<b>Germany</b>			
380,036	Schaeffler AG	5,633,848	3.32
	<b>Total preferred stock</b>	5,633,848	3.32

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man Numeric Market Neutral 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	% of
				gain	Net
				US\$	Assets
CHF1,842,187	US\$1,799,304	06 January 2017	1	14,229	0.01
€75,420,006	US\$78,730,110	06 January 2017	12	860,622	0.51
€25,291	US\$26,539	13 January 2017	1	160	0.00
NOK10,652	US\$1,227	06 January 2017	2	11	0.00
SEK10,718	US\$1,145	05 January 2017	2	35	0.00
Total unrealised gain on forward currency contracts				875,057	0.52
Total financial assets at fair value through profit or loss - trading				167,017,788	98.56

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man Numeric Market Neutral Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
<b>Contracts for difference</b>			
<b>Finland</b>			
(192,668)	Sanoma OYJ	(80,885)	(0.05)
<b>Germany</b>			
(120,820)	Aareal Bank AG	(281,889)	(0.17)
(73,727)	Aurubis AG	(195,347)	(0.11)
(33,470)	Bechtle AG	(229,681)	(0.14)
(129,244)	Carl Zeiss Meditec AG	(119,158)	(0.07)
(160,371)	Covestro AG	(385,364)	(0.23)
(163,293)	Freenet AG	(286,518)	(0.17)
(104,257)	Hella KGaA Hueck & Company	(187,654)	(0.11)
(110,382)	KION Group AG	(25,721)	(0.02)
(29,621)	Nemetschek SE	(41,466)	(0.02)
(264,798)	Osram Licht AG	(328,566)	(0.19)
(201,010)	Rhoen-Klinikum AG	(105,987)	(0.06)
(380,036)	Schaeffler AG	(62,862)	(0.04)
(269,213)	Suedzucker AG	(357,159)	(0.21)
(288,024)	Tag Immobilien AG	(223,390)	(0.13)
(271,084)	Talanx AG	(383,310)	(0.23)
		(3,214,072)	(1.90)
<b>Hungary</b>			
(55,376)	Wizz Air Holdings Plc	(83,756)	(0.05)
<b>Luxembourg</b>			
(105,143)	Aperam SA	(32,841)	(0.02)
(145,470)	RTL Group	(187,455)	(0.11)
		(220,296)	(0.13)
<b>Netherlands</b>			
(121,189)	ASM International NV	(291,117)	(0.17)
(880,854)	Postnl NV	(144,845)	(0.09)
		(435,962)	(0.26)
<b>Sweden</b>			
(265,808)	NCC AB	(249,253)	(0.15)
(237,665)	Nordea Bank AB	(155,443)	(0.09)
		(404,696)	(0.24)
<b>Switzerland</b>			
(8,499)	Flughafen Zuerich AG	(122,043)	(0.07)
(186)	Kuehne + Nagel International AG	(939)	(0.00)
(49,372)	Sunrise Communications Group AG	(223,530)	(0.13)
		(346,512)	(0.20)
<b>Total contracts for difference</b>		(4,786,179)	(2.83)

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man Numeric Market Neutral 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
GBP469,806	US\$583,247	06 January 2017	2	(2,581)	(0.00)
US\$19,633	CHF20,010	06 January 2017	1	(65)	(0.00)
US\$424,059	€406,298	06 January 2017	6	(4,706)	(0.00)
US\$83,198	€79,287	13 January 2017	2	(501)	(0.00)
<b>Total unrealised loss on forward currency contracts</b>				<b>(7,853)</b>	<b>(0.00)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(4,794,032)</b>	<b>(2.83)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>167,017,788</b>	<b>98.56</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(4,794,032)</b>	<b>(2.83)</b>
<b>Other net assets</b>				<b>7,231,436</b>	<b>4.27</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>169,455,192</b>	<b>100.00</b>

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

#### Classification

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

#### Analysis of Total Assets

Transferable securities listed on an official stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
77.27
2.51
<u>20.22</u>
<u>100.00</u>

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Unconstrained Emerging Equity



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
<b>Contracts for difference (b)</b>				<b>Promissory notes</b>			
<b>China</b>				<b>India</b>			
435,347	Midea Group Company Limited	358,031	0.53	119,032	Coal India Limited -CW18 ML #	526,147	0.78
				57,380	ICI/CI Bank Limited -CW18 ML	215,841	0.32
				114,569	Sun Pharmaceuticals -CW20 ML	1,063,481	1.58
<b>Saudi Arabia</b>				114,725	Infosys Limited -CW21 ML	1,708,282	2.53
32,843	Saudi Basic Industries Corporation	55,380	0.08	255,265	ITC Limited -CW21 ML	908,867	1.35
<b>Taiwan</b>				334,404	Coal India Limited #	1,478,138	2.19
135,239	Delta Electronics Inc_CSF	44,857	0.08	20,203	Hero Motocorp #	906,009	1.34
165,853	Hon Hai Precision Industry Company Limited	54,743	0.08	31,377	Indiabulls Housing Finance Limited	300,617	0.45
554,921	Hon Hai Precision Industry Company Limited	81,620	0.12	567,565	ITC Limited #	2,020,806	2.99
10,042	Largan Precision Company Limited	243,844	0.36	6,990	Indiabulls HO-JPM -CW18	66,970	0.1
159,715	Taiwan Semiconductor Manufacturing Co Limited_CSF	101,257	0.15	79,472	ITC Limited-JPM -CW20	282,959	0.42
169,908	Taiwan Semiconductor Manufacturing Co Limited_CSF	163,933	0.24	36,948	Sun Pharmaceuticals-CLSA GM-CW19	342,968	0.51
		690,254	1.03	11,614	Infosys Limited-CLSA GM-CW20	172,935	0.26
<b>United Arab Emirates</b>				169,722	Indiabulls Housing Finance Limited	1,626,075	2.41
452,148	Emaar Properties PJSC	48,535	0.07			11,620,095	17.23
<b>Total contracts for difference</b>				413,254	<b>Pakistan</b>	1,251,501	1.85
		1,152,200	1.71		Engro Corporation Limited		
<b>Equities</b>					<b>Total promissory notes</b>	12,871,596	19.08
<b>Brazil</b>					<b>Warrants (b)</b>		
150,787	Ambev SA	759,796	1.13		<b>Netherlands</b>		
223,899	BM&FBovespa SA	1,135,076	1.68	24,606	Sun Pharmaceuticals-JPM -CW18	227,113	0.34
219,159	CCR SA #	1,074,684	1.59		<b>Total warrants</b>	227,113	0.34
		2,969,556	4.40				
<b>China</b>							
7,013	Baidu Inc	1,153,007	1.71				
370,745	ENN Energy Holdings Limited	1,525,414	2.26				
85,524	Hollysys Automation Technologies Limited	1,566,800	2.32				
92,979	Tencent Holdings Limited	2,274,961	3.38				
		6,520,182	9.67				
<b>Hong Kong</b>							
1,291,633	Sino Biopharmaceutical Limited	909,607	1.35				
<b>India</b>							
202,917	ICI/CI Bank Limited	1,519,848	2.25				
<b>Indonesia</b>							
2,371,409	Semen Indonesia Persero TBK PT #	1,614,970	2.39				
<b>Israel</b>							
32,589	Check Point Software Technologies Limited	2,752,467	4.08				
<b>Japan</b>							
3,685	Fanuc Corporation	626,041	0.93				
<b>Luxembourg</b>							
22,345	Tenaris SA	797,940	1.18				
<b>Mexico</b>							
310,638	Fomento Economico Mexicano SAB de CV	2,377,414	3.52				
211,198	Grupo Financiero Santander Mexico SAB de CV	1,518,514	2.25				
118,816	Grupo Mexico SAB de CV	325,451	0.48				
510,230	Wal-Mart de Mexico SAB de CV	917,604	1.36				
		5,138,983	7.61				
<b>Russia</b>							
30,319	MMC Norilsk Nickel PJSC	509,056	0.75				
867,682	Moscow Exchange MICEX-RTS OAO	1,785,149	2.65				
206,086	Polymetal International Plc	2,177,259	3.23				
		4,471,464	6.63				
<b>South Africa</b>							
24,166	Bid Corporation Limited	433,221	0.64				
63,547	Bidvest Group Limited	842,259	1.25				
138,182	Mr Price Group Limited	1,612,208	2.39				
		2,887,688	4.28				
<b>South Korea</b>							
16,621	Coway Company Limited	1,215,130	1.8				
54,372	Kangwon Land Inc	1,609,372	2.39				
5,940	Korea Zinc Company Limited	2,336,066	3.46				
12,201	KT&G Corporation	1,020,286	1.51				
8,010	LG Chem Limited	1,730,924	2.57				
		7,911,778	11.73				
<b>United States</b>							
12,698	Yum China Holdings Inc	331,672	0.49				
<b>Total equities</b>							
		38,452,196	56.99				
<b>Government bonds</b>							
<b>United States</b>							
3,000,000	United States Treasury Bill 0% 02/02/2017	2,998,962	4.44				
1,000,000	United States Treasury Bill 0% 09/02/2017	999,553	1.49				
2,000,000	United States Treasury Bill 0% 26 /01/2017	1,999,457	2.96				
		5,997,972	8.89				
<b>Total government bonds</b>							
		5,997,972	8.89				

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Unconstrained Emerging Equity (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
				US\$	Net Assets
US\$3,991,036	CNY27,133,059	21 September 2017	2	251,796	0.36
US\$960,000	ILS3,578,112	20 September 2017	1	21,864	0.02
US\$1,590,000	KRW1,775,394,000	21 September 2017	1	113,125	0.17
US\$2,500,000	MXN52,000,000	20 September 2017	1	72,412	0.11
Total unrealised gain on forward currency contracts				459,197	0.66
Total financial assets at fair value through profit or loss - trading				59,160,274	87.67



# Man Funds VI Plc

Schedule of Investments as at 31 December 2016 (continued)

Man GLG Unconstrained Emerging Equity (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
<b>Contracts for difference (b)</b>			
<b>China</b>			
336,903	Shanghai International Airlines	(80,952)	(0.12)
783,471	Zhengzhou Yutong Bus Company	(187,224)	(0.28)
		<u>(268,176)</u>	<u>(0.40)</u>
<b>Taiwan</b>			
174,003	Delta Electronics Inc_CSFB	(1,298)	(0.00)
		<u>(269,474)</u>	<u>(0.40)</u>
<b>Total contracts for difference</b>			

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (continued) Man GLG Unconstrained Emerging Equity (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
CNY13,404,500	USD1,900,000	21 September 2017	1	(52,710)	(0.08)
ILS3,578,112	USD938,718	20 September 2017	1	(582)	(0.00)
KRW1,775,394,003	USD1,620,329	21 September 2017	1	(143,454)	(0.21)
MXN100,728,625	USD4,975,000	20 September 2017	3	(272,545)	(0.41)
US\$487,313	AED1,790,145	20 September 2017	1	(48)	(0.00)
US\$1,239,714	MXN26,758,450	20 September 2017	3	(9,488)	(0.01)
US\$1,190,000	SAR4,513,432	19 January 2017	1	(6,036)	(0.01)
Total unrealised loss on forward currency contracts				(484,863)	(0.72)
Total financial liabilities at fair value through profit or loss - trading				(754,337)	(1.12)
Total financial assets at fair value through profit or loss - trading				59,160,274	87.67
Total financial liabilities at fair value through profit or loss - trading				(754,337)	(1.12)
Other net assets				9,071,546	13.45
Net Assets Attributable to Holders of Redeemable Participating Shares				67,477,483	100.00

