Man Funds VI plc

(An Investment Company with Variable Capital)

Semi-Annual Report and Unaudited Financial Statements for the six month period ended 30 June 2017

Man Funds VI plc

Fund and Class of Shares	ISIN
Man GLG European Alpha Alternative Class DN EUR	IE00B4YLN521
Man GLG European Alpha Alternative Class DN H GBP	IE00B4YLN745
Man GLG European Alpha Alternative Class DN H USD	IE00B4YLMY47
Man GLG European Alpha Alternative Class IN EUR	IE00B3VHWQ03
Man GLG European Alpha Alternative Class IN H GBP	IE00B3VHX450
Man GLG European Alpha Alternative Class IN H USD	IE00B3VHWN71
Man GLG European Alpha Alternative Class INU EUR	IE00BD3DX301
Man GLG Alpha Select Alternative Class DL GBP	IE00B60K3800
Man GLG Alpha Select Alternative Class DL H EUR	IE00B5ZNKR51
Man GLG Alpha Select Alternative Class DL H SEK	IE00B65XVF75
Man GLG Alpha Select Alternative Class DL H USD	IE00B6116G19
Man GLG Alpha Select Alternative Class IL GBP	IE00B60S2G54
Man GLG Alpha Select Alternative Class IL H EUR	IE00B3LJVG97
Man GLG Alpha Select Alternative Class IL H SEK	IE00B57XDM94
Man GLG Alpha Select Alternative Class IL H USD	IE00B5ZN3H63
Man GLG Alpha Select Alternative Class IL U GBP	IE00BYQG5598
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 NOK	IE00B5WH2749
Man GLG European Equity Alternative Class IN H SEK	IE00B5MLB684
Man GLG European Equity Alternative Class IN H USD	IE00B54VK141
Man GLG European Equity Alternative Class INZ EUR	IE00BDRVT323
Man GLG European Equity Alternative Class INZ H USD	IE00BDRVT430
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
Man AHL Multi Strategy Alternative Class DN H EUR	IE00BRJT7T44
Man AHL Multi Strategy Alternative Class DN H GBP	IE00BRJT7X89
Man AHL Multi Strategy Alternative Class DN H SEK	IE00BRJT8025
Man AHL Multi Strategy Alternative Class DN USD	IE00BRJT7S37
Man AHL Multi Strategy Alternative Class IN H EUR	IE00BRJT8462
Man AHL Multi Strategy Alternative Class IN H GBP	IE00BRJT8793
Man AHL Multi Strategy Alternative Class IN H SEK	IE00BRJT8B35
Man AHL Multi Strategy Alternative Class IN USD	IE00BRJT8355
Man AHL TargetRisk Class D H EUR	IE00BRJT7613
Man AHL TargetRisk Class D H SEK	IE00BRJT7D83
Man AHL TargetRisk Class D USD	IE00BRJT7498
Man AHL TargetRisk Class I H EUR	IIE00BRJT7K50
Man AHL TargetRisk Class I H GBP	IE00BRJT7N81
Man AHL TargetRisk Class I H SEK	IE00BRJT7R20
Man AHL TargetRisk Class I USD	IE00BRJT7H22

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Fund and Class of Shares	ISIN
Man AHL Volatility Alternative Class DN USD	IE00BRJT8F72
Man AHL Volatility Alternative Class IN H EUR	IE00BRJT8S02
Man AHL Volatility Alternative Class IN USD	IE00BRJT8R94
Man GLG European Mid-Cap Equity Alternative Class DN EUR	IE00BWBSF561
Man GLG European Mid-Cap Equity Alternative Class DN H SEK	IE00BWBSFD48
Man GLG European Mid-Cap Equity Alternative Class DN H USD	IE00BWBSFF61
Man GLG European Mid-Cap Equity Alternative Class DNY EUR	IE00BWBSFG78
Man GLG European Mid-Cap Equity Alternative Class IN EUR	IE00BWBSFJ00
Man GLG European Mid-Cap Equity Alternative Class IN H GBP	IE00BWBSFM39
Man GLG European Mid-Cap Equity Alternative Class IN H SEK	IE00BWBSFQ76
Man GLG European Mid-Cap Equity Alternative Class IN H USD	IE00BWBSFV20
Man GLG European Mid-Cap Equity Alternative Class INF EUR	IE00BYXWT366
Man GLG European Mid-Cap Equity Alternative Class INF H GBP	IE00BYXWT580
Man GLG European Mid-Cap Equity Alternative Class INF H USD	IE00BYXWT473
Man Numeric Market Neutral Alternative Class DN H EUR	IE00BV0LMK34
Man Numeric Market Neutral Alternative Class DN H NOK	IE00BV0LMM57
Man Numeric Market Neutral Alternative Class DN H SEK	IE00BV0LMN64
Man Numeric Market Neutral Alternative Class DN USD	IE00BV0LMF80
Man Numeric Market Neutral Alternative Class IN H EUR	IE00BV0LMZ86
Man Numeric Market Neutral Alternative Class IN H NOK	IE00BV0LN119
Man Numeric Market Neutral Alternative Class IN H SEK	IE00BV0LN226
Man Numeric Market Neutral Alternative Class IN USD	IE00BV0LMV49
Man Numeric Market Neutral Alternative Class INU H EUR	IE00BDQZFD78
Man Numeric Market Neutral Alternative Class INU H GBP Dist	IE00BD5HC111
Man Numeric Market Neutral Alternative Class INU USD	IE00BDQZFC61
Man GLG Unconstrained Emerging Equity Class D C SEK	IE00BD3B6L30
Man GLG Unconstrained Emerging Equity Class D C USD	IE00BYM0KL61
Man GLG Unconstrained Emerging Equity Class DF C NOK	IE00BYM0KP00
Man GLG Unconstrained Emerging Equity Class DF C SEK	IE00BYM0KQ17
Man GLG Unconstrained Emerging Equity Class DF C USD	IE00BYM0KR24
Man GLG Unconstrained Emerging Equity Class I C SEK	IE00BYM0LB39
Man GLG Unconstrained Emerging Equity Class I C USD	IE00BYM0LD52
Man GLG Unconstrained Emerging Equity Class IF C EUR	IE00BYM0LF76
Man GLG Unconstrained Emerging Equity Class IF C GBP	IE00BYM0LG83
Man GLG Unconstrained Emerging Equity Class IF C NOK	IE00BYM0LH90
Man GLG Unconstrained Emerging Equity Class IF C SEK	IE00BYM0LJ15
Man GLG Unconstrained Emerging Equity Class IF C USD	IE00BYM0LK20
Man GLG Global Emerging Markets Debt Total Return Class D H CHF	IE00BYXPSM70
Man GLG Global Emerging Markets Debt Total Return Class D H EUR	IE00BD3B9479
Man GLG Global Emerging Markets Debt Total Return Class D H GBP	IE00BD3B6H93
Man GLG Global Emerging Markets Debt Total Return Class D H NOK	IE00BZCGN561
Man GLG Global Emerging Markets Debt Total Return Class D H SEK	IE00BD3B6J18
Man GLG Global Emerging Markets Debt Total Return Class D USD Dist	IE00BZCN7889
Man GLG Global Emerging Markets Debt Total Return Class DR USD Dist	IE00BYXQ8195
Man GLG Global Emerging Markets Debt Total Return Class D USD	IE00BD3B6K23
Man GLG Global Emerging Markets Debt Total Return Class DL H EUR	IE00BD3B9586
Man GLG Global Emerging Markets Debt Total Return Class DL USD	IE00BD3B9693
Man GLG Global Emerging Markets Debt Total Return Class DMF USD	IE00BD8GLB82
Man GLG Global Emerging Markets Debt Total Return Class DY USD	IE00BD37M462
Man GLG Global Emerging Markets Debt Total Return Class I H CHF	IE00BD37M355

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Fund and Class of Shares	ISIN
Man GLG Global Emerging Markets Debt Total Return Class I H EUR	IE00BD3B6B32
Man GLG Global Emerging Markets Debt Total Return Class I H EUR Dist	IE00BDB77545
Man GLG Global Emerging Markets Debt Total Return Class I H GBP	IE00BD3B6C49
Man GLG Global Emerging Markets Debt Total Return Class I H NOK	IE00BZCGN678
Man GLG Global Emerging Markets Debt Total Return Class I H SEK	IE00BD3B6D55
Man GLG Global Emerging Markets Debt Total Return Class I USD	IE00BD3B6F79
Man GLG Global Emerging Markets Debt Total Return Class I USD Dist	IE00BYWC7X35
Man GLG Global Emerging Markets Debt Total Return Class IL H EUR	IE00BD3B6G86
Man GLG Global Emerging Markets Debt Total Return Class IL USD	IE00BD3B9362
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR	IE00BD6GFC99
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR Dist	IE00BDB77768
Man GLG Global Emerging Markets Debt Total Return Class IMF H GBP Dist	IE00BD8GLC99
Man GLG Global Emerging Markets Debt Total Return Class IMF USD	IE00BYZJRM02
Man GLG Global Emerging Markets Debt Total Return Class IMF USD Dist	IE00BYXZ2Y79
Man GLG Innovation Equity Alternative Class DN H CHF	IE00BDRKSS72
Man GLG Innovation Equity Alternative Class DN H EUR	IE00BDRKST89
Man GLG Innovation Equity Alternative Class DN H NOK	IE00BDRKSV02
Man GLG Innovation Equity Alternative Class DN H SEK	IE00BDRKSW19
Man GLG Innovation Equity Alternative Class DN USD	IE00BDRKSX26
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
Man GLG Innovation Equity Alternative Class INF H GBP	IE00BYX7RF96
Man GLG Innovation Equity Alternative Class INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class IN H CHF	IE00BDRKT060
Man GLG Innovation Equity Alternative Class IN H EUR	IE00BDRKT177
Man GLG Innovation Equity Alternative Class IN H GBP	IE00BDRKT284
Man GLG Innovation Equity Alternative Class IN H NOK	IE00BDRKT391
Man GLG Innovation Equity Alternative Class IN H SEK	IE00BDRKT409
Man GLG Innovation Equity Alternative Class INU H GBP	IE00BYP55G81
Man GLG Innovation Equity Alternative Class IN USD	IE00BDRKT516
Man NewSmith UK Equity Alternative Class IN GBP	IE00BYX0F760
Man NewSmith UK Equity Alternative Class IX E GBP	IE00BYX0FH61
Man NewSmith UK Equity Alternative Class IX H JPY	IE00BYX0FK90

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Man Funds VI plc
Directory

Board of Directors:
Ronan Daly (British citizen, Irish resident)
Eric Fortier (Canadian)
John Morton (British)
Bronwyn Wright (Irish)

Manager:
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Depositary:
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Independent Auditor:
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Chartered Accountants,
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Secretary and Registered Office:
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Ireland.

Investment Manager and Distributor in relation to the Man GLG Portfolios:
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Investment Manager in relation to the Man AHL Portfolios:
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Investment Manager in relation to the Man Numeric Portfolios:
Numeric Investors LLC,
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Distributor in relation to the Man AHL Portfolios:
Man Investments AG,
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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.

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 – Semi - Annual Report Commentary

The GLG European Alpha Alternative UCITS 1H net performance was -0.9% over the course of the first six months of 2017.

Market Review:

The Euro Stoxx 600 rose +5.0% during H1 '17. However this perhaps glosses over what has been a tale of two quarters during the half. From 15th May to 30th June, the index fell 4.3%, as the USD weakened versus the Euro and European cyclical stocks sold off.

The best performing sectors in 1H were the European Financial Services index +13.8% & the European Technology index +12.4%. The worst performing index by some distance was the European oil and gas index down -11%, followed by the European retail index down -3.2%. Since May we've witnessed some sharp sector rotation instigated by a rapid adjustment in the debt markets.

Strategy Review:

Throughout 1H17 we've held relatively low gross and net exposure as we've sought to optimise our process. Since the turn of the year we've developed and refined the signals within our strategy through rigorous analysis of both the signals and the universes in which they operate alongside relentless back-testing. We are confident these efforts will enable us to deliver higher risk-adjusted returns for our investors.

On the fundamental side, Andrew Stone joined the fund on 27th March to assist in our three-step process. A graduate of Cambridge University and the London School of Economics, Andrew joined us from Morgan Stanley where he had worked in the Equity Sales and Trading teams since January 2013. Andrew's addition to the team has reinforced our fundamental expertise and enabled us to optimise the fundamental side of our process further.

Market and Fund Outlook:

Whilst we do not take a view on market direction, it is perhaps worth noting that European consensus earnings revisions have fallen to a one year low at a time when European growth is improving after years of lagging global economic growth. To this end, we see the potential for a number of surprises in the second half of 2017.

Having spent much of this year refining our processes at relatively low gross exposure, we will be deploying higher capital in the second half. As such the gross exposure of the fund will increase as we look to capitalise on our improved processes.

Finally, we very much look forward to meeting with our investors in the coming months to delineate the above.

Man GLG Alpha Select Alternative – Semi - Annual Report Commentary

Performance and Market Update

Whilst global equities continued their upward momentum amid improved global economic data sets and strong corporate earnings results, the first half of 2017 has been an eventful period in the world of politics. In the UK, Theresa May called a snap election in April to increase her slim majority and bring strong and stable leadership to the country. In the event, although the Conservatives remained the largest party, they lost their majority and were forced into an alliance with Northern Ireland's DUP. This means that in addition to the uncertainties brought by Brexit, the UK now has added pressure of a fragile government. The FTSE 250 index reversed its previous gains post the election result; however, the flip side was that Sterling remained weak and continued to support the majority of FTSE 100 companies who are largely exposed to overseas earnings. Elsewhere in Europe, Emmanuel Macron won landslide victories in the French presidential and parliamentary elections, raising hopes that sweeping economic reform could be possible and bringing renewed strength to the Eurozone integration. Eurozone equities staged a relief rally as political risks dissipated, but was slightly pulled back by the hawkish comments from the ECB towards the end of the period. Meanwhile in the US, President Trump hasn't announced any expansionary fiscal policies he has proposed, leading to increasing skepticism of his ability to implement these policies.

Fund Performance

The fund has delivered strong performance of 8.5% (Man GLG Alpha Select Alternative IL GBP, net of fees) during the first half of 2017. Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations.

The YTD performance has been predominantly driven by stock specific factors. The largest positive contribution came from our long position in Forterra Plc. We saw extreme misvaluation in this stock given brick companies were agnostic to how the housing shortages were being addressed whereas housebuilders were reliant on the Help to Buy scheme which had a finite life. Additionally, little new capacity was entering the market and the fall in sterling had made imports less attractive. We believed the stock had been held back due to the private equity ownership which was cleared with a placing in April. Post the placing the stock rerated from less than 9x 2017 earnings to 11x. The second largest contributor to fund performance was International Consolidated Airways: the stock has reacted positively to strong results, the initiation of a buyback and a confident outlook regarding industry capacity growth. Another significant contributor was RELX plc, a core holding of the fund. We believed the market underestimated the quality of the business, given its rotation away from print products, and the sustainability of the growth that it could generate from its data based tools. The stock derated towards the end of 2016 as a result of rotation into more cyclical sectors; however, strong results catalysed upgrades to organic growth expectations and rerating in the first quarter of 2017.

Man GLG Alpha Select Alternative – Semi - Annual Report Commentary (continued)

Fund Performance (continued)

The fund's gross exposure has reflected the range of opportunities that we saw at the stock level rather than any macro or thematic expressions. Gross exposure was increased to around 200% in the first quarter to take advantage of the elevated levels of stock dispersion, and reduced to around130% in the lead up to and after the UK general election as we took profit in winning positions, while taking a more cautious stance. In the second quarter, the rebound in many domestic stock and softer recent data in the UK led us to think the opportunity set in domestic stocks was more balanced than at the beginning of the year. Internationally, we remained of the view that the growth outlook was far more stable than the volatility in relative sector performance would suggest. Despite the euphoria produced by President Trump having faded, we believed global demand remained solid, if not exciting. Europe is one area where there is evidence to suggest that the demand is surprising on the upside. As a result, the fund has taken profits in some of the more defensive names that had worked well over the last few months and were reaching target prices; and capital has been redeployed into opportunities that we saw in some more cyclical areas, most notably financials. We have also initiated a position in Rio Tinto.

Looking forward, macro developments are clearly important factors for equity markets, however forecasting the timing and magnitude of their potential impact is difficult. As such we will remain focused on stock specific ideas where we continue to see compelling opportunities.

Man GLG European Equity Alternative – Semi - Annual Report Commentary

Overview

In the first six months of 2017, equity markets reached new highs amid a backdrop of low volatility and generally positive global economic data. The momentum from the changes implemented post-Brexit helped deliver strong performance in the first month of 2017. This was followed by negative performance in February and March as a result of a reversal in specific returns. Geopolitical concerns in April, including the potential nuclear conflict in North Korea and the political uncertainty surrounding the French presidential election, created a risk off environment that proved to be frustrating for us. Throughout this time, we adhered to the Strategy's portfolio construction discipline by maintaining strict market neutrality and managing other factor exposures tightly. As a result of these steps, the losses during this period were primarily driven by negative alpha and not a failure in risk management. The second quarter, the market environment was more supportive for the Strategy, with June being a particularly strong month in terms of performance.

Performance

Despite the drawdown earlier in the year, the Man GLG European Equity Alternative Fund (the 'Fund') ended the first half of the year up 0.85% net of fees.

Looking at the underlying book returns, we saw strong contributions from Event Driven (+116bp), Europe Midcap (+79bp) and Global Technology, Media, and Telecom (+75bp). Returns from specific risk once again dominated the contributions from all three managers. The top performer, Event Driven, continued to benefit from risk-arbitrage spreads tightening in several deals. The Europe Midcap contributed to stock specific returns with a long position in United Internet AG[i] following the announcement it would acquire telecommunications provider Drillisch. Global TMT's long positions in internet dominated market segments also produced strong performance in the first half of the year. We also saw strong contributions from our UK Core and Centre Book managers over the last six months. On the negative side, our Oil Services (-26bp) and Industrials (-17bp) managers found the market environment challenging. Oil price volatility weighed on the markets as production cuts by OPEC members and other producer nations failed to address the oversupply on the market.

Turning to factor attribution, our returns from Specific risk were strong year to date and were the primary driver of the Fund's return. The Fund also benefited from modest contribution from Industry risk, Country, and, Style risk factors.

An update on specific risk

In the final quarter of 2016, we increased the portion of our risk in specific as opposed to factors with the aim of improving returns and reducing the severity and length of drawdowns. Most importantly, we made this decision in order to harness the Sharpe ratio of specific risk (which to date is 2.80) and potentially reduce the volatility from historical levels. Since then, the Fund has operated with at least three quarters of its risk in specific through a combination of either fund level hedges or book level intervention. This decision has resulted in a Sharpe ratio of 2.40 on gross returns in the last 12 months when the Sharpe ratio historically has been closer to 1.0. Furthermore, the realized one year window rolling correlation is approaching zero providing our clients with the additional benefit of diversification.

We should note that in June of this year, the Fund's specific risk briefly fell below its target range and was addressed with changes to the portfolio.

Looking ahead

As we start the second half of 2017, we are highly optimistic about the prospects for the strategy. We are excited about the ongoing enhancements to the ELS platform and the addition of new talent to the portfolio management team.

Man GLG Global Equity Alternative – Semi - Annual Report Commentary

Overview

In the first six months of 2017, equity markets reached new highs amid a backdrop of low volatility and generally positive global economic data. The momentum from the changes implemented post-Brexit helped deliver strong performance in the first month of 2017. This was followed by negative performance in February and March as a result of a reversal in specific returns. Geopolitical concerns in April, including the potential nuclear conflict in North Korea and the political uncertainty surrounding the French presidential election, created a risk off environment that proved to be frustrating for us. Throughout this time, we adhered to the Strategy's portfolio construction discipline by maintaining strict market neutrality and managing other factor exposures tightly. As a result of these steps, the losses during this period were primarily driven by negative alpha and not a failure in risk management. The second quarter, the market environment was more supportive for the Strategy, with June being a particularly strong month in terms of performance.

Performance

Despite the drawdown earlier in the year, the Man GLG Global Equity Alternative Fund (the 'Fund') ended the first half of the year up 0.70% net of fees.

Looking at the underlying book returns, we saw strong contributions from Event Driven (+115bp), Europe Midcap (+78bp) and Global Technology, Media, and Telecom (+71bp). Returns from specific risk once again dominated the contributions from all three managers. The top performer, Event Driven, continued to benefit from risk-arbitrage spreads tightening in several deals. The Europe Midcap contributed to stock specific returns with a long position in United Internet AG following the announcement it would acquire telecommunications provider Drillisch. Global TMT's long positions in internet dominated market segments also produced strong performance in the first half of the year. We also saw strong contributions from our UK Core and Centre Book managers over the last six months. On the negative side, our Oil Services (-28bp) and Industrials (-18bp) managers found the market environment challenging. Oil price volatility weighed on the markets as production cuts by OPEC members and other producer nations failed to address the oversupply on the market.

Turning to factor attribution, our returns from Specific risk were strong year to date and were the primary driver of the Fund's return. The Fund also benefited from modest contribution from Industry risk, Country, and, Style risk factors.

An update on specific risk

In the final quarter of 2016, we increased the portion of our risk in specific as opposed to factors with the aim of improving returns and reducing the severity and length of drawdowns. Most importantly, we made this decision in order to harness the Sharpe ratio of specific risk (which to date is 2.80) and potentially reduce the volatility from historical levels. Since then, the Fund has operated with at least three quarters of its risk in specific through a combination of either fund level hedges or book level intervention. This decision has resulted in a Sharpe ratio of 2.40 on gross returns in the last 12 months when the Sharpe ratio historically has been closer to 1.0. Furthermore, the realized one year window rolling correlation is approaching zero providing our clients with the additional benefit of diversification.

We should note that in June of this year, the Fund's specific risk briefly fell below its target range and was addressed with changes to the portfolio.

Looking ahead

As we start the second half of 2017, we are highly optimistic about the prospects for the strategy. We are excited about the ongoing enhancements to the ELS platform and the addition of new talent to the portfolio management team.

[i] The organisations and/or financial instruments mentioned are for reference purposes only. The content of this material should not be construed as a recommendation for their purchase or sale.

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

The market backdrop was significantly less challenging for Hedge Funds during the first half of 2017 compared to the year 2016 as a whole.

Last year we operated with significant political event risk, two major phases of significant hedge fund de-leveraging (February and June) and significant sector and style rotation particularly during the post Trump election rally in the fourth quarter of the year.

Global Equity Markets have started this year strongly. Company stock prices have been less correlated to one another, and stock specific factors have played a more dominant role in driving share prices than last year. The economic data in Europe has improved and European Mid Cap company earnings growth has been strong over the period. In addition we have seen a sustained period of inflows into European Equities.

In spite of the more favourable environment there are clearly some remaining areas of concern such as the marked slowdown in economic surprise indicators in Europe and the US towards the end of the first half 2017, the ongoing risk of a disorderly Brexit and the recent sharp rally in the Euro vs the Dollar – a currency move that can broadly act as a headwind to European earnings growth.

We continue to believe our asset class is becoming increasingly inefficient. This is because of the structural changes that are taking place within the Equity Research functions of banks which means there are fewer analysts researching companies in the Mid Cap space. We believe that the introduction of the MIFID 2 transparency and disclosure requirements at the end of the year is likely to accelerate these changes. We believe this represents an ongoing opportunity for us.

We continue to build our portfolios from the bottom up and we seek to control the sector risk, country risk and other risks that are not stock specific. We are also running low market exposure which means the fund returns generally exhibit low correlation with market returns.

Our performance in the first half of 2017 was primarily driven by positive stock specific factors though we were also impacted positively by our country and style positioning. In addition, we were impacted slightly positively by our small net positive directional exposure as markets rallied. In contrast, we were slightly negatively impacted by our country positioning.

The primary positive contributors to stock specific returns were long positions in German listed alternative Telecoms company United Internet (merger of mobile telecoms operations with Drillisch), a short position in a German listed retailer (weakness ahead of the de-merger of its supermarkets and electronics businesses) and a short position in a UK listed motor rescue organisation (weak operational results combined with financial leverage).

The primary negative contributors to stock specific returns were the long position in UK listed packaging company RPC (concerns over the pace of acquisitions), a short position in a German listed airport operator (improved passenger traffic trends) and a long position in a German listed chemical distributor (weaker than expected margins in the US at the start of the year).

We have maintained broadly consistent themes and structure on the fund since inception.

For example on the long side we continue to hold positions in distribution companies (DCC, Brenntag, Rubis, IMCD), exhibitions and event companies (Informa, Ascentail, UBM) and alternative telecoms companies (United Internet, Drillisch). On the short side we continue to short a number of listed Continental European Supermarket chains. We are also short retailers with significant bricks and mortar exposure who face increasing online competition as well as a listed property company with significant retail exposure.

During the period we have initiated a thematic short position in a number of listed automotive suppliers. Over the past few months we have become increasingly bearish on the short, medium and long term outlook for the automotive industry and in particular a number of listed Mid Cap suppliers to the industry. We have continued to witness a decline in the US car market (Year to date sales are now down 2%) and European growth rates have decelerated. In the short term we are concerned that the decline in residual (second hand) values could be a leading indicator that demand for new cars will slow further. There are also some signs of increased stress in the US auto loan market which, we believe could also be a near term drag given 85% of passenger vehicles are bought on finance in the US (source Redburn). In the medium term the transition to electronic and hybrid engines is creating uncertainty especially amongst the suppliers with the largest exposure to the internal combustion engine (ICE). Longer term there are doubts over the potential impact of autonomous vehicles and increased car sharing. We are also somewhat puzzled by the extent of the valuation discrepancy between the car manufacturers which trade at a significant discount to the listed suppliers.

Regarding the structure of the fund we continue to run a diversified portfolio of longs and primarily single name short positions (normally 50-70 names) whilst employing leverage (normally 140-160%) with an aim to enhance returns whilst maintaining low net market exposure and seeking to limit non stock specific factor risk exposure.

We remain confident that that our disciplined process will continue to generate solid returns in an increasingly inefficient asset class.

Man GLG Unconstrained Emerging Equity – Semi - Annual Report Commentary

PERFORMANCE SUMMARY

The Fund gained 19.75(USD) and 10.74 (EUR) net of fees[1] over the first half of 2017. By comparison, the fund's benchmark, the MSCI Emerging Markets TR index, gained 18.43 (USD) and 9.52 (EUR) respectively. This outperformance needs, in our view, to be seen in the context of a market which was dominated by passive flows and by the outperformance of stocks which have large weights in the index, particularly those in the technology sector. Given the Fund's clear style as active and concentrated (with an 'active share[2]' of consistently over 85%) this market style may have been expected to penalise the Fund's relative performance.

MARKET SUMMARY

1H2017 marked not only the strong overall performance cited above for Emerging Markets ('EM'), but also a significant outperformance of developed markets as measured by the MSCI World Index. This improved performance in EM is, we believe, the result of the factors below:

- US dollar weakness, which has traditionally been favourable for EM, and the reduction of political risk in Europe following the French presidential election, created an environment where global assets could perform.

- The continuing resilience of the Chinese economy in a continuation of the trend from 2016, with credit growth, the housing market and infrastructure development proving supportive. Capital flight out of China also appears to have been kept under control by the authorities.

- In other EM's, we saw signs of continued favourable political and economic developments. New political leadership in South Korea appears committed to improving corporate governance in the country. India's government consolidated its political position and continued to push through with reforms to the ease of doing business. Mexico's economy continued to improve and the lowering of rhetoric from the US government eased fears of a trade war. Brazil's reform path suffered some setbacks with the resumption of political scandals, but the economy continues to slowly recover.

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 with 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 similar free cash-flow based valuation, on average. These investments are made across a concentrated portfolio that comprised 47 companies at the end of the period, with the five largest positions being Korea Zinc (metals processing, Korea), Semen Gresik (cement, Indonesia), Hollysys (engineering, China), Zhengzhou Yutong Bus (transport, China) and Sun Pharmaceutical (healthcare, India). The largest country allocation was to China (19.9% of the Fund), followed by India (13.3% of the Fund).

During 1H2017, the Fund divested of its remaining shares in tobacco producers and now aims to exclude both tobacco producers and producers of military hardware in their entirety. This reinforces the Fund's longstanding commitment to promoting social-responsible investment in EM.

MARKET / FUND OUTLOOK

The managers do not anticipate that the bias towards benchmarking so prevalent in 1H17 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'. This could possibly create opportunities to add substantial relative value for a fund which is prepared to deviate substantially from the index. The managers remain positive on the opportunities of investment in a variety of EM markets. Sentiment towards emerging markets, whilst far more positive than a year ago, still remains depressed on a long-term basis. 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 should prove rewarding to the long-term investor.

[1]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. Returns are calculated net of 0.75% management fees.
[2]Active Share is a measure of the percentage of stock holdings in a manager's portfolio that differ from the benchmark index.

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

Market Review

The first half of 2017 has been an overall positive period for most financial assets, and Emerging Market (EM) debt has been no exception with the EM local currency segment (L.C.) and Hard Currency (H.C.), as measured by JP Morgan Government Bond Index Emerging Market Global Diversified (JPM GBI-EM GD) and JP Morgan Emerging Market Bond Index Global (JPM EMBIG) which posted returns of +10.4%[1] and +6.2%[2] YTD, respectively. Investor's search for yield and abundant global liquidity provided a fertile ground for inflows into the asset class that reached +USD64.3bn[3] in 2017 H1, surpassing by 50% the +USD42.6bn of inflows for the all of 2016.

These inflows have been largely complacent with deteriorating fundamentals in Brazil (with political tensions resulting in diminished reform prospects), South Africa (a much feared cabinet reshuffle resulted in the country losing its investment grade rating by S&P and Fitch), and commodities, as well as rising geopolitical tensions in Korea and Qatar. In Venezuela, political and social tensions continued to escalate, while concerns over default increased as reserves dwindle.

EM H.C. debt issuance reached an all-time high of USD341bn[4] in 2017 H1 (+54% versus the same period of last year), and its composition also goes in line with the above trend, with the segments presenting the fastest growth by rating being High Yield (+137%) and unrated (+117%), and by issuer type being corporates (+83%) and financials (91%).

In local currency, the weak USD was the main driver of the strong performance, with FX gains being the largest contributor to the semester performance (+4.42%), followed by carry (+3.07%) and lastly rates (+2.58%). Worth noting that, since March, local currency returns, have been bifurcated. Mexico, which had been coming off very cheap valuations continued to outperform, together with EUR-related currencies that had also looked cheap versus the dollar and rallied along the EUR. Elsewhere, currencies such as COP (impacted by a combination of bond outflows from foreign investors, unfavourable price action in oil, fiscal concerns, and risk of rating downgrade), BRL and RUB, which were starting off at richer valuation in March and were more crowded trades, depreciated in the second quarter.

In H.C., spread return (+4.27%) was the main source of performance with JPM EMBIG spread tightening by 64bps in 2017 H1 to 328 bps.

Outlook:

Since we launched the fund in May 2016, we have maintained a positive long-term view of the prospects for investments in local currency denominated debt instruments, and argued that a benchmark-agnostic investor would be better served by allocating more aggressively to local currency, and we continue to believe in this approach over a long-term horizon. However, we feel that due to a combination of herd behaviour and excess liquidity, market participants have gone from being too cautious in early 2016, to excessively euphoric now.

We believe that in the short term, Emerging Market assets, and possibly those in other asset classes, are going to be impacted by the following shocks:

1. With US unemployment rate at 4.4%, 1% below where it stood when the Fed started tightening rates back in December 2004 in the previous tightening cycle and with financial conditions having expanded in the US economy since the Fed started its latest tightening cycle in December 2015, we believe the Federal Reserve has little room to allow the present monetary conditions to prevail. As a result, we expect that over the next few months, as economic data strengthens, the market to start pricing in the fact that the Fed is likely to tighten as much as the dots imply[5]. The impact of this adjustment, may lead to meaningful price losses EM EM H.C. given the 6.8 year duration of JP Morgan EMBIG index.
2. The current abundance of global liquidity, driven to a large extent by the massive expansion in the balance sheet of the ECB[6] is unsustainable, in our opinion. We estimate that the negative term premium with which the 10-year bond trades at today is in the area of 70-80 basis points and that is the initial amount of adjustment that we would expect to see in rates when the market prices the beginning of the end of quantitative easing in Europe. Such a move in rates would likely also trigger some reverse migration from substitute asset classes into government bonds in Europe. This will be relevant to EM Debt, as over the past few years with China decreasing its current account surplus and the Middle Eastern countries losing their current account surpluses, the main marginal buyer of EM debt, as well as, other substitutes for government bonds have been European investors.

These two shocks are likely to strike against a backdrop of a heavily long risk[7] market and valuation that are fairly stretched.
A significant portion of the increase in market position seems to have occurred at full price/rich levels of valuations and thus may lack the conviction to remain long if we get the two shocks described above. In the H.C. the increase in the weight of ETF funds may exacerbate price volatility in a market correction, as by definition they need to be 100% invested. The price movement in the first week of July 2017, when ETF funds experienced a USD1bn outflow provides a live example of what may be such an impact.

[1] 6.5% in 2017 Q1 and 3.62% in 2017Q2.
[2] 3.9% in 2017 Q1 and 2.21% in 2017Q2.
[3] Split into +USD38.9bn in Hard Currency (H. C.) and USD25.5bn in Local Currency (L. C.). Source: EPFR Global, J.P. Morgan and Bloomberg.
[4] Source: Bond Radar and Deutsche Bank.
[5] Between now and the end of 2018 the market is pricing just two hikes of 25 basis points, while the Federal Reserve is pricing an additional 50 basis points worth of hikes. And in 2018 the terminal rate price by the market is at roughly 2% for spot, while the terminal rate expected by the FOMC said 3%.
[6] In particular the €300m LTRO performed by the ECB at the end of March 2017 ahead of French Presidential elections.

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

Outlook (continued)

As valuations are concerned, in H.C., JPM EMBIG spread is roughly at the same level where it was on average between the middle of 2012 and 2014 Q3, despite oil prices in that period being close to USD100 per barrel and commodity prices being two times, or more, the level where they are today, and the universe having gone from being three quarters investment grade to just 50% investment grade. Lastly, the spread contribution by type of credit, shows a significantly disproportional contribution, versus market weight, coming from fragile countries (such as Lebanon, Venezuela and Ukraine) and frontier markets. As some of these countries are likely to face credit events in the coming years, those will ultimately produce returns lower than the current yield of the index, and with higher volatility.

In L.C., the valuation of the currencies that are part of the JPM GBI-EM GD index, on average, relative to the dollar are still relatively attractive, below the lows reached during the global financial crisis, and at levels of valuations similar to mid-2000s, which was a period that preceded several years of very strong returns. However, EM FX valuations (adjusted by inflation differential) relative to the EUR, look expensive. Suggesting that it would require a EUR appreciation relative to the USD or to the yen, to allow further capital gains from currency appreciation in EM currencies.

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

Fund Activity:

We gradually reduced market exposure starting at the end of February, from an average of 120% in January to 78% in February and -18% in June. Currently the level of risk of the fund is as low as that the team used to run in the couple of months prior to the tapering event in 2013.

In H.C. segment, the fund ended the semester with a duration weighted exposure (DWE) of 0.4 years at the low end of its historical ranges and reflects the view that the risk of a tighter-than-expected policy in the US and Euro area is higher than that of a more expansive policy. Long exposure in this segment was comprised of short-dated USD bonds, where the movement of pull-to-par offers protection from a potential upward move in USD interest rates and volatility in EM spreads, to countries such as Mexico, Turkey, Indonesia and South Africa.

Similarly, with EM spreads[8] trading at levels that are well in excess of one standard deviation tight to its 2-year average, in a period where the credit quality has deteriorated, we took the spread DWE exposure of the portfolio from 0.7 at the end of 2016 to -0.8yrs at the end of June via CDS protection in Russia, Lebanon, Kazakhstan, Saudi Arabia, Turkey, South Africa, Indonesia and South Korea.

In L.C. the Fund's closed June with a net short to EM currencies of -20%, the more defensive positioning it has had since the inception of the Fund at Man GLG, and that contrast with the average long position of 37% and 29% we had in January and February.

However, we believe that the EM debt asset class is in a much stronger structural position to deal with shocks from the external environment, then they were in the late 1990's, as the majority of large EM economies have been successfully employing a combination of floating currency regimes with relatively orthodox monetary policy. Hence, we are prepared to redeploy our capital quickly once valuations adjust and positioning becomes more supportive.

Performance:

In 2017 H1, Man GLG Global Emerging Markets Debt Total Return (GEM Debt Total Return) gross and net returns were +4.00% and +3.51%[9], respectively, in a period that the blend of the index for the EM Hard currency and Local Currency[10] returned +8.27%, with a volatility of returns that was about half of that of the blend (2.47% versus 5.07%).
Per quarter the net result was in 3.02% in 2017 Q1 and 0.48% in 2017 Q2, in tandem with the portfolio's light positioning from March onwards.
The fund local currency exposure contributed with +3.12% to the 2017H1's gross return, mostly originated by the fund's long position in EM FX in January and February, while the EM hard currency and UST exposures added 0.33% and 0.65%, respectively.

In L.C., the long position to the MXN, COP and TRY, that the fund held in the first months of the year, as well as the short to the BRL were the largest contributor to performance, while the short exposure to PLN detracted from performance.
In the H.C. segment, the long exposures to Mexico, Brazil, South Africa and Colombia were the main sources of positive performance, and more than offset the negative return coming from the shorts to Lebanon, Kazakhstan and Chile.

[7]During 2017 H1, our proprietary regression peer analysis models, both for the L.C. and H.C. benchmark funds, showed an increase in the beta exposure for most of these funds. Other data, such as evolution of speculative position at the Chicago Mercantile Exchange on a basket of currencies that is highly correlated with the performance of the EM local currency index, shows these players going from a short position in EM currencies for most of the period of January 2016 to the end of May 2017 to a long position by the end of June 2017.
[8]Measured as the difference between the yield of JPM EMBIG and the yield of U.S. Treasuries.
[9]USD Institutional share class, Isin: IE00BD3B6F79.
[10]Measured as 50% JPM EMBIG and 50% JPM GBI-EM GD.

Man GLG Innovation Equity Alternative – Semi - Annual Report Commentary

Outlook:
Currently we are focused on the second quarter earnings season and seeking to take advantage of situations where we believe market expectations are missing core micro fundamental changes. We are selectively using options when appropriate to further isolate the event and to be more capitally efficient in driving outperformance during earnings season when our theses are often tested.

Looking forward, there is a lot of discussion of bubble like conditions in some large cap secular growth US tech stocks which have generally led the US market higher. In addressing the valuation aspect, we would agree that there has been, in some cases, significant multiple expansions in addition to strong positive earnings revisions. However, having managed money before, during and after previous tech bubbles we will express our view that the absolute levels of valuation for most of these stocks (while elevated) remain far from previous bubble like multiples. In fact on some metrics like price/free cash flow, some of these same names still look cheap vs history.

What is more concerning to us is positioning and crowding and hence one of the reasons that, over the last couple of months, we had substantially reduced down the cash position sizing of some large cap US tech names despite the fact that we are still bullish. While they have always correlated with growth and often momentum, they are increasingly correlating with low realized volatility. This remains a factor that we closely watch for the portion of our portfolio where it applies. The lower volatility means that these specific large cap names can get increasingly over owned by specialist, generalist, quant, long only and hedge fund money. Longer term, we believe our biggest long term risk on these stocks remains regulation although that currently looks like a lower legislative priority in the US.

As a long short fund, these positioning rotations also remain an opportunity especially as we enter reporting season where stock specific factors should continue to dominate. Our strategy looks to monetise outperformance by focusing on areas where consensus expectations appear wrong both on the long book and the short book.

Man NewSmith UK Equity Alternative – Semi - Annual Report Commentary

For the half year ended 30th June 2017 the Fund produced a return of +2.5%[1].

During Q1 2017, the best performing sectors were Financials, Consumer Staples and Technology and the worst performing sectors were Consumer Discretionary, Materials and Energy. During Q2 2017, the best performing sectors were Financials, Information Technology and Utilities and the worst performing sectors were Consumer Staples, Industrials and Materials.

Our risk levels and market exposure within the Fund remain at low levels compared to history. The immediate economic effects of the UK's decision to leave the EU were less severe than many feared but we are seeing increasing signs of economic growth slowing. In particular, recent months have shown data points pointing to a deterioration in consumer confidence and spending as an inflating cost of living squeezes disposable incomes and Brexit uncertainty leads to caution. The recent outcome of the UK general election is likely to add further uncertainty to the situation.

Our view is less cautious on UK equities as a whole given the high degree of overall earnings derived overseas. The referendum result may have reduced near term economic growth but it is not unequivocally bad news due to additional monetary and fiscal policy stimulation, the rising value of the overseas earnings of UK corporates and also the potential benefit for export businesses and tourism in the medium-term, and the potential for more inbound M&A activity due to GBP weakness. Economic leading indicators in Europe have continued to improve since late 2016 and Trump's election in the US promises more economically stimulatory policies.

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

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August 2017*

** The above Investment Manager's reports are commentaries for the reporting period 1 January 2017 to 30 June 2017. They do not include or take account of any movements, returns or market information for subsequent periods.*

[1] Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. The net returns are calculated net of management fees of 1% per annum, and as applicable, performance fees of 20% of the amount by which the Fund exceeds its relevant hurdle. Other share classes may charge higher fees.

Man AHL Multi Strategy Alternative – Semi - Annual Report Commentary

The first half of the year for the fund was characterised by steady gains punctured by a couple of short, sharp shocks. Three of the five styles were positive over the period, with fundamental and momentum trading both performing similarly well and volatility trading the top style after a run of extremely consistent performance. Both technical and equity trading ended June down for the year.

Technical models faced the most challenging conditions as short-term breakout models; some mean reversion models and fixed income relative value struggled over the first quarter. During May and June, however, pattern recognition models in equities successfully navigated the turbulent markets to pull back some of the losses.

Equity trading was choppy with no real traction gained in any of the regions traded apart from Japan, which bucked the prevailing conditions and was profitable over the period.

Fundamental models were enjoying a good year, until the turbulence in June hit fixed income carry models with yields rallying as markets quickly digested what was seen as a change in tone by central banks. The currency fundamental model was also hit in June, which largely wiped out its gains for the year. Thankfully, the stock index relative value model proved more robust and its gains ensured that fundamental models in aggregate remained up over the first half of the year.

Momentum trading had a good first half of the year with gains largely fuelled by stock indices which shrugged off political concerns to record frequent new highs. The new pattern recognition based momentum model had a good start with profits driven by performance in currencies in addition to rallying stock indices.

Volatility was the top trading style as persistently low, or declining, volatility combined with a steep term structure provided ideal conditions for volatility models. The market turbulence in May and again in June dented profits somewhat but even these months were positive overall.

Man AHL TargetRisk – Semi - Annual Report Commentary

Man AHL TargetRisk posted a return of +6.6%[1] net of fees for the first half of 2017.

Global equity markets rallied in the first two quarters as overall confidence in the global economy continued to grow. This was especially true in the US markets were TargetRisk saw its greatest contribution. The technology heavy NASDAQ and the S&P 500 each contributed over 1% to the fund. Credit markets also performed well in this market environment. European and US High Yield credit names added the most to the fund.

Global fixed income markets also increased throughout the first half of the year as uncertainty about the new US president efficacy of initiating the proposals mentioned during last year's campaign caused yields to tighten. However, at the end of June, European Central Bank ("ECB")came out with hawkish comments causing bonds to sell off. Despite this the fixed income sector added 1.08% to the fund during the period.

Commodities continue to be a difficult space where the markets have continued to be dominated by oil selling off again as production in the US continues to grow putting downward pressure on the price. Overall the sector was down -1.39% for the fund in the period.

For most of the period the overlays remained relatively quiet as the portfolio saw good diversification across all the markets it trades. However, after the ECB comments which sent yields up, we saw overall portfolio volatility increase. Our volatility overlays were active in reducing over 25% of the exposure in the final days of the period.

[1] The number is calculated for the USD Institutional share class.

Man AHL Volatility Alternative– Semi - Annual Report Commentary

The first half of 2017 was characterised by overall low levels of implied volatility and exceptionally low levels of realised volatility across most markets, with a few exceptions centred around political events. Despite brief rises during setbacks in the US healthcare legislative process and a short selloff in tech stocks, the overall implied volatility levels on the S&P fell to record lows, with the VIX ending at 9.75 on June 2nd. European equity volatility rose briefly around the UK and French elections, but quickly fell again after both. Towards the end of June, bond and FX volatilities rose on news of central bank policy normalisation, but this did little to dent their overall downward trend through the first half of 2017.

Both the Gamma and Vega strategies contributed positively year to date. On a standalone basis, the Vega strategy was by far the best performer, as in additional to continually declining throughout the first two quarters, the term structure of S&P volatility also remained extremely steep. In addition, the Gamma strategy has yielded positive returns in all asset classes year-to-date. Within the Gamma strategy, short positions in bond volatility markets yielded the greatest returns, especially in the US. Equity markets were generally profitable as well, with the only exception a long volatility position in the KOSPI200 the detracted from performance from May onward. A similar long position in the Nasdaq cost the strategy in April and May but paid off in June during the brief but relatively sharp tech selloff in the US. Volatility positions in FX returned mixed results, with gains on the Australian dollar, Japanese Yen, and Euro partially offset by losses on the Canadian and New Zealand Dollars.

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

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August 2017*

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Man Numeric Market Neutral Alternative – Semi - Annual Report Commentary

Market Overview

The equity markets began 2017 on a high note, with global equities, as measured by the MSCI All Country World Index, posting their best quarter since 2013. Markets continued to rally during the second quarter, as the MSCI ACWI index gained 4.3% on top of a 6.9% gain during the first quarter of the year. Central Bank policy remained at the forefront of economic headlines, as the US Federal Reserve raised interest rates for the second time this year, and the fourth time this cycle, with expectations of one or two more raises this year. The European Central Bank appears to be considering reducing its stimulus as well. Emerging Market equities continued their strong run against the backdrop of solid economic factors, as the MSCI Emerging Markets Index finished up more than 18% for the period. Despite the potential interest rate tightening cycle, rising yields and the volatile political climate globally, equity market volatility remains near all-time lows. Growth stocks have dominated Value stocks for a majority of the year, as modest economic improvement has been a tailwind for strong equity market returns.

Performance Commentary

For the six month period ending June 30, 2017, the Man Numeric Market Neutral Alternative Fund (the "Fund") return was -3.34% 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 detracted from performance.

The IP component was the main detractor from performance; the primary detractors within IP were the Retail and Bond sleeves. The DMN component also detracted from performance, as five of the eight portfolios within DMN had negative returns. The FSA component further detracted from performance for the period, with all three regions producing negative returns.

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

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August 2017*

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[1] *Growth investors seek companies that offer strong earnings growth while value investors seek stocks that appear to be undervalued by the marketplace.*
[2] *Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1.25% management fees and 20.00% performance fees.*

The Directors of Man Funds VI plc (the "Fund") herewith submit their report together with the unaudited financial statements for the six month period ended 30 June 2017.

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 30 June 2017 the Fund was comprised of nineteen 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 30 June 2017 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 NewSmith UK Equity Alternative.

Results for the period and state of affairs at 30 June 2017

For a detailed commentary on the results for the period and the state of affairs of the Fund at 30 June 2017 see the Investment Manager's Report, the unaudited statements of financial position, the unaudited statements of comprehensive income and the unaudited portfolio statements.

At the period end the Fund's Net Assets Attributable to Redeemable Participating Shareholders (the "Shareholders") amounted to €73,327,850 for Man GLG European Alpha Alternative (31 December 2016: €145,165,048), £151,438,517 for Man GLG Alpha Select Alternative (31 December 2016: £114,010,555), €694,760,226 for Man GLG European Equity Alternative (31 December 2016: €678,530,845), €158,494,841 for Man GLG Global Equity Alternative (31 December 2016: €189,198,271), €1,676 for Man GLG Cred-Eq Alternative (31 December 2016: €45,932,955), US$133,829,952 for Man AHL Multi Strategy Alternative (31 December 2016: US$128,034,213), US$35,459,226 for Man AHL TargetRisk (31 December 2016: US$28,296,977), US$12,254,550 for Man AHL Volatility Alternative (31 December 2016: US$16,887,489), €480,907,539 for Man GLG European Mid-Cap Equity Alternative (31 December 2016: €332,177,844), US$302,009,441 for Man Numeric Market Neutral Alternative (31 December 2016: US$169,455,192), US$117,341,783 for Man GLG Unconstrained Emerging Equity (31 December 2016: US$67,477,483), US$2,370,372,844 for Man GLG Global Emerging Markets Debt Total Return (31 December 2016: US$522,262,855), US$52,926,140 for Man GLG Innovation Equity Alternative (31 December 2016: US$20,003,899), US$Nil for Man GLG Global Fundamental Equity (31 December 2016: US$18,078,008) and £120,443,667 for Man NewSmith UK Equity Alternative (31 December 2016: £Nil) 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 period end are disclosed in the tables below:

Funds and Classes	30 June 2017	31 December 2016
Man GLG European Alpha Alternative		
Class DN EUR	(1.30%)	(2.62%)
Class DN H GBP	(0.95%)	(2.12%)
Class DN H USD	(0.54%)	(1.47%)
Class IN EUR	(0.90%)	(1.87%)
Class IN H GBP	(0.58%)	(1.38%)
Class IN H USD	(0.07%)	(0.79%)
Class INU EUR*	(0.64%)	n/a
Man GLG Alpha Select Alternative		
Class DL GBP	8.33%	(1.85%)
Class DL H EUR	8.06%	(2.34%)
Class DN H SEK	7.69%	(1.84%)
Class DL H USD	8.64%	(1.19%)
Class IL GBP	8.51%	(1.11%)
Class IL H EUR	8.17%	(1.69%)
Class IN H JPY	n/a	(4.16%)
Class IN H SEK	8.06%	(1.12%)
Class IL H USD	8.85%	(0.46%)
Class IL U GBP	8.38%	(0.79%)

Results for the period and state of affairs as at 30 June 2017 (continued)

Funds and Classes	30 June 2017	31 December 2016
Man GLG European Equity Alternative		
Class DN EUR	0.45%	(2.77%)
Class DN H CHF	0.27%	(3.41%)
Class DN H GBP	0.91%	(2.29%)
Class DN H NOK	1.10%	(1.69%)
Class DN H SEK	0.20%	(3.18%)
Class DN H SGD	1.10%	(1.71%)
Class DN H USD	1.39%	(1.60%)
Class IN EUR	0.85%	(2.18%)
Class IN H GBP	1.09%	(1.89%)
Class IN H NOK	1.23%	(1.36%)
Class IN H SEK	0.68%	(2.43%)
Class IN H USD	1.43%	(1.39%)
Class INZ EUR*	(0.02%)	n/a
Class INZ H USD*	0.51%	n/a
Class IXN H GBP#	2.09%	(1.01%)
Man GLG Global Equity Alternative		
Class DN EUR	0.39%	(2.66%)
Class DN H CHF	0.12%	(3.31%)
Class DN H GBP#	n/a	(2.09%)
Class DN H USD	1.22%	(1.59%)
Class IN EUR	0.70%	(1.96%)
Class IN H USD	1.20%	(0.91%)
Man GLG Cred-Eq Alternative		
Class DN EUR#	(4.76%)	(3.28%)
Class DN H USD#	(4.12%)	(2.31%)
Class IN EUR#	(4.27%)	(2.62%)
Class IN H USD#	(3.69%)	(1.66%)
Man AHL Multi Strategy Alternative		
Class DN USD	2.05%	1.11%
Class DN H EUR	0.95%	0.61%
Class DN H GBP	1.55%	0.84%
Class DN H SEK	0.86%	1.34%
Class IN H CHF#	3.69%	(0.10%)
Class IN H EUR	1.61%	0.63%
Class IN H GBP	1.56%	0.94%
Class IN H SEK	1.28%	0.20%
Class IN USD	1.98%	1.88%
Man AHL TargetRisk		
Class D H EUR	5.44%	(3.33%)
Class D H SEK	5.28%	(2.63%)
Class D USD	6.19%	(3.12%)
Class I H EUR	5.76%	0.49%
Class I H GBP	6.07%	(2.27%)
Class I H SEK	5.65%	(3.08%)
Class I USD	6.58%	11.55%
Man AHL Volatility Alternative		
Class DN USD	3.91%	0.86%
Class IN H EUR	2.95%	1.68%
Class IN USD	4.12%	2.99%

Results for the period and state of affairs as at 30 June 2017 (continued)

Funds and Classes	30 June 2017	31 December 2016
Man GLG European Mid-Cap Equity Alternative		
Class DN EUR	3.13%	3.03%
Class DN H SEK	3.16%	1.36%
Class DN H USD	3.84%	3.90%
Class DNY EUR	3.06%	1.77%
Class IN EUR	3.46%	4.90%
Class IN H CHF#	3.71%	0.29%
Class IN H GBP	3.78%	4.32%
Class IN H SEK	3.50%	0.92%
Class IN H USD	4.19%	4.77%
Class INF EUR	3.90%	4.27%
Class INF H CHF#	1.54%	3.71%
Class INF H GBP	4.26%	4.72%
Class INF H USD	4.69%	5.43%
Man Numeric Market Neutral Alternative		
Class DN H EUR	(4.57%)	4.84%
Class DN H NOK	(3.88%)	5.53%
Class DN H SEK	(4.52%)	5.89%
Class DN USD	(3.71%)	2.99%
Class IN H CHF#	(4.57%)	(1.23%)
Class IN H EUR	(4.14%)	2.43%
Class IN H NOK	(3.64%)	5.68%
Class IN H SEK	(4.32%)	6.49%
Class IN USD	(3.34%)	3.70%
Class INU H EUR	(3.95%)	0.06%
Class INU H GBP Dist	(3.56%)	(0.14%)
Class INU USD	(3.21%)	0.13%
Man GLG Unconstrained Emerging Equity		
Class D C SEK	10.60%	10.99%
Class D C USD	19.25%	(4.23%)
Class DF C NOK	15.96%	0.56%
Class DF C SEK	10.40%	(0.47%)
Class DF C USD	19.29%	(4.53%)
Class I C SEK	11.01%	11.75%
Class I C USD	19.63%	5.09%
Class IF C EUR	10.72%	8.56%
Class IF C GBP	13.88%	25.61%
Class IF C NOK	16.56%	(1.96%)
Class IF C SEK	11.23%	(0.34%)
Class IF C USD	19.75%	5.31%
Man GLG Global Emerging Markets Debt Total Return		
Class D H CHF*	0.20%	n/a
Class D H EUR	2.06%	4.34%
Class D H GBP	2.62%	5.05%
Class D H NOK	2.80%	1.88%
Class D H SEK	2.17%	4.06%
Class DL H EUR	2.04%	3.03%
Class DL USD*	0.56%	n/a
Class DMF USD	2.92%	1.18%
Class D USD	3.12%	5.37%
Class DR USD Dist	0.50%	n/a
Class DY USD	2.99%	1.73%
Class I H CHF	2.38%	0.83%
Class I H EUR	2.61%	4.79%

Results for the period and state of affairs as at 30 June 2017 (continued)

Funds and Classes	30 June 2017	31 December 2016
Man GLG Global Emerging Markets Debt Total Return (continued)		
Class I H EUR Dist	1.28%	3.27%
Class I H GBP	3.02%	5.38%
Class I H NOK	3.20%	1.81%
Class I H SEK	2.53%	4.55%
Class IL H EUR	2.39%	4.39%
Class IL USD	3.25%	5.26%
Class IMF H EUR	2.54%	1.69%
Class IMF H EUR Dist	1.02%	4.96%
Class IMF H GBP Dist	2.58%	1.44%
Class IMF USD	3.29%	5.50%
Class IMF USD Dist*	0.32%	n/a
Class I USD	3.51%	5.76%
Class I USD Dist*	0.72%	n/a
Man GLG Innovation Equity Alternative		
Class DN H CHF*	3.55%	n/a
Class DN H EUR*	3.69%	n/a
Class DN H NOK*	4.22%	n/a
Class DN H SEK*	3.69%	n/a
Class DN USD*	4.10%	n/a
Class INF H EUR*	4.12%	n/a
Class INF H GBP*	2.89%	n/a
Class INF USD*	3.23%	n/a
Class IN H CHF	3.72%	-
Class IN H EUR	3.89%	-
Class IN H GBP	4.21%	-
Class IN H NOK	4.40%	-
Class IN H SEK	3.87%	-
Class INU H GBP*	(0.24%)	n/a
Class IN USD	4.51%	-
Man GLG Global Fundamental Equity		
Class DN EUR*#	(1.58%)	n/a
Class DN H CHF*#	(1.71%)	n/a
Class DN H NOK*#	(1.07%)	n/a
Class DN H SEK*#	(1.52%)	n/a
Class DN H USD*#	(1.36%)	n/a
Class IN EUR#	(1.29%)	-
Class INF EUR*#	(0.70%)	n/a
Class IN H CHF#	(1.47%)	-
Class IN H GBP#	(1.02%)	-
Class IN H NOK#	(0.74%)	-
Class IN H SEK#	(1.19%)	-
Class IN H USD#	(0.78%)	-
Man NewSmith UK Equity Alternative		
Class IN GBP*	0.89%	n/a
Class IX E GBP*	0.96%	n/a
Class IX H JPY*	1.02%	n/a

*The return shown above for the share classes of respective portfolios is for the period from launch date to 30 June 2017. For details of new share classes launched during the period please refer to note 13.
#The return shown above for the share classes of respective portfolios is for the period from 1 January 2017 to date of redemption.

Dividends

The Directors propose the payment of dividends as per the table below (2016: US$Nil):

31 December 2016

Portfolio	*Share Class*	*Dividend per share*
Man GLG Global Emerging Markets Debt Total Return	Class I H EUR Dist	€ 1.30
Man GLG Global Emerging Markets Debt Total Return	Class IMF H EUR Dist	€ 1.65
Man GLG Global Emerging Markets Debt Total Return	Class IMF H GBP Dist	£ 0.37

Future developments

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

Significant events during the period

Prospectus
An Addendum dated 24 January 2017 was issued to reflect the update to fees of Man GLG Alpha Select Alternative.

Portfolios
Man NewSmith UK Equity Alternative commenced operations on 7 June 2017.

Man GLG Cred-Eq Alternative was fully redeemed on 29 June 2017.

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

Share Classes
With effect from 24 January 2017, the following share classes of the Man GLG Alpha select Alternative sub-fund changed their name:

Old share class	New share class
Class DN H EUR	Class DL H EUR
Class DN GBP	Class DL GBP
Class DN H SEK	Class DL H SEK
Class DN H USD	Class DL H USD
Class IN H EUR	Class IL H EUR
Class IN GBP	Class IL GBP
Class IN H SEK	Class IL H SEK
Class IN H USD	Class IL H USD
Class IN U GBP	Class IL U GBP

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.