### Classifications :

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

### Analysis of Total Assets

Transferable securities listed on official stock exchange	61.12
OTC financial derivative instruments described in classification (b) above	2.26
Transferable Securities as described in # above	9.37
Other current assets	27.25
	100.00

% of Total Assets
61.12
2.26
9.37
27.25
100.00

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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	Nominal	Description	Fair Value US\$	% of Net Assets
<b>Corporate bonds</b>				<b>Government bonds (continued)</b>			
<b>Brazil</b>				<b>Indonesia</b>			
4,000,000	Itau Unibanco Holding SA 2.85% 26/05/2018 #	4,015,000	0.77	18,935,000	Indonesia Government International Bond 11.625% 04/03/2019 #	22,698,331	4.34
<b>Cayman Islands</b>				10,100,000	Indonesia Government International Bond 5.875% 13/03/2020 #	11,046,875	2.12
2,500,000	Petrobras International Finance Co 3.5% 06/02/2017 #	2,502,050	0.48			33,745,206	6.46
9,750,000	Petrobras International Finance Co 5.875% 01/03/2018 #	10,018,125	1.92	<b>Mexico</b>			
		12,520,175	2.40	3,843,600	Mexican Bonos 5.75% 05/03/2026 #	16,582,527	3.18
<b>Chile</b>				<b>Pakistan</b>			
2,750,000	Itau CorpBanca 3.125% 15/01/2018 #	2,777,335	0.53	4,225,000	Pakistan Government International Bond 7.25% 15/04/2019 #	4,479,915	0.86
<b>China</b>				<b>South Africa</b>			
3,000,000	CNPC General Capital Limited 1.95% 16/04/2018 #	2,991,000	0.57	22,950,000	Republic of South Africa 6.875% 27/05/2019 #	24,872,063	4.76
5,000,000	CNPC General Capital Limited 1.95% 25/11/2017 #	5,002,151	0.96	1,400,000	South Africa Government International Bond 5.5% 09/03/2020 #	1,485,750	0.28
200,000	CNPC General Capital Limited 2.75% 19/04/2017 #	200,558	0.04			26,357,813	5.04
1,400,000	Sinopec Group Overseas Development 2016 Limited 1.75% 29/09/2019 #	1,377,838	0.26	<b>Turkey</b>			
		9,571,547	1.83	6,425,000	Turkey Government International Bond 6.75% 03/04/2018 #	6,722,156	1.29
<b>Colombia</b>				7,500,000	Turkey Government International Bond 7% 11/03/2019 #	7,987,500	1.53
3,000,000	Banco Davivienda SA 2.95% 29/01/2018 #	3,021,255	0.58	6,400,000	Turkey Government International Bond 7.5% 07/11/2019 #	6,976,000	1.34
<b>Hong Kong</b>				26,650,000	Turkey Government International Bond 7.5% 14/07/2017 #	27,415,388	5.24
2,800,000	CNOOC Finance 2013 Limited 1.75% 09/05/2018 #	2,786,210	0.53			49,101,044	9.40
<b>Israel</b>				<b>United States</b>			
4,000,000	Israel Electric Corporation Limited 5.625% 21/06/2018 #	4,172,200	0.80	4,500,000	United States Treasury Bill 0% 05/01/2017 #	4,499,899	0.86
<b>Mexico</b>				4,500,000	United States Treasury Bill 0% 12/01/2017 #	4,499,550	0.86
11,325,000	Petroleos Mexicanos 3.5% 18/07/2018 #	11,438,250	2.19	4,500,000	United States Treasury Bill 0% 02/02/2017 #	4,498,443	0.86
3,600,000	Petroleos Mexicanos 3.5% 23/07/2020 #	3,541,500	0.68	5,400,000	United States Treasury Bill 0% 09/02/2017 #	5,397,585	1.03
2,500,000	Petroleos Mexicanos 5.5% 21/01/2021 #	2,587,500	0.50	4,500,000	United States Treasury Bill 0% 19/01/2017 #	4,499,180	0.86
9,200,000	Petroleos Mexicanos 5.75% 01/03/2018 #	9,533,500	1.83	4,500,000	United States Treasury Bill 0% 26/01/2017 #	4,498,778	0.86
3,000,000	Petroleos Mexicanos 6.375% 04/02/2021 #	3,195,000	0.61	9,100,000	United States Treasury Note 0.75% 15/07/2019 #	8,969,543	1.72
350,000	Petroleos Mexicanos 6.5% 13/03/2027 #	362,250	0.07	2,200,000	United States Treasury Note 0.875% 15/09/2019 #	2,171,898	0.42
3,400,000	Petroleos Mexicanos 8% 03/05/2019 #	3,748,840	0.71	3,500,000	United States Treasury Note 1.125% 30/06/2021 #	3,387,617	0.65
		34,406,840	6.59	105,400,000	United States Treasury Note 1.75% 30/11/2021 #	104,601,266	20.03
<b>Netherlands</b>				5,900,000	United States Treasury Note 2% 15/11/2026 #	5,670,914	1.09
12,985,000	Majapahit Holding BV 7.25% 28/06/2017 #	13,309,625	2.55			152,694,673	29.24
2,000,000	Petrobras Global Finance BV 7.875% 15/03/2019 #	2,152,500	0.41	<b>Total government bonds</b>			
		15,462,125	2.96			361,686,765	69.25
<b>United Arab Emirates</b>							
2,300,000	ICICI Bank Limited 4.7% 21/02/2018 #	2,357,029	0.45				
<b>Virgin Islands (British)</b>							
8,190,000	Sinopec Capital 2013 Limited 1.875% 24/04/2018 #	8,162,154	1.56				
2,700,000	Sinopec Group Overseas Development 2013 Limited 2.5% 17/10/2018 #	2,717,781	0.52				
		10,879,935	2.08				
<b>Total corporate bonds</b>							
		101,969,651	19.52				
<b>Credit default swaps</b>							
<b>United States</b>							
6,250,000	Lebanese Republic 100bps 20 December 2019	576,649	0.11				
2,700,000	Lebanese Republic 100bps 20 December 2021	462,961	0.09				
7,725,000	Lebanese Republic 100bps 20 June 2021_Barcays	1,174,111	0.22				
4,800,000	Lebanese Republic 500bps 20 June 2021_Barcays	729,545	0.14				
3,750,000	Republic Of Kazakhstan 100bps 20 Decr 2021_Barcays	107,761	0.02				
8,700,000	Republic Of Kazakhstan 100bps 20 December 2021_Citi	250,006	0.05				
6,500,000	Republic Of Kazakhstan 100bps 20 December 2021_JP	186,786	0.04				
(16,200,000)	Republic Of Philippines 100bps 20 Dec 2019_Barcays	164,665	0.03				
9,000,000	Russian Federation 100bps 20 December 2021_JP	332,187	0.06				
14,500,000	Russian Federation 100bps 20 June 2021_Barcays	381,176	0.07				
(7,000,000)	United Mexican States 100bps 20 December 2019	5,616	0.00				
(14,500,000)	United Mexican States 100bps 20 June 2017	40,686	0.01				
(9,100,000)	United Mexican States 100bps 20 June 2019_HSBC	29,370	0.01				
		4,441,519	0.85				
<b>Total credit default swaps</b>							
		4,441,519	0.85				
<b>Government bonds</b>							
<b>Brazil</b>							
3,800,000	Banco Nacional de Desenvolvimento Economico e Social 6.369% 16/06/2018 #	3,985,250	0.76				
90,473,000	Brazil Notas do Tesouro Nacional Serie F 0% 01/01/2021 #	26,748,993	5.12				
		30,734,243	5.88				
<b>Colombia</b>							
35,725,000	Colombia Government International Bond 7.375% 18/03/2019 #	39,744,063	7.61				
<b>Dominican Republic</b>							
7,575,000	Dominican Republic International Bond 7.5% 06/05/2021 #	8,247,281	1.58				

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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	% of Net
				US\$	Assets
BRL101,355,191	US\$29,804,256	02 February 2017	7	1,023,391	0.20
BRL101,355,191	US\$28,688,950	20 June 2017	1	1,078,472	0.21
CHF262,231	US\$255,643	06 January 2017	2	2,507	0.00
CLP8,931,767,000	US\$13,241,562	12 January 2017	3	81,181	0.02
COP4,697,550,000	US\$1,550,000	12 January 2017	2	11,131	0.00
COP5,589,000,000	US\$1,800,000	15 June 2017	1	16,073	0.00
€312	US\$326	05 January 2017	1	3	0.00
€351,509,893	US\$366,858,561	06 January 2017	14	4,089,830	0.79
GBP53,972	US\$66,414	06 January 2017	3	294	0.00
MXN26,026,875	US\$1,250,000	12 January 2017	1	10,993	0.00
NOK10,187	US\$1,174	06 January 2017	4	9	0.00
RUB1,444,127,000	US\$21,800,000	11 January 2017	4	1,795,891	0.34
SEK10,327	US\$1,102	05 January 2017	2	35	0.00
US\$23,317,204	CLP15,226,134,500	12 January 2017	1	605,698	0.12
US\$50,992,000	CNY355,926,598	14 November 2017	3	2,161,094	0.41
US\$33,239,654	COP99,984,878,000	12 January 2017	2	11,806	0.00
US\$29,804,037	€26,961,000	14 February 2017	1	1,300,992	0.25
US\$14,625,000	HUF4,018,511,250	13 January 2017	1	895,454	0.17
US\$16,960,000	ILS64,194,656	13 January 2017	2	274,908	0.05
US\$27,598,259	KRW31,191,768,498	13 January 2017	6	1,708,023	0.33
US\$69,413,201	MXN1,405,344,935	12 January 2017	4	1,324,743	0.25
US\$57,198	SGD77,402	13 January 2017	1	3,625	0.00
US\$10,900,000	TRY33,981,840	06 February 2017	1	1,316,328	0.25
ZAR687,791,987	US\$48,030,169	12 January 2017	14	2,142,680	0.42
ZAR367,006,761	US\$26,172,116	19 April 2017	2	121,183	0.02
Total unrealised gain on forward currency contracts				19,976,344	3.83
Total financial assets at fair value through profit or loss - trading				488,074,279	93.45

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
<b>Credit default swaps</b>			
<b>United States</b>			
(17,500,000)	Fed Republic Of Brazil 100bps 20 Dec 2021_Barclays	(1,391,536)	(0.26)
(13,500,000)	Fed Republic Of Brazil 100bps 20 December 2021_HSBC	(1,073,471)	(0.21)
(5,000,000)	Fed Republic Of Brazil 100bps 20 December 2021_HSBC	(397,582)	(0.08)
4,000,000	Republic Of Chile 100bps 20 December 2021_Barclays	(32,281)	(0.01)
13,500,000	Republic Of Chile 100bps 20 June 2021_Barclays	(141,372)	(0.03)
(8,000,000)	Republic Of Colombia 100bps 20 December 2021_UBS	(234,884)	(0.04)
10,500,000	Republic Of Korea 100bps 20 December 2021_Barclays	(280,891)	(0.05)
6,000,000	Republic Of Korea 100bps 20 December 2021_JP	(160,509)	(0.03)
(6,250,000)	United Mexican States 100bps 20 December 2021_HSBC	(158,507)	(0.03)
		<u>(3,871,033)</u>	<u>(0.74)</u>
<b>Total credit default swaps</b>		<u>(3,871,033)</u>	<u>(0.74)</u>