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.

Subsequent events

The directors have decided to liquidate Man AHL Volatility Alternative with final net asset value date as14 August 2017.

There were no other significant events since the period end.

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 unaudited 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 period are listed on page 1. Unless indicated, they served for the entire period.

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 30 June 2017, with the exception of one Subscriber Share 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 unaudited financial statements in accordance with Irish law and regulations.

Irish company law requires the Directors to prepare unaudited 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 period. Under that law the Directors have elected to prepare the unaudited financial statements in accordance with International Financial Reporting Standards ("IFRS"). Under company law, the directors must not approve the unaudited 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 period end date and of the profit or loss of the Fund for the financial period and otherwise comply with the Companies Act 2014.

In preparing these unaudited 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 unaudited 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 unaudited financial statements on the going concern basis unless it is inappropriate to presume that the Fund will continue in business.

The Directors are responsible for ensuring that the 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 unaudited financial statements and directors' report comply with the Companies Act 2014. 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 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.

Corporate governance

The Board has adopted the IF code. 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.

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 period 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.

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Man Funds VI plc

Unaudited statement of financial position
As at 30 June 2017

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Assets					
Cash and cash equivalents	*3*	2,804,462,882	67,448,675	160,293,003	54,772,823
Balances with brokers	*3*	375,436,767	6,270,512	26,537,756	55,069,983
Due from brokers		61,515,365	127,542	782,312	38,497,399
Financial assets at fair value through profit and loss:					
Equities and managed funds	*4*	1,704,281,497	60,536,096	3,247,283	585,342,737
Interest bearing securities	*4*	2,516,557,312	-	90,338,579	-
Derivatives	*4*	248,612,992	2,205,171	8,021,573	69,641,458
Subscriptions receivable		9,647,146	1,000	-	96,698
Interest receivable		8,280,830	-	-	-
Dividend receivable		4,531,517	64,976	225,490	1,766,376
Other assets		1,808,244	24	73,969	11,783
Total Assets		7,735,134,552	136,653,996	289,519,965	805,199,257
Liabilities					
Balances due to brokers	*3*	2,487,111,609	61,312,177	131,211,846	16,916,494
Due to brokers		100,513,082	148,743	184,313	36,382,811
Financial liabilities at fair value through profit and loss:					
Derivatives	*4*	133,143,465	1,548,872	3,930,272	48,336,420
Redemptions payable		3,088,728	3,228	-	105,042
Due to shareholders		2,463,508	4,167	162,189	59,846
Performance fees payable	*8*	7,556,361	167	2,127,386	855,403
Management fees payable	*8*	4,369,882	85,646	108,382	1,237,066
Interest payable		1,046,356	11,558	4,740	44,365
Dividend payable		5,652,884	37,275	229,052	3,097,583
Accrued expenses and other liabilities	*8*	4,635,431	174,313	123,268	995,571
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		2,749,581,306	63,326,146	138,081,448	108,030,601
Net Assets Attributable to Redeemable Participating Shareholders		4,985,553,246	73,327,850	151,438,517	697,168,656

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

Man Funds VI plc

Unaudited statement of financial position (continued)
As at 30 June 2017

Man GLG Global Equity Alternative €	*Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$	Man GLG Unconstrained Emerging Equity US$
33,255,670	42,444,562	40,790,557	4,439,243	5,840,547	150,445,161	147,426,346	52,900,347
32,859,711	1,802,756	58,597,844	3,343,593	4,665,742	57,065,937	10,331,848	21,909,506
9,224,914	-	359,938	1,497,366	32,180	-	-	1,152,224
132,463,664	-	-	-	-	359,815,504	273,342,376	90,635,093
-	-	43,965,641	26,662,495	2,797,934	-	-	10,989,417
16,104,518	-	20,133,176	1,396,115	290,500	31,160,702	9,520,116	3,721,490
-	-	3,649	178,075	-	176,193	83,889	4,125
-	-	689	40,081	125	-	172,852	14,023
404,500	-	198,751	-	-	356,881	-	310,217
62,142	18,270	294,669	44,845	28,505	16	2,524	135,720
224,375,119	44,265,588	164,344,914	37,601,813	13,655,533	599,020,394	440,879,951	181,772,162
44,414,633	44,139,495	8,176,649	259,686	48,295	96,649,519	129,854,571	62,047,069
8,454,036	-	328,234	277,964	5,355	4,111,375	-	1,204,370
10,913,540	15,083	21,107,023	1,468,315	1,105,473	12,185,894	8,177,878	960,630
824,556	-	6,833	-	-	1,213,888	272,944	-
-	-	-	6,992	-	54,157	13,800	5,140
62,542	32	28,636	-	114,783	2,632,127	-	-
267,442	15,622	130,592	23,232	15,112	405,004	248,618	82,158
1,322	779	-	4,583	-	164,851	107,314	14,330
716,710	-	144,614	-	-	363,512	-	-
225,497	94,577	538,699	101,815	111,965	332,528	195,384	116,682
65,880,278	44,265,588	30,461,280	2,142,587	1,400,983	118,112,855	138,870,509	64,430,379
158,494,841	-	133,883,634	35,459,226	12,254,550	480,907,539	302,009,442	117,341,783

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

Man Funds VI plc

Unaudited statement of financial position (continued)
As at 30 June 2017

	Notes	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	**Man GLG Global Fundamental Equity €	#Man NewSmith UK Equity Alternative £
Assets					
Cash and cash equivalents	*3*	1,759,786,715	5,381,918	18,423,477	124,184,376
Balances with brokers	*3*	29,827,500	8,027,633	1,523	22,839,440
Due from brokers		-	2,772,890	-	82,370
Financial assets at fair value through profit and loss:					
Equities and managed funds	*4*	-	24,456,241	-	10,351,463
Interest bearing securities	*4*	2,212,984,838	13,492,453	-	67,986,697
Derivatives	*4*	61,435,525	1,531,432	-	3,314,580
Subscriptions receivable		9,065,008	-	-	-
Interest receivable		8,049,834	2,455	676	-
Dividend receivable		-	2,232	-	592,867
Other assets		987,707	44,514	43,207	14,772
Total Assets		4,082,137,127	55,711,768	18,468,883	229,366,565
Liabilities					
Balances due to brokers	*3*	1,659,730,690	582,205	18,416,697	103,534,465
Due to brokers		41,649,181	784,398	-	18,598
Financial liabilities at fair value through profit and loss:					
Derivatives	*4*	4,788,790	881,965	-	4,837,864
Redemptions payable		360,409	-	-	-
Due to shareholders		2,089,663	2,445	-	-
Performance fees payable	*8*	93,119	434,186	-	55,984
Management fees payable	*8*	1,209,491	38,127	-	144,933
Interest payable		655,684	-	-	3,138
Dividend payable		-	17,234	-	296,980
Accrued expenses and other liabilities	*8*	1,187,256	45,068	52,186	30,936
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,711,764,283	2,785,628	18,468,883	108,922,898
Net Assets Attributable to Redeemable Participating Shareholders		2,370,372,844	52,926,140	-	120,443,667

Man NewSmith UK Equity Alternative commenced operations on 7 June 2017.

*Man GLG Cred-Eq Alternative was fully redeemed on 29 June 2017.

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

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

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Man Funds VI plc

Statement of financial position
As at 31 December 2016

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Assets					
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		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
Total Assets		2,908,256,082	180,925,599	119,181,456	791,618,599
Liabilities					
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
Redemption payable		215,691	18,206	-	176,235
Due to shareholders		11,397	-	-	-
Performance fees payable	*8*	4,582,368	9,227	11,560	1,251,518
Management fees payable	*8*	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*	3,654,825	301,167	123,848	752,374
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		328,654,414	35,760,551	5,170,901	113,087,754
Net Assets Attributable to Redeemable Participating Shareholders		2,579,601,668	145,165,048	114,010,555	678,530,845

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

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 unaudited 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$
Assets					
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		-	-	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
Total Assets		29,865,042	17,636,018	366,726,910	209,517,286
Liabilities					
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		-	-	4,878	-
Due to shareholders		-	-	-	-
Performance fees payable	*8*	-	23,569	1,504,878	875,644
Management fees payable	*8*	17,128	20,856	289,261	157,736
Interest payable		-	-	110,963	34,756
Dividend payable		-	-	224,008	-
Accrued expenses and other liabilities	*8*	33,291	80,814	226,848	88,676
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,568,065	748,529	34,549,066	40,062,094
Net Assets Attributable to Redeemable Participating Shareholders		28,296,977	16,887,489	332,177,844	169,455,192

The accompanying notes form an integral part of the unaudited 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
81,365,373	542,408,417	20,004,831	18,078,123
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	-	-
-	-	-	-
80,031	274,881	386	115
13,887,890	20,145,562	932	115
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 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.

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

Man Funds VI plc

Unaudited statement of changes in net assets
For the six month period ended 30 June 2017

	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	2,579,601,668	145,165,048	114,010,555	678,530,845
Issues	2,985,284,286	5,523,082	46,334,980	178,727,223
Redemptions	(845,959,678)	(73,306,389)	(15,007,543)	(151,768,962)
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	266,626,970	(4,053,891)	6,100,525	(8,320,450)
Net assets attributable to Redeemable Participating Shareholders at the end of the period	4,985,553,246	73,327,850	151,438,517	697,168,656

	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	**Man GLG Global Fundamental Equity €	#Man NewSmith UK Equity Alternative £
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	522,262,855	20,003,899	18,078,008	-
Issues	1,964,573,014	48,054,627	1,272,176	122,252,582
Redemptions	(209,999,027)	(19,514,532)	(19,581,421)	-
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	93,536,002	4,382,146	231,237	(1,808,915)
Net assets attributable to Redeemable Participating Shareholders at the end of the period	2,370,372,844	52,926,140	-	120,443,667

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2017

Man GLG Global Equity Alternative €	*Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$	Man GLG Unconstrained Emerging Equity US$
189,198,271	45,932,955	128,034,213	28,296,977	16,887,489	332,177,844	169,455,192	67,477,483
8,599,121	4,667,544	19,045,665	8,942,856	1,273,161	257,714,850	199,801,641	36,581,544
(40,353,193)	(48,578,781)	(22,176,863)	(3,729,832)	(6,529,939)	(120,385,150)	(69,249,224)	(3,956,234)
1,050,642	(2,021,718)	8,980,619	1,949,225	623,839	11,399,995	2,001,833	17,238,990
158,494,841	-	133,883,634	35,459,226	12,254,550	480,907,539	302,009,442	117,341,783

Man NewSmith UK Equity Alternative commenced operations on 7 June 2017.

*Man GLG Cred-Eq Alternative was fully redeemed on 29 June 2017.

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

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

Man Funds VI plc

Unaudited statement of changes in net assets
For the six month period ended 30 June 2016

	Combined Company	Man GLG European Alpha Alternative	Man GLG Alpha Select Alternative	Man GLG European Equity Alternative
	US$	€	£	€
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	2,523,437,765	450,153,595	53,241,031	830,639,138
Issues	884,722,198	122,724,148	72,594,527	175,069,905
Redemptions	(768,512,177)	(149,135,501)	(17,962,923)	(208,664,687)
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(77,067,879)	(9,126,039)	3,918,223	(63,063,294)
Net assets attributable to Redeemable Participating Shareholders at the end of the period	2,562,579,907	414,616,203	111,790,858	733,981,062

	Man AHL TargetRisk	Man AHL Volatility Alternative	Man GLG European Mid-Cap Equity Alternative	Man Numeric Market Neutral Alternative
	US$	US$	€	US$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	26,656,597	47,983,251	126,781,408	63,037,234
Issues	3,576,138	1,753,368	170,425,223	28,459,702
Redemptions	(1,846,313)	(16,396,987)	(41,641,101)	(4,265,514)
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	2,480,529	(109,402)	(3,935,463)	(3,081,800)
Net assets attributable to Redeemable Participating Shareholders at the end of the period	30,866,951	33,230,230	251,630,067	84,149,622

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 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
-	90,532,769	30,878	710,523	2,415,591	10,430,788	3,264,182
(3,291,826)	(109,721,409)	(79,536,427)	(7,097,271)	(28,631,027)	(22,424,370)	(5,351,849)
100,998	(16,819,455)	(4,531,819)	(944,207)	(4,946,600)	(958,533)	(1,743,227)
-	284,237,403	-	20,722,617	45,944,133	131,083,779	36,629,510

Man GLG Unconstrained Emerging Equity US$	#Man GLG Global Emerging Markets Debt Total Return US$
42,886,600	-
1,200	105,988,023
-	-
2,623,823	171,069
45,511,623	106,159,092

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

* Man GLG Total Return and Man GLG Asian Equity Alternative ceased operations on 8 February 2016 and 20 April 2016 respectively.

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

Man Funds VI plc

Unaudited statement of comprehensive income
For the six month period ended 30 June 2017

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	174,065,211	(3,105,814)	9,036,018	2,494,829
Other income		1,675,068	1,956	88,986	134,502
		175,740,279	(3,103,858)	9,125,004	2,629,331
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2 (a)*	134,365,520	-	-	-
		134,365,520	-	-	-
Less Expenses					
Management fees	*8*	21,569,041	640,814	576,585	7,454,287
Performance fees	*8*	7,914,310	1,738	2,236,805	987,465
Administration fees	*8*	5,429,228	204,847	163,339	1,039,641
Depositary fees		974,989	2,197	20,420	267,947
Other expenses		831,265	26,019	27,771	266,519
Legal fees	*8*	221,985	17,264	14,606	64,171
Audit fees		98,964	(16,196)	5,786	19,480
Directors' fees	*8*	24,380	365	754	3,473
Formation costs		15,661	-	-	-
Liquidation costs		9,821	-	-	-
		37,089,644	877,048	3,046,066	10,102,983
Finance cost					
Distributions to holders of Redeemable Participating Shares		3,809,137	-	-	-
		3,809,137	-	-	-
Withholding tax		2,580,048	72,985	(21,587)	846,798
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		266,626,970	(4,053,891)	6,100,525	(8,320,450)

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2017

Man GLG Global Equity Alternative €	*Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$	Man GLG Unconstrained Emerging Equity US$
3,558,268	(1,725,352)	10,276,109	2,101,360	910,660	17,208,800	4,258,269	17,992,967
101,119	18,934	7,144	44,866	-	19,797	-	116,837
3,659,387	(1,706,418)	10,283,253	2,146,226	910,660	17,228,597	4,258,269	18,109,804
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,817,752	201,662	781,453	119,018	94,573	2,133,138	1,287,886	430,661
63,294	36	45,975	-	129,441	2,888,332	35,888	-
256,394	61,405	203,421	46,741	18,914	595,662	358,449	154,134
236,948	(10,861)	25,397	10,067	11,966	45,326	61,598	24,557
6,468	73,275	88,080	14,641	19,777	62,707	32,132	63,893
(9,194)	4,200	11,734	2,479	3,061	36,055	15,672	5,684
6,449	5,267	6,255	3,878	4,028	10,009	9,395	4,873
789	-	667	177	61	2,396	1,503	585
-	(21,993)	-	-	-	(9,277)	8,310	10,014
-	2,223	-	-	5,000	-	-	-
2,378,900	315,214	1,162,982	197,001	286,821	5,764,348	1,810,833	694,401
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
229,845	86	139,652	-	-	64,254	445,603	176,413
1,050,642	(2,021,718)	8,980,619	1,949,225	623,839	11,399,995	2,001,833	17,238,990

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2017

	Notes	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	**Man GLG Global Fundamental Equity €	#Man NewSmith UK Equity Alternative £
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	103,625,261	5,121,245	385,450	(1,580,926)
Other income		987,707	46,748	38,459	14,771
		104,612,968	5,167,993	423,909	(1,566,155)
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2 (a)*	-	-	-	-
		-	-	-	-
Less Expenses					
Management fees	*8*	4,384,726	206,563	77,926	144,933
Performance fees	*8*	101,066	443,606	-	55,984
Administration fees	*8*	1,974,260	66,213	30,057	24,247
Depositary fees		193,061	9,937	20,599	2,829
Other expenses		56,519	16,175	30,179	823
Legal fees	*8*	36,658	1,816	3,125	954
Audit fees		28,602	3,707	2,935	523
Directors' fees	*8*	11,808	264	-	600
Formation costs		8,310	8,310	12,359	959
Liquidation costs		-	-	2,226	-
		6,795,010	756,591	179,406	231,852
Finance cost					
Distributions to holders of Redeemable Participating Shares		3,809,137	-	-	-
		3,809,137	-	-	-
Withholding tax		472,819	29,256	13,266	10,908
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		93,536,002	4,382,146	231,237	(1,808,915)

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

Man NewSmith UK Equity Alternative commenced operations on 7 June 2017.

*Man GLG Cred-Eq Alternative was fully redeemed on 29 June 2017.

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

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

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Man Funds VI plc

Unaudited statement of comprehensive income
For the six month period ended 30 June 2016

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	*7*	(77,798,757)	(4,562,146)	4,879,608	(50,897,364)
Other income		217,836	20,418	86	122,962
Total income		(77,580,921)	(4,541,728)	4,879,694	(50,774,402)
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2 (a)*	32,646,931	-	-	-
		32,646,931	-	-	-
Less Expenses					
Management fees	*8*	21,716,385	2,947,882	763,848	8,579,432
Administration fees	*8*	3,767,420	641,034	158,662	1,198,224
Custody fees	*8*	958,640	67,211	17,766	398,122
Other expenses		875,286	87,027	446	472,207
Legal fees		307,280	31,448	5,366	125,169
Audit fees	*8*	175,361	17,150	7,063	36,426
Directors' fees		25,116	3,046	546	5,618
Set up costs		8,303	-	-	-
Liquidation costs		(22,808)	-	-	-
Performance fees		(735,786)	611	6,267	(997,704)
Total expenses		27,075,197	3,795,409	959,964	9,817,494
Withholding tax		5,058,692	788,902	1,507	2,471,398
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		(77,067,879)	(9,126,039)	3,918,223	(63,063,294)

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 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$
93,757	(12,419,309)	(4,120,026)	(565,059)	(4,371,208)	418,201	(1,335,746)
-	39,159	1,722	1,085	-	-	130
93,757	(12,380,150)	(4,118,304)	(563,974)	(4,371,208)	418,201	(1,335,616)
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	3,054,945	361,758	233,761	373,280	872,284	222,258
967	446,260	51,335	18,676	79,506	210,116	56,797
(2,942)	195,593	(21,751)	26,099	47,306	27,159	9,299
6,187	41,111	7,647	504	21,697	87,494	25,171
(2,174)	33,940	3,947	8,977	5,909	18,231	5,208
8,104	12,811	16,076	4,167	8,906	8,346	5,135
499	2,260	1,675	498	3,545	1,167	569
-	-	(35,187)	156	3,561	-	750
(17,882)	-	2,815	-	-	-	-
-	373	(176)	-	10,034	(6)	(26)
(7,241)	3,787,293	388,139	292,838	553,744	1,224,791	325,161
-	652,012	25,376	87,395	21,648	151,943	82,450
100,998	(16,819,455)	(4,531,819)	(944,207)	(4,946,600)	(958,533)	(1,743,227)

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2016

	Notes	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
Income					
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	*7*	2,627,262	349,469	(2,142,558)	(2,389,293)
Other income		(4)	-	9,000	1,122
		2,627,258	349,469	(2,133,558)	(2,388,171)
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2 (a)*	-	-	-	-
		-	-	-	-
Less Expenses					
Management fees	*8*	103,137	320,591	952,704	530,360
Administration fees	*8*	42,855	64,118	250,580	95,052
Custody fees	*8*	11,191	12,555	43,572	10,066
Other expenses		(19,057)	42,272	39,385	30,837
Legal fees		3,502	6,284	17,358	10,868
Audit fees	*8*	4,610	4,145	10,552	5,880
Directors' fees		491	618	789	705
Set up costs		-	8,288	8,027	8,310
Liquidation costs		-	-	-	-
Performance fees		-	-	260,689	(288)
		146,729	458,871	1,583,656	691,790
Withholding tax		-	-	218,249	1,839
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		2,480,529	(109,402)	(3,935,463)	(3,081,800)

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2016

Man GLG Unconstrained Emerging Equity US$	#Man GLG Global Emerging Markets Debt Total Return US$
2,910,731	285,730
(274)	-
2,910,457	285,730
-	-
-	-
159,202	33,758
62,952	14,946
14,961	5,584
(35,811)	(11,651)
4,721	1,244
7,208	1,752
588	217
10,346	2,687
-	-
-	66,124
224,167	114,661
62,467	-
2,623,823	171,069

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

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

* Man GLG Total Return and Man GLG Asian Equity Alternative ceased operations on 8 February 2016 and 20 April 2016 respectively.

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

Man Funds VI plc

Unaudited statement of cash flows
For the six month period ended 30 June 2017

	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	266,626,970	(4,053,891)	6,100,525	(8,320,450)
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in due from brokers	(2,220,763)	(126,915)	(571,311)	(6,917,771)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	(343,106,898)	41,100,142	(965,542)	(54,438,576)
Interest bearing securities	(1,888,164,714)	-	(28,309,159)	-
Derivatives	(115,639,789)	(3,837,712)	(2,434,340)	(28,689,168)
(Increase)/decrease in interest receivable	(1,883,388)	-	-	-
(Increase)/decrease in dividend receivable	(2,885,353)	(38,032)	(178,923)	(1,007,839)
Decrease/(increase) in other assets	534,555	29,094	13,512	261,525
(Increase)/decrease in accrued income	-	-	-	-
Increase/(decrease) in due to brokers	23,973,952	(20,637,281)	94,864	21,516,921
Increase in due to shareholders	2,452,111	4,167	162,189	59,846
Increase/(decrease) in performance fees payable	2,973,993	(9,060)	2,115,826	(396,115)
Increase/(decrease) in management fees payable	1,266,445	(188,242)	(2,604)	57,145
Increase/(decrease) in risk management fees payable	-	-	-	-
Increase/(decrease) in administration fees payable	-	-	-	-
Increase/(decrease) in interest payable	709,661	10,764	1,324	(73,424)
Increase/(decrease) in dividend payable	3,671,763	(720)	2,985	2,105,773
Increase/(decrease) in accrued expenses and other liabilities	980,606	(126,854)	(580)	243,197
Net cash (used in)/provided by operating activities	(2,050,710,849)	12,125,460	(23,971,234)	(75,598,936)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	2,995,085,138	5,538,802	46,310,864	145,536,173
Redemption of Redeemable Participating Shares	(843,086,641)	(73,321,367)	(14,983,427)	(118,738,729)
Net cash provided by/(used in) financing activities	2,151,998,497	(67,782,565)	31,327,437	26,797,444
Net increase/(decrease) in cash and cash equivalents	101,287,648	(55,657,105)	7,356,203	(48,801,492)
Cash and cash equivalents at the beginning of the period	591,500,392	68,064,115	48,262,710	141,727,804
Cash and cash equivalents at the end of the period	692,788,040	12,407,010	55,618,913	92,926,312
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	2,804,462,882	67,448,675	160,293,003	54,772,823
Balances with brokers	375,436,767	6,270,512	26,537,756	55,069,983
Balances due to brokers	(2,487,111,609)	(61,312,177)	(131,211,846)	(16,916,494)
Cash and cash equivalents at the end of the period	692,788,040	12,407,010	55,618,913	92,926,312
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	34,477,048	440,390	1,680,129	17,985,626
Dividend paid on short securities	(45,743,736)	(622,692)	(1,770,150)	(23,143,358)
Interest received	15,502,624	2,276	22,713	8,507
Interest paid	(12,221,520)	(198,755)	(300,196)	(3,285,980)

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2017

Man GLG Global Equity Alternative €	*Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$	Man GLG Unconstrained Emerging Equity US$
1,050,642	(2,021,718)	8,980,619	1,949,225	623,839	11,399,995	2,001,833	17,238,990
(6,244,309)	-	(273,160)	(1,497,366)	(32,180)	-	21142418	197,171
(3,156,191)	18,808,524	-	-	-	(54,694,787)	(111,588,815)	(39,311,301)
-	16,473,788	(4,475,776)	(5,738,938)	1,500,548	-	-	(4,991,445)
(6,949,965)	(1,203,775)	3,224,904	1,030,391	510,116	(16,938,050)	(872,043)	(1,676,687)
-	88,664	(321)	(14,182)	(25)	-	(119,924)	(8,886)
(185,517)	-	(93,727)	-	-	(250,764)	-	450
184,757	74,807	234,748	127,128	11,222	61,126	20,849	124,011
-	-	-	-	-	-	-	-
4,395,353	-	244,304	277,964	5,355	4,111,375	(32,582,718)	(670,842)
-	-	-	6,992	-	54,157	13,800	405
(13,987)	(19,000)	27,767	-	91,214	1,127,249	(875,644)	-
(68,413)	(17,460)	(122,709)	6,104	(5,744)	115,743	90,882	34,736
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
(19,814)	779	-	4,583	-	53,888	72,558	6,857
452,670	-	46,026	-	-	139,504	-	-
(310,307)	(21,825)	(267,947)	68,524	31,151	105,680	106,708	36,651
(10,865,081)	32,162,784	7,524,728	(3,779,575)	2,735,496	(54,714,884)	(122,590,096)	(29,019,890)
8,599,121	4,667,544	19,042,016	8,764,781	1,273,161	257,546,825	199,909,619	36,627,582
(39,530,532)	(48,580,074)	(22,170,030)	(3,729,832)	(6,529,939)	(119,176,140)	(68,976,280)	(3,956,234)
(30,931,411)	(43,912,530)	(3,128,014)	5,034,949	(5,256,778)	138,370,685	130,933,339	32,671,348
(41,796,492)	(11,749,746)	4,396,714	1,255,374	(2,521,282)	83,655,801	8,343,243	3,651,458
63,497,240	11,857,569	86,815,038	6,267,776	12,979,276	27,205,778	19,560,380	9,111,326
21,700,748	107,823	91,211,752	7,523,150	10,457,994	110,861,579	27,903,623	12,762,784
33,255,670	42,444,562	40,790,557	4,439,243	5,840,547	150,445,161	147,426,346	52,900,347
32,859,711	1,802,756	58,597,844	3,343,593	4,665,742	57,065,937	10,331,848	21,909,506
(44,414,633)	(44,139,495)	(8,176,649)	(259,686)	(48,295)	(96,649,519)	(129,854,571)	(62,047,069)
21,700,748	107,823	91,211,752	7,523,150	10,457,994	110,861,579	27,903,623	12,762,784
4,756,996	2,563	1,600,440	-	-	4,594,452	(445,603)	1,559,251
(5,924,619)	(100,153)	(1,398,562)	-	-	(7,871,036)	-	-
200,907	208,037	292,472	329,505	29,088	(44,402)	1,483,966	61,253
(1,052,775)	(64,291)	(504,606)	(11,784)	(2,335)	(1,013,017)	(1,990,011)	(174,836)

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2017

	Man GLG Global Emerging Markets Debt US$	Man GLG Innovation Equity Alternative US$	**Man GLG Global Fundamental Equity €	#Man NewSmith UK Equity Alternative £
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	93,536,002	4,382,146	231,237	(1,808,915)
Adjustments to reconcile net (loss)/gain for the period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
Decrease/(increase) in due from brokers	-	(2,772,890)	-	(82,370)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	(24,456,241)	-	(10,351,463)
Interest bearing securities	(1,749,328,422)	(13,492,453)	-	(67,986,697)
Derivatives	(51,186,069)	(649,467)	-	1,523,284
(Increase)/decrease in interest receivable	(1,830,945)	(2,455)	(676)	-
(Increase)/decrease in dividend receivable	-	(2,232)	-	(592,867)
(Increase)/decrease in other assets	(604,257)	(44,309)	(43,092)	(14,772)
(Increase)/decrease in accrued income	-	-	-	-
(Decrease)/increase in due to brokers	41,649,181	784,398	-	18,598
Increase in due to shareholders	2,083,001	2,445	-	-
Increase/(decrease) in performance fees payable	(554,843)	434,186	-	55,984
Increase/(decrease) in management fees payable	979,545	37,581	-	144,933
Increase/(decrease) in risk management fees payable	-	-	-	-
Increase/(decrease) in administration fees payable	-	-	-	-
Increase/(decrease) in interest payable	629,859	-	-	3,138
Increase/(decrease) in dividend payable	-	17,234	-	296,980
Increase/(decrease) in accrued expenses and other liabilities	912,375	44,682	52,071	30,936
Net cash (used in)/provided by operating activities	(1,663,714,573)	(35,717,375)	239,540	(78,763,231)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	1,955,556,561	47,208,489	19,349,184	122,252,582
Redemption of Redeemable Participating Shares	(209,589,260)	(18,663,768)	(19,581,421)	-
Net cash provided by/(used in) financing activities	1,745,967,301	28,544,721	(232,237)	122,252,582
Net (decrease)/increase in cash and cash equivalents	82,252,728	(7,172,654)	7,303	43,489,351
Cash and cash equivalents at the beginning of the period	47,630,797	20,000,000	1,000	-
Cash and cash equivalents at the end of the period	129,883,525	12,827,346	8,303	43,489,351
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	1,759,786,715	5,381,918	18,423,477	124,184,376
Balances with brokers	29,827,500	8,027,633	1,523	22,839,440
Balances due to brokers	(1,659,730,690)	(582,205)	(18,416,697)	(103,534,465)
Cash and cash equivalents at the end of the period	129,883,525	12,827,346	8,303	43,489,351
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	(472,819)	141,447	81,147	637
Dividend paid on short securities	-	(145,879)	(85,966)	(603,362)
Interest received	12,851,328	25,450	192	(3,135)
Interest paid	(2,958,078)	(25,012)	(37,126)	(25,623)

Man NewSmith UK Equity Alternative commenced operations on 7 June 2017.

*Man GLG Cred-Eq Alternative was fully redeemed on 29 June 2017.

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

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

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Man Funds VI plc

Unaudited statement of cash flows
For the six month period ended 30 June 2016

	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(77,067,879)	(9,126,039)	3,918,223	(63,063,294)
Adjustments to reconcile net (loss)/gain for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in due from brokers	(176,724,485)	(9,050,750)	(278,002)	(72,357,642)
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	102,738,334	48,076,546	914,712	82,685,351
Interest bearing securities	(92,863,884)	-	(39,475,885)	-
Derivatives	(658,502)	(11,120,407)	6,595	15,600,608
(Increase)/decrease in interest receivable	(612,607)	-	108,722	-
(Increase)/decrease in dividend receivable	(2,681,346)	(69,191)	(75,567)	(1,297,850)
(Increase)/decrease in other assets	(4,592,262)	(70,887)	(87,359)	(2,421,374)
(Increase)/decrease in accrued income				
Increase/(decrease) in due to brokers	115,773,987	5,047,093	(2,568,391)	47,994,026
Increase/(decrease) in incentive fees payable				
(Decrease)/increase in performance fees payable	(3,712,801)	(3,791)	(437,315)	(1,806,995)
(Decrease)/increase in management fees payable	(262,983)	(35,618)	14,419	(164,894)
Increase/(decrease) in risk management fees payable				
Increase/(decrease) in administration fees payable				
Increase/(decrease) in interest payable	339,848	(416)	(8,789)	121,480
Increase/(decrease) in dividend payable	2,831,089	128,593	107,441	1,467,935
Increase/(decrease) in accrued expenses and other liabilities	5,583,205	99,143	1,446,071	1,705,165
	-	-	-	-
Net cash (used in)/provided by operating activities	(131,910,286)	23,874,276	(36,415,125)	8,462,516
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	884,722,198	122,724,148	72,594,527	175,069,905
Redemption of Redeemable Participating Shares	(768,512,177)	(149,135,501)	(17,962,923)	(208,664,687)
Net cash provided by/(used in) financing activities	116,210,021	(26,411,353)	54,631,604	(33,594,782)
Net (decrease)/increase in cash and cash equivalents	(15,700,265)	(2,537,077)	18,216,479	(25,132,266)
Cash and cash equivalents at the beginning of the period	834,155,203	85,419,706	37,244,242	238,798,393
Cash and cash equivalents at the end of the period	818,454,938	82,882,629	55,460,721	213,666,127
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	443,780,494	54,907,641	40,662,887	105,124,602
Balances with brokers	491,354,498	31,102,858	22,821,875	125,288,196
Balances due to brokers	(116,680,054)	(3,127,870)	(8,024,041)	(16,746,671)
Cash and cash equivalents at the end of the period	818,454,938	82,882,629	55,460,721	213,666,127
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	40,205,782	4,184,526	1,192,277	18,264,185
Dividend paid on short securities	(40,191,418)	(3,123,660)	(1,046,467)	(20,744,856)
Interest received	2,725,581	11,355	341,268	103,183
Interest paid	(12,014,371)	(584,706)	(367,255)	(4,983,141)

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 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$
100,998	(16,819,455)	(4,531,819)	(944,207)	(4,946,600)	(958,533)	(1,743,227)
168,676	(26,905,997)	-	(874,141)	(35,005,123)	(476,449)	(36,491)
-	18,801,337	49,937,092	7,782,829	(7,238,679)	-	-
14,091	-	-	-	33,111,816	14,000,734	(2,498,712)
28,893	6,969,168	2,879,859	(1,205,398)	(636,715)	(129,293)	154,064
14	-	206	-	164,843	(20)	56
-	(439,451)	63,872	(974)	-	(133,756)	(25,322)
8,109	(349,311)	(4,914)	(38,953)	(40,041)	(117,201)	(486)
-	19,863,782	-	509,792	14,000,000	451,861	122,039
-	(838,145)	(30,372)	-	10,056	-	1
3,920	(88,017)	(28,865)	(15,698)	(115,945)	(13,918)	(5,072)
-	(16,653)	3,297	(381)	-	-	(3,693)
-	517,961	-	10,387	-	51,115	(123)
(27,221)	249,314	(126,942)	36,868	(4,724)	738,680	(21,814)
-	-	-	-	-	-	-
297,480	944,533	48,161,414	5,260,124	(701,112)	13,413,220	(4,058,780)
-	90,532,769	30,878	710,523	2,415,591	10,430,788	3,264,182
(3,291,826)	(109,721,409)	(79,536,427)	(7,097,271)	(28,631,027)	(22,424,370)	(5,351,849)
(3,291,826)	(19,188,640)	(79,505,549)	(6,386,748)	(26,215,436)	(11,993,582)	(2,087,667)
(2,994,346)	(18,244,107)	(31,344,135)	(1,126,624)	(26,916,548)	1,419,638	(6,146,447)
3,016,106	141,840,656	31,516,414	6,458,499	23,025,590	83,341,813	20,228,439
21,760	123,596,549	172,279	5,331,875	(3,890,958)	84,761,451	14,081,992
32,073	62,076,195	455,523	3,160,035	880,060	41,064,817	6,067,003
-	87,044,394	738,956	2,876,216	25,485,522	49,015,087	8,820,382
(10,313)	(25,524,040)	(1,022,200)	(704,376)	(30,256,540)	(5,318,453)	(805,393)
21,760	123,596,549	172,279	5,331,875	(3,890,958)	84,761,451	14,081,992
-	6,669,290	168,081	453,296	42,705	1,525,802	428,366
-	(7,547,777)	(54,216)	(343,904)	(85,957)	(417,529)	(324,707)
2,095	317,448	65,593	2,142	637,474	86,090	1,070
(4,438)	(1,943,838)	(123,038)	(55,326)	(258,046)	(242,495)	(95,955)

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2016

	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	2,480,529	(109,402)	(3,935,463)	(3,081,800)
Adjustments to reconcile net (loss)/gain for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in due from brokers	-	(36,895)	(3,638,522)	(11,001,742)
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	-	(60,404,221)	(15,037,257)
Interest bearing securities	(10,057,880)	7,799,608	-	-
Derivatives	(1,537,665)	(70,997)	(4,750,732)	(5,532,134)
(Increase)/decrease in interest receivable	(7,695)	(29)	-	(3,999)
(Increase)/decrease in dividend receivable	-	-	(309,337)	-
(Increase)/decrease in other assets	(33,271)	31,969	(180,632)	(313,221)
(Increase)/decrease in accrued income				
Increase/(decrease) in due to brokers	-	19,631	(197,331)	11,124,042
Increase/(decrease) in incentive fees payable				
(Decrease)/increase in performance fees payable	-	-	(221,825)	-
(Decrease)/increase in management fees payable	1,373	25,474	89,995	3,844
Increase/(decrease) in risk management fees payable				
Increase/(decrease) in administration fees payable				
Increase/(decrease) in interest payable	-	-	65,444	7,902
Increase/(decrease) in dividend payable	-	-	236,690	-
Increase/(decrease) in accrued expenses and other liabilities	3,716	71,395	418,345	60,648
	-	-	-	-
Net cash (used in)/provided by operating activities	(9,150,893)	7,730,754	(72,827,589)	(23,773,717)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	3,576,138	1,753,368	170,425,223	28,459,702
Redemption of Redeemable Participating Shares	(1,846,313)	(16,396,987)	(41,641,101)	(4,265,514)
Net cash (used in)/provided by financing activities	1,729,825	(14,643,619)	128,784,122	24,194,188
Net (decrease)/increase in cash and cash equivalents	(7,421,068)	(6,912,865)	55,956,533	420,471
Cash and cash equivalents at the beginning of the period	10,413,308	33,292,760	33,833,123	2,154,886
Cash and cash equivalents at the end of the period	2,992,240	26,379,895	89,789,656	2,575,357
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	1,630,288	14,927,739	33,007,334	3,657,215
Balances with brokers	1,631,037	11,521,706	57,193,929	85,972
Balances due to brokers	(269,085)	(69,550)	(411,607)	(1,167,830)
Cash and cash equivalents at the end of the period	2,992,240	26,379,895	89,789,656	2,575,357
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	-	2,428,293	5,516
Dividend paid on short securities	-	-	(2,076,631)	(7,355)
Interest received	446,662	39,610	446	310,784
Interest paid	(273,073)	(6,265)	(713,879)	(407,985)

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2016

Man GLG Unconstrained Emerging Equity US$	#Man GLG Global Emerging Markets Debt Total Return US$
2,623,823	171,069
(117,258)	(370,932)
(2,904,081)	-
(4,499,844)	(82,174,404)
(1,317,126)	(437,580)
374	(939,662)
(104,276)	-
(82,328)	(525,941)
91,412	10,559,206
-	64,964
2,374	33,752
859	149,651
-	-
(15,115)	179,240
-	-
(6,321,186)	(73,290,637)
1,200	105,988,023
-	-
1,200	105,988,023
(6,319,986)	32,697,386
18,806,743	-
12,486,757	32,697,386
1,404,176	32,250,542
23,074,985	448,962
(11,992,404)	(2,118)
12,486,757	32,697,386
613,081	-
(11,855)	-
39,457	49,286
(110,575)	(696,046)

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

* Man GLG Total Return and Man GLG Asian Equity Alternative ceased operations on 8 February 2016, and 20 February 2016 respectively.

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

1. General

Man Funds VI plc (the "Fund") was incorporated as an investment company with variable capital and segregated liability between sub-funds under the laws of Ireland as a public limited company on 28 November 2007 under registration number 449860. The Fund has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), pursuant to the European Communities (Undertaking for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "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 30 June 2017 the Fund was comprised of fourteen Portfolios.

Man GLG Portfolios
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, Man GLG Innovation Equity Alternative, Man GLG Global Fundamental Equity (ceased operations on 1 June 2017) and Man NewSmith UK Equity Alternative (commenced operations on 7 June 2017)

Man AHL Portfolios
Man AHL Multi Strategy Alternative, 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 30 June 2017 the following Portfolios were registered with Swiss Financial Market Supervisory Authority FINMA: Man GLG Alpha Select Alternative, Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative, Man 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, Man GLG Global Emerging Markets Debt Total Return, Man GLG Global Fundamental Equity and Man GLG Global Innovation Equity.

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 30 June 2017, Class DN EUR, Class DN H GBP, Class DN H USD, Class IN EUR, Class IN H GBP, INU EUR and Class IN H USD were in operation, of these Class DN EUR, Class DN H GBP, Class DN H USD, Class IN EUR, Class IN H GBP and Class IN H USD 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 30 June 2017, Class DL GBP, Class DL H EUR, Class DL H SEK, Class DL H USD, Class IL GBP, Class IL H EUR, Class IL H SEK, Class IL H USD and IL U GBP were in operation, of these Class DL GBP, Class DL H EUR, Class DL H SEK, Class IL GBP, Class IL H EUR and Class IL H SEK were listed on the official list of the ISE.

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

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

As at 30 June 2017, 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 NOK, Class IN H SEK, Class IN H USD, Class INZ EUR and INZ H USD were in operation, of these 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 listed on the official list of the ISE.

1. General (continued)

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 30 June 2017, Class DN EUR, Class DN H CHF, Class DN H USD, Class IN EUR and Class IN H USD were in operation and were listed on the official list of the ISE.

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 30 June 2017, there were no classes 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 30 June 2017, Class DN H EUR, Class DN H GBP, Class DN H SEK, Class DN USD, Class IN H EUR, Class IN H GBP, Class IN H SEK and Class IN USD were in operation.

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 30 June 2017, 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 30 June 2017, 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 30 June 2017, Class DN EUR, Class DN H SEK, Class DN H USD, Class DNY EUR, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INF EUR, Class INF H GBP and Class INF H USD were in operation.

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 30 June 2017, Class DN H EUR, Class DN H SEK, Class DN H NOK, Class DN USD, 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 Class INU USD were in operation.

1. General (continued)

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 30 June 2017, Class D C SEK, Class D C USD, Class DF C USD, Class DF C NOK, Class DF C 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 30 June 2017, 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, Class D H CHF, Class DL USD, Class DR USD Dist, Class IMF USD Dist, Class I USD Dist and Class 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 30 June 2017, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H NOK, Class DN H CHF, Class DN H EUR, Class DN H NOK, Class DN H SEK, Class DN USD, Class INF H EUR, Class INF H GBP, Class INF USD, Class INU H GBP and Class IN H SEK were in operation. As at 30 June 2017, the Portfolio does not have any exposure to indices.

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

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

The Portfolio ceased operations on 1 June 2017.

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

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

As at 30 June 2017, Class IN GBP, Class IX E GBP and Class IX H JPY were in operation.

2. Summary of significant accounting policies

(a) Accounting convention

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

The unaudited financial statements do not include all the information and disclosures required in the annual financial statements, and should be read in conjunction with the Fund's audited annual financial statements as at 31 December 2016 which have been prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union. These unaudited interim financial statements have been compiled using accounting policies, methods of computation and presentation which are consistent with the audited annual financial statements for the year ended 31 December 2016, unless otherwise stated.

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

The combined company balances are expressed in US$, being the presentation currency of the Fund as a whole. For combined company balances in unaudited statement of financial position, the non US$ Portfolios are translated using the exchange rate at the date of unaudited statement of financial position. For combined company balances in unaudited statement of comprehensive income, the non US$ Portfolios are translated at the average exchange rate prevailing during the period. The combined subscriptions and redemptions in the unaudited statement of changes in net assets are also translated at the average rate prevailing during the current period. The translation gain resulting from the preparation of the combined company balances in the unaudited financial statements amounting to US$134,228,192 (30 June 2016: US$32,646,931) has been shown in the combined company column of unaudited statement of comprehensive income. The gain does not have any effect on the individual Portfolios.

2. Summary of significant accounting policies (continued)

(b) Changes in accounting policy and disclosure

The accounting policies adopted in the preparation of the unaudited financial statements are consistent with those followed in the preparation of the Fund's audited financial statements for the year ended 31 December 2016.

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 was 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 unaudited 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 unaudited financial statements of the Fund.

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

At the period end, amounts disclosed as cash and cash equivalents, balances with brokers and balances due to brokers were held at the Bank of New York Mellon (Brussels), Bank of America Merrill Lynch, Barclays Plc, BNP Paribas, Bank of Nova Scotia, Citibank N.A., Credit Suisse Securities (Europe) Limited, Deutsche Bank AG, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Morgan Stanley & Co. International Plc, Royal Bank of Scotland, Societe Generale 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.

The portions of balances with brokers represented by collateral as at 30 June 2017 and as at 31 December 2016 were:

	30 June 2017	31 December 2016
Man GLG European Alpha Alternative	€185,117	€13,813,862
Man GLG Alpha Select Alternative	£5,973,865	£121,941
Man GLG European Equity Alternative	€30,965,541	€57,001,211
Man GLG Global Equity Alternative	€5,815,651	€25,185,406
Man GLG Cred-Eq Alternative	€184,448	€4,539,103
Man AHL Multi Strategy Alternative	US$14,018,771	US$9,296,535
Man AHL TargetRisk	US$168,302	US$1,694,020
Man AHL Volatility Alternative	US$1,078,858	US$422,366
Man GLG European Mid-Cap Equity Alternative	€39,177,742	€26,251,352
Man Numeric Market Neutral Alternative	US$3,269,686	US$1,300,000
Man GLG Unconstrained Emerging Equity	US$3,219,979	US$11,380,157
Man GLG Global Emerging Markets Debt Total Return	US$2,692,954	US$40,923,011
Man GLG Innovation Equity Alternative	US$3,028,769	-
Man GLG Global Fundamental Equity	-	-
Man NewSmith UK Equity Alternative	£1,232,122	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.

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.

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

Fair value of financial instruments (continued)

The following tables summarise the financial instruments at fair value through profit or loss as at 30 June 2017 and 31 December 2016 and the financial instruments measured at fair value in the unaudited statement of financial position grouped into the fair value hierarchy:

Man GLG European Alpha Alternative

30 June 2017	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	60,536,096	-	-	60,536,096
Total equities and managed funds	60,536,096	-	-	60,536,096
Derivatives				
Contracts for difference - unfunded	-	2,171,743	-	2,171,743
Future contracts	22,720	-	-	22,720
Forward currency contracts	-	10,708	-	10,708
Total derivatives	22,720	2,182,451	-	2,205,171
Total financial assets at fair value through profit or loss	60,558,816	2,182,451	-	62,741,267
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(810,269)	-	(810,269)
Contracts for difference - unfunded	-	(738,603)	-	(738,603)
Total derivatives	-	(1,548,872)	-	(1,548,872)
Total financial liabilities at fair value through profit or loss	-	(1,548,872)	-	(1,548,872)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	101,636,238	-	-	101,636,238
Total equities and managed funds	101,636,238	-	-	101,636,238
Derivatives				
Contracts for difference - unfunded	-	281,243	-	281,243
Forward currency contracts	-	4,240	-	4,240
Future contracts	100	-	-	100
Total derivatives	100	285,483	-	285,583
Total financial assets at fair value through profit or loss	101,636,338	285,483	-	101,921,821
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(2,971,425)	-	(2,971,425)
Forward currency contracts	-	(492,765)	-	(492,765)
Total return swaps	-	(2,806)	-	(2,806)
Total derivatives	-	(3,466,996)	-	(3,466,996)
Total financial liabilities at fair value through profit or loss	-	(3,466,996)	-	(3,466,996)

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

Fair value of financial instruments (continued)

Man GLG Alpha Select Alternative

30 June 2017	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	3,247,283	-	-	3,247,283
Total equities and managed funds	3,247,283	-	-	3,247,283
Interest bearing securities				
Government bonds	90,338,579	-	-	90,338,579
Total interest bearing securities	90,338,579	-	-	90,338,579
Derivatives				
Contracts for difference - unfunded	-	7,648,741	-	7,648,741
Option contracts	198,435	-	-	198,435
Future contracts	171,430	-	-	171,430
Forward currency contracts	-	2,967	-	2,967
Total derivatives	369,865	7,651,708	-	8,021,573
Total financial assets at fair value through profit or loss	93,955,727	7,651,708	-	101,607,435
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(2,095,393)	-	(2,095,393)
Forward currency contracts	-	(1,834,879)	-	(1,834,879)
Total derivatives	-	(3,930,272)	-	(3,930,272)
Total financial liabilities at fair value through profit or loss	-	(3,930,272)	-	(3,930,272)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	2,281,741	-	-	2,281,741
Total equities and managed funds	2,281,741	-	-	2,281,741
Interest bearing securities				
Government bonds	62,029,420	-	-	62,029,420
Total interest bearing securities	62,029,420	-	-	62,029,420
Derivatives				
Contracts for difference - unfunded	-	5,533,923	-	5,533,923
Forward currency contracts	-	660,260	-	660,260
Total derivatives	-	6,194,183	-	6,194,183
Total financial assets at fair value through profit or loss	64,311,161	6,194,183	-	70,505,344
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(4,426,894)	-	(4,426,894)
Future contracts	(109,880)	-	-	(109,880)
Forward currency contracts	-	(448)	-	(448)
Total derivatives	(109,880)	(4,427,342)	-	(4,537,222)
Total financial liabilities at fair value through profit or loss	(109,880)	(4,427,342)	-	(4,537,222)

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative

30 June 2017	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	574,390,853	-	-	574,390,853
Exchange traded funds	4,963,917	-	-	4,963,917
Collective investment scheme	2,527,656	-	-	2,527,656
Preferred stocks	2,628,315	-	-	2,628,315
Real estate investment trusts	831,996	-	-	831,996
Total equities and managed funds	585,342,737	-	-	585,342,737
Derivatives				
Contracts for difference - unfunded	-	52,119,214	164,907	52,284,121
Forward currency contracts	-	9,574,717	-	9,574,717
Option contracts	4,221,992	767,167	103,062	5,092,221
Future contracts	2,563,873	-	-	2,563,873
Warrants	32,410	-	-	32,410
Total return swaps	-	94,116	-	94,116
Total derivatives	6,818,275	62,555,214	267,969	69,641,458
Total financial assets at fair value through profit or loss	592,161,012	62,555,214	267,969	654,984,195
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(40,650,236)	-	(40,650,236)
Option contracts	(748,980)	(400,399)	-	(1,149,379)
Future contracts	(1,853,735)	-	-	(1,853,735)
Forward currency contracts	-	(4,657,929)	-	(4,657,929)
Total return swaps	-	(25,141)	-	(25,141)
Total derivatives	(2,602,715)	(45,733,705)	-	(48,336,420)
Total financial liabilities at fair value through profit or loss	(2,602,715)	(45,733,705)	-	(48,336,420)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	507,542,518	-	-	507,542,518
Exchange traded funds	22,336,330	-	-	22,336,330
Preferred stock	700,318	-	-	700,318
Real estate investment trust	324,995	-	-	324,995
Total equities and managed funds	530,904,161	-	-	530,904,161
Derivatives				
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
Total return swaps	-	55,628	-	55,628
Warrants	28,429	-	-	28,429
Total derivatives	4,813,056	48,819,757	103,062	53,735,875
Total financial assets at fair value through profit or loss	535,717,217	48,819,757	103,062	584,640,036

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	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
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)
Total derivatives	(7,660,923)	(53,459,082)	-	(61,120,005)
Total financial liabilities at fair value through profit or loss	(7,660,923)	(53,459,082)	-	(61,120,005)

Man GLG Global Equity Alternative

30 June 2017				
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	129,878,002	-	-	129,878,002
Exchange traded funds	1,151,260	-	-	1,151,260
Preferred stocks	622,203	-	-	622,203
Collective investment scheme	614,849	-	-	614,849
Real estate investment trusts	197,350	-	-	197,350
Total equities and managed funds	132,463,664	-	-	132,463,664
Derivatives				
Contracts for difference - unfunded	80	12,934,638	45,373	12,980,091
Forward currency contracts	-	1,381,993	-	1,381,993
Option contracts	987,812	125,831	-	1,113,643
Future contracts	595,649	-	-	595,649
Total return swaps	-	22,094	-	22,094
Warrants	11,048	-	-	11,048
Total derivatives	1,594,589	14,464,556	45,373	16,104,518
Total financial assets at fair value through profit or loss	134,058,253	14,464,556	45,373	148,568,182
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	(1,941)	(9,866,275)	-	(9,868,216)
Option contracts	(176,833)	(92,248)	-	(269,081)
Future contracts	(537,099)	-	-	(537,099)
Forward currency contracts	-	(233,396)	-	(233,396)
Total return swaps	-	(5,748)	-	(5,748)
Total derivatives	(715,873)	(10,197,667)	-	(10,913,540)
Total financial liabilities at fair value through profit or loss	(715,873)	(10,197,667)	-	(10,913,540)

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 2016	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	122,883,450	-	-	122,883,450
Exchange traded funds	6,140,194	-	-	6,140,194
Preferred stock	193,253	-	-	193,253
Real estate investment trust	90,576	-	-	90,576
Total equities and managed funds	129,307,473	-	-	129,307,473
Derivatives				
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
Total derivatives	1,428,597	13,066,871	-	14,495,468
Total financial assets at fair value through profit or loss	130,736,070	13,066,871	-	143,802,941
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
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)
Total derivatives	(2,175,901)	(13,973,740)	(104,814)	(16,254,455)
Total financial liabilities at fair value through profit or loss	(2,175,901)	(13,973,740)	(104,814)	(16,254,455)

Man GLG Cred-Eq Alternative

30 June 2017				
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(15,083)	-	(15,083)
Total derivatives	-	(15,083)	-	(15,083)
Total financial liabilities at fair value through profit or loss	-	(15,083)	-	(15,083)
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
Total equities and managed funds	18,808,524	-	-	18,808,524
Interest bearing securities				
Convertible bonds	-	16,473,788	-	16,473,788
Total interest bearing securities	-	16,473,788	-	16,473,788
Derivatives				
Forward currency contracts	-	198,061	-	198,061
Contracts for difference - unfunded	-	179,530	-	179,530
Total derivatives	-	377,591	-	377,591
Total financial assets at fair value through profit or loss	18,808,524	16,851,379	-	35,659,903

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 2016	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
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)
Total derivatives	-	(1,596,449)	-	(1,596,449)
Total financial liabilities at fair value through profit or loss	-	(1,596,449)	-	(1,596,449)

Man AHL Multi Strategy Alternative

30 June 2017	US$	US$	US$	US$
Financial assets at fair value through profit or loss				
Held for Trading				
Interest bearing securities				
Government bonds	43,965,641	-	-	43,965,641
Total interest bearing securities	43,965,641	-	-	43,965,641
Derivatives				
Forward currency contracts	-	10,514,310	-	10,514,310
Contracts for difference - unfunded	-	7,623,013	-	7,623,013
Future contracts	1,742,910	-	-	1,742,910
Option contracts	205,628	47,315	-	252,943
Total derivatives	1,948,538	18,184,638	-	20,133,176
Total financial assets at fair value through profit or loss	45,914,179	18,184,638	-	64,098,817
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(8,779,974)	-	(8,779,974)
Contracts for difference - unfunded	-	(6,670,484)	-	(6,670,484)
Option contracts	(2,081,631)	(1,948,812)	-	(4,030,443)
Future contracts	(1,626,122)	-	-	(1,626,122)
Total derivatives	(3,707,753)	(17,399,270)	-	(21,107,023)
Total financial liabilities at fair value through profit or loss	(3,707,753)	(17,399,270)	-	(21,107,023)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Interest bearing securities				
Government bonds	39,489,865	-	-	39,489,865
Total interest bearing securities	39,489,865	-	-	39,489,865
Derivatives				
Contracts for difference - unfunded	-	7,486,778	-	7,486,778
Forward currency contracts	-	3,348,671	-	3,348,671
Future contracts	2,440,656	-	-	2,440,656
Option contracts	12,331	36,057	-	48,388
Total derivatives	2,452,987	10,871,506	-	13,324,493
Total financial assets at fair value through profit or loss	41,942,852	10,871,506	-	52,814,358
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(6,236,295)	-	(6,236,295)
Forward currency contracts	-	(2,993,522)	-	(2,993,522)
Option contracts	(718,080)	(257,669)	-	(975,749)
Future contracts	(867,870)	-	-	(867,870)
Total derivatives	(1,585,950)	(9,487,486)	-	(11,073,436)
Total financial liabilities at fair value through profit or loss	(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 TargetRisk

30 June 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading				
Interest bearing securities				
Government bonds	2,248,731	24,413,764	-	26,662,495
Total interest bearing securities	2,248,731	24,413,764	-	26,662,495
Derivatives				
Credit default swaps	-	1,306,545	-	1,306,545
Future contracts	54,103	-	-	54,103
Forward currency contracts	-	35,467	-	35,467
Total derivatives	54,103	1,342,012	-	1,396,115
Total financial assets at fair value through profit or loss	2,302,834	25,755,776	-	28,058,610
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Future contracts	(690,277)	-	-	(690,277)
Forward currency contracts	-	(345,711)	-	(345,711)
Total return swap	-	(232,510)	-	(232,510)
Credit default swaps	-	(199,817)	-	(199,817)
Total derivatives	(690,277)	(778,038)	-	(1,468,315)
Total financial liabilities at fair value through profit or loss	(690,277)	(778,038)	-	(1,468,315)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Interest bearing securities				
Government bonds	899,729	20,023,828	-	20,923,557
Total interest bearing securities	899,729	20,023,828	-	20,923,557
Derivatives				
Credit default swaps	-	743,042	-	743,042
Future contracts	349,241	-	-	349,241
Forward currency contracts	-	12,115	-	12,115
Total return swaps	-	10,993	-	10,993
Total derivatives	349,241	766,150	-	1,115,391
Total financial assets at fair value through profit or loss	1,248,970	20,789,978	-	22,038,948
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(95,904)	-	(95,904)
Future contract	(61,296)	-	-	(61,296)
Total derivatives	(61,296)	(95,904)	-	(157,200)
Total financial liabilities at fair value through profit or loss	(61,296)	(95,904)	-	(157,200)

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

Fair value of financial instruments (continued)

Man AHL Volatility Alternative

30 June 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading				
Interest bearing securities				
Government bonds	2,797,934	-	-	2,797,934
Total interest bearing securities	2,797,934	-	-	2,797,934
Derivatives				
Future contracts	186,925	-	-	186,925
Forward currency contracts	-	50,038	-	50,038
Option contracts	40,934	12,603	-	53,537
Total derivatives	227,859	62,641	-	290,500
Total financial assets at fair value through profit or loss	3,025,793	62,641	-	3,088,434
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Option contracts	(540,445)	(500,956)	-	(1,041,401)
Forward currency contracts	-	(58,467)	-	(58,467)
Future contracts	(5,605)	-	-	(5,605)
Total derivatives	(546,050)	(559,423)	-	(1,105,473)
Total financial liabilities at fair value through profit or loss	(546,050)	(559,423)	-	(1,105,473)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Interest bearing securities				
Government bonds	4,298,482	-	-	4,298,482
Total interest bearing securities	4,298,482	-	-	4,298,482
Derivatives				
Future contracts	76,951	-	-	76,951
Forward currency contracts	-	42,332	-	42,332
Option contracts	915	12,701	-	13,616
Total derivatives	77,866	55,033	-	132,899
Total financial assets at fair value through profit or loss	4,376,348	55,033	-	4,431,381
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Option contracts	(259,106)	(103,491)	-	(362,597)
Forward currency contracts	-	(50,355)	-	(50,355)
Future contracts	(24,804)	-	-	(24,804)
Total derivatives	(283,910)	(153,846)	-	(437,756)
Total financial liabilities at fair value through profit or loss	(283,910)	(153,846)	-	(437,756)

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

Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative

30 June 2017	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	359,815,504	-	-	359,815,504
Total equities and managed funds	359,815,504	-	-	359,815,504
Derivatives				
Contracts for difference - unfunded	-	29,695,079	-	29,695,079
Option contracts	936,100	-	-	936,100
Forward currency contracts	-	4,653	-	4,653
Future contracts	524,870	-	-	524,870
Total derivatives	1,460,970	29,699,732	-	31,160,702
Total financial assets at fair value through profit or loss	361,276,474	29,699,732	-	390,976,206
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(11,604,388)	-	(11,604,388)
Forward currency contracts	-	(581,506)	-	(581,506)
Total derivatives	-	(12,185,894)	-	(12,185,894)
Total financial liabilities at fair value through profit or loss	-	(12,185,894)	-	(12,185,894)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	280,450,967	-	-	280,450,967
Preferred stock	24,669,750	-	-	24,669,750
Total equities and managed funds	305,120,717	-	-	305,120,717
Derivatives				
Contracts for difference - unfunded	-	22,432,881	-	22,432,881
Option contracts	215,152	-	-	215,152
Forward currency contracts	-	3,365	-	3,365
Total derivatives	215,152	22,436,246	-	22,651,398
Total financial assets at fair value through profit or loss	305,335,869	22,436,246	-	327,772,115
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(20,067,882)	-	(20,067,882)
Forward currency contracts	-	(546,758)	-	(546,758)
Total derivatives	-	(20,614,640)	-	(20,614,640)
Total financial liabilities at fair value through profit or loss	-	(20,614,640)	-	(20,614,640)

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

Fair value of financial instruments (continued)

Man Numeric Market Neutral Alternative

30 June 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	270,131,852	-	-	270,131,852
Preferred stock	3,210,524	-	-	3,210,524
Total equities and managed funds	273,342,376	-	-	273,342,376
Derivatives				
Contracts for difference - unfunded	-	5,182,197	-	5,182,197
Forward currency contracts	-	4,337,919	-	4,337,919
Total derivatives	-	9,520,116	-	9,520,116
Total financial assets at fair value through profit or loss	273,342,376	9,520,116	-	282,862,492
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(8,175,289)	-	(8,175,289)
Forward currency contracts	-	(2,589)	-	(2,589)
Total derivatives	-	(8,177,878)	-	(8,177,878)
Total financial liabilities at fair value through profit or loss	-	(8,177,878)	-	(8,177,878)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	156,119,713	-	-	156,119,713
Preferred stock	5,633,848	-	-	5,633,848
Total equities and managed funds	161,753,561	-	-	161,753,561
Derivatives				
Contracts for difference - unfunded	-	4,389,170	-	4,389,170
Forward currency contracts	-	875,057	-	875,057
Total derivatives	-	5,264,227	-	5,264,227
Total financial assets at fair value through profit or loss	161,753,561	5,264,227	-	167,017,788
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(4,786,179)	-	(4,786,179)
Forward currency contracts	-	(7,853)	-	(7,853)
Total derivatives	-	(4,794,032)	-	(4,794,032)
Total financial liabilities at fair value through profit or loss	-	(4,794,032)	-	(4,794,032)

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

Fair value of financial instruments (continued)

Man GLG Unconstrained Emerging Equity

30 June 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	74,676,879	-	-	74,676,879
Preferred stock	2,294,706	-	-	2,294,706
Promissory notes	13,663,508	-	-	13,663,508
Total equities and managed funds	90,635,093	-	-	90,635,093
Interest bearing securities				
Government bonds	10,989,417	-	-	10,989,417
Total interest bearing securities	10,989,417	-	-	10,989,417
Derivatives				
Contracts for difference - unfunded	-	2,996,639	-	2,996,639
Forward currency contracts	-	724,851	-	724,851
Total derivatives	-	3,721,490	-	3,721,490
Total financial assets at fair value through profit or loss	101,624,510	3,721,490	-	105,346,000
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(960,630)	-	(960,630)
Total derivatives	-	(960,630)	-	(960,630)
Total financial liabilities at fair value through profit or loss	-	(960,630)	-	(960,630)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	38,452,196	-	-	38,452,196
Promissory notes	12,871,596	-	-	12,871,596
Total equities and managed funds	51,323,792	-	-	51,323,792
Interest bearing securities				
Government bonds	5,997,972	-	-	5,997,972
Total interest bearing securities	5,997,972	-	-	5,997,972
Derivatives				
Contracts for difference - unfunded	-	1,152,200	-	1,152,200
Forward currency contracts	-	459,197	-	459,197
Warrants	227,113	-	-	227,113
Total derivatives	227,113	1,611,397	-	1,838,510
Total financial assets at fair value through profit or loss	57,548,877	1,611,397	-	59,160,274
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(484,863)	-	(484,863)
Contracts for difference - unfunded	-	(269,474)	-	(269,474)
Total derivatives	-	(754,337)	-	(754,337)
Total financial liabilities at fair value through profit or loss	-	(754,337)	-	(754,337)

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

Fair value of financial instruments (continued)

Man GLG Global Emerging Markets Debt Total Return

30 June 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading				
Interest bearing securities				
Government bonds	1,650,464,150	292,773,473	-	1,943,237,623
Corporate bonds	-	269,747,215	-	269,747,215
Total interest bearing securities	1,650,464,150	562,520,688	-	2,212,984,838
Derivatives				
Forward currency contracts	-	35,620,538	-	35,620,538
Credit default swaps	-	25,814,987	-	25,814,987
Total derivatives	-	61,435,525	-	61,435,525
Total financial assets at fair value through profit or loss	1,650,464,150	623,956,213	-	2,274,420,363
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(1,908,930)	-	(1,908,930)
Interest rate swaps	-	(1,857,726)	-	(1,857,726)
Credit default swaps	-	(1,022,134)	-	(1,022,134)
Total derivatives	-	(4,788,790)	-	(4,788,790)
Total financial liabilities at fair value through profit or loss	-	(4,788,790)	-	(4,788,790)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading				
Interest bearing securities				
Government bonds	27,893,435	333,793,330	-	361,686,765
Corporate bonds	-	101,969,651	-	101,969,651
Total interest bearing securities	27,893,435	435,762,981	-	463,656,416
Derivatives				
Forward currency contracts	-	19,976,344	-	19,976,344
Credit default swaps	-	4,441,519	-	4,441,519
Total derivatives	-	24,417,863	-	24,417,863
Total financial assets at fair value through profit or loss	27,893,435	460,180,844	-	488,074,279
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(15,086,164)	-	(15,086,164)
Credit default swaps	-	(3,871,033)	-	(3,871,033)
Total derivatives	-	(18,957,197)	-	(18,957,197)
Total financial liabilities at fair value through profit or loss	-	(18,957,197)	-	(18,957,197)

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

Fair value of financial instruments (continued)

30 June 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	24,456,241	-	-	24,456,241
Total equities and managed funds	24,456,241	-	-	24,456,241
Interest bearing securities				
Government bonds	13,492,453	-	-	13,492,453
Total interest bearing securities	13,492,453	-	-	13,492,453
Derivatives				
Contracts for difference - unfunded	-	636,753	-	636,753
Option contracts	115,230	-	-	115,230
Forward currency contracts	-	754,263	-	754,263
Future contracts	20,866	-	-	20,866
Total return swap	-	4,320	-	4,320
Total derivatives	136,096	1,395,336	-	1,531,432
Total financial assets at fair value through profit or loss	38,084,790	1,395,336	-	39,480,126
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Contracts for difference - unfunded	-	(769,628)	-	(769,628)
Forward currency contracts	-	(110,669)	-	(110,669)
Future contracts	(1,668)	-	-	(1,668)
Total derivatives	(1,668)	(880,297)	-	(881,965)
Total financial liabilities at fair value through profit or loss	(1,668)	(880,297)	-	(881,965)

There were no financial assets or liabilities as at 31 December 2016, hence no comparatives are presented.