# Man Funds VI Plc

## Schedule of Investments as at 31 December 2016 (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
CLP6,294,367,500	US\$9,480,000	12 January 2017	5	(91,237)	(0.02)
CLP16,736,334,500	US\$25,361,165	13 June 2017	3	(643,751)	(0.12)
CNY354,139,574	US\$49,921,000	14 November 2017	1	(1,335,262)	(0.26)
COP95,287,328,000	US\$32,122,049	12 January 2017	2	(455,332)	(0.09)
COP227,960,407,790	US\$74,176,857	15 June 2017	4	(104,071)	(0.02)
€1,343,745	US\$1,419,717	06 January 2017	4	(1,662)	(0.00)
€27,077,000	US\$29,047,935	14 February 2017	1	(422,254)	(0.08)
GBP5,283,495	US\$6,562,290	06 January 2017	4	(32,049)	(0.01)
HUF4,019,010,801	US\$14,480,096	13 January 2017	4	(748,843)	(0.14)
ILS97,305,423	US\$25,573,767	13 January 2017	2	(282,722)	(0.05)
KRW31,191,768,498	US\$27,807,831	13 January 2017	2	(1,917,596)	(0.37)
MXN1,379,318,060	US\$70,374,220	12 January 2017	9	(3,546,754)	(0.68)
MXN1,209,964,605	US\$58,729,876	21 March 2017	3	(637,721)	(0.12)
SEK106	US\$12	05 January 2017	2	-	(0.00)
SGD77,402	US\$54,079	13 January 2017	1	(506)	(0.00)
TRY33,981,840	US\$10,555,509	06 February 2017	3	(971,837)	(0.19)
US\$29,679,412	BRL101,355,191	02 February 2017	1	(1,148,235)	(0.21)
US\$4,869	€4,659	05 January 2017	2	(48)	(0.00)
US\$339,486	€324,522	06 January 2017	9	(2,981)	(0.00)
US\$1,690	HUF499,550	13 January 2017	1	(17)	(0.00)
US\$8,575,586	ILS33,110,767	13 January 2017	1	(30,367)	(0.01)
US\$21,612,723	RUB1,444,127,000	11 January 2017	2	(1,983,168)	(0.38)
US\$49,443,097	ZAR687,791,987	12 January 2017	3	(729,751)	(0.14)
<b>Total unrealised loss on forward currency contracts</b>				<b>(15,086,164)</b>	<b>(2.89)</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(18,957,197)</b>	<b>(3.63)</b>
<b>Total financial assets at fair value through profit or loss - trading</b>				<b>488,074,279</b>	<b>93.45</b>
<b>Total financial liabilities at fair value through profit or loss - trading</b>				<b>(18,957,197)</b>	<b>(3.63)</b>
<b>Other net assets</b>				<b>53,145,773</b>	<b>10.18</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares</b>				<b>522,262,855</b>	<b>100.00</b>

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

### Classification

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

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

\* Transferable securities dealt on another regulated market.

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

### Analysis of Total Assets

Transferable securities as described in # above

OTC financial derivative instruments described in classification (b) above

Other current assets

**Total  
Assets**  
85.50  
4.50  
10.00  
100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Man GLG European Alpha Alternative

Statement of Significant Purchases (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Cost €
ING Groep NV	11,985,771	133,856,539
Continental AG	658,259	116,920,141
E.ON SE	14,445,092	102,773,688
Bayer AG	1,060,724	98,771,788
Fielmann AG	1,336,285	88,543,454
SAP SE	1,123,403	86,725,092
Fresenius SE & Company KGaA	1,283,696	82,690,054
Delhaize Group SA	771,444	74,189,785
Koninklijke DSM NV	1,124,722	65,102,126
Linde AG	515,691	64,619,031
KBC Groep NV	1,254,381	62,919,398
RELX NV	3,737,672	56,474,610
Infineon Technologies AG	3,988,676	52,476,363
Beiersdorf AG	552,609	45,744,251
Akzo Nobel NV	604,833	37,053,603
Unilever NV	901,985	36,412,481
NN Group NV	1,225,000	35,683,500
Nokia OYJ	6,271,836	31,432,167
Merck KGaA	350,000	28,840,000
Koninklijke Philips NV	1,183,479	28,558,939

Statement of Significant Sales (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Proceeds €
Bayer AG	(1,442,241)	(140,435,827)
Fresenius SE & Company KGaA	(2,043,072)	(134,084,498)
Continental AG	(658,259)	(119,647,025)
SAP SE	(1,553,917)	(117,329,187)
E.ON SE	(13,874,973)	(101,722,308)
Fielmann AG	(1,336,285)	(88,101,270)
ING Groep NV	(7,729,180)	(83,441,311)
Koninklijke Ahold Delhaize NV	(3,775,829)	(78,978,950)
Linde AG	(544,358)	(70,621,484)
KBC Groep NV	(1,254,381)	(67,857,829)
Koninklijke DSM NV	(1,108,582)	(63,886,236)
RELX NV	(3,737,672)	(56,968,498)
Daimler AG	(772,121)	(46,881,543)
BASF SE	(681,858)	(45,582,207)
Beiersdorf AG	(552,609)	(45,485,261)
Royal Dutch Shell Plc	(1,980,016)	(41,758,478)
Infineon Technologies AG	(3,014,154)	(39,597,530)
Unilever NV	(990,968)	(39,440,288)
Akzo Nobel NV	(604,833)	(36,803,409)
NN Group NV	(1,225,000)	(35,059,500)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.



Man GLG Alpha Select Alternative

Statement of Significant Purchases (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 04/04/2016	25,000,000	24,992,925
United Kingdom Treasury Bill 0% 18/04/2016	22,000,000	21,996,963
United Kingdom Treasury Bill 0% 12/12/2016	21,000,000	20,996,692
United Kingdom Treasury Bill 0% 08/02/2016	20,000,000	19,996,686
United Kingdom Treasury Bill 0% 07/11/2016	20,000,000	19,994,410
United Kingdom Treasury Bill 0% 06/06/2016	18,000,000	17,990,339
United Kingdom Treasury Bill 0% 20/02/2017	17,000,000	16,999,110
United Kingdom Treasury Bill 0% 03/07/2016	17,000,000	16,994,199
United Kingdom Treasury Bill 0% 30/01/2017	16,000,000	15,995,011
United Kingdom Treasury Bill 0% 15/02/2016	16,000,000	15,994,536
United Kingdom Treasury Bill 0% 27/06/2016	14,000,000	13,994,042
United Kingdom Treasury Bill 0% 01/02/2016	13,000,000	12,997,530
United Kingdom Treasury Bill 0% 15/08/2016	13,000,000	12,995,433
United Kingdom Treasury Bill 0% 25/07/2016	11,100,000	11,093,880
United Kingdom Treasury Bill 0% 01/08/2016	11,000,000	10,995,338
United Kingdom Treasury Bill 0% 18/07/2016	11,000,000	10,995,319
United Kingdom Treasury Bill 0% 31/10/2016	11,000,000	10,991,779
United Kingdom Treasury Bill 0% 25/01/2016	10,000,000	9,998,810
United Kingdom Treasury Bill 0% 22/08/2016	10,000,000	9,997,900
United Kingdom Treasury Bill 0% 29/03/2016	10,000,000	9,996,982

Statement of Significant Sales (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Proceeds £
Hochtief AG	(140,854)	(8,918,437)
Fresenius SE & Company KGaA	(150,000)	(6,967,112)
Metro AG	(225,000)	(4,709,898)
Refresco Group NV	(360,000)	(4,324,085)
USG People NV	(326,381)	(4,168,795)
RELX NV	(172,416)	(2,263,455)
BP Plc	(102,327)	(2,255,894)
MicroFocus International Plc	10,581,844	(1,883,449)
Wolters Kluwer NV	(63,478)	(1,558,664)
Conviviality Plc	(479,827)	(971,850)
Signet Jewelers Limited	(11,031)	(854,369)
Wolseley Plc	14,563,579	(714,455)
Ibstock Plc	(333,268)	(704,195)
Melrose Industries Plc	285,506	(668,950)
Midwich Group Plc	(252,120)	(591,829)
Royal Dutch Shell Plc	(13,300)	(561,449)
Trinity Mirror Plc	(339,653)	(533,867)
NewRiver Retail Limited	(155,254)	(533,179)
Micro Focus International Plc	(34,071)	(523,818)
Watkin Jones Plc	(426,508)	(486,075)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

## Man GLG European Equity Alternative

### Statement of Significant Purchases (unaudited) For the year ended 31 December 2016

Security	Nominal	Cost €
Fiat Chrysler Automobiles NV	14,415,723	93,490,911
Energy Select Sector SPDR Fund	1,723,053	90,142,153
General Motors Company	2,803,893	79,397,988
Fielmann AG	1,104,524	75,285,108
SAP SE	708,622	54,979,564
Halliburton Company	1,429,203	52,456,709
Pandora A/S	431,758	49,632,181
Akzo Nobel NV	794,474	49,417,902
Schlumberger Limited	625,687	44,379,839
Bayer AG	425,157	41,467,850
ING Groep NV	3,060,400	39,667,849
Brenntag AG	824,039	36,971,340
NIKE Inc	712,448	36,144,758
BP PLC ADR	1,216,577	35,023,758
Facebook Inc	333,652	33,747,286
Wal-Mart Stores Inc	529,861	33,721,480
Fresenius SE & Co KGaA	481,709	31,259,973
iShares MSCI Emerging Markets ETF	1,057,093	31,152,257
Dollar Tree Inc	409,315	30,993,005
Alibaba Group Holding Limited ADR	372,294	30,788,127

### Statement of Significant Sales (unaudited) For the year ended 31 December 2016

Security	Nominal	Proceeds €
Fiat Chrysler Automobiles NV	(14,699,237)	(94,475,799)
Energy Select Sector SPDR Fund	(1,744,832)	(93,012,617)
Fielmann AG	(1,104,524)	(77,491,914)
General Motors Company	(2,442,095)	(68,481,909)
Halliburton Company	(1,674,877)	(60,881,294)
Schlumberger Limited	(783,190)	(54,625,142)
Pandora A/S	(430,708)	(50,940,028)
Akzo Nobel NV	(838,364)	(48,445,044)
Royal Dutch Shell Plc	(1,936,615)	(39,328,446)
ABN AMRO Group NV	(2,169,879)	(39,278,853)
ING Groep NV	(6,085,604)	(71,275,629)
Fresenius SE & Co KGaA	(481,709)	(34,101,793)
Bayer AG	(355,024)	(33,817,139)
Dollar Tree Inc	(449,481)	(33,707,507)
Shire PLC ADR	(208,309)	(32,966,103)
Wal-Mart Stores Inc	(500,059)	(32,324,210)
Baker Hughes Inc	(759,092)	(32,031,974)
iShares MSCI Emerging Markets ETF	(1,068,294)	(31,646,457)
Nike Inc	(619,911)	(30,442,309)
Macy's Inc	(893,120)	(30,429,464)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man GLG Total Return

Statement of Significant Purchases (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Cost £
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There are no purchases for the year ended 31 December 2016.

Statement of Significant Sales (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Proceeds £
Iona Energy Company UK Plc 12.5% 27/09/2018	(1,278,569)	(28,953)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

## Man GLG Global Equity Alternative

### Statement of Significant Purchases (unaudited) For the year ended 31 December 2016

Security	Nominal	Cost €
Fiat Chrysler Automobiles NV	5,313,688	34,480,990
Energy Select Sector SPDR Fund	609,818	31,977,554
General Motors Company	1,002,125	28,225,146
Svenska Cellulosa AB SCA	758,109	20,781,366
Bayer AG	198,667	19,451,062
Halliburton Company	509,873	18,433,582
ING Groep NV	1,395,008	18,278,888
Electrolux AB	820,977	17,639,196
Schlumberger Limited	221,666	15,559,906
ING Groep NV	1,381,232	14,714,380
Koninklijke Philips NV	621,983	14,670,398
SKF AB	982,447	14,653,606
NIKE Inc	250,307	12,708,113
BP Plc	439,136	12,643,482
Facebook Inc	122,185	12,258,371
Royal Dutch Shell Plc	530,965	11,997,615
Wal-Mart Stores Inc	182,283	11,590,604
iShares MSCI Emerging Markets ETF	390,043	11,461,757
iPATH S&P 500 VIX Short-Term Futures ETN	784,913	11,217,161
Dollar Tree Inc	144,696	10,939,009

### Statement of Significant Sales For the year ended 31 December 2016 (unaudited)

Security	Nominal	Proceeds €
Fiat Chrysler Automobiles NV	(5,421,065)	(34,779,316)
Energy Select Sector SPDR Fund	(617,498)	(33,014,209)
General Motors Company	(896,155)	(24,962,409)
Halliburton Company	(607,055)	(21,838,418)
Svenska Cellulosa AB SCA	(796,815)	(21,815,918)
Schlumberger Limited	(281,705)	(19,532,766)
Electrolux AB	(871,123)	(19,472,015)
Bayer AG	(179,664)	(17,646,709)
Koninklijke Philips NV	(642,202)	(15,606,466)
SKF AB	(1,010,239)	(14,879,697)
ING Groep NV	(1,286,701)	(14,287,065)
Dollar Tree Inc	(179,748)	(13,339,539)
Royal Dutch Shell Plc	(542,715)	(12,138,718)
ABN AMRO Group NV	(662,405)	(11,726,444)
iShares MSCI Emerging Markets ETF	(394,858)	(11,676,417)
Facebook Inc	(116,482)	(11,525,324)
Baker Hughes Inc	(274,475)	(11,495,024)
Wal-Mart Stores Inc	(173,685)	(11,196,401)
Nike Inc	(221,047)	(10,855,354)
iShares China Large-Cap ETF	(374,720)	(10,818,525)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

**Man GLG Asian Equity Alternative**

**Statement of Significant Purchases (unaudited)  
For the year ended 31 December 2016**

Security	Nominal	Cost US\$
Hochtief AG	167,305	14,660,094
Freenet AG	57,560	1,816,237
Altice NV	127,178	1,816,229
CTS Eventim AG & Company KGaA	29,482	1,028,421
Symrise AG	15,103	1,028,419
ASM International NV	23,004	1,028,410
Sunrise Communications Group AG	15,426	938,632
Software AG	26,343	938,614
Roche Holding AG	3,722	938,515
Hella KGaA Hueck & Company	23,078	938,127
United Internet AG	18,362	908,096
Kion Group AG	19,824	908,092
Stada Arzneimittel AG	25,379	908,091
Covestro AG	26,503	908,091
Wereldhave NV	17,137	908,071
Lonza Group AG	4,692	730,305
Pargesa Holding SA	10,237	618,280
Carl Zeiss Meditec AG	5,105	167,654

**Statement of Significant Sales (unaudited)  
For the year ended 31 December 2016**

Security	Nominal	Proceeds US\$
Hochtief AG	(174,772)	(19,409,097)
Siemens AG	(164,968)	(14,660,125)
Allianz SE	(52,243)	(7,789,927)
Software AG	(92,500)	(2,888,909)
Altice NV	(127,178)	(2,066,248)
ASM International NV	(47,845)	(1,872,873)
ProSiebensat.1 Media SE	(37,287)	(1,811,298)
Bechtle AG	(17,413)	(1,753,925)
Freenet AG	(57,560)	(1,675,203)
Pargesa Holding SA	(25,715)	(1,585,972)
Deutsche Pfandbriefbank AG	(155,916)	(1,549,742)
Flughafen Wien AG	(10,439)	(1,151,877)
Kion Group AG	(19,824)	(1,149,211)
Talanx AG	(32,548)	(1,104,529)
Valmet OYJ	(98,421)	(1,068,035)
Rhoen Klinikum AG	(33,381)	(1,055,347)
Castellum AB	(69,758)	(1,054,315)
Symrise AG	(15,103)	(1,032,878)
Sunrise Communications Group AG	(15,426)	(1,018,622)
CTS Eventim AG & Company KGaA	(29,482)	(1,015,428)

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Man GLG European Alpha Alternative Enhanced

Statement of Significant Purchases (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Cost €
ING Groep NV	1,036,497	11,114,400
Siemens AG	80,383	7,210,812
Fielmann AG	104,608	7,139,496
Brenntag AG	155,628	7,055,936
SAP SE	85,759	6,624,842
Adidas AG	36,111	4,257,487
Nokia OYJ	641,790	3,284,997
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	20,424	3,254,564
BASF SE	53,150	3,199,099
RELX NV	209,939	2,956,991
Bayer AG	27,587	2,663,011
Daimler AG	30,629	2,066,118
Hennes & Mauritz AB	73,648	1,955,987
Linde AG	15,761	1,943,204
Continental AG	9,801	1,786,176
Eni SpA	119,423	1,572,886
SKF AB	86,670	1,314,901
Koninklijke Philips NV	49,688	1,242,582
Nestle SA	17,896	1,182,370
Beiersdorf AG	14,617	1,178,196

Statement of Significant Sales (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Proceeds €
ING Groep NV	(1,036,497)	(10,439,470)
SAP SE	(130,608)	(10,065,724)
Siemens AG	(86,576)	(8,104,279)
Brenntag AG	(155,628)	(7,570,296)
Fielmann AG	(104,608)	(7,452,274)
adidas AG	(57,859)	(7,251,858)
BASF SE	(66,669)	(4,518,316)
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	(20,424)	(3,594,624)
Royal Dutch Shell Plc	(178,244)	(3,552,681)
Bayer AG	(34,000)	(3,253,207)
RELX NV	(209,939)	(3,201,570)
Nokia OYJ	(641,790)	(3,062,608)
Daimler AG	(48,064)	(3,030,409)
Linde AG	(22,586)	(2,895,767)
SKF AB	(141,569)	(2,140,615)
Hennes & Mauritz AB	(73,648)	(1,990,322)
Continental AG	(9,801)	(1,781,321)
Novartis AG	(23,023)	(1,651,748)
Eni SpA	(119,423)	(1,604,169)
Commerzbank AG	(192,958)	(1,477,868)

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Man GLG Cred-Eq Alternative

Statement of Significant Purchases (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Cost €
SAP SE	163,900	13,144,780
Commerzbank AG	1,204,674	9,999,999
Unibail-Rodamco SE	37,023	9,051,972
Bayer AG	79,022	7,731,985
Koninklijke Vopak NV	154,217	6,999,139
Deutsche Post AG	210,040	5,000,002
Brenntag AG	99,166	4,164,972
Akzo Nobel NV	63,644	4,000,025
Royal Dutch Shell Plc	177,232	3,947,843
Covestro AG	133,887	3,752,030
BE Semiconductor Industries NV	85,836	1,999,979
KBC Groep NV	38,338	1,790,960
Deutsche Pfandbriefbank AG	210,000	1,675,800
Roche Holding AG	7,200	1,526,797
Aabar Investments PJSC 1% 27/03/2022	1,000,000	1,000,000
LEG Immobilien AG	14,184	949,882
Cemex SAB de CV 3.25% 15/03/2016	1,000,000	908,380
Wolters Kluwer NV	30,511	905,566
Orion OYJ	32,247	900,014
Delhaize Group SA	10,540	900,011

Statement of Significant Sales (unaudited)  
For the year ended 31 December 2016

Security	Nominal	Proceeds €
Bayer AG	(83,332)	(8,165,625)
Unibail-Rodamco SE	(37,023)	(7,965,498)
Koninklijke Vopak NV	(154,217)	(7,033,837)
Commerzbank AG	(1,204,674)	(6,999,156)
Deutsche Post AG	(210,040)	(5,297,209)
WellPoint Inc 2.75% 15/10/2042	(3,000,000)	(4,716,632)
Spirit Realty Capital Inc 2.88% 15/05/2019	(5,000,000)	(4,389,321)
Royal Dutch Shell Plc	(177,232)	(4,164,952)
Covestro AG	(133,887)	(3,964,289)
Akzo Nobel NV	(63,644)	(3,947,837)
America Movil BV 5.5% 17/09/2018	(3,300,000)	(3,342,900)
NetSuite Inc 0.25% 01/06/2018	(3,000,000)	(3,159,245)
SEACOR Holdings Inc 2.5% 15/12/2027	(3,000,000)	(2,371,652)
Newell Brands Inc	(59,356)	(2,330,170)
BE Semiconductor Industries NV	(85,836)	(2,117,574)
LEG Immobilien AG 0.5% 01/07/2021	(1,400,000)	(1,994,132)
Gabriel Finance Limited Partnership 2% 26/11/2016	(2,000,000)	(1,962,500)
Poste Italiane SpA	(289,751)	(1,933,013)
KBC Groep NV	(38,338)	(1,902,907)
Daimler AG	(30,000)	(1,797,061)

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## Man AHL Multi Strategy Alternative

### Statement of Significant Purchases (unaudited) For the year ended 31 December 2016

Security	Nominal	Cost US\$
United States Treasury Bill 0% 08 December 2016	16,500,000	16,495,075
United States Treasury Bill 0% 26 January 2017	16,500,000	16,491,915
United States Treasury Bill 0% 22 December 2017	7,000,000	6,997,999
United States Treasury Bill 0% 03 November 2016	7,000,000	6,997,387
United States Treasury Bill 0% 09 February 2017	7,000,000	6,995,760
United States Treasury Bill 0% 17 November 2016	5,000,000	4,999,144
United States Treasury Bill 0% 15 December 2016	5,000,000	4,998,522
United States Treasury Bill 0% 10 November 2016	5,000,000	4,998,056
United States Treasury Bill 0% 05 January 2017	5,000,000	4,997,667
United States Treasury Bill 0% 12 January 2017	5,000,000	4,997,589
United States Treasury Bill 0% 02 February 2017	5,000,000	4,996,938
United States Treasury Bill 0% 25 November 2016	1,000,000	999,681
United States Treasury Bill 0% 19 January 2017	1,000,000	999,496
Euro Stoxx 50 December 2016	3,048	756,433
Dax Index Future December 2016	321	721,674
Cac 40 10 Euro Future October 2016	691	625,361
US 5 Years Note CBT December 2016	1,778	467,155
US Long Bond CBT December 206	1,059	440,062
Swiss Market IX Future September 2016	110	372,943
US 10 Years Note CBT December 2016	2,739	372,163