Man GLG Global Fundamental Equity
Man GLG Global Fundamental Equity ceased operations on 31 May 2017. Hence, there are no investments as of 30 June 2017.

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

Fair value of financial instruments (continued)

30 June 2017

	£	£	£	£
Financial assets at fair value through profit or loss				
Held for Trading				
Equities and managed funds				
Equities	10,351,463	-	-	10,351,463
Total equities and managed funds	10,351,463	-	-	10,351,463
Interest bearing securities				
Government bonds	67,986,697	-	-	67,986,697
Total interest bearing securities	67,986,697	-	-	67,986,697
Derivatives				
Contracts for difference - unfunded	-	3,064,373	-	3,064,373
Future contracts	205,340	-	-	205,340
Forward currency contracts	-	44,867	-	44,867
Total derivatives	205,340	3,109,240	-	3,314,580
Total financial assets at fair value through profit or loss	78,543,500	3,109,240	-	81,652,740
Financial liabilities at fair value through profit or loss				
Held for Trading				
Derivatives				
Forward currency contracts	-	(2,539,482)	-	(2,539,482)
Contracts for difference - unfunded	-	(2,298,382)	-	(2,298,382)
Total derivatives	-	(4,837,864)	-	(4,837,864)
Total financial liabilities at fair value through profit or loss	-	(4,837,864)	-	(4,837,864)

Short term balances are excluded from the tables as their carrying value at the period ended 30 June 2017 approximates to their fair value.

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

For the period ended 30 June 2017 and 31 December 2016, there were no transfers between Level 1 and Level 2.

A reconciliation of the movements in level 3 assets/liabilities for the period ended 30 June 2017 and 31 December 2016 is set out below:

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative

30 June 2017	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	-	-	103,062	103,062
Total gains and losses				
- realised	(247,800)	-	-	(247,800)
- unrealised	247,800	-	164,907	412,707
Purchases	2	-	-	2
Sales	(2)	-	-	(2)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	267,969	267,969
31 December 2016				
Financial assets and liabilities at fair value through profit or loss:				
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	-	-	-	-
Closing Balance	-	-	103,062	103,062

Man GLG Global Equity Alternative

30 June 2017				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(104,814)	(104,814)
Total gains and losses				
- realised	-	-	(101,108)	(101,108)
- unrealised	-	-	150,187	150,187
Purchases	-	-	-	-
Sales	-	-	101,108	101,108
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	45,373	45,373
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	-	-	(104,814)	(104,814)

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				
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	-	-	-	-

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	-	-	-	-

During the period, 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 unaudited statements of comprehensive income. Net amount of US$213,986 (31 December 2016: US$49,458) relates to those Level 3 financial instruments held by the Fund at 30 June 2017 and is reflected in net gains/(losses) on financial assets at fair value through profit or loss in the unaudited 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.

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative 30 June 2017	Fair Value €	Valuation technique	Unobservable input	Range
Contracts for difference - unfunded	164,907	Estimated recovery	Expected proceeds	€164,907-€173,887
Option contracts	103,062	Cost	None	Nil
31 December 2016				
Option contracts	103,062	Trade price	None	Nil

Man GLG Global Equity Alternative 30 June 2017	€			
Contracts for difference - unfunded	45,373	Estimated recovery	Expected proceeds	€45,373-€47,844
31 December 2016				
Contracts for difference - unfunded	(104,814)	Trade price	None	Nil

The impact of the range of possible unobservable impacts on the fair value of investments is an increase/decrease of up to €8,980 (31 December 2016: €Nil) for Man GLG European Equity Alternative and €2,471 (31 December 2016: €Nil) for Man GLG Global Equity Alternative.

Derivative financial instruments

The Fund may trade 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 unaudited statement of financial position. The net unrealised gains or losses, rather than contract or notional amounts, represent the Fund's approximate future cash flows from trading activities.

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

Derivative financial instruments (continued)

At 30 June 2017 and 31 December 2016, 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
	30 June 2017	30 June 2017	31 December 2016	31 December 2016
Man GLG European Alpha Alternative	€	€	€	€
Contracts for difference - unfunded	18,475,764	77,776,492	6,854,803	103,763,130
Forward currency contracts	22,408,269	41,764,036	1,972,004	56,052,904
Future contracts	-	571,680	-	573,350
Total return swap	-	-	-	436,474
	40,884,033	120,112,208	8,826,807	160,825,858
Man GLG Alpha Select Alternative	£	£	£	£
Contracts for difference - unfunded	109,837,312	94,935,192	90,969,955	82,560,776
Forward currency contracts	131,704	104,225,598	153,397	106,077,115
Future contracts	-	7,341,505	-	9,548,620
Option contracts	128,616	-	-	-
	110,097,632	206,502,295	91,123,352	198,186,511
Man GLG European Equity Alternative	€	€	€	€
Contracts for difference - unfunded	832,499,016	1,311,133,630	688,892,730	1,058,594,866
Forward currency contracts	468,715,797	334,132,829	327,566,290	268,613,599
Future contracts	53,900,067	138,207,625	56,210,423	153,976,181
Option contracts	5,395,972	1,222,711	3,259,038	4,184,645
Total return swaps	1,437,475	8,399,600	72,520	6,229,100
Warrants	-	-	5,804	-
	1,361,948,327	1,793,096,395	1,076,006,805	1,491,598,391
Man GLG Global Equity Alternative	€	€	€	€
Contracts for difference - unfunded	201,796,365	308,473,318	195,721,261	280,566,757
Forward currency contracts	98,410,905	10,268,842	98,400,260	29,202,914
Future contracts	13,956,265	32,911,303	16,149,225	42,269,668
Option contracts	1,231,346	285,863	954,583	1,205,425
Total return swaps	348,972	2,001,291	22,763	1,812,123
Warrants	-	-	2,580	-
	315,743,853	353,940,617	311,250,672	355,056,887
Man GLG Cred-Eq Alternative	€	€	€	€
Contracts for difference - unfunded	-	-	14,886,664	21,701,354
Forward currency contracts	697,220	712,730	17,024,372	2,941,311
	697,220	712,730	31,911,036	24,642,665
Man AHL Multi Strategy Alternative	US$	US$	US$	US$
Contracts for difference - unfunded	114,077,620	92,671,370	96,892,670	89,324,605
Forward currency contracts	709,966,365	923,694,828	311,860,643	339,257,258
Future contracts	488,747,038	167,560,864	626,944,119	163,041,982
Option contracts	13,390,268	387,416,188	75,513	1,149,429
	1,326,181,291	1,571,343,250	1,035,772,945	592,773,274
Man AHL TargetRisk	US$	US$	US$	US$
Credit default swaps	2,140,550	31,827,150	-	26,657,000
Forward currency contracts	17,487,420	2,318,155	14,062,788	1,877,836
Future contracts	-	-	36,949,917	-
Total return swap	39,000	-	3,394,545	-
	19,666,970	34,145,305	54,407,250	28,534,836

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

Derivative financial instruments (continued)

	Notional Value			
	Long	Short	Long	Short
	30 June 2017	30 June 2017	31 December 2016	31 December 2016
Man AHL Volatility Alternative	US$	US$	US$	US$
Forward currency contracts	32,370,137	40,212,760	6,249,438	5,516,065
Future contracts	488,485,807	167,572,082	6,347,117	2,235,241
Option contracts	3,530,227	99,514,880	22,912	423,338
	524,386,171	307,299,722	12,619,467	8,174,644
Man GLG European Mid-Cap Equity Alternative	€	€	€	€
Contracts for difference - unfunded	348,399,658	663,308,531	163,443,947	416,486,111
Forward currency contracts	-	-	10,878,853	45,264,384
Future contracts	-	23,372,775	-	-
Option contracts	1,041,396	-	308,309	-
	349,441,054	686,681,306	174,631,109	461,750,495
Man Numeric Market Neutral Alternative	US$	US$	US$	US$
Contracts for difference - unfunded	301,517,173	269,353,307	-	157,668,313
Forward currency contracts	318,119	217,143,557	526,890	81,141,569
	301,835,292	486,496,864	526,890	238,809,882
Man GLG Unconstrained Emerging Equity	US$	US$	US$	US$
Contracts for difference - unfunded	15,921,049	-	12,505,462	-
Forward currency contracts	15,019,268	9,722,047	11,958,063	9,434,047
	30,940,317	9,722,047	24,463,525	9,434,047
Man GLG Global Emerging Markets Debt Total Re	US$	US$	US$	US$
Credit default swaps	595,125,000	27,700,000	97,925,000	97,050,000
Forward currency contracts	653,318,323	1,426,008,200	386,563,416	975,186,675
Interest rate swaps	-	243,964,675	-	-
	1,248,443,323	1,697,672,875	484,488,416	1,072,236,675
Man GLG Innovation Equity Alternative	US$	US$	US$	US$
Contracts for difference - unfunded	3,014,430	17,397,715	-	-
Option contracts	118,561	-	-	-
Forward currency contracts	7,779,410	38,922,479	-	-
Total return swap	-	1,684,772	-	-
Future contracts	-	3,740,206	-	-
	10,912,401	61,745,172	-	-
Man NewSmith UK Equity Alternative	£	£	£	£
Contracts for difference - unfunded	67,505,903	53,430,438	-	-
Forward currency contracts	4,237,000	2,539,482	-	-
Future contracts	-	10,924,240	-	-
	71,742,903	66,894,160	-	-

5. Offsetting financial assets and financial liabilities

As at 30 June 2017 and 31 December 2016, no financial instruments of the Fund are being presented net within the unaudited statement of financial position of the Fund. The following tables provide information on the financial impact of netting for instruments subject to an enforceable master netting arrangement or similar agreement in the event of default as defined under such agreements.

Man GLG European Alpha Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
BNP Paribas	498,778	-	-	498,778
Credit Suisse Securities Europe Limited	6,680,525	(841,778)	(1,183,652)	4,655,095
Goldman Sachs International	1,324,561	-	(504,989)	819,572
Morgan Stanley & Co. International Plc	6,301	-	(283)	6,018
Total	8,510,165	(841,778)	(1,688,924)	5,979,463

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse Securities Europe Limited	(1,183,652)	-	1,183,652	-
Goldman Sachs International	(504,989)	221,613	283,376	-
Morgan Stanley & Co. International Plc	(283)	283	-	-
Total	(1,688,924)	221,896	1,467,028	-

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) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
BNP Paribas	2,994,926	-	-	2,994,926
Credit Suisse Securities Europe Limited	12,639,071	-	(13,770,078)	(1,131,007)
Goldman Sachs International	2,961,119	-	(59,881)	2,901,238
Morgan Stanley & Co. International Plc	207,418	-	(912)	206,506
Total	18,802,534	-	(13,830,871)	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) Gross Liabilities not offset in the statement of financial		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Citibank N.A.	(2,806)	-	-	(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	(2,806)

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 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral received £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	1,945	-	(46)	1,899
BNP Paribas	23,583,127	-	-	23,583,127
Credit Suisse Securities Europe Limited	10,011,894	(7,687,969)	(2,323,925)	-
Goldman Sachs International	1,572,738	-	-	1,572,738
Morgan Stanley & Co. International Plc	18,190	-	-	18,190
Total	35,187,894	(7,687,969)	(2,323,971)	25,175,954

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position £	Cash collateral pledged £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	(46)	-	46	-
Credit Suisse Securities Europe Limited	(9,968,680)	-	2,323,925	(7,644,755)
Total	(9,968,726)	-	2,323,971	(7,644,755)

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) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral received £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	6,133	-	-	6,133
BNP Paribas	18,565,106	-	-	18,565,106
Credit Suisse Securities Europe Limited	7,525,516	-	(4,543,885)	2,981,631
Goldman Sachs International	471,139	-	(109,880)	361,259
Morgan Stanley & Co. International Plc	119,358	-	(8)	119,350
Total	26,687,252	-	(4,653,773)	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) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position £	Cash collateral pledged £	Financial instruments £	Net amount £
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	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	2,530,699	-	(400,405)	2,130,294
Bank of Nova Scotia	317,519	-	(2,347)	315,172
BNP Paribas	221,942	(59,999)	(59,999)	101,944
Citibank N.A.	6,267,483	-	(1,083,397)	5,184,086
Credit Suisse Securities Europe Limited	27,139,937	-	(20,338,375)	6,801,562
Deutsche Bank AG, London	47,116	-	-	47,116
Goldman Sachs International	17,262,316	-	(4,022,421)	13,239,895
HSBC Bank Plc	14,198,865	-	(2,095,401)	12,103,464
JP Morgan Securities Plc	7,263,458	-	(982,158)	6,281,300
Morgan Stanley & Co. International Plc	43,617,838	-	(21,996,546)	21,621,292
UBS AG	648,340	-	(151,718)	496,622
Total	119,515,513	(59,999)	(51,132,767)	68,322,747

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(400,405)	45,922	354,483	-
Bank of Nova Scotia	(2,347)	2,347	-	-
BNP Paribas	(59,999)	-	59,999	-
Citibank N.A.	(1,083,397)	1,083,397	-	-
Credit Suisse Securities Europe Limited	(20,338,375)	30,270	20,308,105	-
Goldman Sachs International	(4,022,421)	3,384,072	638,349	-
HSBC Bank Plc	(2,095,401)	2,095,401	-	-
JP Morgan Securities Plc	(982,158)	982,158	-	-
Morgan Stanley & Co. International Plc	(21,996,546)	-	21,996,546	-
UBS AG	(151,718)	-	151,718	-
Total	(51,132,767)	7,623,567	43,509,200	-

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 2016 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
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) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
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 Global Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	1,126,685	-	(594,902)	531,783
Bank of Nova Scotia	32,583	-	(549)	32,034
BNP Paribas	618	-	(618)	-
Citibank N.A.	1,862,568	-	(258,076)	1,604,492
Credit Suisse Securities Europe Limited	14,854,047	-	(5,104,064)	9,749,983
Deutsche Bank AG, London	10,581	-	-	10,581
Goldman Sachs International	3,759,606	-	(937,550)	2,822,056
HSBC Bank Plc	4,093,917	-	(725,932)	3,367,985
JP Morgan Securities Plc	2,089,793	-	(234,191)	1,855,602
Morgan Stanley & Co. International Plc	20,369,808	-	(15,647,468)	4,722,340
Societe Generale	160,000	-	-	160,000
UBS AG	100,244	-	(332)	99,912
Total	48,460,450	-	(23,503,682)	24,956,768

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(594,902)	39,343	555,559	-
Bank of Nova Scotia	(549)	-	549	-
BNP Paribas	(660)	-	618	(42)
Citibank N.A.	(258,076)	258,076	-	-
Credit Suisse Securities Europe Limited	(5,104,064)	227,728	4,876,336	-
Goldman Sachs International	(937,550)	447,338	490,212	-
HSBC Bank Plc	(725,932)	725,932	-	-
JP Morgan Securities Plc	(234,191)	234,191	-	-
Morgan Stanley & Co. International Plc	(15,647,468)	-	15,647,468	-
UBS AG	(332)	-	332	-
Total	(23,503,724)	1,932,608	21,571,074	(42)

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 2016 :

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

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

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

Man GLG European Alpha Alternative Enhanced ceased operations on 23 December 2016. Hence, there are no investments as of 30 June 2017.

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) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
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) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse Securities Europe Limited	(450)	-	450	-
Morgan Stanley & Co. International Plc	(66)	-	66	-
Total	(516)	-	516	-

Man GLG Cred-Eq Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
BNP Paribas	1,599,412	-	-	1,599,412
Credit Suisse Securities Europe Limited	184,448	-	(178,118)	6,330
Morgan Stanley & Co. International Plc	18,896	-	-	18,896
Total	1,802,756	-	(178,118)	1,624,638

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Credit Suisse Securities Europe Limited	(178,118)	178,118	-	-
Total	(178,118)	178,118	-	-

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 2016 :

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

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

Man AHL Multi Strategy Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	4,920,568	-	(2,630,868)	2,289,700
BNP Paribas	23,223,295	-	-	23,223,295
Credit Suisse Securities Europe Limited	11,245,964	(1,040,595)	(5,930,514)	4,274,855
Deutsche Bank AG, London	1,685,395	-	(911,293)	774,102
Goldman Sachs International	3,612,711	-	(619,300)	2,993,411
HSBC Bank Plc	9,705,616	-	(6,330,992)	3,374,624
JP Morgan Securities Plc	5,864,343	-	(970,029)	4,894,314
Morgan Stanley & Co. International Plc	11,263,920	(421,581)	(6,730,854)	4,111,485
Royal Bank of Scotland	5,160,703	-	(3,490,705)	1,669,998
Total	76,682,515	(1,462,176)	(27,614,555)	47,605,784

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 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(2,630,868)	-	2,630,868	-
Credit Suisse Securities Europe Limited	(5,930,514)	-	5,930,514	-
Deutsche Bank AG, London	(911,293)	689,297	221,996	-
Goldman Sachs International	(619,300)	619,300	-	-
HSBC Bank Plc	(6,330,992)	5,529,517	801,475	-
JP Morgan Securities Plc	(970,029)	-	970,029	-
Morgan Stanley & Co. International Plc	(6,730,854)	5,935,082	795,772	-
Royal Bank of Scotland	(3,490,705)	2,064,636	1,426,069	-
Total	(27,614,555)	14,837,832	12,776,723	-

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

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) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(2,136,381)	-	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	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Directional Equities Alternative

Man AHL Directional Equities Alternative ceased operations on 23 December 2016, hence there were no investments held as at 30 June 2017.

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

Man AHL TargetRisk

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	312,280	-	(71,188)	241,092
BNP Paribas	816,680	-	-	816,680
Credit Suisse Securities Europe Limited	1,490,703	(152,587)	(549,556)	788,560
Deutsche Bank AG, London	14,150	-	(176)	13,974
JP Morgan Securities Plc	2,453,395	(106,572)	(1,039,076)	1,307,747
Royal Bank of Scotland	97,852	-	(33,635)	64,217
Total	5,185,060	(259,159)	(1,693,631)	3,232,270

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(71,188)	-	71,188	-
Credit Suisse Securities Europe Limited	(549,556)	-	549,556	-
Deutsche Bank AG, London	(176)	176	-	-
JP Morgan Securities Plc	(1,039,076)	-	1,039,076	-
Royal Bank of Scotland	(33,635)	33,635	-	-
Total	(1,693,631)	33,811	1,659,820	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk (continued)

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) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	207,073	-	(38,454)	168,619
BNP Paribas	812,792	-	-	812,792
Credit Suisse Securities Europe Limited	1,121,571	-	(60,095)	1,061,476
Deutsche Bank AG, London	16,024	-	(144)	15,880
JP Morgan Securities Plc	3,471,993	-	(1,322,844)	2,149,149
Royal Bank of Scotland	108,512	-	(9,157)	99,355
Total	5,737,965	-	(1,430,694)	4,307,271

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

Man AHL Volatility Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	620,094	-	(215,553)	404,541
BNP Paribas	2,047,779	-	-	2,047,779
Credit Suisse Securities Europe Limited	740,297	-	(239,671)	500,626
Deutsche Bank AG, London	119,011	-	(751)	118,260
HSBC Bank Plc	813,466	-	(412,278)	401,188
JP Morgan Securities Plc	406,721	-	(139,299)	267,422
Royal Bank of Scotland	224,539	-	(151,576)	72,963
Total	4,971,907	-	(1,159,128)	3,812,779

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 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	(215,553)	-	215,553	-
Credit Suisse Securities Europe Limited	(239,671)	-	239,671	-
Deutsche Bank AG, London	(751)	751	-	-
HSBC Bank Plc	(412,278)	412,278	-	-
JP Morgan Securities Plc	(139,299)	-	139,299	-
Royal Bank of Scotland	(151,576)	151,576	-	-
Total	(1,159,128)	564,605	594,523	-

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
BNP Paribas	14,983,404	-	-	14,983,404
Citibank N.A.	1,602,403	-	(54,277)	1,548,126
Credit Suisse Securities Europe Limited	34,663,247	-	(2,226,934)	32,436,313
Goldman Sachs International	24,789,061	-	(9,095,207)	15,693,854
HSBC Bank Plc	12,173,855	-	(1,767,930)	10,405,925
Morgan Stanley & Co. International Plc	10,017	-	-	10,017
Total	88,221,987	-	(13,144,348)	75,077,639

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Citibank N.A.	(54,277)	54,277	-	-
Credit Suisse Securities Europe Limited	(2,226,934)	2,226,934	-	-
Goldman Sachs International	(9,095,207)	1,042,530	8,052,677	-
HSBC Bank Plc	(1,767,930)	1,767,930	-	-
Total	(13,144,348)	5,091,671	8,052,677	-

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

5. Offsetting financial assets and financial liabilities (continued)

Man Numeric Market Neutral Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount US$
Morgan Stanley & Co. International Plc	15,514,045	-	(8,175,289)	7,338,756
Total	15,514,045	-	(8,175,289)	7,338,756

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Morgan Stanley & Co. International Plc	(8,175,289)	-	8,175,289	-
Total	(8,175,289)	-	8,175,289	-

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) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount 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) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Morgan Stanley & Co. International Plc	(9,613,041)	-	9,613,041	-
Total	(9,613,041)	-	9,613,041	-

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 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount US$
ABN AMRO Group NV	5,174,000	-	-	5,174,000
BNP Paribas	287	-	-	287
Credit Suisse Securities Europe Limited	701,939	(519,863)	(182,076)	-
Morgan Stanley & Co. International Plc	19,134,370	-	(15,226,286)	3,908,084
Total	25,010,596	(519,863)	(15,408,362)	9,082,371

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	(519,904)	-	182,076	(337,828)
Morgan Stanley & Co. International Plc	(15,226,286)	3,547,017	-	(11,679,269)
Total	(15,746,190)	3,547,017	182,076	(12,017,097)

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

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

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 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount US$
Barclays Plc	18,889,797	(6,969,921)	(7,203,794)	4,716,082
Citibank N.A.	1,682,357	(1,630,143)	(52,214)	-
Credit Suisse Securities Europe Limited	10,127,488	(159,920)	(1,959,215)	8,008,353
Deutsche Bank AG, London	148,971	-	-	148,971
Goldman Sachs International	2,891,630	-	(1,352,895)	1,538,735
HSBC Bank Plc	31,370,874	-	(1,891,541)	29,479,333
JP Morgan Securities Plc	1,432,816	(694,551)	(738,265)	-
Nomura Holdings	562,957	-	(381,595)	181,362
UBS AG	164,088	-	(164,088)	-
Total	67,270,978	(9,454,535)	(13,743,607)	44,072,836

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Barclays Plc	(7,203,794)	-	7,203,794	-
Citibank N.A.	(1,630,143)	-	1,630,143	-
Credit Suisse Securities Europe Limited	(1,959,215)	1,959,215	-	-
Goldman Sachs International	(1,352,895)	-	1,352,895	-
HSBC Bank Plc	(1,891,541)	1,891,541	-	-
JP Morgan Securities Plc	(1,315,759)	-	1,315,759	-
Nomura Holdings	(381,595)	-	381,595	-
UBS AG	(225,484)	164,088	-	(61,396)
Total	(15,960,426)	4,014,844	11,884,186	(61,396)

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

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

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

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

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral received US$	Financial instruments US$	Net amount US$
BNP Paribas	5,017,374	-	-	5,017,374
Credit Suisse Securities Europe Limited	780,393	-	(287,538)	492,855
Morgan Stanley & Co. International Plc	3,134,267	-	(1,153,771)	1,980,496
Total	8,932,034	-	(1,441,309)	7,490,725

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Credit Suisse Securities Europe Limited	(287,538)	287,538	-	-
Morgan Stanley & Co. International Plc	(1,153,771)	1,153,771	-	-
Total	(1,441,309)	1,441,309	-	-

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Asian Equity Alternative

Man GLG Asian Equity Alternative ceased operations on 20 April 2016. Hence, there are no investments as of 30 June 2017.

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) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
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

Man GLG Total Return

Man GLG Total Return ceased operations on 8 February 2016. Hence, there are no investments as of 30 June 2017 or 31 December 2016.

Man GLG Global Fundamental Equity

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral received €	Financial instruments €	Net amount €
BNP Paribas	9	-	(9)	-
Credit Suisse Securities Europe Limited	19	-	(9)	10
Morgan Stanley & Co. International Plc	1,496	-	(473)	1,023
Total	1,524	-	(491)	1,033

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
BNP Paribas	(427)	-	9	(418)
Credit Suisse Securities Europe Limited	(9)	-	9	-
Morgan Stanley & Co. International Plc	(473)	-	473	-
Total	(909)	-	491	(418)

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

5. Offsetting financial assets and financial liabilities (continued)

Man NewSmith UK Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Assets not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral received £	Financial instruments £	Net amount £
BNP Paribas	22,000,000	-	-	22,000,000
Credit Suisse Securities Europe Limited	3,871,523	(1,215,000)	(2,656,523)	-
Goldman Sachs International	364,867	-	(2,878)	361,989
Total	26,236,390	(1,215,000)	(2,659,401)	22,361,989

The following table summarises the net financial liabilities per counterparty as at 30 June 2017 :

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

	(i)	(ii) Gross Liabilities not offset in the statement of financial position		(iii)=(ii)+(i)
Counterparty	Gross amounts of liabilities in the statement of financial position £	Cash collateral pledged £	Financial instruments £	Net amount £
Credit Suisse Securities Europe Limited	(3,517,646)	-	3,517,646	-
Goldman Sachs International	(2,878)	2,878	-	-
Total	(3,520,524)	2,878	3,517,646	-

6. Financial risk management

The Risk of the Fund and of each Portfolio are consistent with those set out in the audited financial statements for the year ended 31 December 2016 and those detailed within the Prospectus.

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

	Combined Company 2017 US$	Man GLG European Alpha Alternative 2017 €	Man GLG Alpha Select Alternative 2017 £	Man GLG European Equity Alternative 2017 €
Interest income	17,386,012	2,276	22,713	8,507
Interest expense	(11,511,859)	(187,991)	(298,872)	(3,359,404)
Dividend income	39,942,449	551,407	1,837,465	19,840,263
Dividend expense	(42,071,973)	(623,412)	(1,767,165)	(21,037,585)
	3,744,629	(257,720)	(205,859)	(4,548,219)
Realised and unrealised gain/(loss) on investments and foreign currency				
Net realised gain/(loss) on investments	147,393,605	(2,778,898)	7,182,656	19,981,517
Net realised foreign currency gain/(loss)	(12,695,348)	(119,750)	(84,042)	(8,750,952)
	134,698,257	(2,898,648)	7,098,614	11,230,565
Movement in net unrealised gain/(loss) on investments	36,134,339	61,437	2,142,130	(3,585,853)
Movement in net unrealised foreign currency gain/(loss)	(512,014)	(10,883)	1,133	(601,664)
	35,622,325	50,554	2,143,263	(4,187,517)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	174,065,211	(3,105,814)	9,036,018	2,494,829

	Man GLG Global Equity Alternative 2017 €	Man GLG Cred-Eq Alternative 2017 €	Man AHL Multi Strategy Alternative 2017 US$	Man AHL TargetRisk 2017 US$
Interest income	200,907	119,373	292,793	343,687
Interest expense	(1,072,589)	(63,512)	(504,606)	(7,201)
Dividend income	5,172,358	2,649	1,833,819	-
Dividend expense	(5,471,949)	(100,153)	(1,352,536)	-
	(1,171,273)	(41,643)	269,470	336,486
Realised and unrealised gain/(loss) on investments and foreign currency				
Net realised gain/(loss) on investments	7,221,616	1,625,004	12,025,713	1,658,210
Net realised foreign currency gain/(loss)	(3,496,642)	(241,242)	(869,786)	590,546
	3,724,974	1,383,762	11,155,927	2,248,756
Movement in net unrealised gain/(loss) on investments	1,354,175	(3,094,753)	(1,572,353)	(514,615)
Movement in net unrealised foreign currency gain/(loss)	(349,608)	27,282	423,065	30,733
	1,004,567	(3,067,471)	(1,149,288)	(483,882)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	3,558,268	(1,725,352)	10,276,109	2,101,360

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

	Man AHL Volatility Alternative 2017 US$	Man GLG European Mid-Cap Equity Alternative 2017 €	Man Numeric Market Neutral Alternative 2017 US$	Man GLG Unconstrained Emerging Equity 2017 US$
Interest income	29,113	(44,402)	1,603,890	70,139
Interest expense	(2,335)	(959,129)	(1,917,453)	(167,979)
Dividend income	-	4,909,470	-	1,735,214
Dividend expense	-	(7,731,532)	-	-
	26,778	(3,825,593)	(313,563)	1,637,374
Realised and unrealised gain/(loss) on investments and foreign currency				
Net realised gain/(loss) on investments	1,150,346	12,860,700	1,779,909	8,204,948
Net realised foreign currency gain/(loss)	(57,089)	233,658	(2,259,962)	(92,239)
	1,093,257	13,094,358	(480,053)	8,112,709
Movement in net unrealised gain/(loss) on investments	(238,387)	7,917,373	5,047,511	8,254,791
Movement in net unrealised foreign currency gain/(loss)	29,012	22,662	4,374	(11,907)
	(209,375)	7,940,035	5,051,885	8,242,884
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	910,660	17,208,800	4,258,269	17,992,967

	Man GLG Global Emerging Markets Debt Total Return 2017 US$	Man GLG Innovation Equity Alternative 2017 US$	Man GLG Global Fundamental Equity 2017 €	Man NewSmith UK Equity Alternative 2017 €
Interest income	14,682,273	27,905	868	(3,135)
Interest expense	(2,328,219)	(25,012)	(37,126)	(22,485)
Dividend income	-	172,935	94,413	604,412
Dividend expense	-	(128,645)	(85,966)	(306,382)
	12,354,054	47,183	(27,811)	272,410
Realised and unrealised gain/(loss) on investments and foreign currency				
Net realised gain/(loss) on investments	71,645,860	1,583,217	(1,081,951)	(548,380)
Net realised foreign currency gain/(loss)	412,965	1,133,028	1,494,834	271,550
	72,058,825	2,716,245	412,883	(276,830)
Movement in net unrealised gain/(loss) on investments	19,212,382	2,357,752	-	(1,575,889)
Movement in net unrealised foreign currency gain/(loss)	-	65	378	(617)
	19,212,382	2,357,817	378	(1,576,506)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	103,625,261	5,121,245	385,450	(1,580,926)

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

	Combined Company 30 June 2016 US$	Man GLG European Alpha Alternative 30 June 2016 €	Man GLG Alpha Select Alternative 30 June 2016 £	Man GLG European Equity Alternative 30 June 2016 €
Interest income	3,338,188	11,355	232,546	103,183
Interest expense	(12,354,219)	(584,290)	(358,466)	(5,104,621)
Dividend income	47,945,820	5,042,619	1,269,351	22,033,433
Dividend expense	(43,022,507)	(3,252,253)	(1,153,908)	(22,212,791)
	(4,092,718)	1,217,431	(10,477)	(5,180,796)
Realised and unrealised (loss)/gain on investments and foreign currency				
Net realised (loss)/gain on investments	(27,187,693)	(9,127,088)	8,843,364	(23,088,545)
Net realised foreign currency gain/(loss)	3,527,811	(588,690)	(2,085,702)	4,076,885
	(23,659,882)	(9,715,778)	6,757,662	(19,011,660)
Movement in net unrealised (loss)/gain on investments	(48,042,641)	3,892,289	(1,871,280)	(25,217,992)
Movement in net unrealised foreign currency (loss)/gain	(2,003,516)	43,912	3,703	(1,486,916)
	(50,046,157)	3,936,201	(1,867,577)	(26,704,908)
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	(77,798,757)	(4,562,146)	4,879,608	(50,897,364)

	Man GLG Total Return 30 June 2016 £	Man GLG Global Equity Alternative 30 June 2016 €	Man GLG Asian Equity Alternative 30 June 2016 US$	Man GLG European Alpha Alternative Enhanced 30 June 2016 €
Interest income	2,081	317,448	65,387	2,142
Interest expense	(4,438)	(1,927,185)	(126,335)	(54,945)
Dividend income	-	7,760,753	129,585	541,665
Dividend expense	-	(8,065,738)	(54,216)	(354,291)
	(2,357)	(1,914,722)	14,421	134,571
Realised and unrealised (loss)/gain on investments and foreign currency				
Net realised (loss)/gain on investments	(535,149)	(6,227,187)	813,349	(882,229)
Net realised foreign currency gain/(loss)	28,209	1,826,196	(204,543)	(17,783)
	(506,940)	(4,400,991)	608,806	(900,012)
Movement in net unrealised (loss)/gain on investments	604,872	(5,775,115)	(4,683,585)	198,144
Movement in net unrealised foreign currency (loss)/gain	(1,818)	(328,481)	(59,668)	2,238
	603,054	(6,103,596)	(4,743,253)	200,382
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	93,757	(12,419,309)	(4,120,026)	(565,059)

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

	Man GLG Cred-Eq Alternative 30 June 2016 €	Man AHL Multi Strategy Alternative 30 June 2016 US$	*Man AHL Directional Equities Alternative 30 June 2016 US$	Man AHL TargetRisk 30 June 2016 US$
Interest income	472,631	86,110	1,014	454,357
Interest expense	(258,046)	(242,495)	(92,262)	(273,073)
Dividend income	64,353	1,811,501	536,138	-
Dividend expense	(85,957)	(468,644)	(324,584)	-
	192,981	1,186,472	120,306	181,284
Realised and unrealised (loss)/gain on investments and foreign currency				
Net realised (loss)/gain on investments	229,009	(124,376)	(1,420,672)	952,259
Net realised foreign currency gain/(loss)	249,575	67,492	85,841	41,932
	478,584	(56,884)	(1,334,831)	994,191
Movement in net unrealised (loss)/gain on investments	(4,972,177)	(840,755)	(146,893)	1,463,447
Movement in net unrealised foreign currency (loss)/gain	(70,596)	129,368	25,672	(11,660)
	(5,042,773)	(711,387)	(121,221)	1,451,787
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	(4,371,208)	418,201	(1,335,746)	2,627,262

	Man AHL Volatility Alternative 30 June 2016 US$	Man GLG European Mid-Cap Equity Alternative 30 June 2016 €	Man Numeric Market Neutral Alternative 30 June 2016 US$	Man GLG Unconstrained Emerging Equity 30 June 2016 US$
Interest income	39,639	446	314,783	39,083
Interest expense	(6,265)	(779,323)	(415,887)	(111,434)
Dividend income	-	2,955,879	7,355	779,824
Dividend expense	-	(2,313,321)	(7,355)	(11,855)
	33,374	(136,319)	(101,104)	695,618
Realised and unrealised (loss)/gain on investments and foreign currency				
Net realised (loss)/gain on investments	2,106,061	6,960,257	(3,234,394)	(1,013,289)
Net realised foreign currency gain/(loss)	(45,259)	(237,081)	319,671	4,971
	2,060,802	6,723,176	(2,914,723)	(1,008,318)
Movement in net unrealised (loss)/gain on investments	(1,773,134)	(8,674,575)	631,733	3,221,648
Movement in net unrealised foreign currency (loss)/gain	28,427	(54,840)	(5,199)	1,783
	(1,744,707)	(8,729,415)	626,534	3,223,431
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	349,469	(2,142,558)	(2,389,293)	2,910,731

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

	#Man GLG Global Emerging Markets Debt 30 June 2016 US$
Interest income	988,948
Interest expense	(845,697)
	143,251
Realised and unrealised (loss)/gain on investments and foreign currency	
Net realised (loss)/gain on investments	(1,299,988)
Net realised foreign currency gain/(loss)	279,623
	(1,020,365)
Movement in net unrealised (loss)/gain on investments	1,162,844
Movement in net unrealised foreign currency (loss)/gain	-
	1,162,844
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	285,730

8. 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, Ronan Daly and Bronwyn Wright earned Directors' fee of €7,500 each. John Morton has elected to waive his Directors' fee as he is the Global Co-Head of Legal within Man Group Plc.

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

30 June 2017 Related party	Type of fee	Total Fees US$	Fees payable US$
Man Asset Management (Ireland) Limited	Management fees	21,569,041	4,369,882
Man Asset Management (Ireland) Limited	Performance fees	7,914,310	7,556,361
Man Asset Management (Ireland) Limited*	Administration fees	5,429,228	2,871,725
Directors	Directors' fees	24,380	-
31 December 2016			
Man Asset Management (Ireland) Limited	Management fees	41,549,957	3,103,437
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	-

*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.

8. Related party transactions (continued)

As at 30 June 2017 and 31 December 2016 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

Portfolio	*Redeemable Participating Shares*	
	30 June 2017	31 December 2016
Man GLG European Alpha Alternative	351,367	420,899
Man Numeric Market Neutral Alternative	340	378,210
Man GLG Global Fundamental Equity	-	200,130
Man GLG Innovation Equity Alternative	23,968	200,130
Man GLG Unconstrained Emerging Equity	171,253	188,396
Man AHL Volatility Alternative	102,436	146,345
Man AHL TargetRisk	36,702	57,538
Man GLG Alpha Select Alternative	20,529	31,805
Man GLG Global Emerging Markets Debt Total Return	18,359	14,510
Man GLG European Equity Alternative	1,300	10,084
Man GLG European Mid-Cap Equity Alternative	29,733	9,628
Man GLG Cred-Eq Alternative	-	3,453
Man AHL Multi Strategy Alternative	102	901
Man NewSmith UK Equity Alternative	8	n/a

9. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man 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 30 June 2017:

US$1 = AUD1.30361	US$1 = €0.87673	US$1 = JPY112.35955	US$1 = RUB59.17160
US$1 = BRL3.31345	US$1 = £0.76982	US$1 = KRW1111.11111	US$1 = SEK8.43170
US$1 = CAD1.29870	US$1 = HKD7.80640	US$1 = MXN18.11594	US$1 = SGD1.37684
US$1 = CHF0.95767	US$1 = HUF270.27027	US$1 = NOK8.37521	US$1 = TRY3.52237
US$1 = CNY6.77966	US$1 = ILS3.48918	US$1 = PHP50.50505	US$1 = ZAR13.10616
US$1 = COP3333.33333	US$1 = INR64.51613	US$1 = PLN3.70782	

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 Cred-Eq Alternative, Man GLG Global Fundamental Equity and Man GLG European Mid-Cap Equity Alternative at 30 June 2017:

€1 = AED4.18877	€1 = COP3802.00670	€1 = JPY128.15753	€1 = SEK9.61721
€1 = ARS18.94688	€1 = CZK26.10074	€1 = KRW1267.33557	€1 = SGD1.57043
€1 = AUD1.48690	€1 = DKK7.43548	€1 = MXN20.66308	€1 = TRY4.01762
€1 = BRL3.77933	€1 = £0.87806	€1 = MYR4.89529	€1 = TWD34.66876
€1 = CAD1.48130	€1 = HKD8.90400	€1 = NOK9.55278	€1 = UAH29.78073
€1 = CHF1.09232	€1 = HUF308.27081	€1 = NZD1.55778	€1 = US$1.14060
€1 = CLP760.40134	€1 = ILS3.97977	€1 = PLN4.22915	€1 = ZAR14.94891
€1 = CNY7.73289	€1 = INR73.58723	€1 = RUB67.49125	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative and Man NewSmith UK Equity Alternative at 30 June 2017:

£1 = AUD1.69340	£1 = HKD10.14055	£1 = JPY145.95561	£1 = US$1.29900
£1 = CHF1.24402	£1 = €1.13888	£1 = NOK10.87944	£1 = SEK10.9687

9. Exchange rates (continued)

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 Global Emerging Markets Debt Total Return and Man GLG Innovation Equity Alternative 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	

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 Global Equity Alternative, Man GLG European Alpha Alternative Enhanced, GLG Cred-Eq Alternative, Man GLG European Mid-Cap Equity Alternative and Man GLG Global Fundamental Equity 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	

10. Net asset valuation comparison

	Outstanding Shares as at	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-2017	30-Jun-2017	31-Dec-2016	31-Dec-2015	30-Jun-2017	31-Dec-2016	31-Dec-2015
Man GLG European Alpha Alternative							
DN EUR	60,413	110.06	111.51	114.51	6,649,067	8,534,820	62,066,496
DN H GBP	4,151	113.95	115.04	117.53	473,036	1,040,427	1,317,107
DN H USD	18,977	113.29	113.90	115.60	2,149,892	3,573,858	14,271,636
IN EUR	226,454	116.22	117.27	119.51	26,319,066	82,529,232	355,526,457
IN H GBP	3,772	114.31	114.98	116.59	431,199	644,348	1,013,998
IN H USD	355,816	120.04	120.13	121.09	42,713,887	51,415,628	17,667,689
INU EUR	10	99.36	-	-	994	-	-
Man GLG Alpha Select Alternative							
DL GBP	4,905	119.26	110.09	112.17	584,997	499,770	120,903
DL H EUR	60,809	114.42	105.89	108.43	6,957,675	6,503,961	4,400,372
DL H SEK	50	105.71	98.16	-	5,286	4,908	-
DL H USD	223,174	115.45	106.27	107.55	25,764,591	29,800,033	19,809,093
IL GBP	365,819	124.09	114.36	115.64	45,395,520	4,011,075	3,848,894
IL H EUR	100,296	119.21	110.21	112.11	11,956,092	5,791,103	3,410,588
IL H SEK	50	106.85	98.88	-	5,342	4,944	-
IL H USD	716,781	121.09	111.24	111.75	86,796,335	88,648,162	44,326,863
IL U GBP	20,412	107.52	99.21	-	2,194,791	3,145,389	-

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2017	Net Asset Value per Share as at 30-Jun-2017	31-Dec-2016	31-Dec-2015	Net Assets as at 30-Jun-2017	31-Dec-2016	31-Dec-2015
Man GLG European Equity Alternative							
DN EUR	1,501,024	109.88	109.39	112.51	164,930,419	124,080,749	80,832,328
DN H CHF	65,350	104.90	104.62	108.31	6,855,086	8,168,090	9,536,080
DN H GBP	12,395	110.04	109.05	111.61	1,364,043	1,732,582	3,569,079
DN H NOK	64,120	119.21	117.91	119.94	7,643,512	7,560,198	7,995,562
DN H SEK	3,954	112.60	112.37	116.06	445,255	207,129	1,357,116
DN H SGD	1,423	106.05	104.90	106.73	150,858	239,103	837,075
DN H USD	362,687	113.89	112.33	114.16	41,307,379	52,937,759	78,322,547
IN EUR	2,171,977	114.69	113.72	116.26	249,102,509	299,276,924	429,796,688
IN H GBP	230,891	116.34	115.08	117.30	26,862,179	32,952,007	102,933,691
IN H NOK	48	105.03	103.75	104.79	5,063	5,002	70,212,957
IN H SEK	4,087,108	107.79	107.06	109.73	440,553,889	482,485,696	489,046,441
IN H USD	1,303,460	116.56	114.92	116.54	151,933,505	102,119,866	13,792,984
INZ EUR	216,454	99.98	-	-	21,640,498	-	-
INZ H USD	78,444	100.51	-	-	7,884,542	-	-
IXN H GBP	-	-	100.73	101.76	-	7,298,354	14,527,210
Man GLG Global Equity Alternative							
DN EUR	10,561	95.13	94.76	97.35	1,004,575	1,261,161	3,140,531
DN H CHF	13,550	94.59	94.48	97.71	1,281,695	1,294,427	2,340,107
DN H GBP	-	-	-	99.09	-	-	267,623
DN H USD	80,380	96.13	94.97	96.50	7,727,119	14,668,484	13,428,613
IN EUR	1,558,426	96.33	95.66	97.57	150,123,840	172,512,287	300,061,786
IN H USD	2,860	97.80	96.64	97.53	279,703	324,898	2,356,001
Man GLG Cred-Eq Alternative							
DN EUR	-	-	92.65	95.79	-	1,636,458	6,679,243
DN H USD	-	-	93.58	95.79	1,059	451,763	21,013,100
IN EUR	-	-	94.31	96.85	-	42,733,181	50,095,517
IN H USD	-	-	96.76	98.39	889	1,195,590	1,072,910
Man AHL Multi Strategy Alternative							
DN USD	256,169	103.69	101.61	100.49	26,562,363	37,829,342	43,623,680
DN H EUR	1,675	101.57	100.61	-	170,102	137,151	-
DN H GBP	4,192	98.02	96.52	95.72	410,862	949,763	855,193
DN H SEK	2,973	102.21	101.34	-	303,830	5,067	-
IN H CHF	-	-	96.24	96.34	-	707,387	708,076
IN H EUR	748,589	98.89	97.32	96.71	74,026,618	70,759,576	77,225,650
IN H GBP	6,942	102.51	100.94	-	711,595	80,763	-
IN H SEK	1,803,722	99.15	97.90	97.70	178,844,675	54,766,924	56,280,871
IN USD	10	105.42	103.37	101.46	1,007	7,427,547	7,877,970
Man AHL TargetRisk							
D H EUR	3,160	101.93	96.67	-	322,105	967	-
D H SEK	50	102.51	97.37	-	5,125	4,868	-
D USD	18,317	102.88	96.88	-	1,884,484	189,934	-
I H EUR	2,967	106.28	100.49	-	315,267	1,005	-
I H GBP	7,248	103.66	97.73	-	751,363	352,892	-
I H SEK	50	102.40	96.92	-	5,120	4,846	-
I USD	261,938	120.99	113.52	101.77	31,692,493	27,667,827	26,656,597
Man AHL Volatility Alternative							
DN USD	10	104.80	100.86	-	1,048	1,009	-
IN H EUR	7,237	101.81	98.89	97.26	736,740	1,586,896	27,081,674
IN USD	113,205	100.82	96.83	94.02	11,413,293	15,212,784	18,564,510

10. Net asset valuation comparison (continued)

	Outstanding Shares as at	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-2017	30-Jun-2017	31-Dec-2016	31-Dec-2015	30-Jun-2017	31-Dec-2016	31-Dec-2015
Man GLG European Mid-Cap Equity Alternative							
DN EUR	132,576	106.25	103.03	-	14,086,142	135,187	-
DN H SEK	50	104.56	101.36	-	5,228	5,068	-
DN H USD	222,712	114.96	110.71	106.55	25,602,811	29,098,374	14,534,023
DNY EUR	30,672	104.88	101.77	-	3,216,800	2,996,856	-
IN EUR	2,976,050	111.39	107.67	-	331,515,014	185,776,138	-
IN H CHF	-	-	100.29	-	-	1,002,865	-
IN H GBP	453	116.02	111.79	107.16	52,611	550,717	638,198
IN H SEK	50	104.45	100.92	-	5,223	5,046	-
IN H USD	50,966	116.83	112.13	107.02	5,954,209	4,093,462	18,622,219
INF EUR	894,661	112.27	108.06	103.63	100,445,696	98,788,992	84,857,680
INF H CHF	-	-	104.18	100.45	-	265,658	1,099,924
INF H GBP	37,489	110.97	106.44	101.64	4,160,195	9,224,797	6,809,891
INF H USD	2,150	113.68	108.59	103.00	244,359	389,753	308,997
Man Numeric Market Neutral Alternative							
DN H EUR	90	100.05	104.84	-	9,025	77,422	-
DN H NOK	50	101.44	105.53	-	5,072	5,277	-
DN H SEK	50	101.10	105.89	-	5,055	5,294	-
DN USD	209,513	99.79	103.63	100.62	20,906,368	26,029,098	15,697,461
IN H CHF	-	-	98.77	-	-	1,819,491	-
IN H EUR	546,600	98.84	103.11	100.66	54,025,831	38,428,272	8,834,985
IN H NOK	50	101.83	105.68	-	5,092	5,284	-
IN H SEK	50	101.89	106.49	-	5,094	5,325	-
IN USD	605	101.46	104.97	101.22	61,411	38,681,469	37,742,329
INU H EUR	1,414,597	96.11	100.06	-	135,952,061	35,746,811	-
INU H GBP Dist	49,772	96.30	99.86	-	4,793,109	465,373	-
INU USD	601,719	96.92	100.13	-	58,320,812	24,058,335	-
Man GLG Unconstrained Emerging Equity							
D C SEK	50	122.76	110.99	-	6,138	5,549	-
D C USD	5,840	114.21	95.77	-	667,039	958	-
DF C NOK	50	116.61	100.56	-	5,830	5,028	-
DF C SEK	50	109.88	99.53	-	5,494	4,976	-
DF C USD	99,235	113.89	95.47	-	11,302,307	9,836,942	-
I C SEK	50	124.05	111.75	-	6,202	5,587	-
I C USD	1,553	123.60	103.32	98.32	191,901	160,415	152,655
IF C EUR	138,965	124.94	112.84	103.94	17,362,825	15,646,278	3,523,021
IF C GBP	325,758	149.82	131.56	104.74	48,805,643	16,817,898	13,388,783
IF C NOK	50	114.28	98.04	-	5,714	4,902	-
IF C SEK	50	110.85	99.66	-	5,542	4,983	-
IF C USD	170,926	128.55	107.35	101.94	21,973,003	20,191,779	19,173,160
Man GLG Global Emerging Markets Debt Total Return							
D H CHF	9,580	100.20	-	-	959,873	-	-
D H EUR	5,174	106.49	104.34	-	551,014	26,186	-
D H GBP	10	107.80	105.05	-	1,078	1,050	-
D H NOK	4,050	104.73	101.88	-	424,142	5,094	-
D H SEK	50	106.32	104.06	-	5,316	5,203	-
DL H EUR	61,895	105.13	103.03	-	6,507,000	102,964	-
DL USD	19,862	100.56	-	-	1,997,286	-	-
DMF USD	538,825	104.13	101.18	-	56,108,231	1,387,656	-
D USD	114,605	108.66	105.37	-	12,452,638	4,135,585	-
DR USD Dist	1,046,878	100.50	-	-	105,208,672	-	-
DY USD	8,442	104.77	101.73	-	884,524	749,038	-
I H CHF	25,650	103.23	100.83	-	2,647,769	262,150	-
I H EUR	2,135,307	107.53	104.79	-	229,607,366	37,461,669	-
I H EUR Dist	106,251	104.59	103.27	-	11,112,761	8,898,152	-
I H GBP	141,235	108.56	105.38	-	15,332,887	1,054	-
I H NOK	50	105.07	101.81	-	5,254	5,090	-
I H SEK	50	107.20	104.55	-	5,360	5,228	-

10. Net asset valuation comparison (continued)

	Outstanding Shares as at	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-2017	30-Jun-2017	31-Dec-2016	31-Dec-2015	30-Jun-2017	31-Dec-2016	31-Dec-2015
Man GLG Global Emerging Markets Debt Total Return (continued)							
IL H EUR	187,078	106.88	104.39	-	19,995,430	1,044	-
IL USD	4,010	108.68	105.26	-	435,791	1,053	-
IMF H EUR	5,117,813	104.27	101.69	-	533,623,199	83,641,652	-
IMF H EUR Dist	2,600,354	106.03	104.96	-	275,718,257	224,314,319	-
IMF H GBP Dist	102,754	104.06	101.44	-	10,692,975	5,334,224	-
IMF USD	1,705,537	108.97	105.50	-	185,843,987	8,995,100	-
IMF USD Dist	105,010	100.32	-	-	10,534,323	-	-
I USD	6,408,588	109.47	105.76	-	701,551,459	126,297,228	-
I USD Dist	203,733	100.72	-	-	20,519,915	-	-
Man GLG Innovation Equity Alternative							
DN H CHF	10	103.55	-	-	1,035	-	-
DN H EUR	10	103.69	-	-	1,037	-	-
DN H NOK	50	104.22	-	-	5,211	-	-
DN H SEK	50	103.69	-	-	5,184	-	-
DN USD	10	104.10	-	-	1,041	-	-
INF H EUR	78,122	104.12	-	-	8,133,831	-	-
INF H GBP	6,830	102.89	-	-	702,738	-	-
INF USD	9,517	103.23	-	-	982,454	-	-
IN H CHF	10	103.72	100.00	-	1,037	-	-
IN H EUR	10	103.89	100.00	-	1,039	-	-
IN H GBP	215,266	104.21	100.00	-	22,433,201	-	-
IN H NOK	50	104.40	100.00	-	5,220	-	-
IN H SEK	50	103.87	100.00	-	5,194	-	-
INU H GBP	10	99.76			998	-	-
IN USD	120,606	104.51	100.00	-	12,604,873	-	-
Man GLG Global Fundamental Equity							
DN EUR	-	-	-	-	-	-	-
DN H CHF	-	-	-	-	-	-	-
DN H NOK	-	-	-	-	-	-	-
DN H SEK	-	-	-	-	-	-	-
DN H USD	-	-	-	-	-	-	-
IN EUR	-	-	100.00	-	-	1,000	-
INF EUR	-	-	-	-	-	-	-
IN H CHF	-	-	100.00	-	-	1,000	-
IN H GBP	-	-	100.00	-	-	1,000	-
IN H NOK	-	-	100.00	-	1	5,000	-
IN H SEK	-	-	100.00	-	-	5,000	-
IN H USD	-	-	100.00	-	6,236	20,000,000	-
Man NewSmith UK Equity Alternative							
IN GBP	38,242	129.658	-	-	4,958,351	-	-
IX E GBP	171,428	119.756	-	-	20,529,495	-	-
IX H JPY	1,146,523	12,087.678	-	-	13,858,803,986	-	-

11. 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.