### Statement of Significant Sales (unaudited) For the year ended 31 December 2016

Security	Nominal	Proceeds US\$
Dax Index Future December 2016	(321)	(607,114)
Nikkei 225 SGX December 2016	(691)	(550,595)
S & P TSX 60 Index Future December 2016	(145)	(481,505)
FTSE 100 Index Future December 2016	(466)	(460,948)
Hang Seng Index Future September 2016	(226)	(375,229)
OMXS 30 Index Future December 2016	(715)	(344,753)
Euro BTP Future September 2016	(154)	(317,414)
Euro Stoxx 50 December 2016	(3,048)	(282,006)
FTSE MIB Index Future December 2016	(117)	(178,785)
Danske Bank AS	11,417,501	(166,426)
Nikkei 225 SGX March 2017	(81)	(154,330)
ING Groep NV CVA	1,866,982	(152,308)
FTSE China A50 October 2016	(568)	(148,825)
SPI 200 Futures December 2016	(521)	(140,812)
KOSPI 2 Index Future December 2016	(605)	(140,171)
Amsterdam Index Future December 2016	(79)	(138,089)
MediaTek Incorporation	(2,209,096)	(134,196)
Russel 2000 mini December 2016	(54)	(128,362)
FTSE China A50 November 2016	(579)	(113,976)
Nasdaq 100 E Mini march 2017	(95)	(106,494)

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## Man AHL Directional Equities Alternative

### Statement of Significant Purchases (unaudited) For the year ended 31 December 2016

Security	Nominal	Cost US\$
United States Treasury Bill 0% 10/03/2016	8,000,000	7,998,153
United States Treasury Bill 0% 21/04/2016	8,000,000	7,997,900
United States Treasury Bill 0% 02/06/2016	7,000,000	6,998,816
United States Treasury Bill 0% 21/07/2016	7,000,000	6,998,380
United States Treasury Bill 0% 08/09/2016	7,000,000	6,997,904
United States Treasury Bill 0% 09/06/2016	5,000,000	4,999,213
United States Treasury Bill 0% 03/03/2016	5,000,000	4,998,961
United States Treasury Bill 0% 26/05/2016	5,000,000	4,998,921
United States Treasury Bill 0% 14/04/2016	5,000,000	4,998,921
United States Treasury Bill 0% 17/03/2016	5,000,000	4,998,775
United States Treasury Bill 0% 28/04/2016	5,000,000	4,998,483
United States Treasury Bill 0% 15/09/2016	5,000,000	4,998,435
United States Treasury Bill 0% 28/07/2016	5,000,000	4,997,966
United States Treasury Bill 0% 22/09/2016	4,500,000	4,498,898
United States Treasury Bill 0% 04/08/2016	4,500,000	4,498,705
United States Treasury Bill 0% 12/05/2016	2,500,000	2,499,971
United States Treasury Bill 0% 14/07/2016	2,500,000	2,499,701
United States Treasury Bill 0% 23/06/2016	2,500,000	2,499,373
United States Treasury Bill 0% 25/08/2016	2,500,000	2,499,358
United States Treasury Bill 0% 31/03/2016	2,500,000	2,499,256

### Statement of Significant Sales (unaudited) For the year ended 31 December 2016

Security	Nominal	Proceeds US\$
Coca-Cola European Partners	45,750	(47,196)
UGI Corporation	240,036	(27,833)
Swedish Match AB	2,099,572	(26,573)
Davide Campari-Milano SpA	160,548	(25,427)
AES Corporation	234,093	(25,156)
Trinet Group Inc	67,534	(21,323)
Questar Corporation	73,296	(20,605)
Fortescue Metals Group Limited	37,757	(19,638)
One Gas Inc	173,988	(17,873)
NiSource Inc	239,687	(17,594)
Darling Ingredients Inc	39,001	(17,059)
Southwest Gas Corporation	197,878	(16,695)
Edison International	248,921	(16,484)
OGE Energy Corporation	244,780	(16,326)
Carlsberg A/S	2,604,163	(16,258)
Centerpoint Energy Inc	243,874	(15,635)
Covestro AG	80,580	(15,519)
MediaTek Inc	(243,655)	(15,466)
Ingredion Inc	140,225	(15,171)
General Mills Inc	146,353	(14,991)

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## Man AHL TargetRisk

### Statement of Significant Purchases (unaudited) For the year ended 31 December 2016

Security	Nominal	Cost US\$
United Kingdom Gilt Inflation Linked 0.125% 22 March 2024	10,854,560	16,322,846
United States Treasury Inflation Indexed Bonds 0.125% 15/07/2024	14,150,590	14,249,644
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2023	7,229,130	8,724,340
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2019	7,160,770	7,278,745
France Government Bond OAT 0.25% 25/07/2024	5,572,940	6,842,080
United States Treasury Bill 0% 10/11/2016	5,000,000	4,998,056
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2021	3,057,570	3,077,635
United States Treasury Bill 0% 12/05/2016	2,000,000	1,999,977
United States Treasury Bill 0% 19/05/2016	2,000,000	1,999,650
United States Treasury Bill 0% 03/03/2016	2,000,000	1,999,584
United States Treasury Bill 0% 26/05/2016	2,000,000	1,999,568
United States Treasury Bill 0% 14/04/2016	2,000,000	1,999,568
United States Treasury Bill 0% 23/06/2016	2,000,000	1,999,498
United States Treasury Bill 0% 05/05/2016	2,000,000	1,999,487
United States Treasury Bill 0% 08/12/2016	2,000,000	1,999,473
United States Treasury Bill 0% 07/07/2016	2,000,000	1,999,428
United States Treasury Bill 0% 31/03/2016	2,000,000	1,999,405
United States Treasury Bill 0% 07/04/2016	1,500,000	1,499,598
United States Treasury Bill 0% 14/07/2016	1,000,000	999,880
United States Treasury Bill 0% 09/06/2016	1,000,000	999,843

### Statement of Significant Sales (unaudited) For the year ended 31 December 2016

Security	Nominal	Proceeds US\$
United Kingdom Gilt Inflation Linked 0.125% 22 March 2024	(8,701,200)	(12,801,260)
United States Treasury Inflation Indexed Bonds 0.125% 15/07/2024	(12,167,930)	(12,200,281)
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2019	(8,231,680)	(8,331,855)
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2023	(6,211,180)	(7,452,997)
France Government Bond OAT 0.25% 25/07/2024	(4,063,810)	(4,956,434)
United States Treasury Bill 0% 10/11/2016	(4,500,000)	(4,499,064)
United States Treasury Bill 0% 08/12/2016	(1,900,000)	(1,899,582)
United States Treasury Bill 0% 26/05/2016	(1,000,000)	(999,994)
United States Treasury Bill 0% 23/06/2016	(1,000,000)	(999,811)
United States Treasury Bill 0% 07/07/2016	(1,000,000)	(999,731)
BBG Commex AG&LV Cap	17,212,379	(451,396)
United States Treasury Bill 0% 15/12/2016	(400,000)	(399,905)
Long Gilt Future September 2016	(57)	(378,321)
FTSE 100 Index Future September 2016	(71)	(376,951)
Long Gilt Future March 2016	(22)	(151,697)
US Long Bond CBT September 2016	(18)	(128,734)
US Ultra Bond CBT September 2016	(11)	(125,695)
FTSE 100 Index Future December 2016	(76)	(114,161)
S&P500 E-mini Future December 2016	(51)	(113,835)
US Long Bond CBT March 2016	(9)	(94,680)

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## Man AHL Volatility Alternative

### Statement of Significant Purchases (unaudited) For the year ended 31 December 2016

Security	Nominal	Cost US\$
United States Treasury Bill 0% 10/03/2016	10,000,000	9,997,736
United States Treasury Bill 0% 02/06/2016	6,000,000	5,998,985
United States Treasury Bill 0% 03/03/2016	6,000,000	5,998,624
United States Treasury Bill 0% 21/07/2016	6,000,000	5,998,612
United States Treasury Bill 0% 21/04/2016	6,000,000	5,998,470
United States Treasury Bill 0% 28/01/2016	5,000,000	4,999,486
United States Treasury Bill 0% 17/03/2016	5,000,000	4,999,135
United States Treasury Bill 0% 24/03/2016	3,100,000	3,099,394
United States Treasury Bill 0% 16/06/2016	3,000,000	2,999,545
United States Treasury Bill 0% 18/02/2016	3,000,000	2,999,478
United States Treasury Bill 0% 05/05/2016	3,000,000	2,999,230
United States Treasury Bill 0% 11/08/2016	3,000,000	2,999,020
United States Treasury Bill 0% 06/10/2016	3,000,000	2,998,927
United States Treasury Bill 0% 28/04/2016	2,500,000	2,499,242
United States Treasury Bill 0% 09/06/2016	2,000,000	1,999,685
United States Treasury Bill 0% 17/11/2016	2,000,000	1,999,658
United States Treasury Bill 0% 22/09/2016	2,000,000	1,999,510
United States Treasury Bill 0% 04/08/2016	2,000,000	1,999,424
United States Treasury Bill 0% 22/12/2016	2,000,000	1,999,291
United States Treasury Bill 0% 09/02/2017	2,000,000	1,998,789

### Statement of Significant Sales (unaudited) For the year ended 31 December 2016

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 18/02/2016	(6,500,000)	(6,499,923)
United States Treasury Bill 0% 10/03/2016	(6,500,000)	(6,498,962)
United States Treasury Bill 0% 03/03/2016	(5,500,000)	(5,499,364)
United States Treasury Bill 0% 21/07/2016	(5,000,000)	(4,999,074)
United States Treasury Bill 0% 25/02/2016	(4,500,000)	(4,499,741)
United States Treasury Bill 0% 17/11/2016	(1,800,000)	(1,799,412)
United States Treasury Bill 0% 17/03/2016	(1,500,000)	(1,499,700)
United States Treasury Bill 0% 08/12/2016	(500,000)	(499,891)
Hang Seng Index Future February 2016	(57)	(166,112)
EURO STOXX 50 December 2016	(451)	(135,239)
Nasdaq 100 E-mini September 2016	(92)	(129,595)
CBOE VIX FUTURE February 2016	(66)	(114,050)
EURO-BUND Future September 2016	(216)	(104,202)
NIKKEI 225 (OSE) December 2016	(116)	(90,183)
Hang Seng Index Future July 2016	(33)	(83,702)
DAX Index Future December 2016	(37)	(82,802)
H-Shares Index Future February 2016	(55)	(70,517)
BP Currency Future March 2016	(137)	(69,113)
Calls on 2900 SX5E Index 18 March 2016	(27)	(48,813)
Calls on 3950 NDX Index Call 18 March 2016	(1)	(47,581)

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**Man GLG European Mid-Cap Equity Alternative**