12. Transaction costs

For the period ended 30 June 2017 and year ended 31 December 2016, the Fund incurred transaction costs disclosed in the unaudited statement of comprehensive income as part of net gain/(loss) on financial assets and liabilities at fair value through profit or loss, as follows:

	30 June 2017	30 June 2016
Man GLG European Alpha Alternative	€191,377	€2,356,981
Man GLG Alpha Select Alternative	£908,988	£1,501,455
Man GLG European Equity Alternative	€10,334,655	€22,068,797
Man GLG Global Equity Alternative	€2,722,231	€8,329,476
Man GLG Asian Equity Alternative	n/a	US$65,607
Man GLG European Alpha Alternative Enhanced	n/a	US$271,939
Man GLG Cred-Eq Alternative	€2,424	€64,003
Man AHL Multi Strategy Alternative	US$1,324,311	US$1,635,908
Man AHL Directional Equities Alternative	n/a	US$923,876
Man AHL TargetRisk	US$4,018	US$2,214
Man AHL Volatility Alternative	US$16,331	US$84,077
Man GLG European Mid-Cap Equity Alternative	€717,997	US$960,200
Man Numeric Market Neutral Alternative	-	US$130
Man GLG Unconstrained Emerging Equity	US$155,659	US$42,515
Man GLG Global Emerging Markets Debt Total Return	-	US$85
Man GLG Innovation Equity Alternative	US$61,008	n/a
Man GLG Global Fundamental Equity	€129,260	n/a
Man NewSmith UK Equity Alternative	£33,939	n/a

13. Significant events during the period

Prospectus
An Addendum dated 24 January 2017 was issued to reflect the update to fees of Man GLG Alpha Select Alternative.

Portfolios
Man NewSmith UK Equity Alternative commenced operations on 7 June 2017.

Man GLG Cred-Eq Alternative was fully redeemed on 29 June 2017.

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

Effective 26 January 2017, Man 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.

Share Classes
With effect from 24 January 2017, the following share classes of the Man GLG Alpha select Alternative sub-fund changed their name:

Old share class	New share class
Class DN H EUR	Class DL H EUR
Class DN GBP	Class DL GBP
Class DN H SEK	Class DL H SEK
Class DN H USD	Class DL H USD
Class IN H EUR	Class IL H EUR
Class IN GBP	Class IL GBP
Class IN H SEK	Class IL H SEK
Class IN H USD	Class IL H USD
Class IN U GBP	Class IL U GBP

13. Significant events during the period (continued)

Share Classes (continued)
Below is the list of share classes which were launched during the period ended 30 June 2017:

Sub fund	Share class	Launch date
Man GLG European Alpha Alternative	Class INU EUR	17 February 2017
Man GLG European Equity Alternative	Class INZ EUR	26 January 2017
Man GLG European Equity Alternative	Class INZ H USD	26 January 2017
Man GLG European Equity Alternative	Class IXN H GBP Old	3 February 2017
Man GLG Global Emerging Markets Debt Total Return	Class D H CHF	7 June 2017
Man GLG Global Emerging Markets Debt Total Return	Class D USD Dist	10 March 2017
Man GLG Global Emerging Markets Debt Total Return	Class DR USD Dist	13 March 2017
Man GLG Global Emerging Markets Debt Total Return	Class DL USD	23 February 2017
Man GLG Global Emerging Markets Debt Total Return	Class I USD Dist	13 January 2017
Man GLG Global Emerging Markets Debt Total Return	Class IMF USD Dist	16 March 2017
Man GLG Innovation Equity Alternative	Class DN H CHF	4 January 2017
Man GLG Innovation Equity Alternative	Class DN H EUR	4 January 2017
Man GLG Innovation Equity Alternative	Class DN H NOK	4 January 2017
Man GLG Innovation Equity Alternative	Class DN H SEK	4 January 2017
Man GLG Innovation Equity Alternative	Class DN USD	4 January 2017
Man GLG Innovation Equity Alternative	Class INF H EUR	4 January 2017
Man GLG Innovation Equity Alternative	Class INF H GBP	24 February 2017
Man GLG Innovation Equity Alternative	Class INF USD	24 February 2017
Man GLG Innovation Equity Alternative	Class INU H GBP	16 June 2017
Man GLG Global Fundamental Equity	Class DN EUR	4 January 2017
Man GLG Global Fundamental Equity	Class DN H CHF	4 January 2017
Man GLG Global Fundamental Equity	Class DN H NOK	4 January 2017
Man GLG Global Fundamental Equity	Class DN H SEK	4 January 2017
Man GLG Global Fundamental Equity	Class DN H USD	4 January 2017
Man GLG Global Fundamental Equity	Class INF EUR	3 February 2017
Man NewSmith UK Equity Alternative	Class IN GBP	7 June 2017
Man NewSmith UK Equity Alternative	Class IX E GBP	7 June 2017
Man NewSmith UK Equity Alternative	Class IX H JPY	7 June 2017

14. Subsequent events

The directors have decided to liquidate Man AHL Volatility Alternative with final net asset value date as14 August 2017.

There were no other significant events since the period end.

15. Stock lending

The Fund may enter into stock lending programmes organised by generally recognised International Central Securities Depositaries Systems provided that the programme is subject to a guarantee from the system operator. Stock lending fees amounting to US$179,320 (30 June 2016: US$Nil) were received during the period and are included in other income in the unaudited statement of comprehensive income.

16. Contingent liabilities and commitments

There were no contingent liabilities or commitments other than those already disclosed in these unaudited financial statements as at 30 June 2017 (31 December 2016: Nil).

17. Reclassification of prior period comparative figures

Certain prior period comparatives have been reclassified to conform to the current period's presentation.

18. Approval of unaudited financial statements

The Directors approved these unaudited financial statements on 23 August 2017

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017

Man GLG European Alpha Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b)		
	Belgium		
(18,310)	Ageas	6,961	0.01
(36,318)	Bpost SA	35,030	0.05
		41,991	0.06
	European Union		
(18,282)	STXE 600 Retail EUR Price index	46,597	0.06
	Finland		
(60,000)	Upm-Kymmene Oyj Swap	25,800	0.04
	France		
(3,197)	Biomerieux	33,170	0.05
(18,179)	Maisons Du Monde SA	43,291	0.06
19,743	RUBIS	105,449	0.14
(2,319)	STOXX 600 Automobiles & Parts	62,900	0.09
(25,482)	Teleperformance	222,107	0.30
(5,691)	Vinci SA	20,896	0.03
		487,813	0.67
	Germany		
(31,882)	Beiersdorf AG	129,441	0.18
(158,222)	Fresenius Se & Co Kgaa	170,880	0.23
(35,915)	Linde AG	314,256	0.43
(160,000)	SAP SE	649,600	0.89
(21,021)	Suedzucker AG	32,950	0.04
		1,297,127	1.77
	Isle of Man		
(128,763)	Playtech Ltd	11,691	0.02
	Italy		
(8,047)	Brembo SpA	2,030	0.00
	Malta		
165,116	GVC Holdings plc	63,380	0.09
	Netherlands		
(7,945)	Asml Holding NV	60,612	0.08
(34,382)	Koninklijke Bam Groep NV	5,529	0.01
(2,929)	Randstad Holdings NV	308	0.00
		66,449	0.09
	Spain		
(7,658)	Dialog Semiconductor Plc	12,389	0.02
(26,708)	Elekta AB	34,358	0.04
18,871	Indra Sistemas SA	413	0.00
		47,160	0.06
	Sweden		
(22,790)	BillerudKorsnas AB	14,301	0.02
(41,039)	Elekta AB	11,620	0.02
		25,921	0.04
	United Kingdom		
(23,285)	Ashtead Group Plc	2,908	0.00
(184,240)	BT Group Plc	16,059	0.02
(6,689)	Capital & Counties Properties Plc	21	0.00
(6,336)	Dialog Semiconductor Plc	31,591	0.04
(35,313)	DS Smith Plc	3,801	0.01
(1,899)	London Stock Exchange Plc	1,385	0.00
(4,602)	Purplebricks Group Plc	19	0.00
		55,784	0.07
	Total contracts for difference	2,171,743	2.97
	Equities		
	Denmark		
759	AP Moeller - Maersk A/S	1,336,286	1.82
10,953	DSV A/S	589,266	0.81
		1,925,552	2.63
	Finland		
60,000	UPM-Kymmene OYJ	1,497,600	2.04
	Germany		
31,882	Beiersdorf AG	2,934,419	4.00
89,571	Deutsche Telekom AG	1,408,056	1.92
750,000	E.ON SE	6,186,000	8.44
158,222	Fresenius SE & Co KGAA	11,876,143	16.20
35,915	Linde AG	5,954,707	8.12
160,000	SAP SE	14,632,000	19.95
1,780	zooplus AG	309,720	0.42
		43,301,045	59.05
	Italy		
92,199	Intesa Sanpaolo SpA	255,945	0.35

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	Netherlands		
15,967	ASM International NV	814,157	1.11
33,003	BE Semiconductor Industries NV	1,542,891	2.10
577,824	ING Groep NV	8,725,142	11.90
16,840	Koninklijke Volkerwessels NV	410,391	0.56
11,945	Takeaway.com Holding BV	445,429	0.61
		11,938,010	16.28
	Sweden		
67,326	Bravida Holding AB	430,759	0.58
26,064	Nordea Bank AB	290,442	0.40
		721,201	0.98
	Switzerland		
12,274	Novartis AG	896,743	1.22
	Total equities	60,536,096	82.55
	Future contracts (a)		
	Germany		
(16)	Euro STOXX 50 Future Index September 2017	22,720	0.03
	Total future contracts	22,720	0.03

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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 gain €	% of Net Assets
DKK2,023,947	€272,192	20 July 2017	1	43	0.00
€895,516	CHF970,780	20 July 2017	3	6,508	0.01
€156,765	DKK1,165,392	20 July 2017	2	12	0.00
€975	£855	20 July 2017	2	2	0.00
£908,106	€1,033,304	20 July 2017	2	788	0.00
SEK2,154,344	€220,610	20 July 2017	2	3,355	0.00
Total unrealised gain on forward currency contracts				10,708	0.01
Total financial assets at fair value through profit or loss - trading				62,741,267	85.56

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Alpha Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference		
	Belgium		
(20,229)	Colruyt SA	(10,707)	(0.01)
	Bermuda		
(110)	FTSE 250 Index	(11,210)	(0.02)
	European Union		
(11,260)	ESTX Sml	(44,031)	(0.06)
(1,911)	GS Momentum	(144)	(0.00)
		(44,175)	(0.06)
	Finland		
(10,710)	Kesko OYJ	(17,071)	(0.02)
	France		
(13,237)	Capgemini SA	(7,187)	(0.01)
(48,080)	Carrefour SA	(17,627)	(0.02)
(95,854)	Engie	(18,969)	(0.03)
(22,816)	Renault SA	(131,524)	(0.18)
		(175,307)	(0.24)
	Germany		
(750,000)	E.ON AG	(139,500)	(0.19)
	Ireland		
(160,816)	Cairn Homes Limited	(13,959)	(0.02)
(7,617)	DCC plc	(13,848)	(0.02)
		(27,807)	(0.04)
	Netherlands		
(577,824)	Ing Groep NV	(202,238)	(0.28)
	Norway		
(1,161)	Yara International ASA	(1,437)	(0.00)
	Switzerland		
(1,557)	Geberit AG	(14,888)	(0.02)
	United Kingdom		
(33,074)	Bca Marketplace plc	(943)	(0.00)
(9,057)	Berkeley Group Holdings plc	(5,854)	(0.01)
(49,197)	Britvic plc	(8,634)	(0.01)
(152,339)	Convatec Group Plc	(8,915)	(0.01)
(42,036)	GKN plc	(13,560)	(0.02)
(15,288)	Halma Plc	(324)	(0.00)
(462,198)	Laird plc	(30,738)	(0.04)
(170,276)	Pets At Home Group plc	(8,141)	(0.01)
(11,217)	Restaurant Group plc	(97)	(0.00)
(309,144)	Vodafone Group plc	(16,254)	(0.02)
(13,770)	Weir Group plc	(803)	(0.00)
		(94,263)	(0.12)
	Total contracts for difference	(738,603)	(1.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
€2,017,645	DKK15,003,282	20 July 2017	3	(401)	(0.00)
€2,210	£1,950	20 July 2017	3	(10)	(0.00)
€1,177,158	SEK11,523,145	20 July 2017	1	(20,786)	(0.03)
USD$45,009,372	€40,237,930	20 July 2017	2	(789,072)	(1.08)
Total unrealised loss on forward currency contracts				(810,269)	(1.11)
Total financial liabilities at fair value through profit or loss - trading				(1,548,872)	(2.11)

Total financial assets at fair value through profit or loss - trading	62,741,267	85.56
Total financial liabilities at fair value through profit or loss - trading	(1,548,872)	(2.11)
Other net assets	12,135,455	16.55
Net Assets Attributable to Holders of Redeemable Participating Shares	73,327,850	100.00

Classifications :
(a) Exchange traded derivative instruments
(b) OTC financial derivatives instruments

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	44.30
Exchange traded financial derivative instruments described in classification (a) above	0.02
OTC financial derivative instruments described in classification (b) above	1.59
Other current assets	54.09
	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Alpha Select Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
	Contracts for differences (b)		
	Bermuda		
(356)	FTSE 250 Index	110,218	0.07
		110,218	0.07
	Germany		
(363,194)	Tui AG-DI	75,579	0.05
		75,579	0.05
	Hungary		
141,286	Wizz Air Holdings Plc-WI	119,095	0.08
		119,095	0.08
	Ireland		
984,368	Hibernia Reit Plc	4,134	0.00
(8,078)	Paddy Power Betfair Plc	22,032	0.01
18,192	Ryanair	5,689	0.01
		31,855	0.02
	Isle of Man		
134,970	Playtech Limited	26,575	0.02
		26,575	0.02
	Jersey Channel Islands		
1,255,483	Breedon Group Plc	146,430	0.10
		146,430	0.10
	Singapore		
262,830	Cape Plc	41,406	0.03
		41,406	0.03
	United Kingdom		
(124,583)	AA Plc- WI	22,647	0.02
6,107	Aberdeen Asset Management Plc	339	0.00
407,946	Alfa Financial Software H	561,946	0.38
(562,028)	AO World Plc-WI	121,370	0.09
353,389	Arrow Global Group Plc	5,087	0.00
447,765	B&M European Value Retail SA	2,120	0.00
217,081	Bellway Plc	166,846	0.12
31,105	BGEO Group Plc	16,406	0.01
(282,044)	Centrica Plc	5,055	0.00
(309,628)	Compass Group	61,174	0.04
61,311	Cranswick Plc	98,389	0.06
(37,406)	Daily Mail & General TST-A NV	31,671	0.02
(142,390)	Dairy Crest Group Plc	40,614	0.03
1,022,949	Direct Line Insurance	47,272	0.03
(295,903)	Dixons Carphone Plc	70,438	0.05
(347,506)	Dominos Pizza Uk & Irl Plc	121,889	0.08
46,413	DS Smith Plc	8,633	0.01
(143,236)	Dunelm Group Plc	23,930	0.02
(771,899)	Firstgroup Plc	18,331	0.01
375,130	Forterra Plc-WI	139,819	0.09
(487,397)	GKN Plc	107,632	0.07
(32,265)	Greene King Plc	7,366	0.00
(184,275)	Hammerson Plc	15,555	0.01
(70,143)	Hargreaves Lansdown Plc	12,331	0.01
335,518	Hastings Group Holdings Limited	243,814	0.16
943,455	Hays Plc	19,294	0.01
622,470	Hollywood Bowl Group Plc	80,557	0.05
559,386	Ibstock Plc-WI	93,964	0.06
355,101	Intermediate Capital Group Plc	22,745	0.02
227,518	International Consolidated Airlines Group SA	16,313	0.01
(39,829)	Intertek Group Plc	36,986	0.02
(172,447)	Intu Properties Plc	2,590	0.00
(423,447)	ITV Plc	69,229	0.05
428,036	John Laing Group Plc-WI	90,541	0.06
394,196	Jupiter Fund Management	33,826	0.02
(85,967)	JUST EAT Plc-WI	9,438	0.01
(1,139,109)	Kingfisher Plc	452,616	0.30
39,011	London Stock Exchange Plc	71,119	0.05
(787,507)	Lookers Plc	10,008	0.01
597,658	Lsl Property Services Plc	38,585	0.03
(331,482)	Marks & Spencer Group Plc	50,310	0.03
629,436	Mcbride Plc	35,038	0.02
(1,397,590)	Mccarthy & Stone Plc	278,732	0.18
237,128	Melrose Industries Plc	10,273	0.01
271,156	Michael Page International Plc	41,291	0.03
(58,307)	National Grid	16,419	0.01
(210,353)	Northgate Plc	170,013	0.11
(95,450)	Paypoint Plc	35,473	0.02
(76,279)	Pearson Plc	14,552	0.01
(105,725)	Persimmon Plc	32,804	0.02
271,285	Petrofac Limited	242,307	0.16
(119,401)	Provident Financial Plc	816,232	0.54
(61,401)	Reckitt Benckiser Group Plc	112,272	0.07
203,221	RELX Plc	36,564	0.02
21,380	Renishaw Plc	205,616	0.14
99,585	Rio Tinto Plc	121,951	0.08
664,215	RSA Insurance Group Plc	64,387	0.04

Nominal	Description	Fair Value £	% of Net Assets
	Contracts for differences (b) (continued)		
	United Kingdom (continued)		
(943)	Russell UK MID 150	82,458	0.05
(106,734)	Sainsbury (J) Plc	13,892	0.01
39,398	Savills Plc	1,062	0.00
(137,284)	Schroders Plc	89,839	0.06
167,572	Segro Plc	3,379	0.00
(538,259)	SIG Plc	2,644	0.00
(240,500)	Softcat Plc	43,850	0.03
803,879	Spirent Communications Plc	42,823	0.03
(38,452)	SSE Plc	10,694	0.01
(669,241)	Stagecoach Group Plc	171,780	0.11
143,170	Standard Life Plc Ord	12,994	0.01
387,659	TalkTalk Telecom Group Plc	39,609	0.03
(493,980)	Tate & Lyle Plc	313,261	0.21
(34,634)	Ted Baker Plc	68,160	0.05
(84,226)	Telecom Plus Plc	50,525	0.03
(1,182,629)	Thomas Cook Group Plc	42,602	0.03
(91,103)	Travis Perkins Plc	131,504	0.09
(113,071)	Tyman Plc	3,885	0.00
200,243	Victoria Plc	21,480	0.01
50,750	Vitec Group Plc/The	77,588	0.05
480,473	Volution Group Plc	92,525	0.06
284,818	Watkin Jones Plc	51,572	0.03
(64,587)	Weir Group Plc	155,533	0.10
(791,180)	William Hill Plc	273,975	0.18
		7,080,353	4.68
	United States		
11,451	Carnival Plc	17,230	0.01
	Total contracts for difference	7,648,741	5.06
	Equities		
	United Kingdom		
885,085	Eddie Stobart Logistics Plc	1,402,859	0.93
2,976,294	Gaming Realms Plc	394,359	0.26
		1,797,218	1.19
	United States		
920,676	FFI Holdings Plc	1,450,065	0.96
	Total equities	3,247,283	2.15
	Future contracts (a)		
	United Kingdom		
(99)	FTSE 100 Index Future September 2017	171,430	0.11
	Total future contracts	171,430	0.11
	Government bonds		
	United Kingdom		
16,000,000	United Kingdom Treasury Bill 0% 03/07/17 #	16,000,000	10.56
20,000,000	United Kingdom Treasury Bill 0% 10/07/17 #	19,998,300	13.21
6,400,000	United Kingdom Treasury Bill 0% 11/09/17 #	6,398,560	4.23
4,000,000	United Kingdom Treasury Bill 0% 14/08/17 #	3,999,440	2.64
10,000,000	United Kingdom Treasury Bill 0% 17/07/17 #	9,999,300	6.60
10,600,000	United Kingdom Treasury Bill 0% 18/09/17 #	10,597,509	7.00
5,000,000	United Kingdom Treasury Bill 0% 25/09/17 #	4,998,775	3.30
14,000,000	United Kingdom Treasury Bill 0% 29/08/17 #	13,997,130	9.24
4,350,000	United Kingdom Treasury Bill 0% 31/07/17 #	4,349,565	2.87
		90,338,579	59.65
	Total government bonds	90,338,579	59.65
	Option contracts (b)		
	United Kingdom		
102	Put on 7300 UKX Index 21 July 2017	82,110	0.05
99	Put on 7375 UKX Index 21 July 2017	116,325	0.08
		198,435	0.13
	Total option contracts	198,435	0.13

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Alpha Select Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
	Contracts for differences		
	Ireland		
24,114	Kerry Group Plc	(73,913)	(0.05)
35,742	Ryanair Holdings Plc	(1,117)	(0.00)
(38,400)	Smurfit Kappa Group Plc	(106,746)	(0.07)
		(181,776)	(0.12)
	Malta		
160,525	GVC Holdings Plc	(1,121)	(0.00)
		(1,121)	(0.00)
	Netherlands		
39,973	Royal Dutch Shell Plc	(44,777)	(0.03)
		(44,777)	(0.03)
	Switzerland		
24,619	Coca-Cola Hbc AG	(20,798)	(0.01)
50,583	Wolseley Plc	(126,522)	(0.09)
		(147,320)	(0.10)
	United Arab Emirates		
21,381	Gulf Marine Services Plc	(2,276)	(0.00)
		(2,276)	(0.00)
	United Kingdom		
127,939	Associated British Foods Plc	(397)	(0.00)
534,262	Aviva Plc	(41,651)	(0.03)
669,174	Balfour Beatty Plc	(43,934)	(0.03)
843,233	Barclays Plc	(15,748)	(0.01)
35,048	Berkeley Group Holdings Plc	(26,995)	(0.02)
64,134	British American Tobacco	(208,177)	(0.14)
(388,649)	Card Factory Plc	(82,550)	(0.05)
183,753	Gaming Realms Plc	(21,132)	(0.01)
278,144	GlaxoSmithKline Plc	(144,865)	(0.10)
69,298	Great Portland Estate	(7,919)	(0.01)
(73,912)	Greggs Plc	(60,776)	(0.04)
674,232	Gym Group Plc	(2,654)	(0.00)
168,534	Halfords Group Plc	(53,363)	(0.04)
(28,940)	Halma Plc	(3,931)	(0.00)
1,443,472	Hansteen Holdings Plc	(15,555)	(0.01)
23,671	Imperial Brands Plc	(68,705)	(0.05)
(40,919)	Inchcape Plc	(85)	(0.00)
(211,692)	INFORMA Plc	(46,384)	(0.03)
444,481	ITE Group Plc	(6,709)	(0.00)
197,649	JD Wetherspoon Plc	(40,419)	(0.03)
1,198,174	Jrp Group Plc	(99,703)	(0.07)
969,391	Laird Plc	(98,985)	(0.07)
(206,841)	Legal & General Group Plc	(3,089)	(0.00)
(49,604)	Metro Bank Plc	(165,357)	(0.11)
42,510	MicroFocus International Plc	(65,280)	(0.04)
81,730	Mondi Plc	(67,192)	(0.04)
(137,434)	Newriver Reit Plc	(8,888)	(0.01)
252,173	Prudential Plc	(92,088)	(0.06)
189,286	QinetiQ Group Plc	(49,235)	(0.03)
(153,238)	Rentokil Initial Plc	(761)	(0.00)
(893,402)	SAGA Plc-WI	(47,299)	(0.03)
(616,618)	Sage Group Plc	(23,431)	(0.02)
(51,049)	Spirax-Sarco Eng	(68,772)	(0.05)
(104,232)	St James's Place Plc	(1,237)	(0.00)
608,478	Tesco Plc	(24,478)	(0.02)
		(1,707,744)	(1.13)
	United States		
2,296,192	Diversified Gas & Oil Plc	(10,379)	(0.01)
	Total contracts for differences	(2,095,393)	(1.38)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
£12,157	€13,778	20 July 2017	3	53	0.00
£119,547	US$151,620	20 July 2017	5	2,902	0.00
SEK10,551	£952	07 July 2017	2	12	0.00
Total unrealised gain on forward currency contracts				2,967	0.00
Total financial assets at fair value through profit or loss -trading				101,607,435	67.09

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Alpha Select Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
	Contracts for differences		
	Ireland		
24,114	Kerry Group Plc	(73,913)	(0.05)
35,742	Ryanair Holdings Plc	(1,117)	(0.00)
(38,400)	Smurfit Kappa Group Plc	(106,746)	(0.07)
		(181,776)	(0.12)
	Malta		
160,525	GVC Holdings Plc	(1,121)	(0.00)
		(1,121)	(0.00)
	Netherlands		
39,973	Royal Dutch Shell Plc	(44,777)	(0.03)
		(44,777)	(0.03)
	Switzerland		
24,619	Coca-Cola Hbc AG	(20,798)	(0.01)
50,583	Wolseley Plc	(126,522)	(0.09)
		(147,320)	(0.10)
	United Arab Emirates		
21,381	Gulf Marine Services Plc	(2,276)	(0.00)
		(2,276)	(0.00)
	United Kingdom		
127,939	Associated British Foods Plc	(397)	(0.00)
534,262	Aviva Plc	(41,651)	(0.03)
669,174	Balfour Beatty Plc	(43,934)	(0.03)
843,233	Barclays Plc	(15,748)	(0.01)
35,048	Berkeley Group Holdings Plc	(26,995)	(0.02)
64,134	British American Tobacco	(208,177)	(0.14)
(388,649)	Card Factory Plc	(82,550)	(0.05)
183,753	Gaming Realms Plc	(21,132)	(0.01)
278,144	GlaxoSmithKline Plc	(144,865)	(0.10)
69,298	Great Portland Estate	(7,919)	(0.01)
(73,912)	Greggs Plc	(60,776)	(0.04)
674,232	Gym Group Plc	(2,654)	(0.00)
168,534	Halfords Group Plc	(53,363)	(0.04)
(28,940)	Halma Plc	(3,931)	(0.00)
1,443,472	Hansteen Holdings Plc	(15,555)	(0.01)
23,671	Imperial Brands Plc	(68,705)	(0.05)
(40,919)	Inchcape Plc	(85)	(0.00)
(211,692)	INFORMA Plc	(46,384)	(0.03)
444,481	ITE Group Plc	(6,709)	(0.00)
197,649	JD Wetherspoon Plc	(40,419)	(0.03)
1,198,174	Jrp Group Plc	(99,703)	(0.07)
969,391	Laird Plc	(98,985)	(0.07)
(206,841)	Legal & General Group Plc	(3,089)	(0.00)
(49,604)	Metro Bank Plc	(165,357)	(0.11)
42,510	MicroFocus International Plc	(65,280)	(0.04)
81,730	Mondi Plc	(67,192)	(0.04)
(137,434)	Newriver Reit Plc	(8,888)	(0.01)
252,173	Prudential Plc	(92,088)	(0.06)
189,286	QinetiQ Group Plc	(49,235)	(0.03)
(153,238)	Rentokil Initial Plc	(761)	(0.00)
(893,402)	SAGA Plc-WI	(47,299)	(0.03)
(616,618)	Sage Group Plc	(23,431)	(0.02)
(51,049)	Spirax-Sarco Eng	(68,772)	(0.05)
(104,232)	St James's Place Plc	(1,237)	(0.00)
608,478	Tesco Plc	(24,478)	(0.02)
		(1,707,744)	(1.13)
	United States		
2,296,192	Diversified Gas & Oil Plc	(10,379)	(0.01)
	Total contracts for differences	(2,095,393)	(1.38)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
€18,772,144	£16,497,776	07 July 2017	3	(12,686)	(0.01)
US$111,611,221	£87,726,870	07 July 2017	2	(1,822,193)	(1.20)
Total unrealised loss on forward currency contracts				(1,834,879)	(1.21)
Total financial liabilities at fair value through profit or loss -trading				(3,930,272)	(2.60)

Total financial assets at fair value through profit or loss -trading	101,607,435	67.09
Total financial liabilities at fair value through profit or loss -trading	(3,930,272)	(2.60)
Other net assets	53,761,354	35.51
Net Assets Attributable to Holders of Redeemable Participating Shares	151,438,517	100.00

Classification

(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	% of Total Assets
Transferable securities listed on an official stock exchange	1.18
OTC financial derivative instruments described in classification (b) above	2.71
Transferable Securities as described in # above	31.22
Other current assets	64.89
Total Assets	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Collective investment scheme		
	United States		
52917	Altaba Inc	2,527,656	0.36
	Total collective investment scheme	2,527,656	0.36
	Contracts for difference (b)		
	Australia		
309991	Alumina Limited	124,214	0.02
447874	Evolution Mining Limited	52,347	0.01
111693	Iluka Resources Limited	147,618	0.02
30111	Oz Minerals Limited	10,376	0.00
(534)	S&P/Asx 200 Resources Index	81,769	0.01
(457)	S&P/Asx 300 Met And Mining Index	61,873	0.01
799106	S2 Resources Limited	20,859	0.00
		499,056	0.07
	Austria		
9528	OMV AG	62,779	0.01
22047	Zumtobel AG	18,820	0.00
		81,599	0.01
	Belgium		
(92,732)	Ageas	128,137	0.02
(272,189)	Bpost SA	291,396	0.04
25604	Nyrstar NPV	4,916	0.00
		424,449	0.06
	Bermuda		
(381)	FTSE 250 Index	128,950	0.02
		128,950	0.02
	Brazil		
1957	Azul SA_CSFB	57	0.00
28183	Azul SA_CSFB	2,443	0.00
8955	Grendene SA	2,274	0.00
		4,774	0.00
	Canada		
(78,840)	Cenovus Energy Inc	100,219	0.01
(84,318)	Ivanhoe Mines Limited	45,223	0.01
(30)	S&P/Tsx Div Mtls&Min Idx	19,460	0.00
(66,766)	Sherritt International Corporation	2,427	0.00
(27,888)	Shopify Inc	12,111	0.00
(49,355)	iShares S&P/TSX 60 Index	2,924	0.00
		182,364	0.02
	China		
75622	Aluminum Corporation Of China Limited	3,487	0.00
(1,420,786)	Bank Of Communications Company Limited	45,522	0.01
356689	Baoshan Iron & Steel Company	7,545	0.00
(2,657,020)	CGN Power Company Limited	7,938	0.00
(648,946)	China Minsheng Banking Corporation Limited	39,029	0.01
(1,817,198)	China Railway Construction Corporation Limited	107,757	0.03
(1,378,938)	China Shenhua Energy Company Limited	76,402	0.01
(376,588)	Great Wall Motor Company	26,129	0.00
(20,702)	Hollysys Automation Technolo	10,338	0.00
(1,048,000)	Li Ning Company Limited	6,644	0.00
321239	Qingdao Haier Company Limited	172,336	0.02
604228	Sany Heavy Industry Company Limited	173,492	0.02
(262,148)	Shanghai Electric Group Company Limited	416	0.00
(1,352,000)	Sinopec Shanghai Petrochemical Company Limited	24,378	0.00
(330,302)	Sinopharm Group Company Limited	7,983	0.00
(2,572)	Sohu.Com Inc	1,476	0.00
(1,681)	TAL Education Group	1,917	0.00
(4,303)	Tencent Holdings Limited	3,037	0.00
4684	Wuxi Little Swan Company	854	0.00
		716,680	0.10
	Cyprus		
8408	Songa Offshore ASA	1,176	0.00
	Denmark		
3743	AP Moeller-Maersk A/S	195,521	0.03
99	AP Moeller-Maersk A/S_MS	19,902	0.00
(29,432)	Carlsberg A/S	42,800	0.01
(8,239)	Coloplast	1,124	0.00
(91,369)	Dong Energy A/S	58,892	0.01
17306	DSV A/S	7,131	0.00
62299	Flsmidth & Company A/S	399,562	0.07
(7,748)	H Lundbeck A/S	6,239	0.00
132779	ISS A/S	100,866	0.01
44063	NKT Holding A/S	49,833	0.01
(22,394)	Novozymes A/S	19,541	0.00
(2,002)	Pandora A/S	6,890	0.00
(49,701)	Scandinavian Tobacco Group	92,130	0.01
2796	Vestas Wind Systems A/S	5,265	0.00
(6,351)	William Demant Holding	5,450	0.00
		1,011,146	0.15

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	European Union		
(29,172)	Citi Price Momentum Pure Europe	11,419	0.00
(449)	ESTX Chemical	9,946	0.00
(3,389)	ESTX Industrial Goods & Services	43,873	0.01
(1,004)	Goldman Sachs Europe Momentum	2,605	0.00
(13,257)	MSGL3PXS	40,725	0.01
(22)	MSGLGEU3	29	0.00
(6,342)	MSGLGEU4	14,335	0.00
(223,883)	MSGLSXNP	815,871	0.11
(15,684)	STOXX Europe 600 Travel & Leisure	46,111	0.01
(12,008)	STXE 600	54,428	0.01
		1,039,342	0.15
	Finland		
(13,773)	Amer Sports OYJ	10,273	0.00
8579	Cargotec OYJ	27,024	0.00
(2,058)	Caverion Corporation	438	0.00
(439,764)	Fortum OYJ	107,559	0.02
(7,580)	Huhtamaki OYJ	4,949	0.00
11385	Kone OYJ	37,170	0.01
(6,557)	Konecranes OYJ	2,688	0.00
(83,601)	Metso OYJ	85,451	0.01
(18,052)	Neste OYJ	34,415	0.00
(355,998)	Nokia OYJ	106,182	0.02
11242	Orion OYJ	99,117	0.01
197848	Outetec OYJ	4,139	0.00
2345	Outokumpu OYJ	303	0.00
55317	Stora Enso OYJ_HSBC	6,292	0.00
10491	Stora Enso OYJ_GS	2,644	0.00
28715	Valmet Corporation	57,911	0.01
(14,652)	Wartsila OYJ	39,579	0.01
		626,134	0.09
	France		
(92,895)	Accor SA	41,437	0.01
8110	Air France-KLM	8,383	0.00
(79,834)	Air Liquide SA	90,515	0.01
(170,771)	Airbus Group SE	476,647	0.08
(4,566)	Alstom SA	5,663	0.00
20525	Alten SA	23,755	0.00
35837	Amundi SA	5,789	0.00
1748	Biomerieux	15,516	0.00
(8,473)	BNP Paribas SA	13,848	0.00
(48,843)	Bureau Veritas SA	60,093	0.01
40827	Carrefour SA	209	0.00
(78,909)	Casino Guichard Perrachon	6,968	0.00
1657	Cellectis SA	5,538	0.00
4559	Cie De Saint-Gobain	118	0.00
(3,265)	CIE Generale Des Etablissements Michelin	10,413	0.00
(4,037)	Cie Generale D'Optique Essilor International SA	33,582	0.00
2241	Creditricole SA	29	0.00
(103)	Dassault Aviation SA	8,161	0.00
(1,631)	Dow Jones Europe STOXX Personal And Household Index	51,628	0.01
(200,289)	EDF	43,528	0.01
36934	Eiffage	5,291	0.00
105882	Elior Group	352,415	0.05
54366	Engie SA	62,301	0.01
(5,776)	Eramet	30,364	0.00
10893	ESTX Bank	484	0.00
(7,260)	Eurazeo SA	2,821	0.00
(4,949)	Euro Stoxx 600 Industrial Goods & Services	44,331	0.01
(12,424)	Eutelsat Communications	5,263	0.00
(6,530)	Faurecia	2,373	0.00
21031	Genfit	6,369	0.00
(57,916)	Ingenico	249,731	0.04
14526	Kaufman & Broad SA	67,829	0.01
(1,672)	Kering	12,245	0.00
(114,737)	Klepierre	171,268	0.02
(4,480)	L'Oreal SA	28,334	0.00
(7,624)	Lvmh Moet Hennessy Louis Vuitton Se	92,984	0.01
49736	Maisons Du Monde SA	137,976	0.02
25824	Nexity SA	113,538	0.02
56288	Numericable SFR SA	215,988	0.03
(49,793)	Pernod Ricard SA	198,204	0.03
(22,812)	Plastic Omnium	15,906	0.00
(80,142)	Rexel SA	71,521	0.01
76206	Rubis SCA	464,409	0.07
(13,942)	Safran SA	4,210	0.00
7366	Sanofi	62,186	0.01
(315)	Scor Regroupe	437	0.00
1062	Spie SA	439	0.00
(2,164)	STOXX 600 Automobiles & Parts	52,045	0.01
(7,689)	STOXX Europe 600 Basic Resources	150,564	0.02
(1,021)	STOXX Europe 600 Chemicals	42,263	0.01
(3,201)	STOXX Europe 600 Oil & Gas	31,818	0.00
(3,942)	SXOP Index	58,846	0.01
88460	Teleperformance	683,263	0.11
(72)	Unibail-Rodamco SE	852	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	France (continued)		
(14,937)	Valeo SA	12,700	0.00
(193,493)	Vallourec SA	45,669	0.01
(7,727)	Vinci SA	33,378	0.00
(2,987)	Wendel Investissement	19,889	0.00
		4,452,324	0.64
	Germany		
(11,989)	Adidas	111,668	0.02
(138,635)	BASF SE	518,612	0.07
3837	Bayer	32,055	0.00
(29,261)	Bayerische Motoren Werke	65,758	0.01
(54,664)	Beiersdorf	224,084	0.03
11437	Biotechnology Research & Information Technology	1,476	0.00
43592	Brenntag	56,010	0.01
230405	Celesio	253,062	0.04
(50,390)	Continental	478,705	0.07
(70,528)	Daimler	118,399	0.02
(6,498)	Deutsche Boerse	14,345	0.00
288418	Deutsche Lufthansa	104,673	0.02
52356	Drillisch	140,302	0.02
(22)	Elringklinger	10	0.00
(76,666)	Evonik Industries	100,798	0.01
(42,565)	Fielmann	202,035	0.03
(9,261)	Fraport Frankfurt Airport Services Worldwide	3,066	0.00
(108,438)	Freenet	181,625	0.03
(156,860)	Fresenius SE & Company KGaA	187,923	0.03
(155,941)	GEA Group	512,340	0.07
(12,498)	Hapang-Lloyd	13,890	0.00
(8,432)	Heidelberg Cement	13,611	0.00
(6,511)	Hella KGaA Hueck & Company	7,526	0.00
(30,710)	Hochtief	128,027	0.02
(8,930)	Hugo Boss	39,670	0.01
(46,397)	K+S AG	42,000	0.01
53214	Kabel Deutschland Holding	545,629	0.08
33734	Kion Group	25,019	0.00
(88,188)	Linde	773,799	0.11
(131,120)	Metro	107,127	0.02
(4,024)	Norddeutsche Affinerie	3,686	0.00
(8,100)	Porsche AG-PFD	32,381	0.00
(26,415)	Prosieben SAt 1 Media Se	6,292	0.00
(676)	Rational	9,844	0.00
(13,918)	RWE	791	0.00
(318,864)	SAP SE	1,358,190	0.20
(351,222)	Schaeffler AG	598,427	0.09
(34,605)	Scout 24	33,142	0.00
(4,986)	Siemens	57,864	0.01
(11,528)	Suedzucker	16,818	0.00
105403	Thyssenkrupp	145,838	0.02
(627,955)	Tui	83,843	0.01
87005	United Internet	455,930	0.07
(7,272)	Volkswagen AG	77,245	0.01
(4,398)	Vonovia	3,508	0.00
(4,881)	Wacker Chemie	9,370	0.00
(12,817)	Zalando SE	19,021	0.00
		7,915,434	1.14
	Hong Kong		
(814,000)	China Resources Cement Holdings Limited	42,757	0.01
265123	Kingboard Chemical Holdings	25,359	0.00
(1,028,105)	Kunlun Energy Company Limited	38,624	0.01
(30,974)	Melco Crown Entertainment	1,646	0.00
46746	Shenzhen International Holdings Limited	385	0.00
654224	WH Group Limited	16,184	0.00
		124,955	0.02
	Hungary		
120449	Wizz Air Holdings Plc	131,670	0.02
		131,670	0.02
	India		
48561	Berger Paints India Limited	1,101	0.00
6519	Britannia Industries Limited	2,303	0.00
		3,404	0.00
	Ireland		
182666	Allied Irish Banks Plc	95,748	0.01
3738114	Bank Of Ireland_GS	8,246	0.00
227923	Bank Of Ireland_GS	146	0.00
(29,308)	CRH Plc_MS	31,216	0.00
(43,285)	CRH Plc_CSFB	4,523	0.00
195335	Dalata Hotel Group Plc	10,447	0.00
16538	Dcc Plc	86,137	0.01
(27,614)	Experian Plc	32,965	0.00
500099	Hibernia Reit Plc	17,408	0.00
(65,354)	Kingspan Group Plc	35,502	0.01
(2,715)	Paddy Power Plc	13,113	0.00
(18,919)	Paddy Power Betfair Plc	39,317	0.01

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Ireland (continued)		
11381	Smurfit Kappa Group Plc_MS	1,615	0.00
88875	Smurfit Kappa Group Plc_GS	283,627	0.05
		660,010	0.09
	Isle of Man		
585041	Playtech Plc	113,974	0.02
	Italy		
(183,168)	A2A SpA	3,290	0.00
(165,517)	Banca Popolare Dell'Emilia Romagna Sc	98,109	0.01
(5,340)	Brembo SpA	1,345	0.00
(48,685)	Buzzi Unicem SpA	79,681	0.01
(6,846)	Ferrari	337	0.00
(511,164)	Intesa SAnpaolo SpA	7,556	0.00
(192,250)	Italgas SpA	3,858	0.00
(20,660)	Recordati SpA	7,216	0.00
(276,171)	Saipem SpA	216,532	0.03
(860,238)	SNAM RETE GAS	280,265	0.04
(1,473,990)	Telecom Italia SpA	25,405	0.00
(1,983,297)	Terna SpA	539,591	0.09
(68,729)	Eni SpA	2,628	0.00
		1,265,813	0.18
	Japan		
(894)	ABC-Mart Inc	53	0.00
(3,600)	AI Holdings Corporation	113	0.00
9000	Alfresa Holdings Corporation	784	0.00
(188,232)	Amada Holdings Company Limited	26,689	0.00
(1,900)	Amano Corporation	938	0.00
2412	Asahi Intecc Company Limited	8,369	0.00
(44,439)	Calbee Inc	22,236	0.00
(1,076)	Can Do Company Limited	152	0.00
(8,800)	Casio Computer Company Limited	230	0.00
(934)	Chiyoda Integre Company Limited	100	0.00
(15,062)	Chugoku Bank Limited	2,243	0.00
(2,000)	Daifuku Company Limited	497	0.00
9300	Daiichi SAnkyo Company Limited	5,366	0.00
19000	Denka Company Limited	1,277	0.00
1925	Digital Arts Inc	8,646	0.00
(21)	Disco Corporation	165	0.00
2249	Dr Ci:Labo Company Limited	536	0.00
(75,943)	Ebara Corporation	61,184	0.01
4300	Edion Corporation	138	0.00
3089	En-Japan Inc	10,151	0.00
(126,748)	FamilyMart UNY Holdings Company Limited	438,389	0.07
(2,784)	Fuji Soft Inc	1,951	0.00
(5,038)	Fullcast Holdings Company Limited	1,735	0.00
(3,100)	Glory Limited	1,335	0.00
2000	Godo Steel Limited	2,229	0.00
(4,400)	Gree Inc	2,882	0.00
10500	Gurunavi Inc	1,859	0.00
1700	Hakuto Company Limited	136	0.00
3961	Hamamatsu Photonics K.K.	10,818	0.00
(203,635)	Hazama Ando Corporation	73,330	0.02
(3,000)	Hitachi Kokusai Electric Inc	257	0.00
34900	Hitachi Zosen Corporation	370	0.00
(50,001)	Idemitsu Kosan Company Limited	1,965	0.00
(63,000)	IHI Corporation	461	0.00
408	Iriso Electronics Company Limited	3,079	0.00
(2,281)	Iseki & Company Limited	1,734	0.00
(5,310)	ITO EN Limited	9,933	0.00
(1,600)	Japan Material Company Limited	543	0.00
5400	Japan Securities Finance Company	609	0.00
(2,554)	K&O Energy Group Inc	718	0.00
5800	Kadokawa Dwango Corporation	272	0.00
(5,000)	Kanamoto Company Limited	1,607	0.00
(93,389)	Kao Corporation	61,326	0.01
(3,164)	Katakura Industires Company Limited	533	0.00
2754	Kenko Mayonnaise Company Limited	11,203	0.00
966	Kobe Bussan Company Limited	8,709	0.00
(842)	KRS Corporation	127	0.00
1600	LEC Inc	16	0.00
(2,100)	Linical Company Limited	105	0.00
5239	Lintec Corporation	6,200	0.00
2778	Maruwa Company Limited	16,964	0.00
(1,169)	Megachipa Corporation	1,097	0.00
22000	Meidensha Corporation	965	0.00
(15,445)	Micronics Japan Company Limited	6,139	0.00
3023	Milbon Company Limited	16,395	0.00
5957	Miura Company Limited	12,992	0.00
(1,689,434)	MSGLSMHE	5,146	0.00
(11,392)	Nabtesco Corporation	10,925	0.00
2083	Nihon Trim Company Limited	8,466	0.00
8900	Nippon Paper Industries Company Limited	1,063	0.00
5000	Nippon Sheet Glass Company Limited	70	0.00
(42,191)	Nippon Shokubai Company Limited	111,861	0.03
15711	Nishimatsu Construction Company Limited	5,876	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Japan (continued)		
(55,694)	Nissan Chemical Industries Limited	53,675	0.01
(2,580)	Nitto Seiko Company Limited	39	0.00
(2,200)	Noritsu Koki Company Limited	158	0.00
(13,609)	Okasan Securities Group Inc	723	0.00
(5,900)	Orix Corporation	1,446	0.00
(65,566)	Otsuka Holdings Company Limited	65,449	0.01
(600)	Outsourcing Inc	715	0.00
9300	PC Depot Corporation	266	0.00
1800	Plenus Company Limited	166	0.00
(2,000)	Rheon Automatic Machinery	151	0.00
1000	Ringer Hut Company Limited	75	0.00
(2,200)	Sankyo Tateyama Inc	985	0.00
117352	Seiko Epson Corporation	22,957	0.00
(7,070)	Shimamura Company Limited	8,391	0.00
(19,026)	Shimamura Company Limited	63,527	0.01
(8,574)	Shizuoka Gas Company Limited	937	0.00
(2,150)	SIIX Corporation	544	0.00
10211	SMC Corporation	89,712	0.02
(8,200)	Sodick Company Limited	342	0.00
(15,430)	Softbrain Company Limited	689	0.00
164	Sumitomo Osaka Cement Company Limited	56	0.00
(8,000)	Sumitomo Realty & Development Company Limited	489	0.00
(128,253)	Sumitomo Rubber Industries Limited	25,683	0.00
(11,300)	Suruga Bank Limited	1,418	0.00
6000	Suzuken Company Limited	1,294	0.00
(23,397)	Tabuchi Electric Company Limited	1,607	0.00
(3,616)	Taisho Pharmaceutical Holdings Company Limited	4,892	0.00
(1,716)	Tamron Company Limited	694	0.00
2187	Technopro Holdings Inc	6,360	0.00
6900	Teijin Limited	3,567	0.00
(520)	Token Corporation	581	0.00
(2,800)	Torii Pharmaceutical Company Limited	576	0.00
(7,333)	Toshiba Corporation	2,830	0.00
(11,000)	Toshiba TEC Corporation	76	0.00
(62,142)	Toyota Motor Corporation	57,925	0.01
3000	Transaction Company Limited	1,173	0.00
(7,100)	VT Holdings Company Limited	156	0.00
(2,356)	Yamato Holdings Company Limited	815	0.00
(124,773)	Yaskawa Electric Corporation	54,253	0.01
(14,040)	Yokohama Rubber Company Limited	43	0.00
(1,788)	Zenkoku Hosho Company Limited	3,023	0.00
		1,470,715	0.21
	Jersey		
(5,580)	Randgold Resources Limited	698	0.00
	Luxembourg		
(37,476)	Aperam SA	73,723	0.01
138912	Arecelormittal	87,290	0.01
(5,100)	SES	7,169	0.00
(329,018)	Tenaris SA	279,401	0.05
(9,489)	Tenaris SA_MS	21,892	0.00
		469,475	0.07
	Malta		
148128	GVC Holdings Plc	32,630	0.00
	Netherlands		
(3,962)	ABN Amro Group	2	0.00
(149)	Akzo Nobel	476	0.00
70251	Altice SA	430,592	0.06
(49,643)	ASML Holding NV	314,930	0.05
(42,210)	Boskalis Westminster	113,550	0.02
(28,534)	Gemalto	17,311	0.00
47289	IMCD Group	1,972	0.00
(337,210)	ING Groep	3,372	0.00
113312	Koninklijke Ahold Delhaize	31,594	0.00
(22,047)	Koninklijke Bam Groep	3,545	0.00
(163,444)	Koninklijke DSM	219,594	0.03
165993	Koninklijke Volkerwessels	172,141	0.02
(24,444)	Philips Lighting	38,191	0.01
(1,939)	Randstad Holding	204	0.00
(75,200)	Royal Dutch Shell Plc	60,708	0.01
(2,494,984)	SNS Reaal	-	0.00
5667	Takeaway.Com Holding BV	36,466	0.01
(196,307)	Tomtom	81,806	0.01
(471,890)	Wolters Kluwer	832,413	0.12
		2,358,867	0.34
	New Zealand		
163730	Fisher & Paykel Healthcare NPV	10,847	0.00
	Norway		
(50,735)	Fred Olsen Energy ASA	1,574	0.00
(442,997)	Marine Harvest	209,074	0.04
209961	Norsk Hydro ASA	30,934	0.00
65240	Orkla ASA	51,700	0.01

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Norway (continued)		
11650	Skandiabanken ASA	22,801	0.00
(92,314)	Statoil ASA	29,778	0.00
23	Telenor ASA	25	0.00
(50,464)	TGS Nopec Geophysical Company ASA	49,552	0.01
(75,509)	XXL ASA	78,298	0.01
		473,736	0.07
	Poland		
12179	CD Projekt SA	2,233	0.00
(128,308)	KGHM Polska Miedz SA	315,280	0.05
		317,513	0.05
	Portugal		
(1,130,540)	EDP Energias De Portugal SA	312,036	0.05
73764	Galp Energia Sgps SA	4,843	0.00
(37,416)	Jeronimo Martins SGPS SA	30,080	0.00
514505	ZON Optimus SGPS SA	45,090	0.01
		392,049	0.06
	Russia		
(174,054)	MMC Norilsk Nickel PJSC	161,559	0.02
	Singapore		
158123	Mapletree Commercial Trust	3,184	0.00
	South Africa		
(36,904)	Anglogold Ashanti Limited	67,519	0.01
	South Korea		
1247	Korea Zinc Company Limited	12,464	0.00
2461	Samsung Electronics Company Limited	770,109	0.11
		782,573	0.11
	Spain		
(153,433)	Abertis Infraestructuras SA	27,448	0.00
(191,529)	Acerinox SA	30,088	0.00
88793	Actividades de Construcción y Servicios Rights	62,155	0.01
(20,780)	Aena SA	164,959	0.02
3	Bankia SA	1	0.00
(178,311)	Distribuidora Internacional De Alimentacion SA	6,621	0.00
102696	Edp Renovaveis SA	33	0.00
(64,471)	Enagas	83,359	0.01
(399,733)	Endesa SA	713,491	0.11
68431	Ferrovial SA	6,287	0.00
(170,071)	Gamesa Corporation Tecnologica SA	90,554	0.01
18693	Grifols SA	13,150	0.00
(1,054,622)	Iberdrola SA	174,914	0.03
11879	Indra Sistemas SA	159	0.00
(4,911)	Industria De Diseno Textil SA	7,945	0.00
(36,065)	Mediaset Espana Comunicacion	17,720	0.00
(34,605)	Red Electrica Corporation SA	59,488	0.01
48956	Talgo SA	41,077	0.01
(87,498)	Telefonica SA	48,332	0.01
		1,547,781	0.22
	Sweden		
(199,187)	Alfa Laval AB	59,388	0.01
67062	Alfa Laval AB	223,258	0.04
(283)	Alimak Group AB	101	0.00
(37,510)	Assa ABloy AB	29,141	0.00
33193	Assa ABloy AB	73,139	0.01
11879	Atlas Copco AB	40,444	0.01
(13,365)	Autoliv Inc	34,849	0.00
(5,823)	Billerudkorsnas AB	2,191	0.00
19907	Boliden AB	1,538	0.00
414588	Bravida Holding AB	4,700	0.00
751630	Bravida Holding AB	2,237	0.00
5506	Com Hem Holding AB	875	0.00
9448	Dometic Group	4,004	0.00
63281	Dometic Group	5,364	0.00
4264	Electrolux AB	4,268	0.00
(11,654)	Electrolux AB	17,460	0.00
(26,323)	Elekta AB	7,451	0.00
22400	Essity Aktiebolag	76,466	0.01
5138	Fabege AB	2,675	0.00
(72,052)	Granges AB	36,939	0.01
10644	Hexpol AB	1,409	0.00
(7,704)	Husqvarna AB	2,458	0.00
16085	ICA Gruppen AB	50,805	0.01
(2,096)	Intrum Justitia AB	4,582	0.00
(40,285)	JM AB	64,906	0.01
(13,757)	JM AB	6,076	0.00
4663	Kinnevik AB	6,938	0.00
1718	Lundbergs AB	985	0.00
(779)	Lundbergs AB	2,382	0.00
9141	Netent AB	4,528	0.00
(2,268)	OMX Stockholm 30 Index	8,400	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Sweden (continued)		
8037	PEAB AB	2,862	0.00
(37,047)	PEAB AB	10,206	0.00
(985,791)	Sandvik AB	650,718	0.10
358898	Securitas AB	21,336	0.00
(17,894)	Skanska AB	12,364	0.00
(319,396)	SKF AB	284,129	0.05
55022	SKF AB	6,913	0.00
812388	SSAB AB	84,324	0.01
407989	SSAB AB	80,619	0.01
30522	SSAB AB	1,672	0.00
91758	Svenska Cellulosa AB	14,339	0.00
22400	Svenska Cellulosa AB	30,556	0.00
28458	Swedish Orphan Biovitrum AB	6,802	0.00
168097	Telefonaktiebolaget LM Ericsson	5,446	0.00
77030	Telia Company AB	28,366	0.00
115930	Thule Group AB	174,035	0.03
746066	Volvo AB	231,328	0.04
10368	Wallenstam AB	3,783	0.00
		2,429,755	0.35
	Switzerland		
21173	ABB Limited	1,609	0.00
47	Actelion Limited	748	0.00
15809	Adecco SA	22,959	0.00
1142	CIE Financiere Richemont SA	1,596	0.00
199	Credit Suisse Group AG	77	0.00
(30,807)	DKSH Holding Limited	23,091	0.00
(350)	DKSH Holding Limited	166	0.00
(35,728)	Garmin Limited	32,432	0.00
(2,301)	Geberit AG	11,722	0.00
(1,076)	Givaudan	33,159	0.00
345	Givaudan	42,186	0.01
(2,937,117)	Glencore International Plc	19,959	0.00
4436	Kuehne & Nagel International AG	110,833	0.02
(119,773)	Lafargeholcim Limited	205,158	0.04
(85,950)	Lafargeholcim Limited	68,635	0.01
47701	Logitech International SA	141,857	0.02
5276	Lonza Group AG	13,122	0.00
(10,401)	MSBPGLPP	140,049	0.02
10820	Nestle SA	111,020	0.02
7742	Novartis AG	8,952	0.00
27059	Novartis AG	62,871	0.01
3006	Schindler Holding	60,260	0.01
(37,929)	Stmicroelectronics	14,499	0.00
(2,462)	Stmicroelectronics	4,848	0.00
(3,340)	Straumann Holding AG	16,378	0.00
1737	Swatch Group AG	10,071	0.00
(97,571)	Transocean Limited	306,410	0.05
		1,464,667	0.21
	Taiwan		
(13,390)	MediaTek Inc	2,477	0.00
	United Arab Emirates		
(26,891)	Ades International Holding	14,239	0.00
(206,464)	Gulf Marine Services Plc	3,159	0.00
		17,398	0.00
	United Kingdom		
(818,429)	AA Plc	348,288	0.05
6239	Aberdeen Asset Management Plc	519	0.00
(21,644)	Admiral Group Plc	500	0.00
70931	Aggreko Plc	18,780	0.00
72007	Anglo American Plc	35,190	0.01
65574	Antofagasta Plc	98,156	0.01
655104	Ascential Plc	17,960	0.00
(582,062)	Ashtead Group Plc	53,148	0.01
192436	Associated British Foods Plc	10,616	0.00
12128	Astrazeneca Plc	72,298	0.01
456426	B&M European Value Retail SA	2,462	0.00
(146,496)	Barratt Developments Plc	38,326	0.01
302549	Bellway Plc	272,050	0.04
560381	BHP Billiton Plc	79,501	0.01
109779	Big Yellow Group Plc	54,388	0.01
(80,522)	British Land Company Plc	23,854	0.00
(117,653)	BT Group Plc	10,232	0.00
(278,665)	Burberry Group Plc	206,989	0.03
(529,295)	Centrica Plc	27,111	0.00
236890	Cineworld Group Plc	68,969	0.01
(89,164)	CNH Industrial	4,911	0.00
(309,626)	Cobham Plc	21,456	0.00
(479,572)	Daily Mail & General Trust	238,532	0.03
(38,336)	Dialog Semiconductor Plc	155,587	0.02
2924084	Direct Line Insurance Group Plc	300,003	0.04
(215,164)	Dominos Pizza Uk & Ireland Plc	51,617	0.01
24622	DS Smith Plc	2,982	0.00
233237	Equiniti Group Plc	128,627	0.02
	Contracts for difference (b) (continued)		
	United Kingdom (continued)		
436022	Esure Group Plc	373,128	0.05
75584	FDM Group Holdings Plc	126,257	0.02
(204,476)	Fiat Chrysler Automobiles	63,317	0.01
(483)	FTSE 350 Index - Mining	295,564	0.04
(11,200)	G4S Plc	293	0.00
(2,790,002)	GKN Plc	783,809	0.12
(23,689)	Greggs Plc	1,630	0.00
(723,599)	Halfords Group Plc	160,063	0.02
(59,644)	Hargreaves Lansdown Plc	10,312	0.00
962465	HAYS Plc	22,417	0.00
(102,870)	IMI Plc	32,286	0.00
380164	Informa Plc	86,684	0.01
158725	International Consolidated Airlines Group SA	6,585	0.00
(44,145)	Intertek Group Plc	43,438	0.01
(126,063)	Intu Properties Plc	9,585	0.00
(259,377)	ITV Plc	47,846	0.01
(998,189)	Sainsbury (J) Plc	149,449	0.02
247904	Jupiter Fund Management	24,126	0.00
474277	Kaz Minerals Plc	319,430	0.05
(3,107,501)	Kingfisher Plc	941,295	0.15
(115,053)	Land Securities Group Plc	121,333	0.02
240930	Ibstock Plc	74,877	0.01
236509	London Stock Exchange Group Plc	1,074,336	0.16
(1,111,291)	Marks & Spencer Group Plc	108,761	0.02
80526	Meggitt Plc	24,998	0.00
2392291	Melrose Industries Plc	273,185	0.04
(276,849)	Merlin Entertainments Plc	34,637	0.00
277122	Michael Page International	73,560	0.01
(36,510)	Next Plc	173,661	0.02
164420	Patisserie Holdings Plc	18,888	0.00
(101,577)	Pearson Plc	26,016	0.00
(419,748)	Persimmon Plc	172,837	0.02
(241,706)	Provident Financial Plc	1,198,736	0.18
(157,754)	Reckitt Benckiser Group Plc	186,319	0.03
580228	Relx Plc	767,812	0.12
336384	Rio Tinto Plc	553,368	0.09
(453,337)	Rotork Plc	48,329	0.01
66311	RPC Group Plc	7,232	0.00
1262579	RSA Insurance Group Plc	200,759	0.03
(1,044)	Russell UK Mid 150 Index	75,986	0.01
(93,611)	Schroders Plc	85,333	0.01
93635	Segro Plc	3,692	0.00
(51,365)	Severn Trent Plc	67,349	0.01
(138,124)	Softcat Plc	4,657	0.00
(17,459)	Spirax-Sarco Engineering Plc	50,684	0.01
145513	Standard Life Plc	14,236	0.00
35578	Subsea 7 SA	151	0.00
398403	Talktalk Telecom Group Plc	45,333	0.01
(1,510,597)	Tate And Lyle Plc	1,049,882	0.16
(981,416)	Taylor Wimpey Plc	208,353	0.03
(57,129)	TechnipFMC Plc	103,463	0.01
412169	Thomas Cook Group Plc	3,069	0.00
(412,228)	Travis Perkins Plc	497,277	0.08
(341)	Unilever Plc	716	0.00
(220,659)	Victrex Plc	127,051	0.02
(31,712)	Virgin Money Holdings	11,600	0.00
1	Vodafone Group Plc	-	0.00
(41,372)	Weir Group Plc	25,525	0.00
(38,091)	Whitbread Plc	28,788	0.00
(821,758)	William Hill Plc	246,723	0.04
61958	SKY Plc	16,027	0.00
(787,138)	First Group Plc	21,295	0.00
1362	Hunting Plc	3	0.00
228052	Imagination Technologies Group Plc	19,538	0.00
37203	Berendsen Plc	14,130	0.00
40696	Savills Plc	1,249	0.00
(4,448)	Capital & Counties Properties Plc	14	0.00
(691,642)	Stagecoach Group Plc	167,388	0.02
(767,806)	Compass Group	371,298	0.05
343257	Alfa Financial Software	306,811	0.04
(59,594)	National Grid	19,178	0.00
3634	Kennedy Wilson Europe Real	3,850	0.00
68251	Gamma Communications Plc	64,572	0.01
(231,916)	Mccarthy & Stone Plc	64,772	0.01
246152	Intermediate Capital Group Plc	42,914	0.01
43000	Purplebricks Group Plc	21,572	0.00
42531	Forterra Plc	22,179	0.00
		14,786,868	2.12
	United States		
(143,437)	3D Systems Corporation	281,159	0.04
(5,800)	Advance Auto Parts Inc	72,045	0.01
(11,621)	Analog Devices Inc	2,065	0.00
(8,455)	Apple Inc	4,452	0.00
(89,367)	AT&T Inc	116,412	0.02
(43,192)	Auto-Related	52,706	0.01
289	Carnival Plc	355	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
7827	Cigna Corporation	200,408	0.03
(29,283)	Cisco Systems Inc	2,025	0.00
(47,903)	Costco Wholesale Corporation	169,046	0.02
12547	CR Bard Inc	115,862	0.02
34468	Dell Technologies Inc	316,431	0.05
(34,835)	Diamond Offshore Drilling Inc	151,832	0.02
(48,688)	Discovery Communications	12,293	0.00
(19,914)	Dollar General Corporation	25,153	0.00
(9,392)	Dover Corporation	6,251	0.00
(10,216)	Dril-Quip Inc	1,643	0.00
(3,657)	FTSE France SMID Cap Tradable Plus	68,009	0.01
(2,465)	FTSE Italy SMID Cap Tradable Plus	105,174	0.02
(243,205)	General Electric Company	341,476	0.05
(112,613)	GSS5 OILP	49,207	0.01
(55,081)	Halliburton Company	72,080	0.01
(38,290)	Helix Energy Solutions Group	60,889	0.01
(112,359)	Helmerich & Payne	364,913	0.06
52	Heska Corporation	347	0.00
(100,569)	Hewlett Packard Enterprise Company	31,836	0.00
3904	Humana Inc	200,123	0.03
(185,272)	Intel Corporation	336,278	0.05
(12,035)	iShares MSCI Brazil Capped	33,345	0.00
(7,172)	iShares US Real Estate	9,739	0.00
(8,200)	iShares MSCI Philippines	2,330	0.00
4596	Kroger Company	1,202	0.00
(1,526)	Mammoth Energy Services Inc	431	0.00
(13,422)	Marathon Oil Corporation	10,372	0.00
(34,682)	Masco Corporation	19,373	0.00
(51,278)	Match Group Inc	15,849	0.00
(45,320)	Maxim Integrated Products Inc	18,240	0.00
93111	Media General Inc	164,907	0.02
(14,459)	MPLX LP	18,827	0.00
166901	Nexteer Automotive Group Limited	7,459	0.00
(134,127)	Oceaneering International Inc	349,233	0.05
(93,111)	ON Semiconductor Corporation	53,901	0.01
(30,510)	O'Reilly Automotive Inc	361,137	0.05
57769	Plains All Amer Pipeline LP	23,861	0.00
(12,652)	Powershares QQQ	16,363	0.00
180023	Reynolds American Inc	729,176	0.11
(114,957)	Ross Stores Inc	419,391	0.07
(61,047)	Rowan Companies Plc	123,821	0.02
(12,191)	Royal Caribbean Cruises Limited	27,668	0.00
(96,335)	S&P Oil & Gas Exploration & Production	95,479	0.01
(16,868)	Smart Sand Inc	44,313	0.01
(41,612)	Southern Copper Corporation	55,594	0.01
(31,495)	Starbucks Corporation	31,037	0.00
(20,985)	Tallgrass Energy GP LP	6,881	0.00
(22,636)	Tallgrass Energy Partners LP	38,452	0.01
(37,411)	Technology Select Sector Fund	11,062	0.00
95627	Time Warner Inc	94,026	0.01
(4,078)	Ulta Salon Cosmetics & Fragrance Inc	64,037	0.01
(21,259)	USG Corporation	6,196	0.00
(17,468)	Utilities Select Sector	9,378	0.00
(32,099)	VMware Inc	7,968	0.00
(74,513)	Whiting Petroleum Corporation	37,580	0.01
(5,640)	Williams-Sonoma Inc	2,718	0.00
(113,738)	Yelp Inc	38,740	0.01
		6,110,556	0.88
	Total contracts for difference	52,284,121	7.50
	Equities		
	Bermuda		
11655	Golar LNG Ltd	227,366	0.03
15607	Nabors Industries Limited	111,385	0.02
45919	Signet Jewelers Limited	2,546,068	0.36
		2,884,819	0.41
	Brazil		
33741	Petroleo Brasileiro SA	236,369	0.03
182960	Vale SA	1,403,621	0.21
		1,639,990	0.24
	Canada		
8383	Amaya Inc	131,187	0.02
24268	Cameco Corporation	193,625	0.03
40487	Concordia International Corporation	55,199	0.01
4689	Dollarama Inc	392,250	0.06
160246	Dominion Diamond Corporation	1,764,666	0.26
225348	First Quantum Minerals Limited	1,668,926	0.24
21947	Goldcorp Inc	248,420	0.04
85573	Hudbay Minerals Inc	433,286	0.06
39655	Nevsun Resources Limited	83,795	0.01
3852	Potash Corporation Of Saskatchewan Inc	55,050	0.01
22190	Precision Drilling Corporation	66,343	0.01
159856	Sandstorm Gold Limited	540,684	0.08
38596	Seven Generations Energy Limited	578,719	0.08

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	Canada (continued)		
101794	Teck Resources Limited	1,546,701	0.22
86535	Trican Well Service Limited	212,068	0.03
		7,970,919	1.16
	China		
61274	Alibaba Group Holding Limited	7,569,599	1.09
4683572	Aluminum Corporation Of China Limited	2,104,114	0.30
618001	Angang Steel Company Limited	403,965	0.06
199968	Anhui Conch Cement Company Limited	609,765	0.09
3196521	BBMG Corporation Limited	1,414,510	0.20
24789	China Communications Construction Company Limited	28,008	0.00
1783138	China Longyuan Power Group Corporation Limited	1,137,537	0.16
129309	China Shenhua Energy Company Limited	252,412	0.04
1118240	CNOOC Limited_BNY	1,073,824	0.15
1453	CNOOC Limited_BNY	139,383	0.02
3245746	CRRC Corporation Limited	2,559,079	0.37
85742	Ctrip.com International Limited	4,048,980	0.58
70788	Grand Baoxin Auto Group Limited	29,814	0.00
4846122	Huaneng Renewables Corporation Limited	1,311,727	0.19
405859	Ikang Healthcare Group Inc	4,366,218	0.63
16400	JD.com Inc	563,945	0.08
335547	Jiangxi Copper Company Limited	483,141	0.07
120240	Jumei International Holding Limited	224,551	0.03
2875863	Luye Pharma Group Limited	1,382,433	0.20
1424700	Maanshan Iron & Steel Company Limited	499,241	0.07
25152	Momo Inc	815,061	0.12
3520644	Sinopec Engineering Group Company Limited	2,783,728	0.40
5013187	Sinotrans Limited	2,252,195	0.32
3931	Sinovac Biotech Limited	23,264	0.00
177524	Tencent Holdings Limited_BNY	5,566,787	0.80
56102	Tencent Holdings Limited_BNY	1,768,820	0.25
1748874	Tianhe Chemicals Group Limited	-	0.00
4579426	West China Cement Limited	606,911	0.09
161124	Wuxi Biologics Cayman Inc	531,130	0.08
155507	Zhuzhou CRRC Times Electric Company	668,930	0.10
		45,219,072	6.49
	France		
42534	Criteo SA	1,829,199	0.26
5823	Danone SA	383,212	0.05
114736	Electricite De France SA	1,087,927	0.16
		3,300,338	0.47
	Germany		
13284	Adidas AG	2,228,391	0.32
154506	Aixtron SE	950,984	0.14
4898	Allgeier Holding	101,340	0.01
21230	Axel Springer SE	1,116,698	0.16
3643	BASF SE	295,411	0.04
5606	Bayer	634,599	0.09
52000	Beiersdorf	4,786,080	0.69
45644	Commerz Bank	476,067	0.07
56815	Continental	10,735,194	1.54
29286	Covestro	1,851,168	0.27
14017	Daimler	888,257	0.13
528	Deutsche Lufthansa	10,520	0.00
22856	Deutsche Post	750,134	0.11
54878	Deutsche Telekom	862,682	0.12
20530	Deutz	151,573	0.02
358007	E.ON SE	2,952,842	0.42
26139	Fraport Frankfurt Airport Services Worldwide	2,020,545	0.29
150000	FreseniusSE& Company KGaA	11,259,000	1.61
2179	GEA Group	78,074	0.01
39886	Heidelbergcement	3,376,350	0.48
7860	Hugo Boss	481,818	0.07
253799	Infineon Technologies	4,691,475	0.67
26646	Innogy SE	918,354	0.13
34148	Kion Group	2,285,184	0.33
80823	Linde	13,400,453	1.92
3412	Linde AG	57,348	0.01
621	Merck KGaA	65,671	0.01
9436	Metro	278,881	0.04
5592	MTU Aero Engines AG	690,612	0.10
10363	Norma Group SE	471,620	0.07
31419	Osram Licht	2,191,475	0.31
40366	RWE	704,185	0.10
312606	SAP SE	28,587,819	4.11
10002	Siemens	1,203,741	0.17
2090	Stada Arzneimittel	129,768	0.02
20988	Symrise	1,301,676	0.19
88024	Tele Columbus	853,833	0.12
289361	Thyssenkrupp	7,197,855	1.03
28715	Uniper SE	471,931	0.07
1473	Zalando SE	58,935	0.01
1122	Zooplus	195,228	0.03
		111,763,771	16.03

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	Greece		
4194	Star Bulk Carriers Corporation	36,147	0.01
	Hong Kong		
2196087	Belle International Holdings Limited	1,519,366	0.22
198642	China Cord Blood Corporation	1,651,068	0.24
469436	China Gas Holdings Limited	830,930	0.12
4843227	China Resources Cement Holdings Limited	2,110,565	0.30
529616	CSPC Pharmaceutical Group Limited	678,107	0.10
510500	Shenzhen International Holdings Limited	821,052	0.12
2986924	Sinopec Kantons Holdings Limited	1,445,884	0.21
5526890	Skyworth Digital Holdings Limited	3,010,611	0.42
426500	Yue Yuen Industrial Holdings Limited	1,552,016	0.22
		13,619,599	1.95
	Israel		
75203	Mobileye NV	4,140,764	0.59
51078	Syneron Medical Limited	490,381	0.07
		4,631,145	0.66
	Italy		
170850	A2A SpA	248,416	0.04
112026	Amplifon SpA	1,295,021	0.19
206644	Atlantia SpA	5,091,708	0.73
15000	Brembo SpA	192,150	0.03
33659	Buzzi Unicem SpA	733,430	0.11
76185	Cerved Information Solutions SpA	713,853	0.10
526740	Davide Campari-Milano SpA	3,249,986	0.47
11990	De' Longhi	329,006	0.05
1356700	Enel SpA	6,368,350	0.91
61346	Intesa SAnpaolo SpA	170,297	0.02
203008	Leonardo Finmeccanica SpA	2,953,766	0.42
76701	Moncler SpA	1,572,371	0.23
824774	Prysmian SpA	21,237,931	3.04
1	Recordati SpA	36	0.00
117033	Saipem SpA	378,485	0.05
969983	Telecom Italia SpA	783,746	0.11
108317	Unicredit SpA	1,770,983	0.25
		47,089,535	6.75
	Japan		
61263	Asahi Group Holdings Limited	2,021,190	0.29
6604	Asahi Intecc Company Limited	263,331	0.04
45543	Comsys Holdings Corporation	821,999	0.12
99332	Daihen Corporation	684,422	0.10
326955	Daikyo Inc	584,248	0.08
188179	Daiwa House Industry Company Limited	5,635,729	0.81
104122	DIC Corporation	3,278,385	0.47
121417	DMG Mori Seiki Company Limited	1,746,139	0.25
2979	East Japan Railway Company	249,776	0.04
53947	Ezaki GliCompany Company Limited	2,546,810	0.37
295907	Fujitsu Limited	1,911,413	0.27
6577	Hamamatsu Photonics K.K.	177,060	0.03
1170	HIS Company Limited	30,904	0.00
122478	Hitachi Construction Machinery Company Limited	2,682,714	0.38
34369	Honda Motor Company Limited	821,731	0.12
272103	JGC Corporation	3,868,616	0.55
289786	JSR Corporation	4,380,069	0.63
19097	Kansai Paint Company Limited	385,212	0.06
97802	Kewpie Corporation	2,251,353	0.32
34998	KH Neochem Company Limited	587,432	0.08
46160	Koito Manufacturing Company Limited	2,081,937	0.30
29535	Komatsu Limited	657,871	0.09
22563	Kose Corporation	2,160,306	0.31
189583	Kubota Corporation	2,792,289	0.40
139574	Lixil Group Corporation	3,059,357	0.44
227646	Makino Milling Machine Company Limited	1,646,697	0.24
140323	Marui Group Company Limited	1,813,273	0.26
16884	Miura Company Limited	288,268	0.04
12189	Nippon Telegraph & Telephone Corporation	505,053	0.07
11314	Nippon Television Holdings Inc	166,683	0.02
55412	Nishimatsu Construction Company Limited	257,706	0.04
628848	Nissan Motor Company Limited	5,486,071	0.79
24774	Nitori Holdings Company Limited	2,907,488	0.42
2495	Olympus Corporation	79,823	0.01
26246	Pigeon Corporation	833,550	0.12
2204	Pola Orbis Holdings Inc	50,941	0.01
159814	Renesas Electronics Corporation	1,220,876	0.18
17768	Rinnai Corporation	1,451,641	0.21
11956	Ryohin Keikaku Company Limited	2,618,800	0.38
3665	Secom Company Limited	243,805	0.03
72710	Shin-Etsu Chemical Company Limited	5,778,686	0.83
230787	Showa Denko K.K.	4,693,099	0.67
11536	SMC Corporation	3,074,113	0.44
51393	Sumco Corporation	652,477	0.09
982819	Sumitomo Chemical Company Limited	4,954,274	0.71
676178	Sumitomo Heavy Industries Limited	3,909,788	0.56
2627	TechnoPro Holdings Inc	92,656	0.01
	Equities (continued)		
	Japan (continued)		
174238	Teijin Limited	2,938,134	0.42
185526	THK Company Limited	4,603,688	0.66
373973	Tokyu Fudosan Holdings Corporation	1,937,681	0.28
1952589	Ube Industries Limited	4,403,344	0.63
64996	Yamaha Motor Company Limited	1,469,802	0.21
247000	Mitsubishi UFJ Financial Group Inc	1,454,798	0.21
33127	NSK Limited	362,672	0.05
82800	Isetan Mitsukoshi Holdings Limited	727,516	0.10
155184	Persol Holdings Company Limited	2,550,229	0.37
		108,853,925	15.61
	Luxembourg		
84880	Tenaris SA	1,158,612	0.17
	Netherlands		
7580	Chicago Bridge & Iron Company NV	131,124	0.02
54594	Constellium NV	330,278	0.05
39907	Frank's International	290,061	0.04
337210	ING Groep	5,091,871	0.73
138081	Koninklijke DSM	8,787,475	1.26
9180	NXP Semiconductors NV	880,936	0.13
17212	Qiagen	501,300	0.07
452073	Wolters Kluwer	16,756,086	2.40
		32,769,131	4.70
	Norway		
217174	Borr Drilling Limited	613,743	0.09
20638	Golden Ocean Group Limited	121,597	0.02
		735,340	0.11
	Russia		
25953	Polyus Gold Company	802,107	0.12
	Singapore		
10097	Broadcom Limited	2,063,133	0.30
1826598	Global Logistic Properties Limited	3,326,657	0.47
		5,389,790	0.77
	Sweden		
14112	Autoliv Inc	1,358,553	0.19
104243	Boliden AB	2,491,206	0.37
22105	Munters Group AB	169,119	0.02
		4,018,878	0.58
	Switzerland		
21874	Nestle SA	1,672,362	0.24
3462	St Microelectronics	43,552	0.01
80182	Weatherford International Plc	272,066	0.04
32648	Clariant AG	631,291	0.09
		2,619,271	0.38
	United Kingdom		
59696	CNH Industrial	591,886	0.09
62256	Ensco Plc	281,654	0.04
127276	Fiat Chrysler Automobiles	1,174,757	0.17
9379	Michael Kors Holdings Limited	298,092	0.04
454940	Medica Group Plc	1,181,319	0.17
		3,527,708	0.51
	United States		
355	1st Constitution Bancorp	5,525	0.00
74574	Activision Blizzard Inc	3,764,171	0.54
5669	Adobe Systems Inc	703,015	0.10
6644	Advance Auto Parts Inc	679,167	0.10
287248	Advanced Micro Devices Inc	3,143,093	0.45
48007	AK Steel Holding Corporation	276,539	0.04
24471	Akorn Inc	719,615	0.10
122563	Alcoa Corporation	3,508,555	0.50
240684	Alere Inc	10,591,320	1.52
3678	Alexion Pharmaceuticals Inc	392,357	0.06
3930	Alphabet Inc	3,203,404	0.46
24300	Altice USA Inc	688,168	0.10
8622	Amazon.com Inc	7,317,606	1.05
24549	Antero Resources Corporation	465,130	0.07
20331	Apple Inc	2,567,244	0.37
99195	Applied Materials Inc	3,592,780	0.52
50167	Archrock Inc	501,428	0.07
8733	AT&T Inc	288,892	0.04
54125	Atwood Oceanics Inc	386,760	0.06
654	Autozone Inc	327,106	0.05
37041	Baker Hughes Inc	1,770,291	0.25
6032	Basic Energy Services Inc	131,688	0.02
50784	Brocade Communications Systems Inc	561,471	0.08
24280	Burlington Stores Inc	1,958,281	0.28
68322	BWX Technologies Inc	2,920,256	0.42
71182	C&J Energy Services Inc	2,138,799	0.31
185027	Cabot Oil & Gas Corporation	4,068,631	0.58

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
39973	Camping World Holdings Inc	1,081,204	0.16
4724	Carnival Corporation	271,582	0.04
23342	Centennial Resource Development Inc	323,765	0.05
840	Charter Communications Inc	248,086	0.04
160350	Chelsea Therapeutics International Limited#	-	0.00
27236	Cliffs Natural Resources Inc	165,248	0.02
96209	Coach Inc	3,993,279	0.57
65972	Comcast Corporation	2,251,221	0.32
10847	Diamondback Energy Inc	844,612	0.12
32878	Dollar Tree Inc	2,015,545	0.29
161621	DSW Inc	2,508,169	0.36
25200	Ebay Inc	771,544	0.11
27631	EOG Resources Inc	2,192,940	0.31
19100	EQT Corporation	981,166	0.14
33149	Facebook Inc	4,388,090	0.63
41755	Flotek Industries Inc	327,289	0.05
26911	Flowserve Corporation	1,095,505	0.16
22927	Foot Locker Inc	990,612	0.14
84152	Freeport-McMoRan Inc	886,121	0.13
70888	Gardner Denver Holdings Inc	1,343,115	0.19
81665	General Cable Corporation	1,170,683	0.17
74928	GrubHub Inc	2,864,285	0.41
108574	Gulfport Energy Corporation	1,404,118	0.20
2383	HollyFrontier Corporation	57,394	0.01
38353	Huntsman Corporation	868,915	0.12
97762	Independence Contract Drilling Inc	333,431	0.05
7349	Intuit Inc	855,746	0.12
19802	JPMorgan Chase & Company	1,586,868	0.23
21082	Kate Spade & Company	341,770	0.05
33025	Key Energy Services Inc	557,101	0.08
13872	L Brands Inc	655,440	0.09
11473	Lam Research Corporation	1,422,670	0.20
5091	Lowe's Companies Inc	346,066	0.05
11739	Macy's Inc	239,195	0.03
53593	Marathon Petroleum Corporation	2,458,920	0.35
54985	Mastercard Inc	5,855,007	0.84
6393	Mattel Inc	120,680	0.02
43182	MBIA Inc	357,026	0.05
21000	McDonald's Corporation	2,820,008	0.40
16576	Mohawk Industries Inc	3,512,563	0.50
22306	Monsanto Company	2,314,794	0.33
42535	Norwegian Cruise Line Holdings Limited	2,024,659	0.29
2157	Nucor Corporation	109,443	0.02
102709	Oasis Petroleum Inc	724,920	0.10
39938	Occidental Petroleum Corporation	2,096,434	0.30
14327	Owens Corning	840,614	0.12
23846	Parsley Energy Inc	580,182	0.08
111077	Patterson-UTI Energy Inc	1,966,283	0.28
22995	Philip Morris International Inc	2,367,948	0.34
4499	Pioneer Natural Resources Company	629,477	0.09
28016	Praxair Inc	3,255,904	0.47
123734	Propetro Holding Corporation	1,514,468	0.22
117	Prudential Bancorp Inc	1,863	0.00
593	PVH Corporation	59,531	0.01
127053	Qualcomm Inc	6,151,301	0.88
35277	Ralph Lauren Corporation	2,282,620	0.33
25461	Ramaco Resources Inc	135,057	0.02
26004	Rice Energy Inc	607,151	0.09
43127	Rite Aid Corporation	111,547	0.02
52848	RPC Inc	936,441	0.13
20884	RSP Permian Inc	590,879	0.08
197432	Sciclone Pharmaceuticals Inc	1,904,127	0.27
129671	Skechers U.S.A. Inc	3,353,903	0.48
154	Southern National Bancorp Of Virginia Inc	2,376	0.00
913	Spirit Airlines Inc	41,345	0.01
58306	Sprouts Farmers Market Inc	1,158,912	0.17
5261	Steel Dynamics Inc	165,180	0.02
11604	Steven Madden Limited	406,453	0.06
25224	Superior Energy Services Inc	230,666	0.03
1816	Target Corporation	83,257	0.01
2118	Tesaro Inc	259,720	0.04
63223	The Goodyear Tire & Rubber Company	1,937,904	0.28
51830	The Home Depot Inc	6,970,954	1.00
52077	The TJX Companies Inc	3,295,250	0.47
12721	The Walt Disney Company	1,185,048	0.17
58600	The Wendy's Company	796,884	0.11
20644	The Williams Companies Inc	548,069	0.08
14559	Thor Industries Inc	1,334,187	0.19
2909	T-Mobile US Inc	154,613	0.02
514	United States Steel Corporation	9,978	0.00
18580	US Silica Holdings Inc	578,146	0.08
3300	Vail Resorts Inc	586,856	0.08
7278	Verizon Communications Inc	284,981	0.04
62952	Visa Inc	5,176,133	0.74
6101	WABCO Holdings Inc	682,073	0.10
53004	Wal-Mart Stores Inc	3,517,025	0.50
7514	Warrior Met Coal Inc	112,853	0.02
15127	Welbilt Inc	250,006	0.04
4064	WESCO International Inc	204,171	0.03
6938	Western Digital Corporation	538,956	0.08
13099	WPX Energy Inc	110,943	0.02
		176,360,756	25.28
	Total equities	574,390,853	82.40
	Exchange traded funds		
	United States		
5744	iPath S&P 500 VIX Short-Term Futures	64,261	0.01
25337	iShares China Large-Cap	882,147	0.13
12202	iShares Russell 2000	1,507,611	0.22
78834	S&P Metals & Mining	2,071,505	0.29
10924	S&P Oil & Gas Exploration & Production	305,725	0.04
6853	Vaneck Vectors Gold Miners	132,668	0.02
		4,963,917	0.71
	Total exchange traded funds	4,963,917	0.71
	Future contracts (a)		
	Canada		
(4)	S&P/TSX 60 Index Future September 2017	5,643	0.00
	France		
(76)	CAC40 10 Euro Future July 2017	114,704	0.03
35	LVMH Moet Henn Dividend December 2018	-	0.00
289	Orange SSDF December 2018	13,004	0.00
345	Orange SSDF December 2019	-	0.00
(285)	Societe Generale SSDF December 2017	8,339	0.00
252	Societe Generale SSDF December 2018	24,198	0.00
173	Societe Generale SSDF December 2019	15,570	0.00
11	Total SA SSDF December 2018	1,628	0.00
(259)	Total SA SSDF December 2019	13,840	0.00
345	Vivendi December 2018	-	0.00
		191,283	0.03
	Germany		
174	Adidas Dividend December 2018	15,930	0.00
(104)	Adidas Dividend December 2019	-	0.00
59	BMW SSDF Futures December 2017	19,750	0.00
(49)	DAX Index Future September 2017	573,350	0.09
(23)	DAX Mini Future September 2017	51,860	0.01
(452)	Euro Stoxx 50 September 2017	525,490	0.08
280	Euro Stoxx Bank Futures September 2017	775	0.00
87	Volkswagen Dividend Future December 2019	102,450	0.01
30	Volkswagen Dividend Future December 2020	12,900	0.00
		1,302,505	0.19
	Hong Kong		
(156)	Hang Seng Index Futures July 2017	25,967	0.01
(70)	H-Shares Index Futures July 2017	13,141	0.00
		39,108	0.01
	Italy		
581	ENI SpA SSDF December 2018	52,110	0.01
(22)	FTSE MIB Index Futures Septempber 2017	60,610	0.01
2189	ING Groep SSDF December 2018	30,091	0.00
850	ING Groep SSDF December 2019	29,365	0.00
281	Intesa SAnpaolo December 2018	3,653	0.00
(181)	Mini FTSE MIB Futures Septempber 2017	86,456	0.02
(690)	Unicredit Dividend December 2018	-	0.00
		262,285	0.04
	Singapore		
(28)	SGX Nifty 50 July 2017	230	0.00
	Spain		
287	Repsol SA Dividend December 2018	14,050	0.00
	Sweden		
(484)	OMXS30 Index Futures July 2017	236,280	0.03
	Switzerland		
104	Zurich Insurance Group AG Financial (Insurance) December 2018	75,853	0.01
	United Kingdom		
219	BP Plc December 2017	14,341	0.00
(1,194)	BP Plc December 2018	1,663	0.00
1726	BP Plc December 2019	-	0.00
(116)	FTSE 100 Index Futures September 2017	203,433	0.03
146	Rio Tinto Plc December 2018	82,307	0.01
		301,744	0.04
	United States		
(23)	E-mini NASDAQ 100 September 2017	19,281	0.00
(194)	E-mini S&P 500 Futures September 2017	115,611	0.02
		134,892	0.02
	Total future contracts	2,563,873	0.37

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Option contracts (b)		
	Australia		
411	Call on 12 BLT LN 21 July 2017	91,277	0.02
104	Call on 12.5 BLT LN 18 August 2017	22,504	0.00
323	Call on 12.5 BLT LN 21 July 2017	25,750	0.00
193	Call on 13 BLT LN 18 August 2017	20,881	0.00
		160,412	0.02
	European Union		
167791	Call On 135 Sx73 15 September 2017	545,225	0.08
424307	Call On 9.6 EDF-FP 15 September 2017	221,942	0.03
		767,167	0.11
	France		
774	Call On 9.6 EDF-FP 15 September 2017	44,304	0.01
963	Call On 92 Renault SA 15 December 2017	153,117	0.02
57	Call On 98 HO FP 18 August 2017	5,358	0.00
5	Calls On 62 Amun FP 18 August 2017	1,330	0.00
140	Put On 82 Safran SA 21 July 2017	34,160	0.00
		238,269	0.03
	Germany		
683	Call On 17.5 LHA GR 17.5 21 July 2017	168,701	0.02
1957	Call On 18 DTE-GR 15 December 2017	33,269	0.00
1403	Call On 72 DAI GR 21 July 2017	2,806	0.00
1037	Call On SX5E 140 15 September 2017	93,330	0.01
618	Put On SX5E 3200 15 September 2017	228,660	0.04
137	Put On 41 ZAL GR 18 August 2017	29,318	0.00
65	Put On 77 FRA GR 21 July 2017	7,475	0.00
515	Put On SX5E 135 15 September 2017	203,425	0.04
229	Put On SX5E 3450 21 July 2017	133,736	0.02
173	Put On SX5E 3500 21 July 2017	148,088	0.02
134	Put On SXPP 385 21 July 2017	50,250	0.01
3667	Call on 21 LHA GR 15 September 2017	231,021	0.03
		1,330,079	0.19
	Italy		
52	Put On 4.4 TRN IM 15 December 2017	6,256	0.00
	Luxembourg		
778	Call On 20.4 MT NA 21 July 2017	35,010	0.01
310	Call On 20.4 MT NA 21 July 2017	13,950	0.00
714	Call On 20.5 MT NA 21 July 2017	29,988	0.00
		78,948	0.01
	Netherlands		
653	Call On 17 AD NA 18 August 2017	26,773	0.00
131	Call On 33 Koninklijke Philips NV21 July 2017	1,310	0.00
1158	Put On 0.90 SR NA 15 February 2017	103,062	0.02
		131,145	0.02
	Sweden		
839	Call on 205 HMB SS 21 July 2017	95,935	0.01
2016	Call on 210 HMB SS 21 July 2017	99,542	0.02
		195,477	0.03
	Switzerland		
1221	Call on 3 GLEN LN 18 August 2017	104,814	0.02
653	Call on 3 GLEN LN 18 August 2017	56,056	0.01
486	Call on 3 GLEN LN 21 July 2017	22,251	0.00
980	Call on 3 GLEN LN 21 July 2017	44,867	0.01
1203	Put on 2.8 GLEN LN 21 July 2017	79,173	0.01
		307,161	0.05
	United Kingdom		
243	Call on 15.5 SSE LN 18 August 2017	6,919	0.00
14	Call on 15.5 SSE LN 21 July 2017	239	0.00
1513	Call on 2 CNA LN 21 July 2017	81,848	0.01
2468	Call on 2.4 VOD LN 15 September 2017	28,108	0.00
187	Call on 2.6 SBRY LN 21 July 2017	8,519	0.00
115	Call on 33 RIO LN 21 July 2017	74,654	0.01
74	Call on 33 RIO LN 21 July 2017	48,038	0.01
130	Call on 34 RIO LN 18 August 2017	85,131	0.01
152	Call on 56 BATS LN 18 August 2017	51,067	0.01
1513	Put on 2 CNA LN 21 July 2017	77,541	0.01
103	Put on 7300 UKX Index 21 July 2017	94,430	0.01
104	Put on 7375 UKX Index 21 July 2017	139,171	0.03
336	Put on 7400 UKX Index 18 August 2017	786,374	0.11
		1,482,039	0.21
	United States		
2465	Call On 13 FCX US 21 July 2017	21,612	0.00
522	Call On 13 FCX US 21 July 2017	4,577	0.00
490	Call on 13.5 VIX 19 July 2017	27,925	0.00
225	Call On 157.5 FB US 4 August 2017	51,883	0.01
259	Call On 157.5 FB US 4 August 2017	59,723	0.01
649	Call on 50 APC US 21 July 2017	5,690	0.00
176	Call on 50 APC US 21 July 2017	1,543	0.00
304	Call On 70 APC US 18 August 2017	267	0.00

Nominal	Description	Fair Value €	% of Net Assets
	Option contracts (b) (continued)		
	United States (continued)		
44	Call on 75 GILD 18 August 2017	4,359	0.00
139	Call On 80 CL US 21 July 2017	4,265	0.00
1035	Put on 12 VXXX US 21 July 2017	27,224	0.00
595	Put on 138 QQQ US 21 July 2017	117,899	0.03
245	Put on 138 QQQ US 21 July 2017	48,547	0.01
751	Put on 67 XLI US 21 July 2017	19,754	0.00
		395,268	0.06
	Total option contracts	5,092,221	0.73
	Preferred stocks		
	Germany		
7316	Jungheinrich AG	234,149	0.03
17954	Volkswagen AG	2,394,166	0.35
		2,628,315	0.38
	Total preferred stocks	2,628,315	0.38
	Real estate investment trusts		
	Canada		
17896	Riocan Real Estate Investment Trust	290,810	0.04
	Japan		
278	Japan Hotel REIT Investment Corporation	172,459	0.02
	United States		
58329	Felcor Lodging Trust Inc	368,727	0.06
	Total real estate investment trusts	831,996	0.12
	Total return swaps (b)		
	India		
(43,200)	ACC Limited 27 July 2017	5,357	0.00
61500	Grasim Industries 27 July 2017	32,158	0.01
		37,515	0.01
	South Korea		
(18,819,742)	Kospi 200 Index 14 September 2017	6,733	0.00
(1,896,692)	Kospi 200 Index 14 September 2017	2,752	0.00
		9,485	0.00
	United States		
(11,912)	Facebook Inc	47,116	0.01
	Total total return swaps	94,116	0.02
	Warrants (b)		
	Canada		
84917	Hudbay Minerals Inc	13,759	0.00
	Ireland		
12050	Kenmare Resources Plc	-	0.00
	United States		
7211	Basic Energy SVSC	18,651	0.00
15059	CVSL Inc	-	0.00
		18,651	0.00
	Total warrants	32,410	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
DKK24,017,340	€3,229,969	20 July 2017	1	529	0.00
€29,783	CAD44,014	20 July 2017	2	89	0.00
€814	CHF886	07 July 2017	1	2	0.00
€15,551	CHF16,860	20 July 2017	1	111	0.00
€2,986,775	DKK22,204,330	20 July 2017	2	140	0.00
€689,087	£603,279	20 July 2017	6	2,313	0.00
€38,669,118	HKD338,154,175	20 July 2017	15	707,309	0.10
€105,068,428	JPY13,014,864,250	20 July 2017	12	3,530,809	0.51
€226,100	NOK2,143,197	20 July 2017	3	1,923	0.00
€865,999	SGD1,349,197	20 July 2017	2	7,514	0.00
€368,854	US$418,388	07 July 2017	5	2,155	0.00
€268,233,329	US$301,067,049	20 July 2017	10	4,559,024	0.65
£28,240,543	€32,133,988	07 July 2017	2	24,497	0.00
£17,999,486	€20,384,403	20 July 2017	3	106,217	0.02
SEK443,215,783	€45,455,313	07 July 2017	6	618,370	0.08
SEK11,108,421	€1,141,115	20 July 2017	2	13,715	0.00
Total unrealised gain on forward currency contracts				9,574,717	1.36
Total financial assets at fair value through profit or loss - trading				654,984,195	93.95

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference		
	Australia		
(61,803)	BHP Billiton Limited	(13,158)	(0.00)
2265969	Fairfax Media Limited	(172,629)	(0.02)
(105,913)	Fortescue Metals Group Limited	(46,702)	(0.01)
529048	Independence Group NL	(250,427)	(0.05)
606090	Investa Office Fund	(136,015)	(0.02)
118902	Sandfire Resources NL	(8,118)	(0.00)
278677	South32 Limited_MS	(7,369)	(0.00)
3422794	South32 Limited_MS	(227,303)	(0.03)
177509	Western Areas Limited	(18,888)	(0.00)
		(880,609)	(0.13)
	Austria		
9923	AMS AG	(37,373)	(0.01)
(18,067)	Erste Group Bank	(106,022)	(0.02)
(146,075)	Voestalpine	(194,340)	(0.02)
		(337,735)	(0.05)
	Belgium		
(10,980)	Colruyt SA	(4,324)	(0.00)
124504	Solvay SA	(180,843)	(0.03)
(7,137)	Umicore SA	(10,677)	(0.00)
		(195,844)	(0.03)
	Bermuda		
(58)	FTSE 250 Index	(1,958)	(0.00)
42805	ODF JELL Drilling Limited	(4,219)	(0.00)
		(6,177)	(0.00)
	Brazil		
20023	Fleury SA	(3,567)	(0.00)
	Canada		
(32,063)	Agnico Eagle Mines Limited	(10,506)	(0.00)
(37,882)	Lululemon Athletica Inc	(185,423)	(0.03)
(219,316)	Lundin Mining Corporation	(25,960)	(0.00)
(7,473)	Restaurant Brands International Inc	(39,013)	(0.01)
		(260,902)	(0.04)
	China		
(7,274)	Alibaba Group Holding Limited	(23,005)	(0.00)
(498,802)	Anta Sports Products Limited	(145,180)	(0.02)
143000	Byd Electronic International Company Limited	(15,087)	(0.00)
262297	Central China Securities Company Limited	(3,384)	(0.00)
24213	Changsha Zoomlion Heavy Industry Science & Technology Develc	(996)	(0.00)
(306,000)	China Coal Energy Company Limited	(1,402)	(0.00)
(584,000)	China Merchants Bank Company Limited	(183,378)	(0.03)
(761,121)	Great Wall Motor Company	(36,619)	(0.01)
(4,601)	JD.com Inc	(3,879)	(0.00)
409384	Meitu Inc	(9,073)	(0.00)
(17,172)	Netease Inc	(461,770)	(0.07)
(4,307,149)	Shanghai Electric Group Company Limited	(96,976)	(0.01)
65154	Sinopec Engineering Group Company	(2,379)	(0.00)
(208,136)	Soho China Limited	(1,165)	(0.00)
(2,101,856)	Tianneng Power International Limited	(14,114)	(0.00)
(2,342,000)	Weichai Power Company Limited	(182,857)	(0.03)
13871989	West China Cement Limited	(560,016)	(0.08)
(426,373)	Yanzhou Coal Mining	(53,352)	(0.01)
		(1,794,632)	(0.26)
	Denmark		
(5,736)	Carlsberg A/S	(69,566)	(0.01)
(10,836)	CHR Hansen Holding A/S	(124,630)	(0.02)
(37,066)	Danske Bank A/S	(184,359)	(0.03)
(28,577)	DSV A/S	(319,468)	(0.04)
(3,202)	Genmab A/S	(7,710)	(0.00)
102595	ISS A/S	(156,857)	(0.02)
(9,103)	Jyske Bank A/S	(36,514)	(0.01)
(25,490)	Novozymes A/S	(57,599)	(0.01)
(210,536)	TDC A/S	(65,747)	(0.01)
(7,807)	Vestas Wind Systems A/S	(27,449)	(0.00)
		(1,049,899)	(0.15)
	European Union		
3361	Dow Jones Europe Telecom Index	(54,031)	(0.01)
92	ESTX Basic Resources	(1,031)	(0.00)
(16,669)	ESTX SML Euro	(128,796)	(0.02)
(4,515)	MSGLGSTL	(31,466)	(0.00)
(12,458)	MSGLSXTP	(44,513)	(0.01)
		(259,837)	(0.04)
	Finland		
106009	Caverion Corporation	(36,141)	(0.01)
39182	Fortum OYJ	(6,302)	(0.00)
(5,203)	Kesko OYJ	(8,150)	(0.00)
26322	Neste OYJ	(60,374)	(0.01)
886009	Nokia OYJ	(251,012)	(0.04)
107782	Outokumpu OYJ	(22,508)	(0.00)
(462)	UPM Kymmene OYJ	(280)	(0.00)
		(384,767)	(0.06)