**Statement of Significant Purchases (unaudited)  
For the year ended 31 December 2016**

Security	Nominal	Cost €
ING Groep NV	4,522,453	56,674,353
Brenntag AG	925,588	42,659,553
Fresenius SE & Company KGaA	604,508	39,999,954
Akzo Nobel NV	630,260	39,893,036
SAP SE	461,742	35,915,313
Volkswagen AG	185,229	22,351,992
Continental AG	127,422	21,863,340
Royal Dutch Shell Plc	939,648	20,930,659
Daimler AG	256,753	19,984,675
Bayer AG	204,002	19,080,725
Deutsche Bank AG	1,148,964	17,004,667
Koninklijke KPN NV	5,710,135	16,902,000
Beiersdorf AG	200,316	16,880,964
United Internet AG	396,171	16,105,060
Aalberts Industries NV	531,363	15,747,592
ABN AMRO Group NV	706,127	15,086,403
Allianz SE	112,809	14,223,168
Cargotec OYJ	334,380	12,834,657
Pandora A/S	110,317	12,750,141
Deutsche Post AG	459,751	12,675,482

**Statement of Significant Sales (unaudited)  
For the year ended 31 December 2016**

Security	Nominal	Proceeds €
Akzo Nobel NV	(630,260)	(38,772,594)
SAP SE	(461,742)	(37,808,250)
Daimler AG	(513,453)	(36,773,270)
Koninklijke DSM NV	(541,509)	(28,244,377)
Continental AG	(127,422)	(23,340,922)
Royal Dutch Shell Plc	(939,648)	(22,081,728)
ING Groep NV	(1,824,818)	(20,930,662)
Brenntag AG	(414,931)	(20,224,376)
Bayer AG	(204,002)	(20,124,700)
Allianz SE	(112,809)	(17,484,077)
Beiersdorf AG	(200,316)	(16,927,412)
Koninklijke KPN NV	(5,710,135)	(16,677,152)
BASF SE	(215,567)	(15,160,514)
Cargotec OYJ	(400,609)	(14,608,201)
Deutsche Bank AG	(1,148,964)	(13,293,513)
Lanxess AG	(201,123)	(11,464,011)
ISS A/S	(290,285)	(9,665,652)
Heineken NV	(137,779)	(9,497,106)
Drillisch AG	(231,652)	(8,895,092)
Schaeffler AG	(577,000)	(7,897,148)

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**Man Numeric Market Neutral Alternative**

**Statement of Significant Purchases (unaudited)  
For the year ended 31 December 2016**

Security	Nominal	Cost US\$
OSRAM Licht AG	342,885	18,006,853
Covestro AG	309,059	17,784,193
Hannover Rueck SE	149,524	15,892,704
Suedzucker AG	690,419	14,493,326
HOCHTIEF AG	102,756	13,411,660
RTL Group SA	154,693	11,361,792
Talanx AG	351,721	11,150,100
Rheinmetall AG	159,248	10,962,772
Freenet AG	389,401	10,788,085
RHOEN-KLINIKUM AG	348,391	9,902,166
Kion Group AG	159,862	8,779,685
NCC AB	335,551	8,721,786
Aperam SA	187,117	8,014,955
Evonik Industries AG	270,605	7,667,433
Henkel AG & Company KGaA	63,871	7,219,326
Aurubis AG	132,519	7,141,057
Stada Arzneimittel AG	133,415	7,065,392
Aareal Bank AG	184,476	6,858,559
Sunrise Communications Group AG	108,551	6,645,633
Straumann Holding AG	19,514	6,645,432

**Statement of Significant Sales (unaudited)  
For the year ended 31 December 2016**

Security	Nominal	Proceeds US\$
Suedzucker AG	(421,206)	(9,770,076)
HOCHTIEF AG	(75,085)	(9,593,195)
Straumann Holding AG	(26,463)	(9,569,217)
Kion Group AG	(150,863)	(8,330,286)
Stada Arzneimittel AG	(151,780)	(8,130,725)
Evonik Industries AG	(270,605)	(7,843,460)
Covestro AG	(148,688)	(7,779,609)
Software AG	(185,116)	(6,891,761)
Deutsche Telekom AG	(382,008)	(6,704,157)
Danske Bank A/S	(222,735)	(6,557,944)
Henkel AG & Company KGaA	(63,871)	(6,374,568)
Rheinmetall AG	(89,529)	(6,297,182)
Freenet AG	(226,108)	(6,274,546)
Pandora A/S	(46,586)	(6,196,997)
Hannover Rueck SE	(48,715)	(5,560,662)
Sunrise Communications Group AG	(83,636)	(5,554,335)
Castellum AB	(362,558)	(5,151,907)
CTS Eventim AG & Company KGaA	(155,699)	(5,129,729)
Diebold Nixdorf AG	(96,745)	(5,048,560)
KBC Groep NV	(87,824)	(5,033,812)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

## Man GLG Unconstrained Emerging Equity

### Statement of Significant Purchases (unaudited) For the year ended 31 December 2016

Security	Nominal	Cost US\$
United States Treasury Bill 0% 13/10/2016	5,500,000	5,497,861
United States Treasury Bill 0% 08/12/2016	4,000,000	3,998,787
United States Treasury Bill 0% 14/07/2016	3,000,000	2,999,402
United States Treasury Bill 0% 25/08/2016	3,000,000	2,999,230
United States Treasury Bill 0% 15/12/2016	3,000,000	2,999,113
United States Treasury Bill 0% 20/10/2016	3,000,000	2,999,020
United States Treasury Bill 0% 02/02/2017	3,000,000	2,998,163
Moscow Exchange MICEX	1,495,197	2,748,865
Korea Zinc Company Limited	6,359	2,603,914
Indiabulls Housing Finance Limited	214,095	2,203,168
Polymetal International Plc	206,086	2,066,207
Grupo Financiero Santander Mexico SAB de CV	248,504	2,020,807
United States Treasury Bill 0% 18/02/2016	2,000,000	1,999,852
United States Treasury Bill 0% 26/05/2016	2,000,000	1,999,751
United States Treasury Bill 0% 17/03/2016	2,000,000	1,999,603
United States Treasury Bill 0% 28/04/2016	2,000,000	1,999,393
United States Treasury Bill 0% 26/01/2017	2,000,000	1,999,020
Hollysys Automation Technologies Limited	92,411	1,819,528
Fomento Economico Mexicano SAB de CV	209,459	1,788,911
Kangwon Land Inc	54,372	1,788,109

### Statement of Significant Sales (unaudited) For the year ended 31 December 2016

Security	Nominal	Proceeds US\$
BM&FBovespa SA	(482,057)	(2,182,557)
Infosys Technologies	(109,001)	(1,641,414)
Zhuzhou CRRC Times Electric Company	(312,655)	(1,598,234)
British American Tobacco Plc	(27,336)	(1,563,785)
MMC Norilsk Nickel PJSC	(83,709)	(1,327,090)
Moscow Exchange MICEX-RTS OAO	(627,515)	(1,258,309)
Indiabulls Housing Finance Limited	(93,709)	(1,153,872)
FANUC Corporation	(6,618)	(1,117,018)
Tencent Holdings Limited	(41,616)	(1,034,607)
Woolworths Holdings Limited	(195,177)	(1,009,636)
Korea KOSPI 200 Index	(4,500,000)	(1,001,620)
United States Treasury Bill 0% 15/12/16	(1,000,000)	(999,965)
United States Treasury Bill 0% 08/12/16	(1,000,000)	(999,904)
Grupo Mexico SAB de CV	(349,818)	(923,409)
PAX Global Technology Limited	(1,443,105)	(885,358)
Yum! Brands Inc	(11,722)	(726,041)
Check Point Software Technologies Limited	(8,458)	(703,997)
Moscow Exchange MICEX-RTS CFD	372,124	(703,475)
ICICI Bank Limited	(85,767)	(687,605)
Taro Pharmaceutical Industries Limited	(6,207)	(631,093)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.



## Man GLG Global Emerging Markets Debt Total Return

### Statement of Significant Purchases (unaudited) For the year ended 31 December 2016

Security	Nominal	Cost US\$
United States Treasury Note 1.75% 30/11/2021	105,400,000	103,798,953
Colombia Government International Bond 7.375% 18/03/2019	35,725,000	40,673,700
Republic of South Africa 6.875% 27/05/2019	28,450,000	31,554,538
United States Treasury Bill 0% 05/01/2017	28,500,000	28,488,126
United States Treasury Bill 0% 02/02/2017	28,500,000	28,482,911
United States Treasury Bill 0% 15/12/2016	28,000,000	27,991,724
United States Treasury Bill 0% 20/10/2016	28,000,000	27,990,373
Turkey Government International Bond 7.5% 14/07/2017	26,650,000	27,656,250
United States Treasury Bill 0% 08/12/2016	27,000,000	26,991,810
United States Treasury Bill 0% 26/01/2017	26,500,000	26,487,295
Turkey Government International Bond 7.5% 07/11/2019	22,900,000	26,076,810
United States Treasury Bill 0% 12/01/2017	25,500,000	25,491,013
Brazil Notas do Tesouro Nacional Serie F 0% 01/01/2021	90,473,000	25,315,227
United States Treasury Bill 0% 19/01/2017	24,500,000	24,488,272
United States Treasury Bill 0% 10/11/2016	24,000,000	23,990,667
Indonesia Government International Bond 11.625% 04/03/2019	18,935,000	23,375,519
United States Treasury Bill 0% 18/08/2016	22,500,000	22,493,963
United States Treasury Bill 0% 13/10/2016	22,500,000	22,491,250
United States Treasury Bill 0% 25/11/2016	20,000,000	19,993,611
Petroleos Mexicanos 3.5% 18/07/2018	19,450,000	19,621,175

### Statement of Significant Sales (unaudited) For the year ended 31 December 2016

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 05/01/2017	(24,000,000)	(23,993,189)
United States Treasury Bill 0% 02/02/2017	(24,000,000)	(23,986,950)
United States Treasury Bill 0% 26/01/2017	(22,000,000)	(21,990,363)
United States Treasury Bill 0% 12/01/2017	(21,000,000)	(20,993,630)
United States Treasury Bill 0% 19/01/2017	(20,000,000)	(19,992,250)
Turkey Government International Bond 7.5% 07/11/2019	(16,500,000)	(18,634,688)
United States Treasury Bill 0% 15/12/2016	(14,000,000)	(13,999,318)
United States Treasury Note/Bond 0.875% 15/09/2019	(14,000,000)	(13,766,484)
United States Treasury Bill 0% 22/12/2016	(13,000,000)	(12,996,873)
Argentine Republic Government International Bond 6.25% 22/04/2019	(10,475,000)	(11,221,100)
Turkey Government International Bond 6.75% 03/04/2018	(8,920,000)	(9,562,240)
Majapahit Holding BV 7.75% 20/01/2020	(7,300,000)	(8,471,650)
Petroleos Mexicanos 3.5% 18/07/2018	(8,125,000)	(8,183,475)
Republic of South Africa 6.875% 27/05/2019	(5,500,000)	(6,180,625)
United States Treasury Bill 0% 08/12/2016	(5,000,000)	(4,999,521)
Nigeria Government International Bond 5.125% 12/07/2018	(4,200,000)	(4,221,000)
Dominican Republic International Bond 7.5% 06/05/2021	(2,900,000)	(3,239,300)
Petrobras Global Finance BV 3% 15/01/2019	(3,325,000)	(3,201,975)
South Africa Government International Bond 5.5% 03/09/2020	(2,400,000)	(2,625,000)
United States Treasury Bill 0% 04/08/2016	(2,000,000)	(1,999,536)

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.