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	France		
(16,711)	Accor SA	(89,871)	(0.01)
30824	Alstom SA	(4,513)	(0.00)
320603	Altran Technologies SA	(292,719)	(0.04)
145815	Arkema SA	(236,228)	(0.03)
(15,756)	Atos SE	(83,560)	(0.01)
8460	Biomerieux	(59,334)	(0.01)
11794	CapGemini SA	(138,185)	(0.02)
297366	Carrefour SA	(215,622)	(0.03)
23194	Christian Dior SE	(90,349)	(0.01)
286395	Cie De Saint-Gobain	(620,370)	(0.10)
(64,541)	Creditricole SA	(5,489)	(0.00)
110387	Danone SA	(143,879)	(0.02)
(59)	Dassault Aviation SA	(970)	(0.00)
(10,464)	Dassault Systemes	(48,234)	(0.01)
(22,975)	Edenred	(6,938)	(0.00)
154009	EDF	(40,053)	(0.01)
104884	Eiffage	(287,392)	(0.04)
39862	Elior Group	(116)	(0.00)
(14,993)	Elis SA	(14,675)	(0.00)
354487	Engie SA	(221,613)	(0.03)
(107)	Eurofins Scientific	(8,760)	(0.00)
(158,575)	Eutelsat Communications	(346,858)	(0.05)
(2,245)	Faurecia	(345)	(0.00)
(68,641)	Groupe Eurotunnel SA	(1,684)	(0.00)
17135	Hermes International	(196,971)	(0.03)
(2,554)	Iliad SA	(18,137)	(0.00)
(3,177)	Ipsen SA	(17,503)	(0.00)
(166,638)	Klepierre	(23,074)	(0.00)
4722	Legrand SA	(5,264)	(0.00)
114155	Peugeot SA	(57,635)	(0.01)
(16,583)	Publicis Groupe SA	(67,760)	(0.01)
144342	Renault SA	(842,681)	(0.13)
11950	Rubis SCA	(37,972)	(0.01)
(91,928)	Safran SA	(207,209)	(0.03)
38868	Schneider Electric SA	(69,917)	(0.01)
(4,298)	SEB SA	(123,793)	(0.02)
(12,135)	Sodexo SA	(18,208)	(0.00)
2155	STOXX Europe 600 Food & Beverage	(39,752)	(0.01)
3466	STOXX Europe 600 Utilities	(26,642)	(0.00)
77500	Suez	(3,702)	(0.00)
24524	Teleperformance	(104,265)	(0.01)
80229	Thales SA	(319,879)	(0.05)
9668	Total SA	(31,896)	(0.00)
8456	Ubisoft Entertainment	(8,051)	(0.00)
21919	Vinci SA	(57,024)	(0.01)
		(5,235,092)	(0.75)
	Germany		
7363	Adidas	(3,561)	(0.00)
74237	Brenntag	(165,286)	(0.02)
279	Continental	(3,171)	(0.00)
65199	Deutsche Telekom	(46,520)	(0.01)
(24,549)	Deutsche Wohnen	(32,847)	(0.00)
5671	Drillisch	(3,810)	(0.00)
832381	E.On SE	(285,125)	(0.05)
(118,166)	Fraport Frankfurt Airport Services Worldwide	(931,263)	(0.14)
(6,254)	Fresenius Medical Care & Company KGaA	(25,431)	(0.00)
1064	Heidelberg Cement	(1,388)	(0.00)
38169	Infineon Technologies	(120,898)	(0.02)
71037	Kion Group	(72,414)	(0.01)
(70,382)	Lanxess	(61,730)	(0.01)
18049	Linde	(109,614)	(0.02)
34435	MAN	(9,175)	(0.00)
(81,496)	Metro	(28,553)	(0.00)
3488	MTU Aero Engines	(17,142)	(0.00)
(2,684)	Muenchener Rueckversicherungs-Gesellschaft	(4,238)	(0.00)
(13,104)	Norddeutsche Affinerie	(84,373)	(0.01)
754	Nordex Se	(2,103)	(0.00)
(29,094)	Norma Group Se	(18,451)	(0.00)
(28,055)	Prosieben SAt 1 Media Se	(19,827)	(0.00)
874	Puma	(2,101)	(0.00)
(26,682)	Salzgitter	(26,236)	(0.00)
3408	Sartorius AG-Vorzugsaktein	(15,477)	(0.00)
(174,050)	Software AG	(380,978)	(0.06)
7460	Symrise AG	(16,649)	(0.00)
(57,586)	Thyssenkrupp	(135,877)	(0.02)
128396	United Internet	(46,568)	(0.01)
(875)	Volkswagen AG	(4,006)	(0.00)
30779	Wacker Chemie	(203,424)	(0.04)
1774	Wirecard	(6,520)	(0.00)
(26,684)	Zalando SE	(88,753)	(0.01)
(3,228)	Jungheinrich	(2,016)	(0.00)
		(2,975,525)	(0.43)
	Gibraltar		
28608	888 Holding Plc	(4,911)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Hong Kong		
(188,695)	Cathay Pacific Airways Limited	(18,975)	(0.00)
(1,126,093)	China State Construction International Holdings Limited	(71,981)	(0.01)
3929	Dairy Farm International Holdings Limited	(469)	(0.00)
(431,905)	HK Electric Investments	(23,408)	(0.00)
(682,034)	Hong Kong And China Gas Company Limited	(67,424)	(0.01)
429779	Melco International Development Limited	(6,158)	(0.00)
(475,000)	Nine Dragons Paper Holdings	(97,567)	(0.02)
		(285,982)	(0.04)
	India		
21313	Avenue Supermarts Limited	(715)	(0.00)
(36,511)	Infosys Technologies Limited	(20,222)	(0.00)
198018	Vedanta Resources Plc	(49,476)	(0.01)
		(70,413)	(0.01)
	Ireland		
183443	C&C Group Plc	(99,408)	(0.01)
108767	Cairn Homes Limited	(8,686)	(0.00)
10466	CRH Plc	(7,427)	(0.00)
25036	DCC Plc	(29,225)	(0.00)
28455	Kerry Group Plc	(94,734)	(0.01)
(13,606)	Kingspan Group Plc	(3,752)	(0.00)
(84,815)	Ryanair Holdings Plc_MS	(208,558)	(0.03)
91887	Ryanair Holdings Plc_CSFB	(8,287)	(0.00)
(6,340)	Smurfit Kappa Group Plc	(15,940)	(0.00)
(11,258)	Source Stoxx Europe 600 Optimised Health Care Ucits	(179,759)	(0.04)
		(655,776)	(0.09)
	Isle of Man		
(33,153)	Paysafe Group Plc	(38,363)	(0.01)
66897	Playtech Plc	(3,697)	(0.00)
		(42,060)	(0.01)
	Italy		
(34,459)	Azimut Holding SpA	(35,107)	(0.01)
(245,416)	Banco BPM	(83,450)	(0.01)
(45,834)	Comet Holding	(71,660)	(0.01)
(23,328)	Italgas SpA	(3,916)	(0.00)
(209,017)	Mediaset SpA	(131,880)	(0.02)
(116,744)	Mediobanca SpA	(56,050)	(0.01)
(44,612)	Moncler SpA	(134,370)	(0.02)
(44,379)	Unicredit SpA	(76,669)	(0.01)
		(593,102)	(0.09)
	Japan		
(27,857)	ABC-Mart Inc	(13,499)	(0.00)
3600	Aeon Company Limited	(201)	(0.00)
33600	Asahi Group Holdings Limited	(16,988)	(0.00)
(30,000)	Ashimori Industry Company Limited	(5,357)	(0.00)
700	Benesse Holdings Inc	(137)	(0.00)
5500	Broadleaf Company Limited	(516)	(0.00)
(6,785)	Brother Industries Limited	(189)	(0.00)
900	Chugai Pharmaceutical Company Limited	(339)	(0.00)
(3,683)	Cybozu Inc	(200)	(0.00)
32021	Dai Nippon Printing Company Limited	(1,089)	(0.00)
(11,740)	Daikyo Inc	(286)	(0.00)
(3,700)	Daikyonishikawa Corporation	(157)	(0.00)
(34,581)	Daito Trust Construct Company Limited	(158,744)	(0.02)
1900	Doutor Nichires Holdings Company	(152)	(0.00)
(21,777)	Ebara Corporation	(7,705)	(0.00)
(148,200)	Financial Products Group Company	(57,249)	(0.01)
1400	FP Corporation	(1,668)	(0.00)
(168,175)	Fuji Heavy Industries Limited	(46,786)	(0.01)
8742	Fuji Oil Company Limited	(8,570)	(0.00)
700	Fuji Pharma Company Limited	(181)	(0.00)
1280	Fukuda Corporation	(1,334)	(0.00)
1700	Futaba Corporation	(26)	(0.00)
(41,132)	Hachijuni Bank Limited	(5,727)	(0.00)
5100	Happinet Corporation	(2,299)	(0.00)
(59,155)	Hazama Ando Corporation	(6,149)	(0.00)
(1,800)	Hikari Tsushin Inc	(1,623)	(0.00)
(15,276)	Hino Motors Limited	(846)	(0.00)
(11,600)	Hitachi Chemical Company Limited	(1,305)	(0.00)
6000	Hokuetsu Kishu Paper Company Limited	(1,015)	(0.00)
(10,934)	Hokuhoku Financial Group Inc	(9,436)	(0.00)
1400	Hokuto Corporation	(42)	(0.00)
1628	Honeys Company Limited	(670)	(0.00)
(18,300)	Hulic Company Limited	(2,810)	(0.00)
(48,300)	Ichigo Group Holdings Company Limited	(1,179)	(0.00)
(9,000)	Ichikoh Industries Limited	(1,088)	(0.00)
3100	Innotech Corporation	(17)	(0.00)
(353)	Investors Cloud Company Limited	(1,000)	(0.00)
(17,600)	Iwatani Corporation	(212)	(0.00)
6928	Japan Asia Group Limited	(7)	(0.00)
(23,900)	Japan Exchange Group Inc	(2,172)	(0.00)
(2,200)	Japan Lifeline Company Limited	(10)	(0.00)
(1,243)	Japan Property Management CE	(602)	(0.00)
	Contracts for difference (continued)		
	Japan (continued)		
2000	Japan Radio Company Limited	(2)	(0.00)
(8,600)	JGC Corporation	(4,756)	(0.00)
(24,400)	JVC Kenwood Corporation	(508)	(0.00)
(148,263)	Kaneka Corporation	(1,578)	(0.00)
(901,000)	Kawasaki Heavy Industries Limited	(53,419)	(0.01)
2600	Kitanotatsujin Company	(406)	(0.00)
8379	Kobayashi Pharmaceutical Company Limited	(11,487)	(0.00)
(14,400)	Kobe Steel Limited	(13,097)	(0.00)
(10,611)	Kokuyo Company Limited	(2,961)	(0.00)
(38,840)	Komatsu Limited	(33,497)	(0.00)
103200	Kubota Corporation	(23,190)	(0.00)
(307,690)	Kuraray Company Limited	(409,495)	(0.07)
(95,608)	Kurita Water Industries Limited	(156,883)	(0.02)
(4,035)	Kyorin Holdings Inc	(2,215)	(0.00)
22300	Kyowa Hakko Kirin Company Limited	(2,059)	(0.00)
(476,792)	Leopalace21 Corporation	(342,154)	(0.06)
(232,086)	Lion Corporation	(457,623)	(0.08)
1749	Litalico Inc	(112)	(0.00)
(195,245)	Makita Corporation	(311,747)	(0.05)
4000	Maruha Nichiro Corporation	(911)	(0.00)
5300	Marvelous Inc	(78)	(0.00)
7000	Medipal Holdings Corporation	(623)	(0.00)
9070	Meiji Holdings Company Limited	(5,989)	(0.00)
(8,985)	Miraca Holdings Inc	(1,132)	(0.00)
(2,500)	Mitsuba Corporation	(924)	(0.00)
(204,363)	Mitsubishi Gas Chemical Company	(116,057)	(0.02)
25000	Mitsubishi Logistics Corporation	(671)	(0.00)
1017	Mitsubishi Pencil Company	(177)	(0.00)
(911,575)	Mitsui Chemicals Inc	(166,224)	(0.02)
(546)	Modec Inc	(559)	(0.00)
(62,952)	Nabtesco Corporation	(80,324)	(0.01)
(27,408)	Nachi-Fujikoshi Corporation	(9,943)	(0.00)
(7,000)	Namura Shipbuilding Company Limited	(939)	(0.00)
2300	NEC Networks & System Integration Corporation	(202)	(0.00)
1900	Net One Systems Company Limited	(46)	(0.00)
(1,316)	Nextage Company Limited	(195)	(0.00)
(10,000)	NGK Spark Plug Company Limited	(1,796)	(0.00)
(8,356)	Nihon Parkerizing Company Limited	(8,672)	(0.00)
800	Nippon Ceramic Company Limited	(322)	(0.00)
4800	Nippon Electric Glass Company Limited	(654)	(0.00)
(203,177)	Nippon Paint Holdings Company Limited	(762,172)	(0.12)
(20,964)	Nippon Shokubai Company Limited	(3,579)	(0.00)
(2,052)	Nippon Yakin Kogyo Company Limited	(259)	(0.00)
(420,446)	Nisshin Seifun Group Inc	(228,680)	(0.03)
15800	Nisshinbo Holdings Inc	(132)	(0.00)
1000	Noevir Holding Company	(380)	(0.00)
27326	NOF Corporation	(1,677)	(0.00)
(26,325)	North Pacific Bank Limited	(508)	(0.00)
(54,686)	NSK Limited	(10,063)	(0.00)
(242,955)	NTN Corporation	(29,222)	(0.00)
1696	NTT Data Corporation	(375)	(0.00)
(327,443)	OJI Holdings Corporation	(115,145)	(0.02)
(5,857)	Okabe Company Limited	(1,531)	(0.00)
(7,911)	OSG Corporation	(1,711)	(0.00)
6100	Paltac Corporation	(2,505)	(0.00)
600	Paramount Bed Holdings Company Limited	(71)	(0.00)
5300	Pigeon Corporation	(2,675)	(0.00)
(32,600)	Ricoh Company Limited	(3,838)	(0.00)
(1,100)	Riso Kagaku Corporation	(11)	(0.00)
6769	Sala Corporation	(1,965)	(0.00)
(1,700)	Samty Company Limited	(156)	(0.00)
1500	Sangetsu Company Limited	(127)	(0.00)
(2,500)	Sato Holdings Corporation	(556)	(0.00)
(2,100)	SBI Holdings Inc	(286)	(0.00)
8386	SCSK Corporation	(16,192)	(0.00)
2754	Shibuya Corporation	(328)	(0.00)
17000	Shikibo Limited	(431)	(0.00)
(11,945)	Shimano Inc	(34,525)	(0.00)
(22,566)	Shimano Inc	(106,170)	(0.02)
1856	Shionogi And Company Limited	(817)	(0.00)
(33,396)	Shiseido Company Limited	(32,201)	(0.00)
(6,898)	Sinfonia Technology Company Limited	(2,275)	(0.00)
5600	SKY Perfect JSAT Holdings	(23)	(0.00)
1700	Studio Alice Company Limited	(729)	(0.00)
21900	Sumitomo Dainippon Pharma Company Limited	(2,641)	(0.00)
(4,200)	Sun Frontier Fudousan Company Limited	(299)	(0.00)
2300	Sushiro Global Holdings Limited	(147)	(0.00)
(321,779)	Taiheiyo Cement Corporation	(30,397)	(0.00)
(655,735)	Taiheiyo Cement Corporation	(101,625)	(0.01)
(355,354)	Taisei Corporation	(357,169)	(0.06)
(337,682)	Taisei Corporation	(511,364)	(0.08)
1700	Takaoka Toko Company Limited	(146)	(0.00)
3200	Takara Bio Inc	(88)	(0.00)
1658	Takeda Pharmaceutical Company Limited	(407)	(0.00)
(15,676)	Toagosei Company Limited	(17,933)	(0.00)
3100	Toho Holdings Company Limited	(144)	(0.00)
4000	Tokyo Dome Corporation	(497)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Japan (continued)		
(4,000)	Topcon Corporation	(520)	(0.00)
(3,337)	Tosei Corporation	(214)	(0.00)
6296	Towa Corporation	(1,793)	(0.00)
400	Towa Pharmaceutical Company Limited	(330)	(0.00)
(115,059)	Toyota Motor Corporation	(21,459)	(0.00)
(5,423)	Trusco Nakayama Corporation	(9,757)	(0.00)
(2,681)	Tsubaki Nakashima Company Limited	(1,436)	(0.00)
30300	Unicharm Corporation	(9,240)	(0.00)
(16,000)	Uniden Holdings Corporation	(283)	(0.00)
(1,900)	Vector Inc	(19)	(0.00)
600	Weathernews Inc	(118)	(0.00)
87646	Yahoo Japan Corporation	(2,261)	(0.00)
1400	Yokowo Company Limited	(574)	(0.00)
2500	Yoshinoya Holdings Company Limited	(178)	(0.00)
(39,003)	Zeon Corporation	(6,438)	(0.00)
(8,865)	Fujitsu General Limited	(1,256)	(0.00)
(23,000)	Suzuki Motor Corporation	(149)	(0.00)
(79,579)	Tosoh Corporation	(7,065)	(0.00)
13100	Persol Holdings Company Limited	(13,875)	(0.00)
		(5,044,346)	(0.72)
	Malta		
622719	GVC Holdings Plc	(19,408)	(0.00)
	Netherlands		
236394	Aalberts Industries	(91,800)	(0.01)
(74,224)	ABN Amro Group	(13,819)	(0.00)
5096	Aegon	(115)	(0.00)
(148,266)	Altice SA	(750,931)	(0.11)
105334	ASM International	(117,906)	(0.02)
(6,419)	Asml Holding	(39,148)	(0.01)
23406	ASR Nederland	(5,805)	(0.00)
83079	BE Semiconductor Industries	(71,631)	(0.01)
(2,573)	Core Laboratories	(5,532)	(0.00)
(14,701)	Exor	(98,492)	(0.01)
(32,570)	Franks International	(18,828)	(0.00)
(9,981)	Heineken	(6,902)	(0.00)
58577	Koninklijke Philips	(128,866)	(0.02)
62600	OCI	(17,836)	(0.00)
9425	Philips Lighting	(15,912)	(0.00)
(45,167)	Royal Dutch Shell Plc	(50,730)	(0.01)
85898	Royal Dutch Shell Plc_CSFB	(103,902)	(0.01)
74492	SBM Offshore	(138,601)	(0.03)
(20,786)	Sensata Technologies Holding	(25,091)	(0.00)
		(1,701,847)	(0.24)
	New Zealand		
(109,597)	Contact Energy Limited	(124)	(0.00)
	Norway		
(22,628)	Aker Solutions Holding ASA	(611)	(0.00)
14168	BW LPG Limited	(10,885)	(0.00)
(1,143)	Gjensidige Forsikring ASA	(195)	(0.00)
(264,694)	Marine Harvest	(129,401)	(0.02)
26582	Opera Software ASA	(42,045)	(0.01)
(44,986)	Schibsted ASA	(2,614)	(0.00)
62491	Statoil ASA	(50,064)	(0.01)
(74,943)	Yara International ASA	(10,547)	(0.00)
		(246,362)	(0.04)
	Philippines		
(1,466,551)	Energy Development Corporation	(1,809)	(0.00)
79432	Manila Electric Company	(5,721)	(0.00)
		(7,530)	(0.00)
	Poland		
(40,213)	Jastrzebska Spolka Weglowa SA	(26,618)	(0.00)
	Russia		
5922	Polymetal International Plc	(19,598)	(0.00)
	South Africa		
138541	Gold Fields Limited	(37,104)	(0.01)
(58,211)	Kumba Iron Ore Limited	(69,939)	(0.01)
46011	Mediclinic International Plc	(50,957)	(0.01)
252027	Petra Diamonds Limited	(29,649)	(0.00)
		(187,649)	(0.03)
	South Korea		
15939	Doosan Bobcat Inc	(29,162)	(0.00)
	Spain		
234376	ACS Actividades Construction Y Servicios	(333,602)	(0.05)
(23,536)	Amadeus It Holding SA	(93,004)	(0.01)
8748	Banco Bilbao Vizcaya Argentaria SA	(1,415)	(0.00)
155262	Cellnex Telecom SA	(108,197)	(0.02)
(1,458,131)	Distribuidora Internacional De Alimentacion SA	(27,716)	(0.00)
	Contracts for difference (continued)		
	Spain (continued)		
195731	Edp Renovaveis SA	(2,337)	(0.00)
110711	Euskaltel SA	(44,134)	(0.01)
144214	Ferrovial SA	(77,544)	(0.01)
(77,591)	Gamesa Corporation Tecnologica SA	(1,199)	(0.00)
5849	Grupo Catalana Occidenete SA	(677)	(0.00)
(253)	Mapfre SA	(50)	(0.00)
76405	Repsol SA	(14,701)	(0.00)
11372	Tecnicas Reunidas SA	(14,729)	(0.00)
(131,254)	Zardoya Otis SA	(35,963)	(0.01)
		(755,268)	(0.11)
	Sweden		
1242	AAK AB	(2,973)	(0.00)
937842	Ahlsell AB	(33,736)	(0.00)
6074	Alfa Laval AB	(2,539)	(0.00)
(27,801)	Alimak Group AB	(37,762)	(0.01)
(148,956)	Atlas Copco AB	(22,658)	(0.00)
8114	Autoliv Inc_CSFB	(44,399)	(0.01)
(20,462)	Autoliv Inc_MS	(21,933)	(0.00)
5552	Axfood AB	(1,348)	(0.00)
17136	Boliden AB	(62,589)	(0.01)
288209	Bravida Holding AB	(21,748)	(0.00)
7807	Castellum AB	(822)	(0.00)
1952	Electrolux AB	(203)	(0.00)
162409	Essity Aktiebolag	(200,594)	(0.04)
4709	Fastighets AB Balder	(16)	(0.00)
(223,311)	Getinge AB	(165,907)	(0.03)
(68,819)	Hennes And Mauritz AB	(13,820)	(0.00)
27942	Hexagon AB	(104,441)	(0.01)
6181	Holmen AB	(5,531)	(0.00)
6764	Hufvudstaden AB	(1,599)	(0.00)
(214,523)	Husqvarna AB	(66,572)	(0.01)
(125,829)	ICA Gruppen AB	(123,934)	(0.03)
3788	Indutrade AB	(5,732)	(0.00)
2255	Intrum Justitia AB	(15,774)	(0.00)
1979	JM AB	(5,982)	(0.00)
2408	Loomis AB	(7,518)	(0.00)
2178	Modern Times Group AB	(193)	(0.00)
3328	NCC AB	(2,806)	(0.00)
11963	Nibe Industrier AB	(1,696)	(0.00)
6718	Nobia AB	(6,927)	(0.00)
16369	Nordea Bank AB	(10,633)	(0.00)
6794	SAAB AB	(10,143)	(0.00)
32565	Sandvik AB	(26,271)	(0.00)
6411	Securitas AB	(754)	(0.00)
24543	Skanska AB	(45,832)	(0.01)
5690	SKF AB	(12,597)	(0.00)
(120,167)	SSAB AB	(18,428)	(0.00)
(95,239)	Swedish Match AB	(62,883)	(0.01)
10537	Tele2 AB	(3,233)	(0.00)
6876	Trelleborg AB	(10,336)	(0.00)
592308	Volvo AB	(42,854)	(0.01)
		(1,225,716)	(0.18)
	Switzerland		
178597	ABB Limited	(110,568)	(0.02)
37110	Clariant AG	(6,510)	(0.00)
25045	Coca-Cola Hbc	(22,041)	(0.00)
(1,491)	Ems-Chemie Holding AG	(47,063)	(0.01)
301	Flughafen Zuerich	(16,837)	(0.00)
(3,769)	Geberit AG	(114,530)	(0.02)
(3,264)	Kuehne & Nagel International AG	(14,505)	(0.00)
8306	Lafargeholcim Limited	(20,278)	(0.00)
(9,794)	Nestle SA	(13,622)	(0.00)
(42,169)	OC Oerlikon Corporation AG	(62,580)	(0.01)
1718	Oriflame Holding	(6,775)	(0.00)
(18,027)	Panalpina Welttransport Holding AG	(140,886)	(0.02)
(1,158)	Partners Group Holding AG	(109,021)	(0.02)
2837	Roche Holding AG	(12,854)	(0.00)
118	Sika Fin I	(6,419)	(0.00)
54	Sika Fin I	(7,071)	(0.00)
6192	Swiss Re Limited	(45,377)	(0.01)
(4,389)	UBS Group	(3,558)	(0.00)
162246	Wolseley Plc	(383,316)	(0.06)
929	Zurich Insurance Group AG Financial (Insurance)	(4,473)	(0.00)
37448	VAT Group AG	(51,408)	(0.01)
5520	Vifor Pharma AG	(15,835)	(0.00)
(334,479)	Ferrexpo Plc	(92,952)	(0.01)
		(1,308,479)	(0.19)
	Taiwan		
(290,786)	AU Optronics Corporation	(97,329)	(0.01)
(176,520)	Taiwan Semiconductor Manufacturing Company	(122,302)	(0.02)
		(219,631)	(0.03)
	Turkey		
(7,753)	Akcansa Cimento AS	(33)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	United Arab Emirates		
1606080	Dubai Investments PJSC	(30,245)	(0.00)
16735	NMC Health Plc	(3,790)	(0.00)
		(34,035)	(0.00)
	United Kingdom		
(136,972)	3I Group Plc	(356,148)	(0.06)
(175,906)	AA Plc	(3,928)	(0.00)
185207	Amec Plc	(193,928)	(0.03)
16556	Anglo American Plc	(49,916)	(0.01)
(575,457)	Antofagasta Plc	(77,418)	(0.01)
79044	Asos Plc	(175,690)	(0.03)
104787	Associated British Foods Plc	(46,515)	(0.01)
(181,476)	Auto Trader Group Plc	(1,527)	(0.00)
751456	Aviva Plc	(65,456)	(0.01)
275848	B&M European Value Retail SA	(2,701)	(0.00)
306995	Bae Systems Plc	(86,830)	(0.01)
1197347	Barclays Plc	(20,402)	(0.00)
85959	Berkeley Group Holdings Plc	(60,375)	(0.01)
686868	BHP Billiton Plc	(7,529)	(0.00)
80756	Boohoo.Com Plc	(7,208)	(0.00)
407370	Booker Group Plc	(79,442)	(0.01)
58414	BP Plc	(11,476)	(0.00)
140856	British American Tobacco Plc	(393,180)	(0.06)
(94,214)	British American Tobacco Plc_CSFB	(240,074)	(0.03)
(1,503,799)	BT Group Plc	(72,832)	(0.01)
585604	Centrica Plc	(30,042)	(0.00)
96535	Convatec Group Plc	(5,852)	(0.00)
4421	Croda International Plc	(2,466)	(0.00)
(192,398)	Dairy Crest Group Plc	(7,346)	(0.00)
(18,040)	Derwent Valley Holdings Plc	(3,474)	(0.00)
74804	Diageo Plc	(75,499)	(0.01)
141581	Dixons Carphone Plc	(61,296)	(0.01)
(48,245)	Easyjet Plc	(6,378)	(0.00)
18506	Electra Private Equity Plc	(387,106)	(0.06)
(28,625)	Fevertree Drinks Plc	(53,517)	(0.01)
27051	GKN Plc	(8,726)	(0.00)
671350	Glaxosmithkline Plc	(182,139)	(0.03)
74581	Great Portland Estate	(11,114)	(0.00)
188384	Greene King Plc	(105,698)	(0.02)
(78,025)	Halma Plc	(49,986)	(0.01)
(268,905)	Hammerson Plc	(4,634)	(0.00)
663192	Hansteen Holdings Plc	(10,952)	(0.00)
352241	Howden Joinery Group Plc	(89,179)	(0.01)
107746	IMI Plc	(63,575)	(0.01)
356462	Imperial Tobacco Group Plc	(1,141,723)	(0.16)
93761	Informa Plc	(11,996)	(0.00)
328902	International Consolidated Airlines Group SA	(4,662)	(0.00)
(62,282)	JD Wetherspoon Plc	(6,225)	(0.00)
19387	Johnson Matthey Plc	(45,099)	(0.01)
(12,524)	Just Eat Plc	(105)	(0.00)
(243,911)	Just Eat Plc	(212,747)	(0.03)
(2,522,355)	Legal And General Group Plc	(188,083)	(0.03)
2764874	Lloyds Banking Group Plc	(68,104)	(0.01)
13206	Marks & Spencer Group Plc	(545)	(0.00)
200296	Microfocus International Plc	(191,502)	(0.03)
80452	Mondi Plc	(71,890)	(0.01)
(1,357,745)	Pearson Plc	(225,208)	(0.03)
(93,984)	Petrofac Limited	(12,113)	(0.00)
604942	Prudential Plc	(145,607)	(0.02)
(157,037)	Rentokil Initial Plc	(889)	(0.00)
(7,764)	Rightmove Plc	(44,400)	(0.01)
(25,626)	Rio Tinto Limited	(303,935)	(0.04)
(1,060,598)	Rolls-Royce Holdings Plc	(574,800)	(0.09)
142	Royal Bank Of Scotland Group Plc	(4)	(0.00)
285620	RPC Group Plc	(146,312)	(0.02)
760	Russell UK Mid 150 Index	(42,529)	(0.01)
(1,917,615)	Sage Group Plc	(600,467)	(0.10)
(133,876)	Schroders Plc	(7,473)	(0.00)
145484	Segro Plc	(13,480)	(0.00)
395266	Serco Group Plc	(26,293)	(0.00)
(12,551)	Spirax-Sarco Engineering Plc	(16,654)	(0.00)
171314	SSE Plc	(83,049)	(0.01)
(125,509)	St James'S Place Plc	(5,550)	(0.00)
(36,346)	Subsea 7 SA	(18,846)	(0.00)
32173	TechnipFMC Plc_CSFB	(264,176)	(0.04)
(2,027)	TechnipFMC Plc_MS	(739)	(0.00)
3738604	Tesco Plc	(206,694)	(0.03)
159302	Tullow Oil Plc	(86,077)	(0.01)
265071	UBM Plc	(142,644)	(0.02)
6330	United Utilities Group Plc	(9,656)	(0.00)
440922	Vesuvius Plc	(117,891)	(0.02)
1705805	Vodafone Group Plc	(97,889)	(0.01)
136935	Weir Group Plc	(126,647)	(0.02)
(57,190)	Wh Smith Plc	(50,728)	(0.01)
(13,424)	Whitbread Plc	(10,755)	(0.00)
(438,709)	WM Morrison Supermarkets Plc	(28,220)	(0.00)
(315,361)	Worldpay Group Plc	(163,970)	(0.02)
	Contracts for difference (continued)		
	United Kingdom (continued)		
366998	WPP Plc	(424,177)	(0.06)
931330	Balfour Beatty Plc	(63,465)	(0.01)
14303	Cranswick Plc	(5,803)	(0.00)
(179,805)	SIG Plc	(30,866)	(0.00)
12463	Ultra Electronics Holdings	(4,474)	(0.00)
42429	Britvic Plc	(5,935)	(0.00)
195494	QinetiQ Group Plc	(57,912)	(0.01)
(7,458)	Restaurant Group Plc	(64)	(0.00)
(319,101)	PZ Cussons Plc	(40,588)	(0.01)
294653	Laird Plc	(19,585)	(0.00)
50791	Super Group Plc	(9,307)	(0.00)
(41,490)	Inchcape Plc	(98)	(0.00)
(26,887)	Intercontinental Hotels	(72,597)	(0.01)
(108,773)	Pets at Home Group Plc	(5,220)	(0.00)
(900,404)	Saga Plc	(33,881)	(0.00)
22005	BCA Marketplace Plc	(627)	(0.00)
37791	JD Sports Fashion Plc	(11,633)	(0.00)
		(9,414,162)	(1.35)
	United States		
(4,383)	Anthem Inc	(173,165)	(0.02)
(99,469)	Arris International Plc	(74,169)	(0.01)
(23,977)	Avis Budget Group Inc	(80,822)	(0.01)
23034	Baker Hughes Inc	(8,002)	(0.00)
(6,369)	Becton Dickinson And Company	(71,655)	(0.01)
(21,810)	Best Buy Company Inc	(12,479)	(0.00)
(2,854)	Blackbaud Inc	(12,458)	(0.00)
(23,229)	Brunswick Corporation	(146,334)	(0.02)
5062	Carnival Plc	(1,119)	(0.00)
(62,152)	Caterpillar Inc	(127,164)	(0.02)
(71,409)	Century Aluminum Company	(69,311)	(0.01)
(69,320)	Chesapeake Energy Corporation	(16,470)	(0.00)
31066	Colony Northstar Inc	(130,606)	(0.02)
(18,037)	Continental Resources Inc	(20,341)	(0.00)
40711	Dell Technologies Inc	(54,280)	(0.01)
(7,833)	Devon Energy Corporation	(2,569)	(0.00)
(11,638)	Discovery Communications	(3,627)	(0.00)
(23,417)	Dollar General Corporation	(22,778)	(0.00)
(11,357)	Dow Jones Industrial Average Trust	(29,892)	(0.00)
(10,331)	Factset Research Systems Inc	(8,111)	(0.00)
(9,452)	Five Below Inc	(4,937)	(0.00)
(2,911)	Flowserve Corporation	(949)	(0.00)
(110,025)	General Motors Company	(49,198)	(0.01)
(5,613)	Hess Corporation	(1,615)	(0.00)
(78,125)	Industrial Select Sector Fund	(25,495)	(0.00)
(30,908)	Integrated Device Tech Inc	(45,446)	(0.01)
(10,097)	Ishares MSCI Brazil Capped	(5,843)	(0.00)
(24,797)	Ishares Msci Emerging Markets Index Fund	(7,497)	(0.00)
(30,406)	JP1BM AL	(32,545)	(0.00)
(4,102)	Kaiser Aluminum Corporation	(34,281)	(0.00)
(144,811)	Keane Group Inc	(138,940)	(0.02)
(29,807)	L Brands Inc	(30,606)	(0.00)
(193,326)	Laredo Petroleum Inc	(36,100)	(0.01)
(62,245)	Marathon Oil Corporation	(249)	(0.00)
(29,742)	Masco Corporation	(27,912)	(0.00)
(14,072)	MS Chemicals Basket	(12,478)	(0.00)
(32,173)	National Oilwell Varco Inc	(28,143)	(0.00)
(132,370)	Nike Inc	(696,085)	(0.10)
11033	Plains All Amer Pipeline LP	(11,168)	(0.00)
(52,613)	Powershares QQQ	(16,543)	(0.00)
(64,910)	Quotient Technology Inc	(26,327)	(0.00)
(10,354)	Royal Caribbean Cruises Limited	(37,721)	(0.01)
(2,838)	S&P 500 Trust	(2,674)	(0.00)
(55,936)	S&P Homebuilders	(51,882)	(0.01)
(63,790)	S&P Metals & Mining	(35,528)	(0.01)
(88,960)	Shutterfly Inc	(38,736)	(0.01)
(22)	Six Flags Entertainment Corporation	(3)	(0.00)
(22,926)	Skyworks Solutions Inc	(3,375)	(0.00)
(32,962)	Synchronoss Technologies Inc	(125,322)	(0.02)
(35,010)	Tallgrass Energy Partners LP	(5,094)	(0.00)
(16,872)	Tiffany & Company	(21,805)	(0.00)
(87,424)	Under Armour Inc	(65,934)	(0.01)
(12,235)	United States Steel Corporation	(19,122)	(0.00)
(87,242)	Urban Outfitters Inc	(27,754)	(0.00)
(26,577)	Valero Energy Corporation	(67,831)	(0.02)
(14,191)	Vaneck Vectors Junior Gold Miners	(21,273)	(0.00)
(102,391)	Vaneck Vectors Semiconductor	(607,114)	(0.10)
(17,519)	VF Corporation	(32,696)	(0.00)
(25,946)	VMware Inc	(687,109)	(0.11)
(3,778)	Wayfair Inc	(83,376)	(0.02)
(15,105)	Williams-Sonoma Inc	(799)	(0.00)
(14,936)	Workday Inc	(66,871)	(0.02)
(129,321)	Zillow Group Inc	(1,073,710)	(0.14)
		(5,373,438)	(0.76)
	Total contracts for difference	(40,650,236)	(5.83)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Future contracts		
	France		
(293)	BNP Paribas SSDF December 2018	(65,350)	(0.01)
188	CAC40 10 Euro Future July 2017	(332,225)	(0.06)
491	Total SA SSDF December 2020	(21,088)	(0.00)
		(418,663)	(0.07)
	Germany		
147	Adidas Dividend December 2017	(4,790)	(0.00)
(162)	BMW SSDF Futures December 2017	(1,620)	(0.00)
(128)	Daimler SSDF December 2017	(31,460)	(0.00)
4	DAX Index Future September 2017	(47,863)	(0.01)
1035	Deutsche Bank Dividend December 2018	(5,175)	(0.00)
4	Euro Stoxx 50 September 2017	(5,680)	(0.00)
308	SX5E Dividend Future December 2020	(45,730)	(0.01)
(86)	SX5E Dividend Index Futures December 2017	(21,530)	(0.00)
(257)	SX5E Dividend Index Futures December 2018	(92,370)	(0.02)
(86)	Volkswagen Dividend Future December 2018	(2,640)	(0.00)
		(258,858)	(0.04)
	Hong Kong		
(119)	Mini-Hang Seng Index Futures July 2017	(4,287)	(0.00)
	Italy		
144	Assicurazioni Generali SSDF December 2018	(1,260)	(0.00)
(579)	ENI SpA SSDF December 2017	(32,267)	(0.00)
		(33,527)	(0.00)
	Japan		
6	Nikkei 225 (Osaka Stock Exchange) September 2017	(2,903)	(0.00)
(8)	TOPIX Index Futures September 2017	(4,682)	(0.00)
		(7,585)	(0.00)
	Netherlands		
143	ING Groep SSDF December 2017	(670)	(0.00)
(253)	Royal Dutch SSDF December 2017	(41,510)	(0.01)
573	Royal Dutch SSDF December 2018	(63,030)	(0.01)
		(105,210)	(0.02)
	Singapore		
(54)	Nikkei Stock Average Dividend Index December 2018	(83,307)	(0.01)
	Spain		
470	Telefonica SSDF December 2017	(91,080)	(0.01)
	Sweden		
56	OMXS30 Index Futures July 2017	(28,256)	(0.00)
	Switzerland		
327	Credit Suisse December 2018	(2,792)	(0.00)
(56)	Zurich Insurance Group AG Financial (Insurance) December 2017	(10,254)	(0.00)
		(13,046)	(0.00)
	United Kingdom		
311	FTSE 100 Index Futures September 2017	(735,654)	(0.11)
	United States		
(121)	CME Nikkei 225 September 2017	(74,262)	(0.01)
	Total future contracts	(1,853,735)	(0.27)
	Option contracts		
	Chile		
(165)	Put on 7.2 ANTO LN 21 July 2017	(11,745)	(0.00)
	European Union		
(335,582)	Call On 142.5 SX7E 15 September 2017	(375,576)	(0.05)
	Germany		
(1,957)	Call On 20 DTE-GR 15 December 2017	(7,828)	(0.00)
(336)	Call On SX5E 3700 15 September 2017	(29,904)	(0.00)
(326)	Call On SX5E 3800 15 September 2017	(9,128)	(0.00)
(336)	Put On SX5E 3300 15 September 2017	(189,504)	(0.03)
(326)	Put On SX5E 3400 15 September 2017	(280,034)	(0.04)
(1,957)	Put On 15 DTE GR 15 December 2017	(101,764)	(0.01)
(229)	Put On SX5E 3300 21 July 2017	(38,930)	(0.02)
		(657,092)	(0.10)
	Luxembourg		
(310)	Call On 21.6 MT NA 21 July 2017	(4,650)	(0.00)
	Netherlands		
(1,306)	Call On 18 AD NA 18 August 2017	(18,284)	(0.00)
(131)	Call On 35 Koninklijke Philips NV21 July 2017	(262)	(0.00)
		(18,546)	(0.00)
	Sweden		
(616)	Put on 215 BOL SS 21 July 2017	(11,526)	(0.00)
	Option contracts (continued)		
	Switzerland		
(326)	Put on 54 LHN VX 18 August 2017	(38,502)	(0.01)
	United States		
(44)	Call on 82.5 GILD 18 August 2017	(1,003)	(0.00)
(519)	Put on 11.5 VXX US 21 July 2017	(5,916)	(0.00)
(2,763)	Put on 6.3 RBS UN 21 July 2017	(24,823)	(0.00)
		(31,742)	(0.00)
	Total option contracts	(1,149,379)	(0.16)
	Total return swaps		
	India		
275000	Federal Bank Limited 27 July 2017	(2,509)	(0.00)
(110,000)	Indian Bank 27 July 2017	(785)	(0.00)
(108,500)	Vedanta 27 July 2017	(21,847)	(0.00)
		(25,141)	(0.00)
	Total total return swaps	(25,141)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
CHF6,873,365	€6,324,636	07 July 2017	1	(31,279)	(0.00)
€946,935	CAD1,410,055	20 July 2017	5	(4,361)	(0.00)
€17,285	CHF18,898	07 July 2017	1	(19)	(0.00)
€17,102	CHF18,677	20 July 2017	1	(1)	(0.00)
€232,211	DKK1,726,747	20 July 2017	1	(48)	(0.00)
€30,625	£26,897	07 July 2017	1	(4)	(0.00)
€32,108,940	£28,370,664	20 July 2017	8	(188,228)	(0.03)
€618,137	HKD5,511,603	20 July 2017	2	(605)	(0.00)
€1,938,732	JPY249,281,409	20 July 2017	1	(6,078)	(0.00)
€240,644	SEK2,348,487	07 July 2017	4	(3,489)	(0.00)
€9,270,434	SEK90,326,864	20 July 2017	12	(119,937)	(0.02)
€8,057,366	US$9,209,772	07 July 2017	2	(14,618)	(0.00)
€1,250,516	US$1,429,482	20 July 2017	2	(1,424)	(0.00)
HKD3,295,112	€373,069	20 July 2017	2	(3,153)	(0.00)
JPY94,290,475	€757,311	20 July 2017	1	(21,688)	(0.00)
NOK7,641,915	€805,754	07 July 2017	2	(6,039)	(0.00)
SGD150,726	€97,075	07 July 2017	1	(1,120)	(0.00)
US$210,513,957	€188,196,471	07 July 2017	5	(3,689,670)	(0.54)
US$36,080,484	€32,165,369	20 July 2017	3	(566,109)	(0.08)
ZAR25,117	€1,731	20 July 2017	1	(59)	(0.00)
Total unrealised loss on forward currency contracts				(4,657,929)	(0.67)
Total financial liabilities at fair value through profit or loss - trading				(48,336,420)	(6.93)

Total financial assets at fair value through profit or loss - trading	654,984,195	93.95
Total financial liabilities at fair value through profit or loss - trading	(48,336,420)	(6.93)
Other net assets	90,520,881	12.98
Net Assets Attributable to Holders of Redeemable Participating Shares	697,168,656	100.00

Classifications :
(a) Exchange traded derivative instruments
(b) OTC financial derivatives instruments

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	72.70
Exchange traded financial derivative instruments described in classification (a) above	0.32
OTC financial derivative instruments described in classification (b) above	8.33
Other current assets	18.65
	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Collective investment scheme		
	United States		
12,872	Altaba Inc	614,849	0.39
	Total collective investment scheme	614,849	0.39
	Contracts for difference (b)		
	Australia		
71,526	Alumina Limited	27,707	0.02
103,340	Evolution Mining Limited	16,873	0.01
25,771	Iluka Resources Limited	38,321	0.03
6,948	OZ Minerals Limited	2,394	0.00
(123)	S&P/ASX 200 Resources Index	19,375	0.01
(105)	S&P/ASX 300 Met and Mining Index	14,587	0.01
27,435	Sandfire Resources NL	1,104	0.00
		120,361	0.08
	Austria		
2,248	OMV AG	12,999	0.01
5,222	Zumtobel AG	4,073	0.00
		17,072	0.01
	Belgium		
(21,464)	Ageas	30,200	0.02
(62,790)	Bpost SA	68,419	0.04
5,908	Nyrstar NV NPV	1,134	0.00
11,330	Solvay SA	13,164	0.01
		112,917	0.07
	Bermuda		
(91)	FTSE 250 Index	30,467	0.02
	Brazil		
464	Azul SA_CS	13	0.00
6,694	Azul SA_CS	580	0.00
2,100	Grendene SA	533	0.00
		1,126	0.00
	Canada		
(18,198)	Cenovus Energy Inc	23,385	0.02
(11,751)	ishares S&P/TSX 60 Index ETF	698	0.00
(19,455)	Ivanhoe Mines Limited	10,434	0.01
(7)	S&P/TSX DIV MTLS&MIN Index	4,541	0.00
(15,405)	Sherritt International Corporation	556	0.00
(6,436)	Shopify Inc	2,642	0.00
		42,256	0.03
	China		
549,482	Aluminum Corporation Of China Limited	18,430	0.01
47,175	Anhui Conch Cement Company Limited	585	0.00
(328,214)	Bank of Communications Company Limited	9,575	0.01
83,726	Baoshan Iron & Steel Company	1,831	0.00
756,067	BBMG Corporation	20,115	0.01
(612,980)	CGN Power Company Limited	1,111	0.00
5,873	China Communications Construction	484	0.00
(149,554)	China Minsheng Banking	10,097	0.01
(421,724)	China Railway Construction Corporation Limited	26,508	0.01
(294,558)	China Shenhua Energy Company Limited	10,676	0.01
(86,912)	Great Wall Motor Company	6,057	0.00
(4,745)	Hollysys Automation Technolo	2,976	0.00
77,422	Jiangxi Copper Company Limited	10,260	0.00
(242,000)	Li Ning Company Limited	1,534	0.00
338,046	Maanshan Iron and Steel	4,337	0.00
74,083	Qingdao Haier Company Limited	44,062	0.04
143,151	Sany Heavy Industry Company Limited	41,463	0.03
(62,169)	Shanghai Electric Group Company	98	0.00
(312,000)	Sinopec Shanghai Petrochemical Company Limited	5,646	0.00
(76,098)	Sinopharm Group Company Limited	2,033	0.00
1,156,000	Sinotrans Limited	68,474	0.04
(593)	Sohu.com Inc	340	0.00
(388)	Tal Education Group	527	0.00
41,043	Tencent Holdings Limited	311,193	0.21
(1,230)	Tencent Holdings Limited_CS	868	0.00
732,592	Tianhe Chemicals Group Limited	-	0.00
272,214	West China Cement Limited	1,438	0.00
1,108	Wuxi Little Swan Company	202	0.00
		600,920	0.38
	Cyprus		
1,941	Songa Offshore ASA	278	0.00
	Denmark		
878	AP Moeller-Maersk A/S_GS	45,621	0.04
25	AP Moeller-Maersk A/S_Morgan Stanley	5,048	0.00
(6,905)	Carlsberg A/S	9,971	0.01
(1,944)	Coloplast	436	0.00
(21,230)	Dong Energy A/S	13,668	0.00
4,024	DSV A/S	1,787	0.00
14,760	FLSmidth & Company A/S	90,555	0.06
(1,840)	H Lundbeck A/S	1,482	0.00
30,533	ISS A/S	29,437	0.02

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Denmark (continued)		
10,239	NKT Holding A/S	12,335	0.00
(5,312)	Novozymes A/S	4,597	0.00
(462)	Pandora A/S	1,590	0.00
(11,429)	Scandinavian Tobacco Group	21,525	0.02
663	Vestas Wind Systems A/S	1,248	0.00
(1,509)	William Demant Holding	1,295	0.00
		240,595	0.15
	European Union		
(6,708)	Citipricemompure Europe	2,624	0.00
(104)	ESTX Chemicals EUR Price	1,870	0.00
(810)	ESTX Indugd&Ser Eur Pr	10,509	0.01
(239)	GS EU Momentum Long	490	0.00
(3,143)	MSGL3PXS Index	9,656	0.00
(5)	MSGLGEU3 Index	7	0.00
(1,464)	MSGLGEU4	3,341	0.00
(52,965)	MSGLSXNP Index	193,095	0.12
(3,717)	STOXX Europe 600 Travel & Leisure	10,763	0.01
(2,847)	STXE 600 Eur Price Index	12,630	0.01
		244,985	0.15
	Finland		
(3,178)	Amer Sports OYJ	2,370	0.00
2,037	Cargotec OYJ	6,417	0.00
(487)	Caverion Corporation	104	0.00
(101,872)	Fortum OYJ	24,642	0.02
(1,749)	Huhtamaki OYJ	1,122	0.00
2,683	Kone OYJ	8,921	0.01
(1,557)	Konecranes OYJ	638	0.00
(19,707)	Metso OYJ	20,408	0.01
(4,280)	Neste OYJ	8,165	0.00
(84,561)	Nokia OYJ	25,222	0.02
2,653	Orion OYJ	24,004	0.02
46,873	Outetec OYJ	981	0.00
477	Outokumpu OYJ	62	0.00
13,108	Stora Enso OYJ_HSBC	1,416	0.00
2,485	Stora Enso OYJ_GS	626	0.00
6,808	Valmet Corporation	13,752	0.01
(3,476)	Wartsila OYJ	9,349	0.00
		148,199	0.09
	France		
(21,749)	Accor SA	9,692	0.01
(18,450)	Air Liquide SA	21,504	0.02
(39,899)	Airbus Group SE	111,839	0.08
(1,085)	Alstom SA	1,346	0.00
4,720	Alten SA	6,425	0.00
8,460	Amundi SA	1,604	0.00
414	Biomerieux	3,754	0.00
(1,998)	BNP Paribas SA	3,302	0.00
(11,602)	Bureau Veritas SA	14,274	0.01
9,633	Carrefour SA	57	0.00
(18,416)	Casino Guichard Perrachon	1,600	0.00
392	Cellectis SA	1,294	0.00
1,076	Cie de Saint-Gobain	16	0.00
(772)	Cie Generale des Etablissements Michelin	2,462	0.00
(953)	Cie Generale d'Optique Essilor International SA	7,931	0.01
531	Credit AGricole SA	7	0.00
(25)	Dassault Aviation SA	1,978	0.00
(387)	Dow Jones Europe Stoxx Personal and Household Index	12,250	0.01
(40,203)	EDF	15,676	0.01
8,624	Eiffage	1,635	0.00
24,348	Elior Group	81,909	0.05
12,828	Engie SA	13,865	0.01
(1,333)	Eramet	7,168	0.00
(1,724)	Eurazeo SA	670	0.00
(1,160)	Euro Stoxx 600 Industrial Goods & Services Price Index	10,381	0.01
2,570	Europe STOXX Bank EUR Price Index	114	0.00
(2,951)	Eutelsat Communications	1,249	0.00
(1,547)	Faurecia	562	0.00
4,982	Genfit	2,174	0.00
(13,363)	Ingenico	58,210	0.04
3,340	Kaufman & Broad SA	15,880	0.01
(396)	Kering	2,905	0.00
(26,384)	Klepierre	40,513	0.03
(1,061)	L'Oreal SA	6,712	0.00
(1,791)	LVMH Moet Hennessy Louis Vuitton SE	21,904	0.01
11,503	Maisons Du Monde S.A.	32,337	0.02
5,938	Nexity SA	26,828	0.02
13,349	Numericable SFR SA	51,235	0.03
(11,645)	Pernod Ricard SA	46,596	0.03
(5,405)	Plastic Omnium	3,769	0.00
(18,989)	Rexel SA	16,990	0.01
17,627	Rubis SCA	108,016	0.07
(3,312)	Safran SA	997	0.00
1,738	Sanofi	15,057	0.01
(76)	SCOR Regroupe	105	0.00
250	SPIE SA	103	0.00
(514)	STOXX 600 Automobiles & Parts Price EUR Index	12,296	0.01

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	France (continued)		
(1,735)	STOXX Europe 600 Basic Resources Price Index	40,916	0.03
(250)	STOXX Europe 600 Chemicals Price EUR Index	10,325	0.01
(739)	STOXX Europe 600 Oil & Gas Price EUR Index	7,438	0.00
(903)	SXOP Index	13,636	0.01
20,451	Teleperformance	164,196	0.10
(17)	Unibail-Rodamco SE	201	0.00
(3,576)	Valeo SA	3,068	0.00
(45,733)	Vallourec SA	10,794	0.01
(1,841)	Vinci SA	7,982	0.01
(710)	Wendel Investissement	4,724	0.00
		1,060,471	0.68
	Germany		
(2,788)	Adidas AG	25,671	0.02
(32,224)	BASF SE	118,652	0.08
913	Bayer AG	7,715	0.00
(6,857)	Bayerische Motoren Werke AG	15,406	0.01
(633)	Beiersdorf AG	1,842	0.00
2,698	Biotechnology Research & Inf	348	0.00
10,058	Brenntag AG	14,048	0.01
54,581	Celesio AG	59,889	0.04
(16,479)	Daimler AG	27,722	0.02
(1,544)	Deutsche Boerse AG	3,408	0.00
65,910	Deutsche Lufthansa AG	24,297	0.02
12,040	Drillisch AG	32,317	0.02
(5)	Elringklinger AG	2	0.00
(17,981)	Evonik Industries AG	24,745	0.02
(9,794)	Fielmann AG	47,112	0.03
(2,200)	Fraport AG Frankfurt Airport Services Worldwide	728	0.00
(25,002)	Freenet AG	42,390	0.03
(122,298)	Fresenius SE and Company KGaA	467,159	0.29
(35,982)	GEA Group AG	118,854	0.07
(2,923)	Hapag-Lloyd AG	3,235	0.00
(1,946)	Heidelberg Cement AG	3,193	0.00
(1,543)	Hella Kgaa Hueck & Company	1,782	0.00
(7,121)	Hochtief AG	29,851	0.02
(2,121)	Hugo Boss AG	9,421	0.01
(8,732)	Infineon Technologies AG	1,615	0.00
(10,939)	K+S AG	9,807	0.01
12,606	Kabel Deutschland Holding AG	180,707	0.11
7,995	Kion Group AG	5,931	0.00
(30,417)	Metro AG	27,466	0.02
(956)	Norddeutsche Affinerie AG	876	0.00
(1,923)	Porsche AG	7,865	0.00
(6,096)	Prosieben Sat 1 Media SE	1,452	0.00
(160)	Rational AG	2,298	0.00
(3,265)	RWE AG	187	0.00
(128,777)	SAP SE	416,249	0.26
(81,519)	Schaeffler AG	138,298	0.09
(7,958)	Scout24 AG	7,622	0.00
(1,178)	Siemens AG	11,977	0.01
(2,732)	Suedzucker AG	4,018	0.00
44,970	ThyssenKrupp AG	63,182	0.04
(134,537)	TUI AG	20,029	0.01
20,069	United Internet AG	111,795	0.08
(1,727)	Volkswagen AG	18,349	0.01
(1,045)	Vonovia	833	0.00
(1,126)	Wacker Chemie AG	2,215	0.00
(3,031)	Zalando SE	4,497	0.00
		2,117,055	1.33
	Hong Kong		
108,000	China Gas Holdings Limited	42,645	0.03
(188,000)	China Resources Cement	10,140	0.01
122,834	CSPC Pharmaceutical Group Limited	36,726	0.02
62,705	Kingboard Chemical Holdings	5,481	0.00
(237,895)	Kunlun Energy Company Limited	9,294	0.01
(7,357)	Melco Crown Entertainme	391	0.00
128,601	Shenzhen International Holdings	22,219	0.01
692,000	Sinopec Kantons Holdings	10,883	0.01
155,525	WH Group Limited	3,846	0.00
98,500	Yue Yuen Industrial Holdings	39,388	0.02
		181,013	0.11
	Hungary		
28,255	Wizz Air Holdings Plc	30,997	0.02
	India		
11,533	Berger Paints India Limited	262	0.00
1,549	Britannia Industries Limited	547	0.00
		809	0.00
	Ireland		
42,005	Allied Irish Banks Plc	22,020	0.02
859,731	Bank of Ireland_GS	1,896	0.00
52,282	Bank of Ireland_GS	34	0.00
(6,761)	CRH Plc_Morgan Stanley	7,211	0.00
	Contracts for difference (b) (continued)		
	Ireland (continued)		
(10,106)	CRH Plc_CS	909	0.00
44,926	Dalata Hotel Group Plc	2,770	0.00
4,317	DCC Plc	20,236	0.01
(6,516)	Experian Plc	7,779	0.00
118,447	Hibernia REIT Plc	4,123	0.00
(15,384)	Kingspan Group Plc	8,453	0.01
(4,407)	Paddy Power Betfair Plc	9,210	0.01
(641)	Paddy Power Plc	3,258	0.00
3,015	Smurfit Kappa Group Plc_CS	362	0.00
20,589	Smurfit Kappa Group Plc_GS	65,584	0.05
		153,845	0.10
	Isle of Man		
134,866	Playtech Plc	26,240	0.02
	Italy		
(42,263)	A2A SpA	759	0.00
(39,053)	Banca Popolare dell'Emilia Romagna SC	22,127	0.02
(1,265)	Brembo SpA	319	0.00
(13,152)	Buzzi Unicem SpA	21,805	0.01
(15,863)	Eni SpA	607	0.00
(1,627)	Ferrari NV	80	0.00
(120,607)	Intesa Sanpaolo SpA	1,783	0.00
(44,586)	Italgas SPA	925	0.00
(4,908)	Recordati SpA	1,714	0.00
(63,747)	Saipem SpA	50,997	0.03
(201,131)	Snam Rete Gas	65,602	0.05
(347,785)	Telecom Italia SpA	5,343	0.00
(460,488)	Terna SpA	124,686	0.08
		296,747	0.19
	Japan		
(206)	ABC-Mart Inc	12	0.00
(900)	AI Holdings Corporation	28	0.00
2,100	Alfresa Holdings Corporation	183	0.00
(43,419)	Amada Holdings Company Limited	6,167	0.00
(500)	Amano Corporation	246	0.00
578	Asahi Intecc Company Limited	2,368	0.00
(10,261)	Calbee Inc	5,134	0.00
(230)	Can Do Company Limited	32	0.00
(2,100)	Casio Computer Company Limited	55	0.00
(233)	Chiyoda Integre Company Limited	25	0.00
(3,586)	Chugoku Bank Limited	526	0.00
(500)	Daifuku Company Limited	123	0.00
2,200	Daiichi Sankyo Company Limited	1,269	0.00
4,000	Denki Kagaku Kogyo K K	269	0.00
475	Digital Arts Inc	2,133	0.00
(5)	Disco Corporation	39	0.00
534	Dr CiLabo Company Limited	128	0.00
(17,518)	Ebara Corporation	13,714	0.01
1,000	Edion Corporation	32	0.00
725	En-Japan Inc	2,383	0.00
(29,747)	FamilyMart UNY Holdings Company Limited	106,119	0.08
(644)	Fuji Soft Inc	469	0.00
(1,179)	Fullcast Holdings Company Limited	411	0.00
(700)	Glory Limited	300	0.00
(1,000)	Gree Inc	654	0.00
2,500	Gurunavi Inc	442	0.00
400	Hakuto Company Limited	32	0.00
945	Hamamatsu Photonics KK	2,789	0.00
(46,973)	Hazama Ando Corporation	17,978	0.02
(1,000)	Hitachi Kokusai Electric Inc	86	0.00
8,300	Hitachi Zosen Corporation	88	0.00
(11,499)	Idemitsu Kosan Company Limited	453	0.00
(15,000)	IHI Corporation	110	0.00
92	Iriso Electronics Company Limited	694	0.00
(559)	ISEKI & Company Limited	422	0.00
(1,267)	ITO EN Limited	2,360	0.00
(400)	Japan Material Company Limited	135	0.00
1,300	Japan Securities Finance Company	146	0.00
(618)	K&O Energy Group Inc	173	0.00
1,400	Kadokawa Dwango Corporation	65	0.00
(1,000)	Kanamoto Company Limited	320	0.00
(21,858)	Kao Corporation	14,628	0.01
(716)	Katakura Industries Company Limited	122	0.00
646	Kenko Mayonnaise Company Limited	2,692	0.00
234	Kobe Bussan Company Limited	2,104	0.00
(229)	KRS Corporation	34	0.00
400	Lec Inc	4	0.00
(500)	Linical Company Limited	25	0.00
1,261	Lintec Corporation	1,529	0.00
688	Maruwa Company Limited	4,320	0.00
(290)	Megachips Corporation	273	0.00
5,000	Meidensha Corporation	219	0.00
(3,681)	Micronics Japan Company Limited	1,462	0.00
731	Milbon Company Limited	3,898	0.00
1,443	Miura Company Limited	3,147	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Japan (continued)		
(400,530)	MSGLSMHE Index	1,220	0.00
(2,608)	Nabtesco Corporation	2,660	0.00
517	Nihon Trim Company Limited	2,113	0.00
2,100	Nippon Paper Industries Company Limited	251	0.00
1,000	Nippon Sheet Glass Company Limited	13	0.00
(9,732)	Nippon Shokubai Company Limited	27,432	0.03
3,652	Nishimatsu Construction Company Limited	1,447	0.00
(12,847)	Nissan Chemical Industries Limited	12,566	0.01
(513)	Nitto Seiko Company Limited	8	0.00
(500)	Noritsu Koki Company Limited	36	0.00
(3,290)	Okasan Securities Group Inc	285	0.00
(1,400)	Orix Corporation	343	0.00
(15,562)	Otsuka Holdings Company Limited	15,562	0.02
(100)	Outsourcing Inc	119	0.00
2,200	Pc Depot Corporation	63	0.00
400	Plenus Company Limited	37	0.00
200	Ringer Hut Company Limited	15	0.00
(500)	Sankyo Tateyama Inc	224	0.00
27,890	Seiko Epson Corporation	2,599	0.00
(6,019)	Shimamura Company Limited	16,648	0.01
(2,064)	Shizuoka Gas Company Limited	222	0.00
(491)	Siix Corporation	134	0.00
2,409	SMC Corporation	22,807	0.01
(1,900)	Sodick Company Limited	79	0.00
(3,619)	Softbrain Company Limited	162	0.00
38	Sumitomo Osaka Cement Company Limited	13	0.00
(2,000)	Sumitomo Realty & Development Company Limited	122	0.00
(29,584)	Sumitomo Rubber Industries Limited	6,002	0.00
(2,700)	Suruga Bank Limited	338	0.00
1,400	Suzuken Company Limited	302	0.00
(5,566)	Tabuchi Electric Company Limited	382	0.00
(814)	Taisho Pharmaceutical Holdings Company Limited	1,086	0.00
(389)	Tamron Company Limited	157	0.00
513	TechnoPro Holdings Inc	1,492	0.00
1,600	Teijin Limited	827	0.00
(120)	Token Corporation	133	0.00
(699)	Torii Pharmaceutical Company Limited	144	0.00
(1,726)	Toshiba Corporation	666	0.00
(3,000)	Toshiba Tec Corporation	21	0.00
(14,334)	Toyota Motor Corporation	13,458	0.01
700	Transaction Company Limited	273	0.00
(1,700)	Vt Holdings Company Limited	37	0.00
(544)	Yamato Holdings Company Limited	188	0.00
(28,827)	Yaskawa Electric Corporation	12,535	0.01
(3,364)	Yokohama Rubber Company Limited	53	0.00
(412)	Zenkoku Hosho Company Limited	697	0.00
		349,540	0.22
	Jersey Channel Islands		
(1,286)	Randgold Resources Limited	161	0.00
	Luxembourg		
(8,647)	Aperam SA	17,598	0.01
32,525	Arcelormittal	20,274	0.02
(1,211)	SES	1,703	0.00
(62,108)	Tenaris SA_CS	32,094	0.02
(2,189)	Tenaris SA_Morgan Stanley	4,780	0.00
		76,449	0.05
	Malta		
35,197	GVC Holdings Plc	7,965	0.01
	Netherlands		
(914)	ABN AMRO Group NV	-	0.00
(39)	Akzo Nobel NV	125	0.00
16,641	Altice SA	68,306	0.04
(11,477)	ASML Holding NV	75,443	0.05
(9,870)	Boskalis Westminster	26,707	0.01
(6,584)	Gemalto NV	3,733	0.00
10,873	Imcd Group NV	1,235	0.00
26,748	Koninklijke Ahold Delhaize NV	7,504	0.00
(5,224)	Koninklijke BAM Groep NV	840	0.00
(6,013)	Koninklijke DSM NV	12,065	0.01
38,683	Koninklijke Volkerwessels-Wi	40,580	0.03
(5,796)	Philips Lighting NV	9,031	0.01
(460)	Randstad Holding NV	48	0.00
(17,095)	Royal Dutch Shell Plc	14,047	0.01
17,576	SBM Offshore NV	5,959	0.00
1,344	Takeaway.Com Holding BV	8,659	0.01
(45,304)	Tomtom NV	18,950	0.01
		293,232	0.18
	New Zealand		
38,890	Fisher & Paykel Healthcare NPV	2,575	0.00
	Norway		
(11,710)	Fred Olsen Energy ASA	363	0.00
	Contracts for difference (b) (continued)		
	Norway (continued)		
(102,606)	Marine Harvest	48,932	0.03
47,230	Norsk Hydro ASA	8,061	0.01
15,393	Orkla ASA	12,059	0.01
2,770	Skandiabanken ASA	5,337	0.00
(21,317)	Statoil ASA	6,914	0.00
5	Telenor ASA	7	0.00
(11,648)	TGS Nopec Geophysical Company ASA	11,902	0.01
(17,364)	XXL ASA	17,981	0.01
		111,556	0.07
	Poland		
2,893	CD Projekt SA	529	0.00
(29,850)	KGHM Polska Miedz SA	77,684	0.05
		78,213	0.05
	Portugal		
(262,484)	EDP Energias De Portugal SA	72,655	0.05
(8,872)	Jeronimo Martins SGPS SA	7,350	0.00
118,738	NOS SGPS SA	13,980	0.01
		93,985	0.06
	Russia		
(40,153)	MMC Norilsk Nickel PJSC	37,171	0.02
	Singapore		
37,522	Mapletree Commercial Trust	756	0.00
	South Africa		
(8,515)	Anglogold Ashanti Limited	15,566	0.01
	South Korea		
(5)	Doosan Bobcat Inc	-	0.00
288	Infosys Limited	2,743	0.00
568	Samsung Electronics Company Limited	181,275	0.12
(3,000)	STX Pan Ocean Company Limited	606	0.00
		184,624	0.12
	Spain		
(35,317)	Abertis Infraestructuras SA	6,283	0.00
(44,190)	Acerinox SA	8,307	0.01
20,994	ACS Act De Constr Y S RTS 11 July 2017	14,696	0.01
(4,860)	Aena SA	38,627	0.02
(42,357)	Distribuidora Internacional De Alimentacion SA	1,531	0.00
(15,164)	Enagas	19,678	0.01
(92,877)	Endesa SA	165,660	0.11
16,211	Ferrovial SA	1,167	0.00
(40,307)	Gamesa Corporation Tecnologica SA	21,703	0.01
4,410	Grifols SA	3,275	0.00
(246,348)	Iberdrola SA	41,197	0.03
2,815	Indra Sistemas SA	25	0.00
(1,163)	Industria de Diseno Textil SA	1,882	0.00
(8,509)	Mediaset Espana Comunicacion	4,349	0.00
(8,152)	Red Electrica Corporation SA	13,843	0.01
11,596	Talgo SA	8,484	0.01
(20,720)	Telefonica SA	11,445	0.01
		362,152	0.23
	Sweden		
(31,289)	Alfa Laval AB	69,633	0.04
(66)	Alimak Group AB	24	0.00
(1,056)	Assa Abloy AB	24,976	0.02
2,803	Atlas Copco AB	9,495	0.01
(3,149)	Autoliv Inc	8,211	0.01
(1,380)	BillerudKorsnas AB	519	0.00
4,683	Boliden AB	350	0.00
272,510	Bravida Holding AB	2,486	0.00
1,304	Com Hem Holding AB	207	0.00
17,199	Dometic Group	2,442	0.00
(1,757)	Electrolux AB	5,156	0.00
(6,238)	Elekta AB	1,766	0.00
5,285	Essity Aktiebolag	18,903	0.01
1,217	Fabege AB	633	0.00
(17,072)	Granges AB	8,752	0.01
2,521	Hexpol Ab	334	0.00
(1,830)	Husqvarna AB	584	0.00
3,795	ICA Gruppen AB	11,906	0.01
(498)	Intrum Justitia AB	1,089	0.00
1,104	Investment Ab Kinnevik	1,643	0.00
(12,730)	JM AB	16,743	0.01
222	Lundbergs AB	798	0.00
2,165	Netent AB	1,073	0.00
(531)	OMX Stockholm 30 Index	1,965	0.00
(6,874)	Peab AB	3,097	0.00
(229,670)	Sandvik AB	152,208	0.10
84,386	Securitas AB	5,538	0.00
(4,238)	Skanska AB	2,928	0.00
(75,190)	SKF AB	67,117	0.04