**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 sub-funds engaged in securities lending activity during the year for the purposes of efficient portfolio management, and invested in total return swaps, repos or reverse repos.

## Securities Lending

All securities lending transactions entered into by the sub-funds are subject to a written legal agreement between the sub-funds and the Lending Agent, which is the Bank of New York Mellon, London Branch, and separately between the Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is delivered to an account in the name of the Depositary on behalf of the sub-fund. Collateral received is segregated from the assets belonging to the sub-fund's Depositary or the Lending Agent.

The total income earned from securities lending transactions is split between the relevant sub-fund and the securities lending agent. The sub-fund 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 2016 based on the respective transaction contractual maturity date, split between counterparty borrower, with the country of incorporation of the counterparty shown in brackets:

### Man GLG European Alpha Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than	31 to 90	91 to 365	More than	Total	
		1 day US\$'000	days US\$'000	days US\$'000	365 days US\$'000	Open US\$'000	Collateral US\$'000
UBS AG (Incorporated in the United Kingdom)	<b>290</b>	-	290	-	-	-	290
Equities	<b>290</b>	-	290	-	-	-	290

## Securities Lending (continued)

### Man GLG European Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	365 days US\$'000	Open US\$'000	Total Collateral US\$'000
BNP Paribas							
Collateral Received: USD Cash	<b>1,600</b>	4	-	-	-	-	4
Equities		-	1,587	-	-	-	1,587
BNP Paribas Prime Brokerage, Inc.	<b>4</b>						
Collateral Received: USD Cash		5	-	-	-	-	5
BNP Paribas Arbitrage	<b>208</b>						
Equities		-	208	-	-	-	208
Bank of New York Mellon	<b>1,869</b>						
Collateral Received: USD Cash		1,919	-	-	-	-	1,919
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom)	<b>2,607</b>						
Collateral Received: EUR Cash		2,353	-	-	-	-	2,353
Equities		-	250	-	-	-	250
Credit Suisse Securities (USA) LLC (Incorporated in the United States)	<b>9,018</b>						
Collateral Received: USD Cash		9,205	-	-	-	-	9,205
ING Financial Markets LLC (Incorporated in the United States)	<b>344</b>						
Collateral Received: USD Cash		353	-	-	-	-	353
Morgan Stanley & Co. LLC (Incorporated in the United States)	<b>1,816</b>						
Collateral Received: USD Cash		1,875	-	-	-	-	1,875
Merrill Lynch International	<b>3,307</b>						
Equities		-	3,307	-	-	-	3,307
Natixis Securities America LLC (Incorporated in the United States)	<b>38</b>						
Collateral Received: USD Cash		39	-	-	-	-	39
Pershing LLC (Incorporated in the United States)	<b>277</b>						
Collateral Received: USD Cash		295	-	-	-	-	295
RBC Capital Markets, LLC (Incorporated in the United States)	<b>261</b>						
Collateral Received: USD Cash		267	-	-	-	-	267
RBC Dominion Securities Inc (Incorporated in the United States)	<b>29</b>						
Collateral Received: USD Cash		31	-	-	-	-	31
SG Americas Securities, LLC (Incorporated in the United States)	<b>1,824</b>						
Collateral Received: USD Cash		1,924	-	-	-	-	1,924
Scotia Capital (USA) INC (Incorporated in the United States)	<b>490</b>						
Collateral Received: USD Cash		501	-	-	-	-	501
Societe Generale (Incorporated in the United Kingdom)	<b>8,844</b>						
Equities		-	8,844	-	-	-	8,844
UBS AG (Incorporated in the United Kingdom)							
Collateral Received: USD Cash	<b>7,780</b>	559	-	-	-	-	559
Equities		-	3,522	-	-	-	3,522
Exchange Traded Funds		-	3,715	-	-	-	3,715
	<b>40,318</b>	19,332	21,433	-	-	-	40,765

## Securities Lending (continued)

*Man GLG Global Equity Alternative*

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than	31 to 90	91 to 365	More than	Total	
		1 day US\$'000	days US\$'000	days US\$'000	365 days US\$'000	Open US\$'000	Collateral US\$'000
BNP Paribas (Incorporated in the United Kingdom) Equities	192	-	192	-	-	-	192
Barclays Capital Inc. (Incorporated in the United States) Collateral Received: USD Cash Equities	735	41 -	- 695	- -	- -	- -	41 695
Bank of New York Mellon Collateral Received: USD Cash	17	17	-	-	-	-	17
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom) Equities	280	-	280	-	-	-	280
Credit Suisse Securities (USA) LLC (Incorporated in the United States) Collateral Received: USD Cash Equities	1,713	1,709 -	- 41	- -	- -	- -	1,709 41
Industrial And Commercial Bank Of China Collateral Received: USD Cash	31	32	-	-	-	-	32
ING Financial Markets LLC (Incorporated in the United States) Collateral Received: USD Cash	418	427	-	-	-	-	427
ING Bank NV Corporate Bonds	2,755	-	2,755	-	-	-	2,755
J.P. Morgan Securities LLC (Incorporated in the United States) Collateral Received: USD Cash Exchange Traded Funds Equities	2,885	1,938 - -	- 374 615	- - -	- - -	- - -	1,938 374 615
JP Morgan Securities, Plc. (Incorporated in the United Kingdom) Collateral Received: USD Cash Equities	1,935	884 -	- 1,222	- -	- -	- -	884 1,222
Merrill Lynch International (Incorporated in the United Kingdom) Equities	113	-	113	-	-	-	113
Pershing LLC (Incorporated in the United States) Collateral Received: USD Cash	55	59	-	-	-	-	59
RBC Dominion Securities Inc (Incorporated in the United States) Collateral Received: USD Cash	47	48	-	-	-	-	48
UBS AG (Incorporated in the United Kingdom) Collateral Received: USD Cash Exchange Traded Funds Equities	2,986	564 - -	- 1,234 1,201	- - -	- - -	- - -	564 1,234 1,201
Wells Fargo Securities LLC Collateral Received: USD Cash	154	159	-	-	-	-	159
	14,316	5,878	8,722	-	-	-	14,880

## Securities Lending (continued)

### Man GLG Cred-EQ Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	Total Collateral US\$'000
Citigroup Global Markets Inc. (Incorporated in the United States) Collateral Received: USD Cash	<b>28</b>	29	-	-	-	-	29
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom) Collateral Received: USD Cash	<b>330</b>	337	-	-	-	-	337
	<b>358</b>	366	-	-	-	-	366

### Man GLG European Mid-Cap Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	Total Collateral US\$'000
BNP Paribas Arbitrage (Incorporated in the United Kingdom) Equities	<b>2,367</b>	-	2,367	-	-	-	2,367
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom) Equities	<b>3,240</b>	-	3,240	-	-	-	3,240
Citigroup Global Markets Limited (Incorporated in the United Kingdom) Collateral Received: USD Cash	-	106	-	-	-	-	106
JP Morgan Securities, Plc. (Incorporated in the United Kingdom) Equities	<b>98</b>	-	98	-	-	-	98
Merrill Lynch International (Incorporated in the United Kingdom) Equities	<b>767</b>	-	767	-	-	-	767
UBS AG (Incorporated in the United Kingdom) Equities	<b>1,840</b>	-	1,840	-	-	-	1,840
	<b>8,312</b>	106	8,312	-	-	-	8,418

## Securities Lending (continued)

### Man GLG Unconstrained Emerging Equity

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	Total Collateral US\$'000
Bank of New York Mellon (Incorporated in the United States) Collateral Received: USD Cash	712	730	-	-	-	-	730
Citigroup Global Markets Inc. (Incorporated in the United States) Collateral Received: USD Cash Government Bonds	3,998	1,020	-	-	-	-	1,020
		-	2,999	-	-	-	2,999
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom) Equities	250	-	250	-	-	-	250
	4,960	1,750	3,249	-	-	-	4,999

The total value of securities on loan as a proportion of the sub-funds' Net Asset Value as at the balance sheet date is as per below:

	% of Net Assets
Man GLG European Alpha Alternative	0.20%
Man GLG European Equity Alternative	5.94%
Man GLG Global Equity Alternative	7.57%
Man GLG Cred-Eq Alternative	0.78%
Man GLG European Mid-Cap Equity Alternative	2.50%
Man GLG Unconstrained Emerging Equity	7.35%

The total value of securities on loan as a proportion of the sub-funds' total lendable assets, as at the balance sheet date, is as per below:

Fund	Market Value on Loan	% of Net Assets
Man GLG European Alpha Alternative	€4,455,305	3.07%
Man GLG European Equity Alternative	€42,015,552	6.19%
Man GLG Global Equity Alternative	€14,901,621	7.88%
Man GLG Cred-Eq Alternative	€786,869	1.71%
Man GLG European Mid-Cap Equity Alternative	€7,744,443	2.33%
Man GLG Unconstrained Emerging Equity	US\$4,787,203	7.09%

Total lendable assets represent the aggregate value of assets types forming part of the sub-funds' securities lending programme.



# Man Funds VI plc

Unaudited reporting requirement in respect of the  
Securities Financing Transactions Regulation (continued)  
For the year ended 31 December 2016



## Securities Lending (continued)

Net income earned by the sub-funds from securities lending activity during the year and fees paid to the securities lending agent were:

	Income earned	Fees paid
Man GLG European Equity Alternative	€312,767	€62,796
Man GLG European Alpha Alternative	€49,418	€3,372
Man GLG Alpha Select Alternative	£248	£3
Man GLG European Alpha Alternative Enhanced	€1,534	-
Man GLG Global Equity Alternative	€112,980	€25,829
Man GLG Cred-EQ Alternative	€4,812	-
Man GLG European Mid-Cap Equity Alternative	€13,071	€84
Man GLG Unconstrained Emerging Equity	US\$17,075	US\$1,308

The following table lists all of the issuers by value of non-cash collateral received by the sub-funds by way of title transfer collateral arrangement across securities lending transactions as at the balance sheet date:

Non-cash collateral issuer	Value	% of the net assets
<u>Man GLG European Alpha Alternative</u>	€	
UBS AG	290,267	0.20%
<u>Man GLG Alpha Select Alternative</u>	£	
BNP Paribas	1,586,597	1.39%
BNP Paribas Arbitrage	208,269	0.18%
Credit Suisse Securities (Europe) Limited	373,912	0.33%
Merrill Lynch International	3,307,482	2.90%
Societe Generale	8,844,346	7.76%
UBS AG	7,237,080	6.35%
<u>Man GLG European Mid-Cap Equity Alternative</u>	€	
BNP Paribas Arbitrage	2,366,693	0.71%
Credit Suisse Securities (Europe) Limited	3,239,993	0.98%
JP Morgan Securities, Plc.	98,300	0.03%
Merrill Lynch International	767,193	0.23%
UBS AG	1,840,244	0.55%
<u>Man GLG Global Equity Alternative</u>	€	
BNP Paribas	191,437	0.10%
Barclays Capital Inc.	695,464	0.37%
Credit Suisse Securities (Europe) Limited	280,058	0.15%
Credit Suisse Securities (USA) LLC	40,918	0.02%
ING Bank NV	2,755,382	1.46%
J.P. Morgan Securities LLC	988,328	0.52%
JP Morgan Securities, Plc.	1,221,566	0.65%
Merrill Lynch International	112,946	0.06%
UBS AG	2,434,453	1.29%
<u>Man GLG Unconstrained Emerging Equity</u>	US\$	
Citigroup Global Markets Inc.	2,998,830	4.44%
Credit Suisse Securities (Europe) Limited	250,110	0.37%

## Securities Lending (continued)

As at the balance sheet date, all of the cash collateral received in respect of securities lending transactions, was re-invested in repos managed by various counterparties as per below:

	Market Value	% of Net Assets
Man GLG European Equity Alternative	€19,336,894	2.85%
Man GLG Global Equity Alternative	€5,880,677	3.11%
Man GLG Cred-Eq Alternative	€972,834	2.12%
Man GLG European Mid-Cap Equity Alternative	€106,108	0.03%
Man GLG Unconstrained Emerging Equity	US\$1,750,426	2.59%

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 sub-funds from the reinvestment of cash collateral in repos, net of any interest payable to the relevant counterparty, for the year ended 31 December 2016 is disclosed in the table below and is presented within other income in the statement of comprehensive income:

Man GLG European Alpha Alternative	€54,447
Man GLG Alpha Select Alternative	£240
Man GLG European Equity Alternative	€333,850
Man GLG Global Equity Alternative	€119,581
Man GLG European Alpha Alternative Enhanced	€1,999
Man GLG Cred-Eq Alternative	€4,864
Man GLG European Mid-Cap Equity Alternative	€14,511
Man GLG Unconstrained Emerging Equity	US\$17,666

All of the non-cash collateral received by the sub-funds was held by BNY Mellon, London Branch on a tri party settlement basis as at 31 December 2016.