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Sweden (continued)		
286,128	SSAB AB_Morgan Stanley	47,057	0.03
7,230	SSAB AB_GS	396	0.00
27,070	Svenska Cellulosa AB SCA	10,836	0.01
6,715	Swedish Orphan Biovitrum AB	924	0.00
39,825	Telefonaktiebolaget LM Ericsson	1,291	0.00
18,175	Teliasonera AB	6,724	0.00
26,661	Thule Group AB	44,367	0.03
178,915	Volvo AB	57,055	0.04
2,456	Wallenstam AB	896	0.00
		590,122	0.37
	Switzerland		
4,996	ABB Limited	274	0.00
1	Actelion Limited	16	0.00
3,730	Adecco SA	5,538	0.00
252	Cie Financiere Richemont SA	661	0.00
47	Credit Suisse Group AG	18	0.00
(7,167)	DKSH Holding AG	5,184	0.00
(8,245)	Garmin Limited	7,711	0.00
(541)	Geberit AG	2,742	0.00
(175)	Givaudan	17,761	0.01
(679,981)	Glencore International Plc	5,536	0.00
1,047	Kuehne + Nagel International AG	26,670	0.02
(48,133)	LafargeHolcim Limited	64,466	0.05
11,296	Logitech International SA	33,408	0.02
1,254	Lonza Group AG	3,144	0.00
(2,401)	MSBPGLPP	31,141	0.02
2,553	Nestle SA	25,837	0.02
8,235	Novartis AG	16,053	0.01
709	Schindler Holding	14,937	0.01
(9,334)	STMicroelectronics NV	4,490	0.00
(791)	Straumann Holding AG	3,866	0.00
410	Swatch Group AG	2,800	0.00
(22,522)	Transocean Limited	71,929	0.06
		344,182	0.22
	Taiwan		
(3,751)	MediaTek Incorporation	694	0.00
	United Arab Emirates		
(6,205)	Ades International Holdings	3,284	0.00
(47,554)	Gulf Marine Services Plc	724	0.00
		4,008	0.00
	United Kingdom		
(189,081)	AA Plc	81,092	0.06
1,478	Aberdeen Asset Management Plc	123	0.00
(5,107)	Admiral Group Plc	119	0.00
16,808	Aggreko Plc	4,444	0.00
79,486	Alfa Financial Software H-Wi	71,539	0.06
16,668	Anglo American Plc	9,162	0.01
15,472	Antofagasta Plc	24,051	0.02
150,706	Ascential Plc	5,954	0.00
(135,135)	Ashtead Group Plc	12,623	0.01
45,520	Associated British Foods Plc	3,729	0.00
2,862	AstraZeneca Plc	17,131	0.01
106,896	B&M European Value Retail SA	577	0.00
(34,322)	Barratt Developments Plc	9,050	0.01
70,199	Bellway Plc	64,402	0.05
8,812	Berendsen Plc	3,347	0.00
129,357	BHP Billiton Plc	18,525	0.01
25,330	Big Yellow Group Plc	14,964	0.01
(18,581)	British Land Company Plc	5,493	0.00
(27,883)	BT Group Plc	2,425	0.00
(65,068)	Burberry Group Plc	48,389	0.04
(1,055)	Capital & Counties Properties Plc	3	0.00
(119,860)	Centrica Plc	5,977	0.00
54,474	Cineworld Group Plc	16,455	0.01
(20,775)	CNH Industrial NV	904	0.00
(73,413)	Cobham Plc	5,085	0.00
(178,422)	Compass Group	84,976	0.05
(110,748)	Daily Mail&General Tst-A NV	54,928	0.03
(4,257)	Derwent Valley Holdings Plc	107	0.00
(8,920)	Dialog Semiconductor Plc	36,115	0.02
678,034	Direct Line Insurance Group Plc	76,734	0.06
(49,478)	Dominos Pizza Uk & Ireland Plc	11,867	0.01
5,826	DS Smith Plc	700	0.00
53,636	Equiniti Group Plc	30,592	0.02
100,606	Esure Group Plc	91,200	0.06
17,440	FDM Group Holdings Plc	33,200	0.02
(52,169)	Fiat Chrysler Automobiles NV	14,922	0.01
(186,389)	Firstgroup Plc	5,043	0.00
10,077	Forterra Plc-Wi	5,621	0.00
(112)	FTSE 350 Mining Index	73,512	0.06
(2,660)	G4S Plc	70	0.00
16,547	Gamma Communications Plc	16,632	0.01
(644,897)	GKN Plc	182,796	0.12
	Contracts for difference (b) (continued)		
	United Kingdom (continued)		
(5,466)	Greggs Plc	376	0.00
(166,459)	Halfords Group Plc	36,037	0.02
(14,124)	Hargreaves Lansdown Plc	2,442	0.00
224,106	Hays Plc	5,220	0.00
153	Hunting Plc	-	0.00
52,630	Imagination Technologies Group Plc	4,509	0.00
(23,820)	IMI Plc	7,474	0.00
87,421	Informa Plc	19,787	0.01
57,667	Intermediate Capital Group Plc	10,630	0.01
38,046	International Consolidated Airlines Group SA	1,800	0.00
(10,433)	Intertek Group Plc	10,284	0.01
(29,744)	Intu Properties Plc	2,671	0.00
(61,199)	ITV Plc	11,279	0.01
(231,630)	J Sainsbury Plc	34,735	0.02
58,711	Jupiter Fund Management	5,714	0.00
110,849	Kaz Minerals Plc	74,448	0.05
861	Kennedy Wilson Europe Rea	912	0.00
(720,058)	Kingfisher Plc	223,111	0.14
(26,546)	Land Securities Group Plc	28,563	0.02
57,069	Ibstock Plc	18,554	0.01
54,533	London Stock Exchange Group Plc	258,085	0.16
(256,561)	Marks & Spencer Group Plc	23,073	0.01
(54,929)	Mccarthy & Stone Plc-W/I	15,406	0.01
19,079	Meggitt Plc	5,896	0.00
550,866	Melrose Industries Plc	68,548	0.04
(65,517)	Merlin Entertainments Plc	8,185	0.01
65,632	Michael Page International	18,247	0.01
(14,112)	National Grid	4,541	0.00
(8,618)	Next Plc	41,096	0.03
37,936	Patisserie Holdings Plc	4,786	0.00
(24,072)	Pearson Plc	6,163	0.00
(97,343)	Persimmon Plc	40,308	0.03
(56,288)	Provident Financial Plc	281,730	0.18
9,990	Purplebricks Group Plc	5,005	0.00
(36,707)	Reckitt Benckiser Group Plc	43,176	0.03
134,797	RELX Plc	193,191	0.12
77,573	Rio Tinto Plc	126,699	0.08
(107,407)	Rotork Plc	11,469	0.01
15,296	RPC Group Plc	1,668	0.00
293,386	RSA Insurance Group Plc	48,417	0.03
(240)	Russell UK MID 150 Index	17,543	0.01
9,627	Savills Plc	295	0.00
(22,017)	Schroders Plc	20,231	0.01
22,246	Segro Plc	910	0.00
(11,851)	Severn Trent Plc	14,403	0.01
14,669	Sky Plc	1,536	0.00
(31,870)	Softcat Plc	1,104	0.00
(4,090)	Spirax-Sarco Engineering Plc	12,067	0.01
(159,627)	Stagecoach Group Plc	39,009	0.02
34,457	Standard Life Plc	3,370	0.00
8,395	Subsea 7 SA	638	0.00
92,911	TalkTalk Telecom Group Plc	10,670	0.01
(350,820)	Tate and Lyle Plc	244,472	0.15
(228,883)	Taylor Wimpey Plc	49,246	0.03
(13,187)	Technipfmc Plc	24,536	0.02
97,647	Thomas Cook Group Plc	499	0.00
(95,507)	Travis Perkins Plc	114,179	0.07
(81)	Unilever Plc	170	0.00
(52,531)	Victrex Plc	31,112	0.02
(7,315)	Virgin Money Holdings	2,876	0.00
1	Vodafone Group Plc	-	0.00
(9,605)	Weir Group Plc	6,006	0.00
(8,759)	Whitbread Plc	6,639	0.00
(193,001)	William Hill Plc	58,321	0.04
		3,508,645	2.22
	United States		
(33,095)	3D Systems Corporation	64,739	0.04
(1,300)	Advance Auto Parts Inc	16,147	0.01
(2,682)	Analog Devices Inc	355	0.00
(2,093)	Apple Inc	1,149	0.00
(21,168)	AT&T Inc	27,604	0.02
(10,235)	Auto-Related	12,837	0.01
78	Carnival Plc	96	0.00
1,854	Cigna Corporation	58,360	0.04
(6,758)	Cisco Systems Inc	325	0.00
(10,882)	Costco Wholesale Corporation	39,830	0.03
2,972	CR Bard Inc	27,439	0.02
9,838	Dell Technologies Inc	114,166	0.08
(8,040)	Diamond Offshore Drilling	36,108	0.02
(11,231)	Discovery Communications	2,836	0.00
(4,785)	Dollar General Corporation	6,365	0.00
(2,225)	Dover Corporation	1,481	0.00
(2,358)	Dril-Quip Inc	379	0.00
(841)	FTSE Francesmidcaptrada+	15,723	0.01
(567)	FTSE Italysmidcaptrad+	24,635	0.02
(57,489)	General Electric Company	80,697	0.06

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
(25,882)	GSS5OILP Index	12,063	0.01
(12,705)	Halliburton Company	16,623	0.01
(8,839)	Helix Energy Solutions Group	14,765	0.01
(25,931)	Helmerich & Payne	85,529	0.06
1	Heska Corporation	7	0.00
(23,207)	Hewlett Packard Enterprise Company	7,515	0.00
685	Humana Inc	34,889	0.02
(42,749)	Intel Corporation	77,522	0.05
(2,777)	iShares MSCI Brazil Capped ETF	7,756	0.00
(1,900)	iShares MSCI Philippines ETF	539	0.00
(2,049)	iShares U.S. Real Estate ETF	2,782	0.00
1,060	Kroger Company	277	0.00
(352)	Mammoth Energy Services Inc	113	0.00
(3,096)	Marathon Oil Corporation	2,440	0.00
(8,000)	Masco Corporation	4,469	0.00
(11,828)	Match Group Inc	3,775	0.00
(10,459)	Maxim Integrated Products Inc	4,197	0.00
25,619	Media General Inc	45,373	0.03
(3,337)	MPLX Lp	4,490	0.00
40,121	Nexteer Automotive Group Limited	1,782	0.00
(30,954)	Oceaneering International Inc	82,686	0.05
(21,487)	ON Semiconductor Corporation	12,220	0.01
(7,080)	O'Reilly Automotive Inc	84,099	0.05
13,335	Plains All Amer Pipeline LP	4,617	0.00
(2,918)	Powershares Qqq	3,795	0.00
42,644	Reynolds American Inc	179,694	0.12
(26,763)	Ross Stores Inc	99,321	0.06
(14,091)	Rowan Companies Plc	28,669	0.02
(2,812)	Royal Caribbean Cruises Limited	6,391	0.00
(3,894)	Smart Sand Inc	10,679	0.01
(9,600)	Southern Copper Corporation	13,619	0.01
(22,236)	SPDR S&P Oil & Gas Exploration & Production ETF	22,752	0.01
(7,305)	Starbucks Corporation	7,221	0.00
(4,844)	Tallgrass Energy GP LP	3,343	0.00
(13,302)	Tallgrass Energy Partners Lp	11,794	0.01
(8,635)	Technology Select Sector SPDR	2,553	0.00
22,650	Time Warner Inc	22,261	0.01
(956)	Ulta Salon Cosmetics & Fragrance Inc	15,079	0.01
(4,906)	USG Corporation	1,501	0.00
(4,895)	Utilities Select Sector SPDR Fund	2,628	0.00
(17,196)	Whiting Petroleum Corporation	8,818	0.02
(1,301)	Williams-Sonoma Inc	645	0.00
(26,242)	Yelp Inc	9,580	0.00
		1,492,142	0.94
	Total contracts for difference	12,980,091	8.20
	Equities		
	Belgium		
13,343	Solvay SA	1,567,802	0.99
	Bermuda		
2,690	Golar Lng Limited	52,476	0.03
3,600	Nabors Industries Limited	25,692	0.02
10,720	Signet Jewelers Limited	594,390	0.38
		672,558	0.43
	Brazil		
7,785	Petroleo Brasileiro SA	54,536	0.03
42,214	Vale SA	323,854	0.21
		378,390	0.24
	Canada		
1,986	Amaya Inc	31,078	0.02
5,599	Cameco Corporation	44,671	0.03
9,590	Concordia International Corporation	13,074	0.01
1,110	Dollarama Inc	92,855	0.06
37,958	Dominion Diamond Corporation	418,002	0.26
51,988	First Quantum Minerals Limited	385,023	0.24
5,064	Goldcorp Inc	57,320	0.04
19,745	HudBay Minerals Inc	99,976	0.06
9,150	Nevsun Resources Limited	19,335	0.01
889	Potash Corporation of Saskatchewan Inc	12,705	0.01
5,122	Precision Drilling Corporation	15,314	0.01
37,898	Sandstorm Gold Limited	128,183	0.08
8,909	Seven Generations Energy Limited	133,584	0.08
23,845	Teck Resources Limited	362,311	0.23
20,558	Trican Well Service Limited	50,381	0.03
		1,863,812	1.17
	China		
14,196	Alibaba Group Holding Limited	1,753,730	1.11
335	Cnooc Limited	32,136	0.02
19,755	Ctrip com International Limited	932,887	0.59
16,768	Grand Baoxin Auto Group Limited	7,062	0.00
96,138	ikang Healthcare Group Inc	1,034,250	0.65
3,800	JD.com Inc	130,670	0.08

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	China (continued)		
28,482	Jumei International Holding Limited	53,191	0.03
5,958	Momo Inc	193,071	0.12
931	Sinovac Biotech Limited	5,510	0.00
12,941	Tencent Holdings Limited	408,012	0.26
1,273,116	West China Cement Limited	168,726	0.11
37,365	Wuxi Biologics Cayman Inc	123,170	0.08
		4,842,415	3.05
	France		
9,815	Criteo SA	422,100	0.27
1,631	Danone SA	107,336	0.07
28,044	Electricite De France SA	265,913	0.17
		795,349	0.51
	Germany		
3,145	adidas AG	527,574	0.33
35,657	Aixtron SE	219,469	0.14
1,156	Allgeier Holding AG	23,918	0.02
5,008	Axel Springer SE	263,421	0.17
859	BASF SE	69,656	0.04
1,323	Bayer AG	149,764	0.09
10,806	Commerzbank AG	112,707	0.07
1,525	Continental AG	288,149	0.18
6,813	Covestro AG	430,650	0.27
3,320	Daimler AG	210,388	0.13
125	Deutsche Lufthansa AG	2,491	0.00
5,413	Deutsche Post AG	177,655	0.11
13,007	Deutsche Telekom AG	204,470	0.13
4,869	Deutz AG	35,948	0.02
84,555	E.ON SE	697,410	0.44
6,187	Fraport Ag Frankfurt Airport Services Worldwide	478,255	0.30
120,680	Fresenius SE & Company KGaA	9,058,241	5.72
516	GEA Group AG	18,488	0.01
9,454	HeidelbergCement AG	800,281	0.50
1,855	Hugo Boss AG	113,712	0.07
58,589	Infineon Technologies AG	1,083,018	0.68
6,149	Innogy SE	211,925	0.13
7,815	KION Group AG	522,980	0.33
2,497	Linde AG_BONY	414,003	0.26
787	Linde AG_BONY	13,228	0.01
147	Merck KGaA	15,545	0.01
2,226	Metro AG	65,789	0.04
1,322	Mtu Aero Engines AG	163,267	0.10
2,460	Norma Group SE	111,955	0.07
7,417	Osram Licht AG	517,336	0.33
9,315	Rwe AG	162,500	0.10
127,301	SAP SE	11,641,676	7.35
2,369	Siemens AG	285,109	0.18
495	Stada Arzneimittel AG	30,735	0.02
4,888	Symrise AG	303,154	0.19
20,249	Tele Columbus AG	196,415	0.12
47,046	ThyssenKrupp AG	1,170,269	0.74
6,628	Uniper SE	108,931	0.07
330	Zalando SE	13,203	0.01
267	Zooplus AG	46,458	0.04
		30,960,143	19.52
	Greece		
967	Star Bulk Carriers Corporation	8,334	0.01
	Hong Kong		
520,202	Belle International Holdings Limited	359,902	0.23
47,052	China Cord Blood Corporation	391,086	0.24
		750,988	0.47
	Israel		
17,818	Mobileye NV	981,080	0.62
12,099	Syneron Medical Limited	116,158	0.07
		1,097,238	0.69
	Italy		
40,585	A2A SpA	59,011	0.04
25,761	Amplifon SpA	297,797	0.19
48,254	Atlantia SpA	1,188,979	0.75
3,500	Brembo SpA	44,835	0.03
9,685	Buzzi Unicem SpA	211,036	0.13
17,519	Cerved Information Solutions SpA	164,153	0.10
124,909	Davide Campari-Milano SpA	770,689	0.49
2,845	De' Longhi	78,067	0.05
314,134	Enel SpA	1,474,545	0.92
14,538	Intesa Sanpaolo SpA	40,357	0.03
48,101	Leonardo Finmeccanica SpA	699,870	0.44
17,641	Moncler SpA	361,641	0.23
192,724	Prysmian SpA	4,962,643	3.13
27,613	Saipem SpA	89,300	0.06
229,648	Telecom Italia SpA	185,556	0.12
25,653	Unicredit SpA	419,427	0.25
		11,047,906	6.96

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	Japan		
14,181	Asahi Group Holdings Limited	467,860	0.30
1,525	Asahi Intecc Company Limited	60,809	0.04
10,460	Comsys Holdings Corporation	188,791	0.12
22,913	Daihen Corporation	157,876	0.10
76,033	Daikyo Inc	135,866	0.09
43,406	Daiwa House Industry Company Limited	1,299,956	0.82
24,018	DIC Corporation	756,231	0.48
28,007	DMG Mori Company Limited	402,778	0.25
688	East Japan Railway Company	57,686	0.04
12,443	Ezaki Glico Company Limited	587,428	0.37
68,818	Fujitsu Limited	444,530	0.28
1,517	Hamamatsu Photonics KK	40,839	0.03
271	HIS Company Limited	7,158	0.00
28,252	Hitachi Construction Machinery Company Limited	618,822	0.39
7,928	Honda Motor Company Limited	189,551	0.12
19,100	Isetan Mitsukoshi Holdings Limited	167,821	0.11
62,766	JGC Corporation	892,374	0.56
66,844	JSR Corporation	1,010,336	0.64
4,406	Kansai Paint Company Limited	88,875	0.06
22,558	Kewpie Corporation	519,274	0.33
8,018	KH Neochem Company Limited	134,580	0.08
10,658	Koito Manufacturing Company Limited	480,704	0.30
6,997	Komatsu Limited	155,853	0.10
5,204	Kose Corporation	498,260	0.31
43,713	Kubota Corporation	643,830	0.41
32,196	Lixil Group Corporation	705,712	0.45
52,512	Makino Milling Machine Company Limited	379,850	0.24
32,278	Marui Group Company Limited	417,101	0.26
56,900	Mitsubishi UFJ Financial Group Inc	335,134	0.21
3,896	Miura Company Limited	66,518	0.04
2,813	Nippon Telegraph & Telephone Corporation	116,557	0.07
2,611	Nippon Television Holdings Inc	38,467	0.02
12,786	Nishimatsu Construction Company Limited	59,464	0.04
145,026	Nissan Motor Company Limited	1,265,207	0.80
5,767	Nitori Holdings Company Limited	676,818	0.43
7,640	NSK Limited	83,642	0.05
576	Olympus Corporation	18,428	0.01
6,053	Pigeon Corporation	192,238	0.12
509	Pola Orbis Holdings Inc	11,765	0.01
37,973	Renesas Electronics Corporation	290,089	0.18
4,098	Rinnai Corporation	334,806	0.21
2,758	Ryohin Keikaku Company Limited	604,102	0.38
844	Secom Company Limited	56,145	0.04
16,772	Shin-Etsu Chemical Company Limited	1,332,968	0.84
53,216	Showa Denko K.K.	1,082,158	0.68
2,661	SMC Corporation	709,103	0.45
11,855	Sumco Corporation	150,509	0.09
226,704	Sumitomo Chemical Company Limited	1,142,788	0.72
155,972	Sumitomo Heavy Industries Limited	901,859	0.57
605	Technopro Holdings Inc	21,339	0.01
40,190	Teijin Limited	677,714	0.43
35,795	Temp Holdings Company Limited	588,240	0.37
42,795	THK Company Limited	1,061,926	0.67
86,263	Tokyu Fudosan Holdings Corporation	446,958	0.28
450,401	Ube Industries Limited	1,015,713	0.64
14,992	Yamaha Motor Company Limited	339,025	0.20
		25,130,431	15.84
	Luxembourg		
4,341	Tenaris SA	59,255	0.04
	Netherlands		
1,748	Chicago Bridge & Iron Company NV	30,238	0.02
12,597	Constellium NV	76,208	0.05
9,206	Frank'S International NV	66,913	0.04
353,371	ING Groep NV	5,335,902	3.37
2,175	Nxp Semiconductors NV	208,718	0.13
4,061	Qiagen NV	118,277	0.07
		5,836,256	3.68
	Norway		
53,020	Borr Drilling Limited	149,837	0.09
4,763	Golden Ocean Group Limited	28,063	0.02
		177,900	0.11
	Russia		
5,988	Polyus Gold Company	185,066	0.12
	Singapore		
2,330	Broadcom Limited	476,092	0.30
432,684	Global Logistic Properties Limited	788,018	0.50
		1,264,110	0.80
	Sweden		
3,341	Autoliv Inc	321,636	0.20
24,048	Boliden AB	574,701	0.37
5,101	Munters Group AB	39,026	0.02
		935,363	0.59

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	Switzerland		
7,732	Clariant AG	149,508	0.09
5,178	Nestle SA	395,881	0.25
817	ST Microelectronics NV	10,278	0.01
18,502	Weatherford International Plc	62,779	0.04
		618,446	0.39
	United Kingdom		
14,085	CNH Industrial NV	139,653	0.09
14,361	Ensco Plc	64,971	0.04
34,208	Fiat Chrysler Automobiles NV	315,740	0.20
104,971	Medica Group Plc	272,573	0.17
2,164	Michael Kors Holdings Limited	68,778	0.04
		861,715	0.54
	United States		
102	1St Constitution Bancorp	1,587	0.00
17,209	Activision Blizzard Inc	868,635	0.55
1,308	Adobe Systems Inc	162,206	0.10
1,674	Advance Auto Parts Inc	171,121	0.11
66,274	Advanced Micro Devices Inc	725,176	0.46
11,077	Ak Steel Holding Corporation	63,808	0.04
5,797	Akorn Inc	170,472	0.11
28,516	Alcoa Corporation	816,314	0.52
57,015	Alere Inc	2,508,950	1.58
921	Alexion Pharmaceuticals Inc	98,249	0.06
907	Alphabet Inc	739,310	0.47
5,600	Altice Usa Inc	158,590	0.10
1,805	Amazon.com Inc	1,531,928	0.97
5,666	Antero Resources Corporation	107,354	0.07
4,692	Apple Inc	592,470	0.37
22,891	Applied Materials Inc	829,098	0.52
11,580	Archrock Inc	115,744	0.07
2,447	AT&T Inc	80,948	0.05
12,493	Atwood Oceanics Inc	89,271	0.06
151	Autozone Inc	75,524	0.05
8,551	Baker Hughes Inc	408,676	0.26
1,392	Basic Energy Services Inc	30,390	0.02
12,033	Brocade Communications Systems Inc	133,038	0.08
5,694	Burlington Stores Inc	459,244	0.29
16,153	Bwx Technologies Inc	690,420	0.44
16,427	C&J Energy Services Inc	493,581	0.31
42,703	Cabot Oil & Gas Corporation	939,013	0.59
9,466	Camping World Holdings Inc	256,040	0.16
1,159	Carnival Corporation	66,631	0.04
6,000	Centennial Resource Development Inc	83,223	0.05
194	Charter Communications Inc	57,296	0.04
65,319	Chelsea Therapeutics International Limited #	-	0.00
6,282	Cliffs Natural Resources Inc	38,114	0.02
22,444	Coach Inc	931,567	0.59
15,225	Comcast Corporation	519,536	0.33
2,504	Diamondback Energy Inc	194,976	0.12
7,596	Dollar Tree Inc	465,663	0.29
37,672	Dsw Inc	584,625	0.37
5,900	Ebay Inc	180,639	0.11
6,377	EOG Resources Inc	506,112	0.32
4,409	EQT Corporation	226,490	0.14
7,612	Facebook Inc	1,007,636	0.64
9,638	Flotek Industries Inc	75,546	0.05
6,328	Flowserve Corporation	257,603	0.16
5,355	Foot Locker Inc	231,375	0.15
19,415	Freeport-McMoRan Inc	204,440	0.13
16,357	Gardner Denver Holdings Inc	309,916	0.20
19,355	General Cable Corporation	277,458	0.18
14,709	Goodyear Tire & Rubber Company	450,858	0.28
17,290	Grubhub Inc	660,948	0.42
25,060	Gulfport Energy Corporation	324,085	0.20
551	HollyFrontier Corporation	13,271	0.01
12,060	Home Depot Inc	1,622,028	1.02
8,850	Huntsman Corporation	200,503	0.13
22,565	Independence Company ntract Drilling Inc	76,961	0.05
1,696	Intuit Inc	197,489	0.12
4,711	Jpmorgan Chase & Company	377,524	0.24
4,992	Kate Spade & Company	80,928	0.05
7,622	Key Energy Services Inc	128,576	0.08
3,201	L Brands Inc	151,244	0.10
2,648	Lam Research Corporation	328,356	0.21
1,160	Lowe's Companies Inc	78,852	0.05
2,708	Macy's Inc	55,179	0.03
12,377	Marathon Petroleum Corporation	567,874	0.36
12,688	Mastercard Inc	1,351,065	0.85
1,475	Mattel Inc	27,843	0.02
11,401	MBIA Inc	94,263	0.06
4,931	Mcdonald'S Corporation	662,165	0.42
3,834	Mohawk Industries Inc	812,450	0.51
5,285	Monsanto Company	548,448	0.35
10,028	Norwegian Cruise Line Holdings Limited	477,331	0.30
498	Nucor Corporation	25,268	0.02
23,708	Oasis Petroleum Inc	167,331	0.11

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
9,217	Occidental Petroleum Corporation	483,821	0.31
3,306	Owens Corning	193,974	0.12
5,503	Parsley Energy Inc	133,890	0.08
25,629	Patterson-Uti Energy Inc	453,684	0.29
5,306	Philip Morris International Inc	546,394	0.34
1,039	Pioneer Natural Resources Company	145,372	0.09
6,636	Praxair Inc	771,208	0.49
28,558	Propetro Holding Corporation	349,542	0.22
32	Prudential Bancorp Inc	510	0.00
138	PVH Corporation	13,854	0.01
29,314	Qualcomm Inc	1,419,244	0.90
8,222	Ralph Lauren Corporation	532,010	0.34
7,141	Ramaco Resources Inc	37,879	0.02
6,002	Rice Energy Inc	140,137	0.09
10,218	Rite Aid Corporation	26,429	0.02
12,199	RPC Inc	216,160	0.14
4,821	RSP Permian Inc	136,402	0.09
46,761	Sciclone Pharmaceuticals Inc	450,985	0.28
30,159	Skechers U.S.A. Inc	780,054	0.49
44	Southern National Bancorp Of Virginia Inc	679	0.00
211	Spirit Airlines Inc	9,555	0.01
13,454	Sprouts Farmers Market Inc	267,417	0.17
1,214	Steel Dynamics Inc	38,116	0.02
2,677	Steven Madden Limited	93,767	0.06
5,821	Superior Energy Services Inc	53,231	0.03
419	Target Corporation	19,210	0.01
561	Tesaro Inc	68,793	0.04
3,401	Thor Industries Inc	311,668	0.20
10,952	Tjx Cos Inc	693,004	0.44
815	T-Mobile Us Inc	43,317	0.03
160	United States Steel Corporation	3,106	0.00
4,289	US Silica Holdings Inc	133,459	0.08
700	Vail Resorts Inc	124,485	0.08
2,039	Verizon Communications Inc	79,840	0.05
14,526	Visa Inc	1,194,378	0.75
1,446	Wabco Holdings Inc	161,658	0.10
12,267	Wal-Mart Stores Inc	813,964	0.51
2,882	Walt Disney Company	268,478	0.17
1,734	Warrior Met Coal Inc	26,043	0.02
3,587	Welbilt Inc	59,283	0.04
13,400	Wendy'S Company	182,223	0.11
967	Wesco International Inc	48,581	0.03
1,600	Western Digital Corporation	124,291	0.09
4,765	Williams Company Inc	126,504	0.09
3,670	WPX Energy Inc	31,083	0.03
		40,824,525	25.81
	Total equities	129,878,002	81.96
	Exchange traded funds		
	United States		
1,325	iPATH S&P 500 VIX Short-Term Futures ETN	14,824	0.01
5,848	Ishares China Large-Cap ETF	203,607	0.12
2,816	Ishares Russell 2000 ETF	347,929	0.22
18,338	SPDR S&P Metals & Mining ETF	481,864	0.30
2,588	SPDR S&P Oil & Gas Exploration & Production ETF	72,429	0.05
1,581	Vaneck Vectors Gold Miners ETF	30,607	0.02
		1,151,260	0.72
	Total exchange traded funds	1,151,260	0.72
	Future contracts (a)		
	Canada		
(1)	S&P/TSX 60 Index Futures September 2017	1,403	0.00
	France		
(16)	CAC40 10 Euro Index Futures July 2017	24,914	0.03
8	LVMH Moet Henn Dividend December 2018	-	0.00
82	Orange SSDF December 2018	3,690	0.00
78	Orange SSDF December 2019	-	0.00
(80)	Societe Gen. SSDF December 2017	2,340	0.00
79	Societe Gen. SSDF December 2018	7,146	0.00
39	Societe Gen. SSDF December 2019	3,510	0.00
3	Total SA SSDF December 2018	1,044	0.00
(59)	Total SA SSDF December 2019	3,120	0.00
77	Vivendi December 2018	-	0.00
		45,764	0.03
	Germany		
49	Adidas Dividend December 2018	4,620	0.00
(23)	Adidas Dividend December 2019	-	0.00
15	BMW AG SSDF Futures December 2017	5,925	0.00
(5)	DAX Mini Index Futures September 2017_CS	11,285	0.01
(11)	DAX Mini Index Futures September 2017_Morgan Stanley	127,501	0.09
(106)	Euro Stoxx 50 Index Futures September 2017	83,790	0.05
24	Volkswagen Dividend Futures December 2019	28,800	0.02
8	Volkswagen Dividend Futures December 2020	3,440	0.00
		265,361	0.17

Nominal	Description	Fair Value €	% of Net Assets
	Future contracts (a) (continued)		
	Hong Kong		
(44)	Hang Seng Index Futures July 2017	9,468	0.01
(17)	H-Shares Index Futures July 2017	3,089	0.00
		12,557	0.01
	Italy		
162	ENI SpA SSDF December 2018	14,580	0.01
(5)	FTSE/MIB Index Futures September 2017	13,775	0.01
(43)	FTSE/MIB Mini Index Futures September 2017	20,508	0.01
554	Intesa Sanp SSDF December 2018	8,395	0.01
236	Intesa Sanp SSDF December 2019	8,117	0.00
81	Intesa Sanpaolo Dec18	1,053	0.00
(155)	Unicredit Dividend December 2018	-	0.00
		66,428	0.04
	Singapore		
(6)	SGX Nifty 50 Index Futures September 2017	53	0.00
	Spain		
81	Repsol SA Dividend December 2018	4,050	0.00
	Sweden		
(115)	OMXS30 Index Futures July 2017	56,174	0.04
	Switzerland		
33	Zurich Financial AG SSDF December 2018	29,664	0.02
	United Kingdom		
388	Barclays Plc December 2019	-	0.00
106	BP Plc SSDF December 2017	7,280	0.00
(310)	BP Plc SSDF December 2018	464	0.00
(38)	FTSE 100 Index Futures September 2017	51,751	0.03
41	Rio Tinto Plc SSDF December 2018	23,114	0.01
		82,609	0.04
	United States		
(6)	Nasdaq 100 E-Mini Index Futures September 2017	5,147	0.00
(45)	S&P500 Emini Index Futures September 2017	26,439	0.02
		31,586	0.02
	Total future contracts	595,649	0.37
	Option contracts (b)		
	Australia		
95	Call on 12 BLT LN 21 July 2017	21,098	0.02
24	Call on 12.5 BLT LN 18 August 2017	5,193	0.00
75	Call on 12.5 BLT LN 21 July 2017	5,979	0.00
45	Call on 13 BLT LN 18 August 2017	4,869	0.00
		37,139	0.02
	European Union		
38,724	Call on 135 SX7E 15 September 2017	125,831	0.08
	France		
2	Call on 62 AMUN FP 18 August 2017	531	0.00
323	Call on 9.6 EDF FP 15 September 2017	18,488	0.01
228	Call on 92 RNO FP 15 December 2017	36,252	0.02
10	Call on 98 HO FP 18 August 2017	940	0.00
33	Put on 82 SAF FP 21 July 2017	8,052	0.01
		64,263	0.04
	Germany		
232	Call on 140 SX7E 15 September 2017	20,880	0.02
158	Call on 17.5 LHA GR 21 July 2017	39,026	0.02
464	Call on 18 DTE GR 15 December 2017	7,888	0.00
868	Call on 21 LHA GR 15 September 2017	54,684	0.03
333	Call on 72 DAI GR 21 July 2017	666	0.00
120	Put on 135 SX7E 15 September 2017	47,400	0.03
142	Put on 3200 SX5E 15 September 2017	52,540	0.04
54	Put on 3450 SX5E 21 July 2017	31,536	0.02
39	Put on 3500 SX5E 21 July 2017	33,384	0.03
31	Put on 385 SXPP 21 July 2017	11,625	0.01
26	Put on 41 ZAL GR 18 August 2017	5,564	0.00
16	Put on 77 FRA GR 21 July 2017	1,840	0.00
		307,033	0.20
	Italy		
12	Put on 4.4 TRN IM 15 December 2017	1,444	0.00
	Luxembourg		
253	Call on 20.4 MT NA 21 July 2017	11,385	0.01
165	Call on 20.5 MT NA 21 July 2017	6,930	0.00
		18,315	0.01
	Netherlands		
155	Call on 17 AD NA 18 August 2017	6,355	0.00
31	Call on 33 PHIA NA 21 July 2017	310	0.00
		6,665	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Option contracts (b) (continued)		
	Sweden		
194	Call on 205 HMB SS 21 July 2017	22,183	0.01
464	Call on 210 HMB SS 21 July 2017	22,911	0.01
		45,094	0.02
	Switzerland		
437	Call on 3 GLEN LN 18 August 2017	37,514	0.02
344	Call on 3 GLEN LN 21 July 2017	15,750	0.01
278	Put on 2.8 GLEN LN 21 July 2017	18,296	0.01
		71,560	0.04
	United Kingdom		
56	Call on 15.5 SSE LN 18 August 2017	1,594	0.00
3	Call on 15.5 SSE LN 21 July 2017	51	0.00
343	Call on 2 CNA LN 21 July 2017	18,555	0.01
585	Call on 2.4 VOD LN 15 September 2017	6,662	0.00
33	Call on 2.6 SBRY LN 21 July 2017	1,503	0.00
46	Call on 33 RIO LN 21 July 2017	29,861	0.02
30	Call on 34 RIO LN 18 August 2017	19,646	0.01
34	Call on 56 BATS LN 18 August 2017	11,423	0.01
344	Put on 2 CNA LN 21 July 2017	17,630	0.01
24	Put on 7300 UKX 21 July 2017	22,003	0.01
25	Put on 7375 UKX 21 July 2017	33,455	0.03
78	Put on 7400 UKX 18 August 2017	182,551	0.13
		344,934	0.23
	United States		
693	Call on 13 FCX US 21 July 2017	6,076	0.00
116	Call on 13.5 VIX 19 July 2017	6,611	0.00
110	Call on 157.5 FB US 04 August 2017	25,365	0.03
189	Call on 50 APC US 21 July 2017	1,657	0.00
74	Call on 70 APC US 18 August 2017	65	0.00
12	Call on 75 GILD US 18 August 2017	1,189	0.00
31	Call on 80 CL US 21 July 2017	951	0.00
233	Put on 12 VXX US 21 July 2017	6,129	0.00
195	Put on 138 QQQ US 21 July 2017	38,640	0.03
178	Put on 67 XLI US 21 July 2017	4,682	0.00
		91,365	0.06
	Total option contracts	1,113,643	0.70
	Preferred stock		
	Germany		
1,733	Jungheinrich AG	55,465	0.03
4,250	Volkswagen AG	566,738	0.36
		622,203	0.39
	Total preferred stock	622,203	0.39
	Real estate investment trusts		
	Canada		
4,250	Riocan Real Estate Investment Trust	69,062	0.04
	Japan		
66	Japan Hotel Reit Investment Corporation	40,944	0.03
	United States		
13,817	Felcor Lodging Trust Inc	87,344	0.05
	Total real estate investment trusts	197,350	0.12
	Total return swaps (b)		
	India		
(10,800)	ACC Limited	1,339	0.00
15,000	Grasim Industries	7,801	0.00
		9,140	0.00
	South Korea		
(4,473,629)	KOSPI 200 Index 14 September 2017 _CS	1,602	0.00
(531,116)	KOSPI 200 Index 14 September 2017_BOA Merrill Lynch	771	0.00
		2,373	0.00
	United States		
(2,675)	Facebook Inc	10,581	0.01
	Total total return swaps	22,094	0.01
	Warrants (b)		
	United States		
1,955	Basic Energy SVSC	5,057	0.00
8,780	CVSL Inc	-	0.00
56	Scynexis Inc	-	0.00
		5,057	0.00
	Canada		
36,978	HudBay Minerals Inc	5,991	0.01
	Total warrants	11,048	0.01

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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 gain €	% of Net Assets
DKK330,923	€44,502	06 July 2017	1	7	0.00
€17,558	CHF19,102	06 July 2017	1	68	0.00
€1,426,103	HKD12,521,136	06 July 2017	4	19,980	0.01
€23,715,283	JPY2,974,728,294	06 July 2017	5	503,870	0.32
€13,325	NOK126,616	06 July 2017	1	74	0.00
€205,194	SGD319,517	06 July 2017	1	1,776	0.00
€61,444,441	US$69,125,308	06 July 2017	4	855,887	0.54
£160,374	€182,461	06 July 2017	1	166	0.00
SEK199,678	€20,592	06 July 2017	1	165	0.00
Total unrealised gain on forward currency contracts				1,381,993	0.87
Total financial assets at fair value through profit or loss - trading				148,568,182	93.74