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 sub-funds 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 sub-funds 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 sub-funds under the ISDA Master agreement, not just portfolio swaps.

The collateral figures provided on the next page relate to collateral held to support specific SFTRs, other cash held at brokers to support SFTRs, and other derivative transactions held at brokers where SFTRs are transacted.

The following table details the value of portfolio swaps as a proportion of the sub-fund's net asset value, as at 31 December 2016:

	Portfolio swaps % of net assets
Man GLG European Alpha Alternative	-1.86%
Man GLG Alpha Select Alternative	0.97%
Man GLG European Equity Alternative	-0.98%
Man GLG Global Equity Alternative	-0.95%
Man GLG Cred-Eq Alternative	-2.98%
Man AHL Multi Strategy Alternative	0.98%
Man AHL TargetRisk	0.04%
Man GLG European Mid-Cap Equity Alternative	0.71%
Man Numeric Market Neutral Alternative	-0.23%
Man GLG Unconstrained Emerging Equity	1.31%

# Man Funds VI plc

Unaudited reporting requirement in respect of the  
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For the year ended 31 December 2016



## Portfolio Swaps (continued)

All returns and costs from securities borrowing from OTC transactions were accrued to the sub-funds 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 2016:

Counterparty	Counterparty's country of establishment	Portfolio Swap Market value
<u>Man GLG European Alpha Alternative</u>		€
Citibank N.A.	United Kingdom	(2,806)
Credit Suisse Securities (Europe) Limited	United Kingdom	(2,670,942)
Goldman Sachs International	United Kingdom	(19,240)
<u>Man GLG Alpha Select Alternative</u>		£
Credit Suisse Securities Europe Limited	United Kingdom	1,107,029
<u>Man GLG European Equity Alternative</u>		€
Bank of America Merrill Lynch	United Kingdom	(254,672)
Citibank N.A.	United Kingdom	151,690
Credit Suisse Securities Europe Limited	United Kingdom	(7,475,101)
Goldman Sachs International	United Kingdom	1,072,391
HSBC Bank Plc	United Kingdom	226,012
JP Morgan Securities Plc	United Kingdom	578,709
Morgan Stanley & Fund International Plc	United Kingdom	(1,295,569)
UBS AG	United Kingdom	312,573
Societe Generale	United Kingdom	2,621
<u>Man GLG Global Equity Alternative</u>		€
Bank of America Merrill Lynch	United Kingdom	(103,890)
Citibank N.A.	United Kingdom	57,394
Credit Suisse Securities Europe Limited	United Kingdom	(1,206,953)
Goldman Sachs International	United Kingdom	152,467
HSBC Bank Plc	United Kingdom	(76,130)
JP Morgan Securities Plc	United Kingdom	150,530
Morgan Stanley & Fund International Plc	United Kingdom	(852,989)
UBS AG	United Kingdom	84,330
Societe Generale	United Kingdom	915
<u>Man GLG Cred-Eq Alternative</u>		€
Credit Suisse Securities Europe Limited	United Kingdom	(645,215)
Morgan Stanley & Fund International Plc	United Kingdom	(723,418)
<u>Man AHL Multi Strategy Alternative</u>		US\$
Credit Suisse Securities Europe Limited	United Kingdom	1,017,975
Morgan Stanley & Fund International Plc	United Kingdom	232,508
<u>Man GLG European Mid-Cap Equity Alternative</u>		€
Bank of New York Mellon	United Kingdom	(362,309)
HSBC Bank Plc	United Kingdom	1,116,037
Goldman Sachs International	United Kingdom	7,306,221
Credit Suisse Securities Europe Limited	United Kingdom	(5,694,950)
<u>Man Numeric Market Neutral Alternative</u>		US\$
Morgan Stanley & Fund International Plc	United Kingdom	(397,009)
<u>Man GLG Unconstrained Emerging Equity</u>		US\$
Credit Suisse Securities Europe Limited	United Kingdom	200,857
Morgan Stanley & Fund International Plc	United Kingdom	681,869

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)  
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## Collateral

The sub-funds engage in activity which may require collateral to be provided to a counterparty ("collateral posted").

Counterparty	Currency	Collateral posted
<u>Man GLG European Alpha Alternative</u>		€
Bank of New York Mellon	EUR	130,001
Credit Suisse Securities Europe Limited	EUR	10,557,515
Goldman Sachs International	EUR	2,920,000
Morgan Stanley & Co. International Plc	EUR	206,347
<u>Man GLG Alpha Select Alternative</u>		£
Bank of New York Mellon	GBP	6,453
Bank of America Merrill Lynch	GBP	1,945
Bank of America Merrill Lynch	USD	4,188
Morgan Stanley & Co. International Plc	USD	1,225
Morgan Stanley & Co. International Plc	GBP	108,130
<u>Man GLG European Equity Alternative</u>		€
Societe Generale	EUR	490,000
Bank of New York Mellon	EUR	321
Macquarie Group	EUR	36,059
UBS AG	EUR	352,774
Bank of America Merrill Lynch	EUR	188,984
Citibank N.A.	EUR	2,500,402
Credit Suisse Securities Europe Limited	EUR	7,911,811
JP Morgan Securities Plc	EUR	9,537,070
HSBC Bank Plc	EUR	10,089,847
Goldman Sachs International	EUR	25,893,943
<u>Man GLG Global Equity Alternative</u>		€
Bank of New York Mellon	EUR	1,330,472
Credit Suisse Securities Europe Limited	EUR	2,319,922
HSBC Bank Plc	EUR	3,431,438
JP Morgan Securities Plc	EUR	3,228,829
Bank of America Merrill Lynch	EUR	729,583
Citibank N.A.	EUR	901,332
Goldman Sachs International	EUR	6,301,229
Societe Generale	EUR	160,000
Goldman Sachs International	USD	18,962
Macquarie Group	EUR	16,276
Bank of America Merrill Lynch	EUR	543,742
Morgan Stanley & Co. International Plc	AUD	4,360
Morgan Stanley & Co. International Plc	CAD	2,392
Morgan Stanley & Co. International Plc	DKK	106,741
Morgan Stanley & Co. International Plc	EUR	4,726,281
Morgan Stanley & Co. International Plc	HKD	256,081
Morgan Stanley & Co. International Plc	JPY	86,780
Morgan Stanley & Co. International Plc	PLN	36,261
Morgan Stanley & Co. International Plc	SEK	13,706
Morgan Stanley & Co. International Plc	CHF	690,315
Morgan Stanley & Co. International Plc	GBP	228,998
Morgan Stanley & Co. International Plc	USD	51,705

# Man Funds VI plc

Unaudited reporting requirement in respect of the  
Securities Financing Transactions Regulation (continued)  
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## Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man GLG Cred-Eq Alternative</u>		€
Bank of New York Mellon	EUR	750,040
Morgan Stanley & Co. International Plc	EUR	968,562
Credit Suisse Securities Europe Limited	EUR	2,820,501
<u>Man AHL Multi Strategy Alternative</u>		US\$
Bank of New York Mellon	USD	850,415
Credit Suisse Securities Europe Limited	USD	148
Deutsche Bank AG, London	CAD	2,039
Deutsche Bank AG, London	EUR	14,193
Deutsche Bank AG, London	JPY	19,689
Deutsche Bank AG, London	SGD	42,443
Deutsche Bank AG, London	SEK	131,030
Deutsche Bank AG, London	USD	414,867
HSBC Bank Plc	USD	1,127,816
Bank of New York Mellon	DKK	10
Bank of New York Mellon	NOK	3
Bank of New York Mellon	USD	671,309
Bank of New York Mellon	EUR	(45)
Bank of New York Mellon	SEK	(66)
Bank of New York Mellon	CHF	(151)
Bank of New York Mellon	GBP	(15)
Bank of New York Mellon	DKK	11
Bank of New York Mellon	SEK	7
Bank of New York Mellon	CHF	15
Bank of New York Mellon	USD	972,031
Bank of New York Mellon	EUR	(25)
Bank of New York Mellon	NOK	(9)
Bank of New York Mellon	GBP	(29)
Royal Bank of Scotland	USD	1,326,252
Morgan Stanley & Co. International Plc	CHF	50,558
Morgan Stanley & Co. International Plc	USD	3,674,040
<u>Man AHL TargetRisk</u>		US\$
Bank of New York Mellon	USD	70
Credit Suisse Securities Europe Limited	EUR	139,974
Credit Suisse Securities Europe Limited	USD	180,042
Deutsche Bank AG, London	USD	15,372
Royal Bank of Scotland	USD	106,454
JP Morgan Securities Plc	USD	201,099
JP Morgan Securities Plc	USD	1,051,009
<u>Man GLG European Mid-Cap Equity Alternative</u>		€
Bank of New York Mellon	EUR	270,066
Credit Suisse Securities Europe Limited	EUR	24,578,370
Goldman Sachs International	EUR	12,778
HSBC Bank Plc	EUR	1,665,000
Morgan Stanley & Co. International Plc	GBP	235
Morgan Stanley & Co. International Plc	EUR	(275,097)

# Man Funds VI plc

Unaudited reporting requirement in respect of the  
Securities Financing Transactions Regulation (continued)  
For the year ended 31 December 2016



## Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man Numeric Market Neutral Alternative</u>		US\$
Bank of New York Mellon	USD	1,300,000
Morgan Stanley & Co. International Plc	USD	2,750,894
<u>Man GLG Unconstrained Emerging Equity</u>		US\$
Bank of New York Mellon	USD	192,213
Credit Suisse Securities Europe Limited	USD	548
Morgan Stanley & Co. International Plc	USD	11,187,396

\* Cash collateral for the portfolio swaps are included in the main PB account cash balance which has been provided

All cash posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.