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference		
	Australia		
(14,260)	BHP Billiton Limited	(1,797)	(0.00)
536,698	Fairfax Media Limited	(40,887)	(0.03)
(24,438)	Fortescue Metals Group Limited	(2,936)	(0.00)
122,070	Independence Group NL	(56,361)	(0.04)
143,563	Investa Office Fund	(32,190)	(0.02)
189,292	S2 Resources Limited	(3,323)	(0.00)
64,301	South32 Limited_Morgan Stanley	(1,993)	(0.00)
797,967	South32 Limited_Morgan Stanley	(45,101)	(0.03)
40,957	Western Areas Limited	(4,935)	(0.00)
		(189,523)	(0.12)
	Austria		
2,357	Ams AG	(8,878)	(0.01)
(4,263)	Erste Group Bank AG	(26,226)	(0.02)
(34,240)	Voestalpine AG	(47,040)	(0.02)
		(82,144)	(0.05)
	Belgium		
(2,602)	Colruyt SA	(1,112)	(0.00)
4,401	Solvay SA	(19,963)	(0.01)
(1,782)	Umicore SA	(2,666)	(0.00)
		(23,741)	(0.01)
	Bermuda		
(13)	FTSE 250 Index	(1,055)	(0.00)
9,880	Odfjell Drilling Limited	(980)	(0.00)
		(2,035)	(0.00)
	Brazil		
4,745	Fleury SA	(845)	(0.00)
	Canada		
(7,398)	Agnico Eagle Mines Limited	(2,132)	(0.00)
(8,901)	lululemon athletica Inc	(43,744)	(0.03)
(50,595)	Lundin Mining Corporation	(5,915)	(0.00)
(1,868)	Restaurant Brands Intl Inc	(9,752)	(0.01)
		(61,543)	(0.04)
	China		
(1,728)	Alibaba Group Holding	(5,326)	(0.00)
554,000	Aluminum Corporation Of China Limited	(4,689)	(0.00)
146,227	Angang Steel Company Limited	(2,705)	(0.00)
(115,198)	Anta Sports Products Limited	(32,040)	(0.02)
34,000	BYD Electronic Intl Company Limited	(3,587)	(0.00)
62,405	Central China Securities C-H	(805)	(0.00)
5,737	Changsha Zoomlion Heavy Industry	(232)	(0.00)
(73,000)	China Companyal Energy Company	(334)	(0.00)
411,520	China Longyuan Power Group Corporation Limited	(33,856)	(0.02)
(134,500)	China Merchants Bank Company Limited	(42,620)	(0.03)
258,000	CNOOC Limited	(20,537)	(0.01)
757,841	CRRC Corporation Limited	(33,943)	(0.02)
(175,412)	Great Wall Motor Company	(7,444)	(0.00)
1,118,000	Huaneng Renewables Corporation Limited	(19,316)	(0.01)
(1,062)	JD.com Inc	(895)	(0.00)
663,500	Luye Pharma Group Limited	(67,405)	(0.04)
97,094	Meitu Inc	(2,154)	(0.00)
(3,939)	NetEase Inc	(108,050)	(0.07)
(1,022,316)	Shanghai Electric Group Company	(23,328)	(0.01)
827,472	Sinopec Engineering Group Company	(32,088)	(0.03)
(49,409)	Soho China Limited	(277)	(0.00)
(484,144)	Tianneng Power Intl Limited	(3,464)	(0.00)
(540,000)	Weichai Power Company Limited	(41,872)	(0.03)
2,818,214	West China Cement Limited	(106,523)	(0.08)
(98,379)	Yanzhou Coal Mining	(12,500)	(0.01)
35,632	Zhuzhou CSR Times Electric	(11,215)	(0.01)
		(617,205)	(0.39)
	Denmark		
(1,353)	Carlsberg A/S	(16,853)	(0.01)
(2,557)	Chr Hansen Holding A/S	(30,867)	(0.02)
(8,746)	Danske Bank A/S	(45,012)	(0.03)
(6,743)	DSV A/S	(77,715)	(0.05)
(755)	Genmab A/S	(2,170)	(0.00)
23,956	ISS A/S	(36,754)	(0.02)
(2,148)	Jyske Bank A/S	(8,623)	(0.01)
(6,013)	Novozymes A/S	(14,201)	(0.01)
(49,675)	TDC A/S	(15,942)	(0.01)
(1,842)	Vestas Wind Systems A/S	(6,531)	(0.00)
		(254,668)	(0.16)
	European Union		
801	Dow Jones Europe Telecom Index	(12,877)	(0.01)
22	ESTX Basicresou Eur Pr	(249)	(0.00)
(3,949)	ESTX Small Cap Eur Price Index	(29,323)	(0.02)
(1,042)	MSGLGSTL Index	(7,295)	(0.00)
(2,876)	MSGLSXTP Index	(10,429)	(0.01)
		(60,173)	(0.04)
	Finland		
25,115	Caverion Corporation	(8,562)	(0.01)
	Contracts for difference (continued)		
	Finland (continued)		
9,245	Fortum OYJ	(893)	(0.00)
(1,233)	Kesko OYJ	(1,937)	(0.00)
6,211	Neste OYJ	(15,841)	(0.01)
204,465	Nokia OYJ	(58,153)	(0.04)
24,930	Outokumpu OYJ	(5,095)	(0.00)
(109)	UPM-Kymmene OYJ	(64)	(0.00)
		(90,545)	(0.06)
	France		
(3,943)	Accor SA	(22,492)	(0.01)
(1,693)	Air France-KLM	(89)	(0.00)
7,302	Alstom SA	(1,066)	(0.00)
128,104	Altran Technologies SA	(70,944)	(0.04)
33,690	Arkema SA	(47,611)	(0.03)
(3,724)	Atos SE	(21,047)	(0.01)
2,010	Biomerieux	(14,095)	(0.01)
2,798	Cap Gemini SA	(33,097)	(0.02)
69,295	Carrefour SA	(50,022)	(0.03)
5,394	Christian Dior SE	(19,345)	(0.01)
66,870	Cie de Saint-Gobain	(145,442)	(0.09)
(14,888)	Credit AGricole SA	(1,248)	(0.00)
25,558	Danone SA	(33,232)	(0.02)
(19)	Dassault Aviation SA	(1,226)	(0.00)
(2,472)	Dassault Systemes	(11,855)	(0.01)
(5,421)	Edenred	(1,656)	(0.00)
35,527	EDF	(8,489)	(0.01)
24,477	Eiffage	(67,251)	(0.04)
9,467	Elior Group	(26)	(0.00)
(3,551)	Elis SA	(3,476)	(0.00)
82,063	Engie SA	(51,299)	(0.03)
(25)	Eurofins Scientific	(2,054)	(0.00)
(36,591)	Eutelsat Communications	(86,039)	(0.05)
(534)	Faurecia	(82)	(0.00)
(16,265)	Groupe Eurotunnel SA	(914)	(0.00)
4,038	Hermes International	(46,013)	(0.03)
(603)	Iliad SA	(4,216)	(0.00)
(755)	Ipsen SA	(4,170)	(0.00)
(38,441)	Klepierre	(10,734)	(0.01)
1,118	Legrand SA	(1,246)	(0.00)
26,818	Peugeot SA	(13,673)	(0.01)
(3,913)	Publicis Groupe SA	(16,931)	(0.01)
33,631	Renault SA	(198,017)	(0.13)
2,839	Rubis SCA	(9,009)	(0.01)
(21,349)	Safran SA	(48,301)	(0.03)
9,208	Schneider Electric SA	(16,621)	(0.01)
(1,014)	SEB SA	(28,419)	(0.02)
(2,876)	Sodexo SA	(4,514)	(0.00)
514	Stoxx Europe 600 Food & Beverage Price Euro Index	(9,471)	(0.01)
825	Stoxx Europe 600 Utilities Price Eur	(6,342)	(0.00)
17,895	Suez	(872)	(0.00)
5,734	Teleperformance	(24,319)	(0.02)
18,971	Thales SA	(75,563)	(0.06)
2,003	Total SA	(6,460)	(0.00)
2,009	Ubisoft Entertainment	(1,911)	(0.00)
5,171	Vinci SA	(13,500)	(0.01)
		(1,234,399)	(0.77)
	Germany		
1,698	Adidas AG	(824)	(0.00)
17,071	Brenntag AG	(37,001)	(0.03)
64	Continental AG	(727)	(0.00)
14,725	Deutsche Telekom AG	(11,381)	(0.01)
(5,804)	Deutsche Wohnen AG	(7,721)	(0.00)
1,308	Drillisch AG	(879)	(0.00)
192,001	E.ON SE	(65,730)	(0.04)
(27,390)	Fraport AG Frankfurt Airport Services Worldwide	(230,710)	(0.16)
(1,476)	Fresenius Medical Care AG & Company KGaA	(5,968)	(0.00)
262	Heidelberg Cement AG	(342)	(0.00)
17,341	Infineon Technologies AG	(18,453)	(0.01)
(766)	Jungheinrich AG	(479)	(0.00)
16,875	Kion Group AG	(17,175)	(0.01)
(16,310)	Lanxess AG	(20,397)	(0.01)
(83)	Linde AG	(69,203)	(0.04)
8,157	Man AG	(5,853)	(0.00)
(18,743)	Metro AG	(7,476)	(0.00)
829	MTU Aero Engines AG	(4,060)	(0.00)
(633)	Muenchener Rueckversicherungs-Gesellschaft AG	(947)	(0.00)
(3,023)	Norddeutsche Affinerie AG	(19,514)	(0.02)
185	Nordex SE	(489)	(0.00)
(6,690)	Norma Group SE	(5,192)	(0.00)
(6,620)	Prosieben Sat 1 Media SE	(7,207)	(0.00)
208	Puma AG	(495)	(0.00)
(6,193)	Salzgitter AG	(5,930)	(0.00)
809	Sartorius AG	(3,667)	(0.00)
(40,121)	Software AG	(93,202)	(0.06)
1,721	Symrise AG	(3,821)	(0.00)
(13,586)	ThyssenKrupp AG	(32,562)	(0.03)
(11,480)	TUI AG	(7,318)	(0.00)
29,525	United Internet AG	(10,843)	(0.01)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Germany (continued)		
(246)	Volkswagen AG	(1,157)	(0.00)
7,298	Wacker Chemie AG	(48,246)	(0.04)
442	Wirecard AG	(1,647)	(0.00)
(6,301)	Zalando SE	(22,585)	(0.02)
		(769,201)	(0.49)
	Gibraltar		
6,778	888 Holdings Plc	(1,164)	(0.00)
	Hong Kong		
(43,305)	Cathay Pacific Airways Limited	(4,533)	(0.00)
1,152,128	China Resources Cement	(7,927)	(0.01)
(266,242)	China State Construction International Holdings Limited	(11,175)	(0.01)
911	Dairy Farm Intl Holdings Limited	(109)	(0.00)
(99,595)	HK Electric Investments	(6,164)	(0.00)
(157,566)	Hong Kong and China Gas Company Limited	(16,549)	(0.01)
102,185	Melco International Developments	(1,472)	(0.00)
(109,000)	Nine Dragons Paper Holdings	(20,794)	(0.02)
1,274,000	Skyworth Digital Holdings Limited	(12,797)	(0.01)
		(81,520)	(0.06)
	India		
5,062	Avenue Supermarts Limited	(170)	(0.00)
(8,426)	Infosys Technologies Limited	(4,743)	(0.00)
45,681	Vedanta Resources Plc	(10,200)	(0.01)
		(15,113)	(0.01)
	Ireland		
42,200	C&C Group Plc	(22,831)	(0.01)
25,774	Cairn Homes Plc	(2,058)	(0.00)
2,415	CRH Plc	(1,717)	(0.00)
5,296	DCC Plc	(6,567)	(0.00)
6,608	Kerry Group Plc	(22,149)	(0.01)
(3,229)	Kingspan Group Plc	(129)	(0.00)
(19,645)	Ryanair Holdings Plc_CS	(50,664)	(0.03)
22,709	Ryanair Holdings Plc_Morgan Stanley	(1,941)	(0.01)
(1,503)	Smurfit Kappa Group Plc	(3,779)	(0.00)
(2,598)	STOXX Europe 600 Optimised Health Care UCITS ETF	(44,668)	(0.04)
		(156,503)	(0.10)
	Isle of Man		
(7,823)	Paysafe Group Plc	(12,459)	(0.01)
15,851	Playtech Plc	(718)	(0.00)
		(13,177)	(0.01)
	Italy		
(8,130)	Azimut Holding SpA	(8,232)	(0.01)
(57,905)	Banco BPM	(20,843)	(0.01)
(10,814)	Comet Holding AG	(17,154)	(0.01)
(5,504)	Italgas SPA	(923)	(0.00)
(49,317)	Mediaset SpA	(37,010)	(0.02)
(27,545)	Mediobanca SpA	(14,267)	(0.01)
(10,526)	Moncler SpA	(32,311)	(0.02)
(10,471)	Unicredit SpA	(18,461)	(0.01)
		(149,201)	(0.09)
	Japan		
(6,426)	ABC-Mart Inc	(3,155)	(0.00)
900	Aeon Company Limited	(50)	(0.00)
8,000	Asahi Group Holdings Limited	(4,038)	(0.00)
(7,000)	Ashimori Industry Company Limited	(1,250)	(0.00)
200	Benesse Holdings Inc	(39)	(0.00)
1,300	Broadleaf Company Limited	(122)	(0.00)
(1,595)	Brother Industries Limited	(44)	(0.00)
200	Chugai Pharmaceutical Company Limited	(76)	(0.00)
(874)	Cybozu Inc	(47)	(0.00)
7,762	Dai Nippon Printing Company Limited	(264)	(0.00)
(3,130)	Daikyo Inc	(76)	(0.00)
(900)	Daikyonishikawa Corporation	(38)	(0.00)
(7,976)	Daito Trust Construct Company Limited	(37,952)	(0.03)
500	Doutor Nichires Holdings Company	(40)	(0.00)
(5,023)	Ebara Corporation	(1,692)	(0.00)
(34,200)	Financial Products Group Company	(13,211)	(0.01)
300	FP Corporation	(356)	(0.00)
(38,825)	Fuji Heavy Industries Limited	(10,815)	(0.01)
2,115	Fuji Oil Company Limited	(2,040)	(0.00)
200	Fuji Pharma Company Limited	(50)	(0.00)
(2,035)	Fujitsu General Limited	(288)	(0.00)
400	Futaba Corporation	(6)	(0.00)
(9,769)	Hachijuni Bank Limited	(1,257)	(0.00)
1,200	Happinet Corporation	(541)	(0.00)
(13,645)	Hazama Ando Corporation	(1,419)	(0.00)
(400)	Hikari Tsushin Inc	(360)	(0.00)
(3,524)	Hino Motors Limited	(195)	(0.00)
(2,700)	Hitachi Chemical Company Limited	(304)	(0.00)
1,500	Hokuetsu Kishu Paper Company Limited	(254)	(0.00)
(2,786)	Hokuhoku Financial Group Inc	(2,364)	(0.00)
	Contracts for difference (continued)		
	Japan (continued)		
300	Hokuto Corporation	(9)	(0.00)
384	Honeys Company Limited	(158)	(0.00)
(4,300)	Hulic Company Limited	(660)	(0.00)
(11,500)	Ichigo Group Holdings Company Limited	(281)	(0.00)
(2,000)	Ichikoh Industries Limited	(242)	(0.00)
700	Innotech Corporation	(4)	(0.00)
(86)	Investors Cloud Company Limited	(243)	(0.00)
(4,613)	Iwatani Corporation	(186)	(0.00)
1,644	Japan Asia Group Limited	(2)	(0.00)
(5,700)	Japan Exchange Group Inc	(518)	(0.00)
(500)	Japan Lifeline Company Limited	(3)	(0.00)
(309)	Japan Property Management CE	(150)	(0.00)
(2,000)	JGC Corporation	(1,106)	(0.00)
(5,800)	JVC Kenwood Corporation	(121)	(0.00)
(34,586)	Kaneka Corporation	(360)	(0.00)
(207,831)	Kawasaki Heavy Industries Limited	(12,056)	(0.01)
600	Kitanotatsujin Corporation	(93)	(0.00)
2,005	Kobayashi Pharmaceutical Company Limited	(2,741)	(0.00)
(3,400)	Kobe Steel Limited	(3,092)	(0.00)
(2,548)	Kokuyo Company Limited	(707)	(0.00)
(8,960)	Komatsu Limited	(7,727)	(0.00)
24,500	Kubota Corporation	(5,509)	(0.00)
(70,974)	Kuraray Company Limited	(99,859)	(0.06)
(22,053)	Kurita Water Industries Limited	(36,452)	(0.02)
(988)	Kyorin Holdings Inc	(575)	(0.00)
5,300	Kyowa Hakko Kirin Company Limited	(489)	(0.00)
(109,984)	Leopalace21 Corporation	(80,450)	(0.05)
(54,768)	Lion Corporation	(108,115)	(0.07)
396	Litalico Inc	(26)	(0.00)
(45,037)	Makita Corporation	(72,369)	(0.05)
900	Maruha Nichiro Corporation	(205)	(0.00)
1,300	Marvelous Inc	(19)	(0.00)
1,700	Medipal Holdings Corporation	(151)	(0.00)
2,179	MEIJI Holdings Company Limited	(1,438)	(0.00)
(2,107)	Miraca Holdings Inc	(266)	(0.00)
(600)	Mitsuba Corporation	(222)	(0.00)
(47,140)	Mitsubishi Gas Chemical Company	(26,993)	(0.02)
6,000	Mitsubishi Logistics Corporation	(161)	(0.00)
253	Mitsubishi Pencil Company	(43)	(0.00)
(210,504)	Mitsui Chemicals Inc	(38,460)	(0.02)
(135)	Modec Inc	(138)	(0.00)
(14,521)	Nabtesco Corporation	(19,308)	(0.01)
(6,905)	Nachi-Fujikoshi Corporation	(2,446)	(0.00)
(1,700)	Namura Shipbuilding Company Limited	(230)	(0.00)
500	Nec Networks & System Integration Corporation	(44)	(0.00)
500	Net One Systems Company Limited	(12)	(0.00)
(309)	Nextage Company Limited	(31)	(0.00)
(2,000)	NGK Spark Plug Company Limited	(359)	(0.00)
(2,251)	Nihon Parkerizing Company Limited	(2,534)	(0.00)
200	Nippon Ceramic Company Limited	(81)	(0.00)
800	Nippon Electric Glass Company Limited	(109)	(0.00)
(46,865)	Nippon Paint Holdings Company Limited	(179,923)	(0.12)
(4,836)	Nippon Shokubai Company Limited	(1,223)	(0.00)
(479)	Nippon Yakin Kogyo Company Limited	(60)	(0.00)
(96,985)	Nisshin Seifun Group Inc	(56,952)	(0.05)
3,800	Nisshinbo Holdings Inc	(32)	(0.00)
200	Noevir Holding Company	(75)	(0.00)
6,075	NOF Corporation	(352)	(0.00)
(6,242)	North Pacific Bank Limited	(123)	(0.00)
(12,614)	NSK Limited	(2,321)	(0.00)
(56,045)	NTN Corporation	(6,661)	(0.00)
424	NTT Data Corporation	(94)	(0.00)
(75,532)	OJI Holdings Corporation	(27,614)	(0.03)
(1,402)	Okabe Company Limited	(365)	(0.00)
(1,897)	OSG Corporation	(404)	(0.00)
1,400	Paltac Corporation	(605)	(0.00)
100	Paramount Bed Holdings Company Limited	(12)	(0.00)
1,200	Pigeon Corporation	(604)	(0.00)
(7,800)	Ricoh Company Limited	(918)	(0.00)
(300)	Riso Kagaku Corporation	(3)	(0.00)
1,564	Sala Corporation	(456)	(0.00)
(400)	Samty Company Jpy	(37)	(0.00)
400	Sangetsu Company Limited	(34)	(0.00)
(600)	Sato Holdings Corporation	(133)	(0.00)
(500)	SBI Holdings Inc	(68)	(0.00)
1,957	SCSK Corporation	(3,785)	(0.00)
646	Shibuya Corporation	(77)	(0.00)
4,000	Shikibo Limited	(102)	(0.00)
(7,960)	Shimano Inc	(32,404)	(0.03)
445	Shionogi and Company Limited	(196)	(0.00)
(7,937)	Shiseido Company Limited	(7,656)	(0.00)
(1,501)	Sinfonia Technology Company Limited	(495)	(0.00)
1,300	Sky Perfect Jsat Holdings	(5)	(0.00)
400	Studio Alice Company Limited	(171)	(0.00)
5,200	Sumitomo Dainippon Pharma Company Limited	(627)	(0.00)
(1,000)	Sun Frontier Fudousan Company Limited	(71)	(0.00)
500	Sushiro Global Holdings Limited	(32)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Japan (continued)		
(5,400)	Suzuki Motor Corporation	(35)	(0.00)
(225,481)	Taiheiyo Cement Corporation	(27,887)	(0.02)
(159,866)	Taisei Corporation	(203,515)	(0.14)
400	Takaoka Toko Company Limited	(34)	(0.00)
800	Takara Bio Inc	(22)	(0.00)
397	Takeda Pharmaceutical Company Limited	(97)	(0.00)
3,100	Temp Holdings Company Limited	(3,289)	(0.00)
(3,365)	Toagosei Company Limited	(3,867)	(0.00)
700	Toho Holdings Company Limited	(32)	(0.00)
1,000	Tokyo Dome Corporation	(124)	(0.00)
(1,000)	Topcon Corporation	(130)	(0.00)
(784)	Tosei Corporation	(52)	(0.00)
(18,421)	Tosoh Corporation	(1,635)	(0.00)
1,504	Towa Corporation	(428)	(0.00)
100	Towa Pharmaceutical Company Limited	(83)	(0.00)
(26,541)	Toyota Motor Corporation	(4,543)	(0.00)
(1,321)	Trusco Nakayama Corporation	(2,373)	(0.00)
(630)	Tsubaki Nakashima Company Limited	(337)	(0.00)
7,200	Unicharm Corporation	(2,195)	(0.00)
(4,000)	Uniden Holdings Corporation	(71)	(0.00)
(400)	Vector Inc	(4)	(0.00)
100	Weathernews Inc	(19)	(0.00)
20,831	Yahoo Japan Corporation	(537)	(0.00)
300	Yokowo Company Limited	(122)	(0.00)
600	Yoshinoya Holdings Company Limited	(43)	(0.00)
(8,997)	Zeon Corporation	(1,452)	(0.00)
		(1,187,512)	(0.75)
	Malta		
145,114	GVC Holdings Plc	(1,567)	(0.00)
	Netherlands		
54,429	Aalberts Industries NV	(19,819)	(0.01)
(16,999)	ABN AMRO Group NV	(3,100)	(0.00)
1,210	Aegon NV	(27)	(0.00)
(35,710)	Altice SA	(189,214)	(0.13)
24,350	ASM International NV	(21,797)	(0.01)
(1,514)	ASML Holding NV	(8,651)	(0.01)
5,560	ASR Nederland NV	(1,378)	(0.00)
19,511	BE Semiconductor Industries	(16,953)	(0.01)
(593)	Core Laboratories NV	(1,275)	(0.00)
(3,469)	Exor NV	(24,542)	(0.02)
(7,518)	Franks International NV	(4,346)	(0.00)
(2,364)	Heineken NV	(1,628)	(0.00)
(353,371)	ING Groep NV	(19,435)	(0.01)
13,877	Koninklijke Philips NV	(30,530)	(0.02)
14,828	OCI NV	(4,226)	(0.00)
2,239	Philips Lighting NV	(3,779)	(0.00)
(10,550)	Royal Dutch Shell Plc_Morgan Stanley	(11,768)	(0.01)
19,817	Royal Dutch Shell Plc_CS	(24,239)	(0.02)
(4,797)	Sensata Technologies Holding NV	(5,791)	(0.00)
(4,686)	Wolters Kluwer NV	(1,234)	(0.00)
		(393,732)	(0.25)
	New Zealand		
(26,026)	Contact Energy Limited	(30)	(0.00)
	Norway		
(5,223)	Aker Solutions Holding ASA	(141)	(0.00)
3,269	BW LPG Limited	(2,598)	(0.00)
(272)	Gjensidige Forsikring ASA	(46)	(0.00)
(61,071)	Marine Harvest	(30,189)	(0.02)
6,297	Opera Software ASA	(10,085)	(0.01)
(10,686)	Schibsted ASA	(621)	(0.00)
14,745	Statoil ASA	(13,200)	(0.01)
(17,424)	Yara International ASA	(2,595)	(0.00)
		(59,475)	(0.04)
	Philippines		
(348,281)	Energy Development Corporation	(430)	(0.00)
18,872	Manila Electric Company	(1,358)	(0.00)
		(1,788)	(0.00)
	Poland		
(9,280)	Jastrzebska Spolka Weglowa SA	(6,231)	(0.00)
	Portugal		
17,404	Galp Energia SGPS SA	(1,130)	(0.00)
	Russia		
1,550	Polymetal International Plc	(4,246)	(0.00)
	South Africa		
31,966	Gold Fields Limited	(8,497)	(0.01)
(13,737)	Kumba Iron Ore Limited	(16,565)	(0.01)
10,856	Mediclinic International Plc	(12,325)	(0.01)
58,146	Petra Diamonds Limited	(6,808)	(0.00)
		(44,195)	(0.03)
	Contracts for difference (continued)		
	South Korea		
3,218	Doosan Bobcat Inc	(5,223)	(0.00)
	Spain		
54,573	ACS Actividades Construction y Servicios	(78,425)	(0.05)
(5,573)	Amadeus IT Holding SA	(22,338)	(0.01)
2,078	Banco Bilbao Vizcaya Argentaria SA	(336)	(0.00)
36,597	Cellnex Telecom SAU	(25,488)	(0.02)
(337,183)	Distribuidora Internacional De Alimentacion SA	(8,527)	(0.01)
70,701	EDP Renovaveis SA	(574)	(0.00)
25,550	Euskaltel SA	(10,274)	(0.01)
33,268	Ferrovial SA	(17,512)	(0.01)
(17,897)	Gamesa Corporation Tecnologica SA	(276)	(0.00)
1,384	Grupo Catalana Occidente SA	(160)	(0.00)
(60)	Mapfre SA	(12)	(0.00)
18,028	Repsol SA	(3,471)	(0.00)
2,624	Tecnicas Reunidas SA	(3,471)	(0.00)
(30,733)	Zardoya Otis SA	(8,625)	(0.00)
		(179,489)	(0.11)
	Sweden		
294	AAK AB	(704)	(0.00)
219,109	Ahlsell AB	(7,728)	(0.00)
1,439	Alfa Laval AB	(602)	(0.00)
(6,591)	Alimak Group AB	(7,256)	(0.00)
(34,656)	Atlas Copco AB	(5,642)	(0.00)
1,925	Autoliv Inc_CS	(10,523)	(0.01)
(4,720)	Autoliv Inc_Morgan Stanley	(5,060)	(0.00)
1,315	Axfood AB	(319)	(0.00)
4,047	Boliden AB	(14,956)	(0.01)
68,000	Bravida Holding AB	(5,131)	(0.00)
1,849	Castellum AB	(194)	(0.00)
467	Electrolux AB	(49)	(0.00)
37,948	Essity Aktiebolag	(47,198)	(0.04)
1,115	Fastighets AB Balder	(4)	(0.00)
(51,387)	Getinge AB	(45,130)	(0.03)
(15,307)	Hennes and Mauritz AB	(3,270)	(0.00)
6,626	Hexagon AB	(24,761)	(0.02)
1,441	Holmen AB-Class B Shares	(1,192)	(0.00)
1,602	Hufvudstaden AB	(379)	(0.00)
(49,331)	Husqvarna AB	(16,977)	(0.01)
(28,942)	ICA Gruppen AB	(28,491)	(0.03)
897	Indutrade AB	(1,358)	(0.00)
534	Intrum Justitia AB	(3,735)	(0.00)
469	JM AB	(1,418)	(0.00)
570	Loomis AB	(1,780)	(0.00)
516	Modern Times Group MTG AB	(45)	(0.00)
788	NCC AB	(664)	(0.00)
2,834	Nibe Industrier AB	(402)	(0.00)
1,591	Nobia Ab	(1,640)	(0.00)
3,879	Nordea Bank AB	(2,519)	(0.00)
1,613	Saab AB	(2,403)	(0.00)
7,672	Sandvik AB	(6,264)	(0.00)
1,519	Securitas AB	(178)	(0.00)
5,791	Skanska AB	(11,050)	(0.01)
14,330	SKF AB	(3,278)	(0.00)
(27,698)	SSAB AB	(4,273)	(0.00)
(21,901)	Swedish Match AB	(14,953)	(0.01)
2,496	Tele2 AB	(766)	(0.00)
1,623	Trelleborg AB	(2,443)	(0.00)
135,248	Volvo AB	(9,756)	(0.01)
		(294,491)	(0.18)
	Switzerland		
41,971	ABB Limited	(26,461)	(0.02)
8,800	Clariant AG	(1,542)	(0.00)
5,935	Coca-Cola HBC AG	(4,947)	(0.00)
(362)	EMS-Chemie Holding AG	(11,411)	(0.01)
(77,161)	Ferrexpo Plc	(21,314)	(0.01)
75	Flughafen Zuerich	(3,994)	(0.00)
(890)	Geberit AG	(28,897)	(0.02)
(777)	Kuehne + Nagel International AG	(3,453)	(0.00)
1,917	LafargeHolcim Limited	(4,905)	(0.00)
(2,319)	Nestle SA	(3,221)	(0.00)
(9,993)	OC Oerlikon Corporation AG	(14,814)	(0.01)
407	Oriflame Holding AG	(1,604)	(0.00)
(4,148)	Panalpina Welttransport Holding AG	(33,137)	(0.02)
(273)	Partners Group Holding AG	(26,155)	(0.02)
669	Roche Holding AG	(4,819)	(0.00)
39	SIKA FIN I	(2,702)	(0.00)
1,461	Swiss Re AG	(11,253)	(0.01)
(1,013)	UBS Group AG	(821)	(0.00)
8,769	Vat Group AG	(12,110)	(0.01)
1,300	Vifor Pharma AG	(2,170)	(0.00)
37,572	Wolseley Plc	(96,957)	(0.07)
168	Zurich Insurance Group AG	(983)	(0.00)
		(317,670)	(0.20)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Taiwan		
(67,138)	Au Optronics Corporation	(23,376)	(0.01)
(40,729)	Taiwan Semiconductor SP	(29,213)	(0.02)
		(52,589)	(0.03)
	Turkey		
(1,842)	Akcansa Cimento	(8)	(0.00)
	United Arab Emirates		
381,500	Dubai Investments PJSC	(7,182)	(0.00)
3,975	NMC Health Plc	(899)	(0.00)
		(8,081)	(0.00)
	United Kingdom		
(32,318)	3I Group Plc	(83,806)	(0.05)
(40,575)	AA Plc	(906)	(0.00)
43,699	Amec Plc	(46,118)	(0.03)
3,906	Anglo American Plc	(11,882)	(0.01)
(133,080)	Antofagasta Plc	(17,308)	(0.01)
18,402	ASOS Plc	(41,411)	(0.03)
24,280	Associated British Foods Plc	(11,023)	(0.01)
(42,819)	Auto Trader Group Plc	(535)	(0.00)
176,722	Aviva Plc	(15,443)	(0.01)
63,627	B&M European Value Retail SA	(623)	(0.00)
72,734	BAE Systems Plc	(20,572)	(0.01)
217,826	Balfour Beatty Plc	(14,826)	(0.01)
281,998	Barclays Plc	(4,834)	(0.00)
5,215	BCA Marketplace Plc	(149)	(0.00)
19,891	Berkeley Group Holdings Plc	(14,011)	(0.01)
159,986	BHP Billiton Plc	(2,411)	(0.00)
18,629	Boohoo.Com Plc	(1,663)	(0.00)
93,993	Booker Group Plc	(19,037)	(0.01)
13,783	BP Plc	(2,708)	(0.00)
32,870	British American Tobacco Plc_Morgan Stanley	(92,451)	(0.06)
(22,317)	British American Tobacco Plc_CS	(58,862)	(0.04)
10,055	Britvic Plc	(1,407)	(0.00)
(346,872)	BT Group Plc	(16,560)	(0.01)
135,047	Centrica Plc	(6,929)	(0.00)
22,878	Convatec Group Plc	(1,371)	(0.00)
3,387	Cranswick Plc	(1,126)	(0.00)
1,052	Croda International Plc	(587)	(0.00)
(44,518)	Dairy Crest Group Plc	(745)	(0.00)
17,222	Diageo Plc	(17,591)	(0.01)
32,668	Dixons Carphone Plc	(14,116)	(0.01)
(11,301)	easyJet Plc	(1,468)	(0.00)
4,270	Electra Private Equity Plc	(96,528)	(0.06)
(6,605)	Fevertree Drinks Plc	(13,275)	(0.01)
6,410	GKN Plc	(2,068)	(0.00)
155,983	GlaxoSmithKline Plc	(41,407)	(0.03)
17,209	Great Portland Estate	(2,485)	(0.00)
43,463	Greene King Plc	(24,472)	(0.02)
(18,487)	Halma Plc	(12,040)	(0.01)
(63,610)	Hammerson Plc	(980)	(0.00)
157,077	Hansteen Holdings Plc	(2,713)	(0.00)
81,067	Howden Joinery Group Plc	(20,033)	(0.01)
25,529	IMI Plc	(15,053)	(0.01)
82,834	Imperial Tobacco Group Plc	(269,339)	(0.17)
(9,823)	Inchcape Plc	(23)	(0.00)
22,017	Informa Plc	(2,798)	(0.00)
(6,344)	Intercontinental Hotels	(18,086)	(0.01)
77,254	International Consolidated Airlines Group SA	(1,062)	(0.00)
8,978	JD Sports Fashion Plc	(2,762)	(0.00)
(14,436)	JD Wetherspoon Plc	(1,619)	(0.00)
4,682	Johnson Matthey Plc	(10,854)	(0.01)
(60,514)	Just Eat Plc	(51,210)	(0.03)
69,820	Laird Plc	(4,641)	(0.00)
(581,832)	Legal and General Group Plc	(42,879)	(0.03)
639,639	Lloyds Banking Group Plc	(16,288)	(0.01)
5,775	Marks & Spencer Group Plc	(239)	(0.00)
46,356	Microfocus International Plc	(39,960)	(0.03)
19,033	Mondi Plc	(15,223)	(0.01)
(312,853)	Pearson Plc	(54,629)	(0.03)
(21,691)	Petrofac Limited	(2,796)	(0.00)
(25,778)	Pets At Home Group Plc	(1,237)	(0.00)
140,536	Prudential Plc	(33,730)	(0.02)
(73,629)	PZ Cussons Plc	(10,372)	(0.01)
46,302	Qinetiq Group Plc	(13,716)	(0.01)
(36,231)	Rentokil Initial Plc	(205)	(0.00)
(1,767)	Restaurant Group Plc	(15)	(0.00)
(1,832)	Rightmove Plc	(11,074)	(0.01)
(5,913)	Rio Tinto Limited	(69,652)	(0.05)
(246,558)	Rolls-Royce Holdings Plc	(137,194)	(0.10)
33	Royal Bank of Scotland Group Plc	(1)	(0.00)
65,705	RPC Group Plc	(32,988)	(0.03)
173	Russell UK MID 150 Index	(9,547)	(0.01)
(209,841)	Saga Plc	(6,387)	(0.00)
(444,485)	Sage Group Plc	(145,096)	(0.09)
(30,880)	Schroders Plc	(1,900)	(0.00)
	Contracts for difference (continued)		
	United Kingdom (continued)		
33,561	Segro Plc	(3,113)	(0.00)
93,580	Serco Group Plc	(6,225)	(0.00)
(41,498)	Sig Plc	(7,257)	(0.00)
(2,964)	Spirax-Sarco Engineering Plc	(3,935)	(0.00)
39,566	SSE Plc	(19,060)	(0.01)
(29,519)	St James'S Place Plc	(1,299)	(0.00)
(8,390)	Subsea 7 SA	(4,350)	(0.00)
11,684	Supergroup Plc	(1,739)	(0.00)
7,591	Technipfmc Plc _CS	(59,911)	(0.04)
(467)	Technipfmc Plc_Morgan Stanley	(170)	(0.00)
875,278	Tesco Plc	(48,729)	(0.03)
37,587	Tullow Oil Plc	(20,216)	(0.01)
60,972	UBM Plc	(33,779)	(0.02)
2,954	Ultra Electronics Holdings	(1,060)	(0.00)
1,494	United Utilities Group Plc	(2,285)	(0.00)
104,461	Vesuvius Plc	(27,857)	(0.02)
394,726	Vodafone Group Plc	(22,797)	(0.01)
32,468	Weir Group Plc	(30,056)	(0.02)
(13,196)	WH Smith Plc	(13,414)	(0.01)
(3,167)	Whitbread Plc	(2,539)	(0.00)
(100,119)	WM Morrison Supermarkets Plc	(7,308)	(0.00)
(74,409)	Worldpay Group Plc	(42,489)	(0.03)
84,289	WPP Plc	(98,844)	(0.07)
		(2,219,487)	(1.40)
	United States		
(1,038)	Anthem Inc	(49,123)	(0.03)
(22,952)	Arris International Plc	(18,808)	(0.01)
(5,533)	Avis Budget Group Inc	(18,932)	(0.01)
5,313	Baker Hughes Inc	(1,841)	(0.00)
(1,509)	Becton Dickinson and Company	(16,961)	(0.01)
(5,112)	Best Buy Company Inc	(2,849)	(0.00)
(658)	Blackbaud Inc	(2,901)	(0.00)
(5,386)	Brunswick Corporation	(34,012)	(0.02)
1,168	Carnival Plc	(258)	(0.00)
(14,449)	Caterpillar Inc	(29,716)	(0.02)
(16,476)	Century Aluminum Company	(17,005)	(0.01)
(16,000)	Chesapeake Energy Corporation	(3,801)	(0.00)
7,359	Colony Northstar Inc	(39,613)	(0.02)
(4,163)	Continental Resources Inc	(4,694)	(0.00)
7,970	Dell Technologies Inc	(10,322)	(0.01)
(1,808)	Devon Energy Corporation	(594)	(0.00)
(3,261)	Discovery Communications	(1,016)	(0.00)
(5,402)	Dollar General Corporation	(5,259)	(0.00)
(2,384)	FactSet Research Systems Inc	(1,902)	(0.00)
(2,224)	Five Below Inc	(1,149)	(0.00)
(815)	Flowserve Corporation	(266)	(0.00)
(25,695)	General Motors Company	(11,480)	(0.01)
(1,296)	Hess Corporation	(387)	(0.00)
(18,305)	Industrial Select Sector SPDR Fund	(5,974)	(0.00)
(7,133)	Integrated Device Tech Inc	(10,398)	(0.01)
(2,387)	iShares MSCI Brazil Capped ETF	(1,381)	(0.00)
(5,723)	ishares MSCI Emerging Markets Index Fund	(1,730)	(0.00)
(7,275)	JP1BMAL Index	(7,699)	(0.00)
(947)	Kaiser Aluminum Corporation	(7,956)	(0.01)
(33,423)	Keane Group Inc	(32,743)	(0.02)
(6,978)	L Brands Inc	(7,278)	(0.00)
(44,618)	Laredo Petroleum Inc	(8,195)	(0.01)
(14,368)	Marathon Oil Corporation	(90)	(0.00)
(7,045)	Masco Corporation	(6,612)	(0.00)
(3,247)	MS Chemicals basket	(2,927)	(0.00)
(7,426)	National Oilwell Varco Inc	(6,496)	(0.00)
(28,781)	Nike Inc	(156,958)	(0.10)
2,545	Plains All Amer Pipeline LP	(3,371)	(0.00)
(12,202)	Powershares Qqq	(6,555)	(0.00)
(14,980)	Quotient Technology Inc	(6,294)	(0.00)
(2,453)	Royal Caribbean Cruises Limited	(8,937)	(0.01)
(20,525)	Shutterfly Inc	(8,117)	(0.01)
(70)	Six Flags Entertainment Corporation	(10)	(0.00)
(5,289)	Skyworks Solutions Inc	(779)	(0.00)
(2,621)	SPDR Djia Trust	(7,516)	(0.00)
(750)	SPDR S&P 500 ETF Trust	(782)	(0.00)
(13,026)	Spdr S&P Homebuilders ETF	(12,594)	(0.01)
(15,015)	SPDR S&P Metals & Mining ETF	(8,525)	(0.01)
(7,608)	Synchronoss Technologies Inc	(28,926)	(0.03)
(3,952)	Tiffany & Co	(5,070)	(0.01)
(20,233)	Under Armour Inc	(15,296)	(0.02)
(2,865)	United States Steel Corporation	(4,463)	(0.00)
(20,411)	Urban Outfitters Inc	(6,364)	(0.00)
(6,041)	Valero Energy Corporation	(15,398)	(0.01)
(3,367)	Vaneck Vectors Junior Gold M	(5,047)	(0.00)
(23,630)	VanEck Vectors Semiconductor ETF	(146,179)	(0.10)
(4,215)	VF Corporation	(8,384)	(0.01)
(13,750)	VMware Inc	(174,321)	(0.11)
(872)	Wayfair Inc	(19,662)	(0.03)
(3,577)	Williams-Sonoma Inc	(189)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	United States (continued)		
(3,446)	Workday Inc	(15,941)	(0.01)
(29,837)	Zillow Group Inc	(250,526)	(0.17)
		(1,288,572)	(0.84)
	Total contracts for difference	(9,868,216)	(6.23)
	Future contracts		
	France		
(82)	BNP Paribas SSDF Futures December 2018	(18,330)	(0.01)
47	CAC40 10 Euro Index Futures July 2017	(82,655)	(0.06)
115	Total SA SSDF December 2020	(4,970)	(0.00)
		(105,955)	(0.07)
	Germany		
41	Adidas Dividend December 2017	(1,650)	(0.00)
(39)	BMW AG SSDF Futures December 2018	(390)	(0.00)
(37)	Daimler AG SSDF December 2017	(10,460)	(0.01)
1	DAX Mini Index Futures September 2017	(12,963)	(0.01)
231	Deutsche Bank Dividend December 2018	(1,155)	(0.00)
73	Euro Stoxx Bank Index Futures September 2017	(4,655)	(0.00)
70	Sx5E Dividend Futures December 2020	(10,360)	(0.01)
(23)	SX5E Dividend Index Futures December 2017	(5,090)	(0.00)
(64)	SX5E Dividend Index Futures December 2018	(18,800)	(0.01)
(24)	Volkswagen Dividend Futures December 2018	(2,320)	(0.00)
		(67,843)	(0.04)
	Hong Kong		
(28)	HSI Mini Index Futures July 2017	(1,021)	(0.00)
	Italy		
40	Assicurazioni Generali SSDF December 2018	(420)	(0.00)
(166)	ENI SpA SSDF December 2017	(9,218)	(0.01)
		(9,638)	(0.01)
	Japan		
2	Nikkei 225 Index Futures September 2017	(968)	(0.00)
(2)	Topix Index Futures September 2017	(1,170)	(0.00)
		(2,138)	(0.00)
	Netherlands		
40	ING Groep SSDF December 2017	(140)	(0.00)
(89)	Royal Dutch SSDF December 2017	(15,065)	(0.01)
162	Royal Dutch SSDF December 2018	(17,820)	(0.01)
		(33,025)	(0.02)
	Singapore		
(11)	Nikkei Dividend Index Futures December 2018	(17,510)	(0.01)
	Spain		
133	Telefonica SSDF December 2017	(25,899)	(0.02)
	Sweden		
13	OMXS30 Index Futures July 2017	(6,427)	(0.00)
	Switzerland		
77	Credit Suisse-Reg December 2018	(658)	(0.00)
(16)	Zurich Financial AG SSDF December 2017	(2,930)	(0.00)
		(3,588)	(0.00)
	United Kingdom		
102	FTSE 100 Index Futures September 2017	(247,484)	(0.16)
	United States		
(27)	Nikkei 225 Index Futures September 2017	(16,571)	(0.01)
	Total future contracts	(537,099)	(0.34)
	Option contracts		
	Chile		
(38)	Put on 7.2 ANTO LN 21 July 2017	(2,705)	(0.00)
	European Union		
(77,448)	Call on 142.5 SX7E 15 September 2017	(86,678)	(0.06)
	Germany		
(464)	Call on 20 DTE GR 15 December 2017	(1,856)	(0.00)
(78)	Call on 3700 SX5E 15 September 2017	(6,942)	(0.00)
(78)	Call on 3800 SX5E 15 September 2017	(2,184)	(0.00)
(464)	Put on 15 DTE GR 15 December 2017	(24,128)	(0.02)
(54)	Put on 3300 SX5E 21 July 2017	(9,180)	(0.01)
(78)	Put on 3300 SX5E 15 September 2017	(43,992)	(0.03)
(78)	Put on 3400 SX5E 15 September 2017	(67,002)	(0.04)
		(155,284)	(0.10)
	Luxembourg		
(73)	Call on 21.6 MT NA 21 July 2017	(1,095)	(0.00)
	Option contracts (continued)		
	Netherlands		
(310)	Call on 18 AD NA 18 August 2017	(4,340)	(0.00)
(31)	Call on 35 PHIA NA 21 July 2017	(62)	(0.00)
		(4,402)	(0.00)
	Sweden		
(142)	Put on 215 BOL SS 21 July 2017	(2,657)	(0.00)
	Switzerland		
(77)	Put on 54 LHN VX 18 August 2017	(9,094)	(0.01)
	United States		
(12)	Call on 82.5 GILD US 18 August 2017	(274)	(0.00)
(116)	Put on 11.5 VXX US 21 July 2017	(1,322)	(0.00)
(620)	Put on 6.3 RBS UN 21 July 2017	(5,570)	(0.00)
		(7,166)	(0.00)
	Total option contracts	(269,081)	(0.17)
	Total return swaps		
	India		
66,000	Federal Bank Limited	(615)	(0.00)
(26,000)	Indian Bank	(200)	(0.00)
(24,500)	Vedanta	(4,933)	(0.00)
		(5,748)	(0.00)
	Total total return swaps	(5,748)	(0.00)

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

Forward currency contracts (note 4)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
CHF1,281,882	€1,179,544	07 July 2017	1	(5,834)	0.00
€215,213	CAD320,445	06 July 2017	2	(1,089)	0.00
€9,017,960	£7,950,930	06 July 2017	2	(36,205)	(0.02)
€447,574	JPY57,539,278	06 July 2017	1	(1,398)	0.00
€1,594,369	SEK15,571,101	06 July 2017	3	(24,289)	(0.02)
€313,885	US$358,545	06 July 2017	2	(381)	0.00
US$1,899,610	€1,688,947	06 July 2017	1	(23,933)	(0.02)
US$8,000,980	€7,152,796	07 July 2017	2	(140,267)	(0.09)
Total unrealised loss on forward currency contracts				(233,396)	(0.15)
Total financial liabilities at fair value through profit or loss - trading				(10,913,540)	(6.89)
Total financial assets at fair value through profit or loss - trading				148,568,182	93.74
Total financial liabilities at fair value through profit or loss - trading				(10,913,540)	(6.89)
Other net assets				20,840,199	13.15
Net Assets Attributable to Holders of Redeemable Participating Shares				158,494,841	100.00

** 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	% of Total Assets
Transferable securities listed on official stock exchange	59.04
Exchange traded financial derivative instruments described in classification (a) above	0.27
OTC financial derivative instruments described in classification (b) above	6.91
Other current assets	33.78
	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Cred-Eq Alternative

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
€697,220	US$796,759	07 July 2017	2	(1,106)	(65.99)
US$797,246	€712,730	07 July 2017	2	(13,977)	(833.95)
Total unrealised loss on forward currency contracts				(15,083)	(899.94)
Total financial liabilities at fair value through profit or loss - trading				(15,083)	(899.94)
Total financial assets at fair value through profit or loss - trading				-	-
Total financial liabilities at fair value through profit or loss - trading				(15,083)	(899.94)
Other net assets				16,759	999.94
Net Assets Attributable to Holders of Redeemable Participating Shares				1,676	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man AHL Multi Strategy Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	Australia		
(3,095)	Adelaide Brighton Limited	545	0.00
1,818	ALS Limited	699	0.00
4,820	Ansell Limited	2,245	0.00
8,171	APA Group	639	0.00
6,258	Aristocrat Leisure Limited	22,048	0.02
671	ASX Limited	1,478	0.00
11,314	Aurizon Holdings Limited	1,062	0.00
(12,050)	AusNet Services	45	0.00
(1,100)	Australia & New Zealand Banking Group Limited	381	0.00
324	Bank of Queensland Limited	100	0.00
4,022	BlueScope Steel Limited	3,662	0.00
1,487	Caltex Australia Limited	1,450	0.00
1,985	carsales.com Limited	405	0.00
3,395	CIMIC Group Limited	14,497	0.01
579	Cochlear Limited	8,091	0.01
4,791	Computershare Limited	940	0.00
7,421	Crown Resorts Limited	1,289	0.00
217	CSL Limited	2,391	0.00
5,671	CSR Limited	383	0.00
(1,073)	Domino's Pizza Enterprises Limited	2,596	0.00
17,507	Downer EDI Limited	3,841	0.00
(27,678)	Fairfax Media Limited	2,805	0.00
3,367	Flight Centre Travel Group Limited	17,535	0.01
(94,910)	Healthscope Limited	898	0.00
(1,084)	Incitec Pivot Limited	233	0.00
(39,931)	Independence Group NL	12,510	0.01
13,561	Insurance Australia Group Limited	8,448	0.01
648	IOOF Holdings Limited	89	0.00
(5,285)	JB Hi-Fi Limited	5,968	0.00
4,185	LendLease Group	2,873	0.00
1,445	Link Administration Holdings Limited_CSFB	255	0.00
308	Link Administration Holdings Limited_CSFB	271	0.00
6	Magellan Financial Group Limited	15	0.00
(131,267)	Mayne Pharma Group Limited	19,342	0.01
10,085	Medibank Pvt Limited	773	0.00
4,491	Metcash Limited	1,254	0.00
(979)	Newcrest Mining Limited	1,097	0.00
424	Nufarm Limited	56	0.00
(13,133)	Oil Search Limited	2,290	0.00
1,755	Orica Limited	3,266	0.00
(17,722)	Origin Energy Limited	2,188	0.00
(6,340)	Orora Limited	51	0.00
218	Perpetual Limited	522	0.00
(2,506)	Platinum Asset Management Limited	1,962	0.00
22,499	Primary Health Care Limited	2,517	0.00
35,415	Qantas Airways Limited	50,540	0.05
1,349	Ramsay Health Care Limited	3,502	0.00
4,175	Regis Resources Limited	1,824	0.00
(53,874)	Santos Limited	20,668	0.03
4,847	Sonic Healthcare Limited	7,198	0.02
6,703	South32 Limited	1,056	0.00
15,514	Spark Infrastructure Group	673	0.00
33,094	St Barbara Limited	8,700	0.02
3,594	Suncorp Group Limited	4,216	0.00
109	TPG Telecom Limited	10	0.00
(14)	Transurban Group	1	0.00
4,451	Treasury Wine Estates Limited	2,491	0.00
(1,093)	Westpac Banking Corporation	1,410	0.00
(688)	Whitehaven Coal Limited	39	0.00
(3,388)	Woodside Petroleum Limited	3,982	0.00
		262,315	0.20
	Austria		
1,493	ANDRITZ AG	6,586	0.01
15	Erste Group Bank AG	23	0.00
1,568	IMMOFINANZ AG	261	0.00
2,358	OMV AG	6,047	0.00
(2,071)	Raiffeisen Bank International AG	2,723	0.00
		15,640	0.01
	Belgium		
(4,173)	Ageas	5,630	0.00
(2,333)	Anheuser-Busch InBev SA	10,611	0.01
(3,360)	Galapagos NV	13,325	0.01
(166)	Groupe Bruxelles Lambert SA	11	0.00
1,095	KBC Group NV	3,528	0.00
(3,505)	Proximus SADP	8,378	0.01
560	Solvay SA	3,602	0.00
(1,000)	Umicore SA	329	0.00
		45,414	0.03
	Bermuda		
1,605	Assured Guaranty Limited	8,189	0.01
713	Axis Capital Holdings Limited	1,686	0.00
81	Essent Group Limited	557	0.00
239	Everest Re Group Limited	8,760	0.01
2,025	Genpact Limited	5,893	0.00
397	Helen of Troy Limited	1,213	0.00
(6,558)	Nabors Industries Limited	8,346	0.01
179	RenaissanceRe Holdings Limited	2,017	0.00
908	XL Group Limited	5,790	0.00
		42,451	0.03

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Canada		
(26)	Agnico Eagle Mines Limited	42	0.00
371	Bank of Nova Scotia	1,019	0.00
735	BCE Inc	443	0.00
4,030	BlackBerry Limited	112	0.00
224	Canadian Imperial Bank of Commerce	569	0.00
487	Canadian National Railway Company	5,662	0.00
(29)	Canadian Natural Resources Limited	4	0.00
141	Canadian Pacific Railway Limited	732	0.00
(39)	Cenovus Energy Inc	283	0.00
1,231	CGI Group Inc	3,934	0.00
(3,951)	Crescent Point Energy Corporation	10,149	0.01
855	Domtar Corporation	518	0.00
(221)	Enbridge Inc	308	0.00
(4,552)	Encana Corporation	10,501	0.01
(594)	Enerplus Corporation	111	0.00
(10,847)	First Majestic Silver Corporation	3,366	0.00
2,094	Gildan Activewear Inc	7,319	0.01
(2,286)	Goldcorp Inc	5,935	0.00
(2,176)	IMAX Corporation	15,546	0.01
1,377	Magna International Inc	6,304	0.00
3,276	Manulife Financial Corporation	565	0.00
(17,836)	Novagold Resources Inc	2,896	0.00
(353)	Open Text Corporation	560	0.00
(702)	Pan American Silver Corporation	52	0.00
(1,497)	Potash Corporation of Saskatchewan Inc	1,641	0.00
(11,422)	Precision Drilling Corporation	12,471	0.01
(6,630)	Pretium Resources Inc	1,918	0.00
175	Restaurant Brands International Inc	1,078	0.00
(2,626)	Ritchie Bros Auctioneers Inc	8,891	0.02
1,879	Rogers Communications Inc	9,662	0.02
352	Royal Bank of Canada	2,679	0.00
1,238	Shaw Communications Inc	1,172	0.00
(17)	Suncor Energy Inc	47	0.00
(17)	Teck Resources Limited	16	0.00
1,325	TELUS Corporation	3,165	0.00
3	Trisura Group Limited	1	0.00
		119,671	0.09
	China		
37,000	Agricultural Bank of China Ltd.	1,748	0.00
52,000	Air China Ltd.	5,407	0.00
4,000	ANTA Sports Products Ltd.	1,666	0.00
4,500	BYD Electronic International Company Ltd.	95	0.00
(200,000)	CGN Power Company Ltd.	2,602	0.00
11	China Biologic Products Inc	15	0.00
15,000	China Communications Construction Company Ltd.	135	0.00
21,000	China Construction Bank Corporation	781	0.00
20,000	China Eastern Airlines Corporation Ltd.	797	0.00
9,500	China Galaxy Securities Company Ltd.	114	0.00
(30,000)	China Longyuan Power Group Corporation Ltd.	1,735	0.00
21,000	China Medical System Holdings Ltd.	315	0.00
1,000	China Merchants Bank Company Ltd.	256	0.00
1,000	China Pacific Insurance Group Company Ltd.	399	0.00
46,000	China Southern Airlines Company Ltd.	3,171	0.00
3,400	China Vanke Company Ltd.	950	0.00
(9,000)	CITIC Securities Company Ltd.	624	0.00
(30,000)	CNOOC Ltd.	3,109	0.00
9,000	Country Garden Holdings Company Ltd.	1,207	0.00
(7,000)	CRRC Corporation Ltd.	220	0.00
50,000	Dongfeng Motor Group Company Ltd.	5,046	0.00
14,000	ENN Energy Holdings Ltd.	7,331	0.01
15,000	Fosun International Ltd.	970	0.00
10,000	Geely Automobile Holdings Ltd.	8,052	0.02
(7,600)	GF Securities Company Ltd.	938	0.00
(254,000)	GOME Electrical Appliances Holding Ltd.	1,581	0.00
1,500	Great Wall Motor Company Ltd.	243	0.00
6,000	Guangzhou Automobile Group Company Ltd.	3,014	0.00
(14,400)	Haitong Securities Company Ltd.	961	0.00
4,500	Hengan International Group Company Ltd.	1,121	0.00
(144,000)	Huaneng Renewables Corporation Ltd.	2,991	0.00
(9,600)	Huatai Securities Company Ltd.	910	0.00
16,000	Industrial & Commercial Bank of China Ltd.	778	0.00
32,000	Lenovo Group Ltd.	100	0.00
6,500	Longfor Properties Company Ltd.	2,292	0.00
500	New China Life Insurance Company Ltd.	3	0.00
(64,000)	PetroChina Company Ltd.	4,385	0.00
8,000	PICC Property & Casualty Company Ltd.	515	0.00
1,500	Ping An Insurance Group Company of China Ltd.	1,587	0.00
(107,500)	Semiconductor Manufacturing International Corp	6,197	0.00
207,000	Sihuan Pharmaceutical Holdings Group Ltd.	15,500	0.02
511	SINA Corporation	4,765	0.00
6,400	Sinopharm Group Company Ltd.	140	0.00
(60)	Sohu.com Inc	855	0.00
36,000	TravelSky Technology Ltd.	22,829	0.03
151,000	Want Want China Holdings Ltd.	2,408	0.00
45	Weibo Corporation	362	0.00
28,000	Weichai Power Company Ltd.	1,517	0.00
124,800	Yangzijiang Shipbuilding Holdings Ltd.	14,913	0.02
4,800	ZTE Corporation	2,546	0.00
		140,196	0.10

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	Denmark		
90	AP Moller - Maersk A/S	5,576	0.00
146	Carlsberg A/S	6,733	0.01
(1,933)	Coloplast A/S	3,910	0.00
(2,652)	Danske Bank A/S	8,651	0.01
372	DSV A/S	302	0.00
2,226	FLSmidth & Company A/S	17,124	0.01
9,424	GN Store Nord A/S	44,466	0.03
2,372	H Lundbeck A/S	23,055	0.02
3,894	ISS A/S	731	0.00
7,531	Novo Nordisk A/S	41,576	0.03
(1,441)	Novozymes A/S	6,809	0.01
22	Sydbank A/S	16	0.00
34,271	TDC A/S	3,028	0.00
4,125	Tryg A/S	5,874	0.00
3,065	Vestas Wind Systems A/S	56,375	0.05
2,321	William Demant Holding A/S	4,493	0.00
		228,719	0.17
	Faeroe Islands		
(1,679)	Bakkafrost P/F	1,623	0.00
	Finland		
(1,242)	Amer Sports OYJ	1,048	0.00
62	Cargotec OYJ	294	0.00
859	Elisa OYJ	1,986	0.00
424	Fortum OYJ	340	0.00
(69)	Huhtamaki OYJ	53	0.00
(2,965)	Kesko OYJ	732	0.00
3,082	Kone OYJ	9,887	0.01
4,138	Metso OYJ	10,454	0.01
(1,611)	Neste OYJ	2,782	0.00
(291)	Nokia OYJ	34	0.00
(146)	Nokian Renkaat OYJ	322	0.00
2,549	Orion OYJ	40,913	0.03
(86)	Sampo OYJ	187	0.00
18,597	Stora Enso OYJ	9,624	0.01
9,208	UPM-Kymmene OYJ	38,658	0.03
1,630	Wartsila OYJ ABP	16,641	0.01
		133,955	0.10
	France		
9,169	Air France-KLM	27,702	0.02
(87)	Air Liquide SA	276	0.00
(4,192)	Airbus SE	4,636	0.00
19	Alstom SA	222	0.00
456	Arkema SA	1,109	0.00
3,342	AXA SA	11,065	0.01
(1,491)	BNP Paribas SA	1,134	0.00
(2,864)	Bouygues SA	5,753	0.00
165	Bureau Veritas SA	262	0.00
959	Capgemini SE	12,152	0.01
(17,656)	Carrefour SA	7,902	0.01
(548)	Casino Guichard Perrachon SA	837	0.00
(1,188)	Cie de Saint-Gobain	21	0.00
(219)	Cie Generale des Etablissements Michelin	9,530	0.01
1,748	Cie Plastic Omnium SA	703	0.00
6,207	CNP Assurances	15,524	0.01
(4,589)	Credit Agricole SA	1,154	0.00
(2,780)	Danone SA	3,120	0.00
110	Dassault Aviation SA	14,997	0.01
1,799	Edenred	1,576	0.00
13	Eiffage SA	343	0.00
3,547	Engie SA	1,407	0.00
623	Eurazeo SA	3,912	0.00
136	Eutelsat Communications SA	397	0.00
(254)	Faurecia	17,348	0.01
(8,556)	Groupe Eurotunnel SE	783	0.00
(1,007)	Iliad SA	16,798	0.01
546	Imerys SA	1,046	0.00
(1,144)	Ingenico Group SA	7,506	0.01
184	Ipsen SA	137	0.00
444	Lagardere SCA	158	0.00
5,428	Legrand SA	11,483	0.01
223	L'Oreal SA	220	0.00
(291)	LVMH Moet Hennessy Louis Vuitton SE	1,665	0.00
(3,189)	Nexans SA	1,668	0.00
(2,210)	Orange SA	2,081	0.00
(1,942)	Pernod Ricard SA	7,041	0.01
(13,826)	Peugeot SA	13,124	0.01
(7,504)	Publicis Groupe SA	2,719	0.00
(2,851)	Renault SA	10,932	0.01
(2,272)	Rexel SA	2,648	0.00
(38)	Rubis SCA	187	0.00
927	Safran SA	13,713	0.01
(1,574)	Sanofi	16,216	0.01
2,200	Schneider Electric SE	3,845	0.00
45	Sodexo SA	484	0.00
(1,026)	Suez	656	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	France (continued)		
474	Thales SA	2,634	0.00
(3,049)	TOTAL SA	9,485	0.01
2,694	Ubisoft Entertainment SA	22,001	0.02
(6,732)	Valeo SA	34,734	0.03
(34,610)	Vallourec SA	48,184	0.05
(11,097)	Veolia Environnement SA	13,511	0.01
(593)	Vinci SA	23,173	0.02
20	Wendel SA	486	0.00
		412,400	0.31
	Germany		
(15)	Aareal Bank AG	3,744	0.00
(2,489)	adidas AG	10,596	0.01
569	Allianz SE	5,066	0.00
(152)	Axel Springer SE	300	0.00
(1,331)	BASF SE	6,517	0.00
801	Bayer AG	7,922	0.01
650	Beiersdorf AG	2,301	0.00
(3,439)	Bilfinger SE	7,042	0.01
111	Commerzbank AG	389	0.00
207	Continental AG	3,798	0.00
3,539	Covestro AG	6,845	0.01
(2,962)	Daimler AG	8,145	0.01
(8,636)	Deutsche Bank AG	11,623	0.01
2,402	Deutsche Boerse AG	9,010	0.01
(4,058)	Deutsche EuroShop AG	11,462	0.01
8,148	Deutsche Lufthansa AG	46,387	0.03
671	Deutsche Post AG	359	0.00
(26,073)	Deutsche Telekom AG	32,550	0.02
37	Duerr AG	945	0.00
(952)	Evonik Industries AG	3,633	0.00
457	Fraport AG Frankfurt Airport Services Worldwide	7,529	0.01
(5,510)	Freenet AG	14,359	0.01
190	Fresenius Medical Care AG & Company KGaA	145	0.00
2,573	Fresenius SE & Company KGaA	1,509	0.00
(2,665)	GEA Group AG	7,081	0.01
(9)	Gerresheimer AG	23	0.00
1,418	Hannover Rueck SE	1,025	0.00
3,665	HeidelbergCement AG	12,632	0.01
972	Henkel AG & Company KGaA	2,500	0.00
1,044	HOCHTIEF AG	27,955	0.02
(284)	Infineon Technologies AG	438	0.00
(89)	Innogy SE	152	0.00
(153)	K+S AG	74	0.00
(70)	LANXESS AG	81	0.00
(217)	Leoni AG	616	0.00
(999)	MAN SE	1,046	0.00
2,175	Merck KGaA	7,769	0.01
2,131	METRO AG	1,301	0.00
(233)	Muenchener Rueckversicherungs-Gesellschaft AG	2,375	0.00
(2,712)	Nordex SE	7,687	0.01
256	OSRAM Licht AG	1,015	0.00
103	Rheinmetall AG	93	0.00
(11,440)	RWE AG	23,761	0.02
(2,883)	SAP SE	11,807	0.01
(275)	Siemens AG	2,052	0.00
3,230	Software AG	11,576	0.01
(3,535)	Suedzucker AG	3,980	0.00
(2,807)	Symrise AG	7,421	0.01
7,244	thyssenkrupp AG	4,295	0.00
(1,379)	Uniper SE	1,787	0.00
496	United Internet AG	303	0.00
(87)	Volkswagen AG	2,842	0.00
(4,145)	Vonovia SE	12,235	0.01
(3,120)	Zalando SE	2,112	0.00
		360,210	0.27
	Hong Kong		
1,000	AIA Group Limited	1,037	0.00
600	ASM Pacific Technology Limited	276	0.00
500	BOC Hong Kong Holdings Limited	360	0.00
6,000	Cheung Kong Property Holdings Limited	3,383	0.00
22,000	China Gas Holdings Limited	8,598	0.01
6,000	China High Speed Transmission Equipment Group Co Ltd.	219	0.00
4,000	China Overseas Land & Investment Limited	86	0.00
(78,000)	China Power International Development Limited	1,085	0.00
(22,000)	China Resources Beer Holdings Company Limited	875	0.00
18,000	China Resources Gas Group Limited	4,262	0.00
4,000	China Resources Land Limited	180	0.00
32,000	China Resources Power Holdings Company Limited	1,820	0.00
15,000	CITIC Limited	620	0.00
1,000	CK Hutchison Holdings Limited	894	0.00
5,000	CK Infrastructure Holdings Limited	479	0.00
8,500	CLP Holdings Limited	2,092	0.00
30,000	CSPC Pharmaceutical Group Limited	8,489	0.01
13,000	Galaxy Entertainment Group Limited	7,503	0.01
(1,125,000)	GCL-Poly Energy Holdings Limited	4,227	0.00
(167,000)	Guotai Junan International Holdings Limited	4,317	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	Hong Kong (continued)		
19,000	Haitong International Securities Group Limited	505	0.00
2,200	Hang Seng Bank Limited	3,812	0.00
(42,000)	Kunlun Energy Company Limited	2,855	0.00
(48,000)	Li & Fung Limited	2,993	0.00
31,000	Nine Dragons Paper Holdings Limited	11,105	0.02
34,000	Sino Biopharmaceutical Limited	1,633	0.00
6,000	SJM Holdings Limited	842	0.00
17,000	Techtronic Industries Company Limited	5,401	0.00
120,000	WH Group Limited	21,233	0.03
40,000	Xinyi Glass Holdings Limited	6,291	0.00
		107,472	0.08
	India		
(17,731)	Vedanta Resources Plc	18,870	0.01
	Ireland		
616	Accenture Plc	2,785	0.00
(20)	Adient Plc	33	0.00
1	Allegion Plc	1	0.00
466	DCC Plc	3,110	0.00
(590)	Endo International Plc	1,884	0.00
4,217	Experian Plc	2,360	0.00
475	ICON Plc	7,057	0.01
(199)	James Hardie Industries Plc	163	0.00
64	Jazz Pharmaceuticals Plc	1,226	0.00
1,416	Medtronic Plc	13,329	0.01
(2,884)	Shire Plc	15,643	0.02
		47,591	0.04
	Isle of Man		
12,923	Paysafe Group Plc	8,829	0.01
16,565	Playtech Plc	8,437	0.00
		17,266	0.01
	Israel		
100	Caesarstone Limited	327	0.00
735	Check Point Software Technologies Limited	9,197	0.01
17	CyberArk Software Limited	29	0.00
(301)	Mellanox Technologies Limited	1,829	0.00
383	Taro Pharmaceutical Industries Limited	1,789	0.00
		13,171	0.01
	Italy		
106,329	A2A SpA	11,543	0.01
1,282	Anima Holding SpA	999	0.00
2,095	Assicurazioni Generali SpA	5,260	0.00
4,198	Atlantia SpA	4,447	0.00
4,725	Banca Generali SpA	1,196	0.00
14,548	Banca Mediolanum SpA	11,863	0.01
(5,063)	Brembo SpA	6,121	0.00
(3,581)	Buzzi Unicem SpA	5,264	0.00
7,662	Davide Campari-Milano SpA	6,424	0.00
(14,933)	Eni SpA	26,614	0.03
206	Ferrari NV	4,107	0.00
8,014	FinecoBank Banca Fineco SpA	12,193	0.01
(6,270)	Mediaset SpA	282	0.00
7,798	Poste Italiane SpA	368	0.00
115	Prysmian SpA	98	0.00
3,084	Recordati SpA	21,692	0.03
(16,987)	Saipem SpA	5,210	0.00
(21,704)	Saras SpA	1,569	0.00
(58,267)	Telecom Italia SpA	4,736	0.00
23,681	Unipol Gruppo Finanziario SpA	12,254	0.02
(23)	UnipolSai Assicurazioni SpA	7	0.00
		142,247	0.11
	Japan		
2,000	77 Bank Limited	606	0.00
600	Adastria Company Limited	214	0.00
(5,400)	Advantest Corporation	4,806	0.01
(10,900)	Aeon Company Limited	393	0.00
(600)	Aeon Mall Company Limited	139	0.00
(2,100)	Ai Holdings Corporation	748	0.00
400	Ain Holdings Inc	336	0.00
1,400	Aisin Seiki Company Limited	2,118	0.01
(12,000)	ANA Holdings Inc	224	0.00
(10,000)	Aozora Bank Limited	89	0.00
2,300	Asahi Glass Company Limited	1,126	0.01
(100)	Asahi Group Holdings Limited	80	0.00
(1,400)	Asahi Intecc Company Limited	1,869	0.01
2,000	Asahi Kasei Corporation	258	0.00
3,000	Asics Corporation	2,386	0.01
100	ASKUL Corporation	45	0.00
(100)	Astellas Pharma Inc	11	0.00
(6,000)	Bank of Kyoto Limited	320	0.00
3,800	Benesse Holdings Inc	1,353	0.00
6,400	Brother Industries Limited	456	0.00
(400)	Calbee Inc	320	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Japan (continued)		
(2,800)	Capcom Company Limited	2,691	0.01
7,700	Casio Computer Company Limited	1,571	0.00
(100)	Chubu Electric Power Company Inc	13	0.00
11,100	Citizen Watch Company Limited	3,260	0.01
39,000	Clarion Company Limited	2,430	0.01
(500)	Coca-Cola Bottlers Japan Inc	92	0.00
1,100	COOKPAD Inc	69	0.00
(100)	Cosmos Pharmaceutical Corporation	1,095	0.00
(1,300)	Credit Saison Company Limited	197	0.00
(3,100)	CyberAgent Inc	5,656	0.01
(500)	CYBERDYNE Inc	391	0.00
8,800	Daicel Corporation	9,007	0.02
400	Daifuku Company Limited	-	0.00
5,900	Daiichi Sankyo Company Limited	6,853	0.02
200	Daikin Industries Limited	303	0.00
200	DCM Holdings Company Limited	25	0.00
(700)	DeNA Company Limited	118	0.00
12,000	Denka Company Limited	3,418	0.01
1,200	Denso Corporation	886	0.00
900	DIC Corporation	1,121	0.00
(2,100)	Dip Corporation	523	0.00
(3,700)	Don Quijote Holdings Company Limited	164	0.00
(100)	East Japan Railway Company	312	0.00
400	Ebara Corporation	285	0.00
(100)	Eisai Company Limited	53	0.00
(400)	Electric Power Development Company Limited	53	0.00
(400)	Ezaki Glico Company Limited	654	0.00
(1,700)	FamilyMart UNY Holdings Company Limited	2,302	0.01
5,900	Financial Products Group Company Limited	3,103	0.01
100	Fuji Media Holdings Inc	38	0.00
(400)	Fuji Oil Holdings Inc	48	0.00
(2,900)	Fujikura Limited	339	0.00
4,300	Fujitsu General Limited	2,489	0.00
5,000	Fujitsu Limited	142	0.00
(7,000)	Fukuoka Financial Group Inc	187	0.00
(100)	Furukawa Electric Company Limited	80	0.00
(3,900)	GMO internet Inc	243	0.00
(3,100)	GMO Payment Gateway Inc	22,900	0.03
11,000	GS Yuasa Corporation	124	0.00
63,500	GungHo Online Entertainment Inc	2,256	0.01
7,500	Gurunavi Inc	2,483	0.01
1,100	Hakuhodo DY Holdings Inc	182	0.00
900	Hamamatsu Photonics KK	120	0.00
200	Hazama Ando Corporation	62	0.00
7,200	Heiwa Corporation	2,307	0.00
(2,700)	HIS Company Limited	1,322	0.00
1,100	Hitachi Chemical Company Limited	98	0.00
2,100	Hitachi Construction Machinery Company Limited	2,074	0.00
(100)	Hitachi Kokusai Electric Inc	20	0.00
400	Hitachi Metals Limited	484	0.00
2,300	Hitachi Zosen Corporation	328	0.00
100	Hokuhoku Financial Group Inc	84	0.00
(1,000)	Horiba Limited	4,005	0.00
(100)	Hoshizaki Corporation	98	0.00
3,000	Hoya Corporation	5,201	0.00
(4,000)	Ibiden Company Limited	1,531	0.00
3,200	Ichigo Inc	57	0.00
(15,000)	Isetan Mitsukoshi Holdings Limited	556	0.00
1,100	Isuzu Motors Limited	465	0.00
2,500	ITOCHU Corporation	1,234	0.00
(700)	Izumi Company Limited	872	0.00
1,500	Jafco Company Limited	1,130	0.00
2,500	Japan Airlines Company Limited	300	0.00
(2,200)	Japan Airport Terminal Company Limited	1,860	0.00
3,400	Japan Exchange Group Inc	1,261	0.00
(1,100)	Japan Lifeline Company Limited	49	0.00
600	Japan Post Insurance Company Limited	347	0.00
200	Japan Steel Works Limited	78	0.00
4,600	JTEKT Corporation	3,398	0.00
26,100	JXTG Holdings Inc	3,213	0.00
4,700	Kakaku.com Inc	1,255	0.00
1,900	Kaken Pharmaceutical Company Limited	2,864	0.00
(1,000)	Kandenko Company Limited	116	0.00
1,000	Kawasaki Heavy Industries Limited	142	0.00
(56,000)	Kawasaki Kisen Kaisha Limited	7,352	0.01
(6,000)	Keihan Holdings Company Limited	107	0.00
5,000	Keihin Corporation	934	0.00
(4,000)	Keikyu Corporation	1,638	0.00
(12,000)	Keio Corporation	2,350	0.00
(1,200)	Keisei Electric Railway Company Limited	1,068	0.00
(1,500)	Kewpie Corporation	27	0.00
(200)	Keyence Corporation	1,411	0.00
(400)	Kikkoman Corporation	450	0.00
11,100	Kinden Corporation	975	0.00
(11,000)	Kintetsu Group Holdings Company Limited	685	0.00
500	Koito Manufacturing Company Limited	267	0.00
600	Komatsu Limited	537	0.00
(500)	Konami Holdings Corporation	1,335	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	Japan (continued)		
6,800	Konica Minolta Inc	2,542	0.00
(200)	Kose Corporation	1,015	0.00
32,000	Kumagai Gumi Company Limited	285	0.00
(3,500)	Kyoritsu Maintenance Company Limited	8,099	0.01
(2,000)	Kyudenko Corporation	2,403	0.00
(1,300)	Kyushu Electric Power Company Inc	220	0.00
(5,200)	Kyushu Railway Company	2,776	0.00
500	Lawson Inc	668	0.00
14,800	Leopalace21 Corporation	3,029	0.00
400	LIFULL Company Limited	420	0.00
(5,000)	LINE Corporation	6,230	0.00
2,000	LIXIL Group Corporation	446	0.00
(2,500)	M3 Inc	3,560	0.00
8,000	Makino Milling Machine Company Limited	1,709	0.00
800	Makita Corporation	320	0.00
15,900	Marubeni Corporation	4,734	0.00
(14,500)	Marui Group Company Limited	5,243	0.00
1,300	Maruichi Steel Tube Limited	521	0.00
3,900	Matsui Securities Company Limited	121	0.00
6,500	Mazda Motor Corporation	3,963	0.00
(16,300)	Mebuki Financial Group Inc	928	0.00
4,600	Miraca Holdings Inc	415	0.00
2,900	Mitsubishi Chemical Holdings Corporation	1,014	0.00
3,300	Mitsubishi Corporation	2,981	0.00
4,200	Mitsubishi Electric Corporation	1,327	0.00
(1,700)	Mitsubishi Estate Company Limited	105	0.00
3,900	Mitsubishi Gas Chemical Company Inc	2,707	0.00
4,000	Mitsubishi Tanabe Pharma Corporation	783	0.00
8,200	Mitsubishi UFJ Financial Group Inc	2,306	0.00
400	Mitsubishi UFJ Lease & Finance Company Limited	107	0.00
5,000	Mitsui & Company Limited	3,115	0.00
5,000	Mitsui Chemicals Inc	1,335	0.00
(69,000)	Mitsui OSK Lines Limited	-	0.00
(1,500)	Miura Company Limited	294	0.00
9,400	Mizuho Financial Group Inc	611	0.00
(4,400)	MonotaRO Company Limited	3,916	0.00
(400)	Murata Manufacturing Company Limited	561	0.00
(900)	Nabtesco Corporation	401	0.00
(7,000)	Nagoya Railroad Company Limited	249	0.00
(14,000)	Nankai Electric Railway Company Limited	1,495	0.00
1,700	NGK Insulators Limited	1,089	0.00
12,900	NHK Spring Company Limited	1,833	0.00
(800)	Nidec Corporation	1,958	0.00
(200)	Nifco Inc	89	0.00
(700)	Nihon M&A Center Inc	1,651	0.00
(300)	Nintendo Company Limited	470	0.00
5,000	Nippo Corporation	89	0.00
35,200	Nippon Light Metal Holdings Company Limited	4,385	0.00
400	Nippon Paper Industries Company Limited	166	0.00
(100)	Nippon Shinyaku Company Limited	36	0.00
9,500	Nippon Television Holdings Inc	2,452	0.00
(12,900)	Nipro Corporation	3,092	0.00
(800)	Nissan Chemical Industries Limited	249	0.00
3,300	Nisshin Steel Company Limited	2,203	0.00
200	Nisshinbo Holdings Inc	121	0.00
7,900	Nissin Electric Company Limited	305	0.00
(500)	Nitori Holdings Company Limited	7,476	0.01
7,000	NOF Corporation	561	0.00
(400)	Nomura Holdings Inc	4	0.00
500	Nomura Real Estate Holdings Inc	165	0.00
1,200	NSK Limited	43	0.00
2,000	NTN Corporation	356	0.00
(5,500)	Odakyu Electric Railway Company Limited	2,488	0.00
10,000	Oji Holdings Corporation	534	0.00
200	Olympus Corporation	3	0.00
600	Omron Corporation	134	0.00
(3,100)	Ono Pharmaceutical Company Limited	1,379	0.00
600	Open House Company Limited	748	0.00
1,200	Oracle Corporation Japan	5,127	0.00
(800)	Oriental Land Company Limited	1,345	0.00
36,000	Osaka Gas Company Limited	2,243	0.00
100	OSG Corporation	44	0.00
(3,100)	Park24 Company Limited	208	0.00
(2,000)	PeptiDream Inc	712	0.00
(18,100)	Rakuten Inc	7,052	0.01
(2,300)	Relo Group Inc	1,863	0.00
(2,900)	Renesas Electronics Corporation	294	0.00
5,100	Resona Holdings Inc	1,557	0.00
(400)	Ryohin Keikaku Company Limited	4,628	0.00
(100)	Sankyo Company Limited	9	0.00
22,000	Sankyu Inc	-	0.00
100	Sanrio Company Limited	83	0.00
(600)	Santen Pharmaceutical Company Limited	11	0.00
2,600	SBI Holdings Inc	1,514	0.00
18,900	Sega Sammy Holdings Inc	6,981	0.01
(6,200)	Seibu Holdings Inc	5,059	0.00
900	Seiko Epson Corporation	457	0.00
10,400	Sekisui Chemical Company Limited	555	0.00
	Contracts for difference (b) (continued)		
	Japan (continued)		
1,200	Sekisui House Limited	38	0.00
(200)	Seven & i Holdings Company Limited	194	0.00
(8,800)	Seven Bank Limited	1,645	0.00
(200)	Shimadzu Corporation	84	0.00
1,900	Ship Healthcare Holdings Inc	1,296	0.00
(1,200)	Shiseido Company Limited	705	0.00
(3,100)	SMS Company Limited	-	0.00
(1,700)	SoftBank Group Corporation	2,165	0.00
100	Sojitz Corporation	8	0.00
800	Sompo Holdings Inc	570	0.00
1,600	Sony Financial Holdings Inc	1,623	0.00
(900)	Sosei Group Corporation	2,964	0.00
600	Stanley Electric Company Limited	27	0.00
(3,400)	Start Today Company Limited	4,418	0.00
3,500	Subaru Corporation	3,551	0.00
(600)	Sugi Holdings Company Limited	534	0.00
(3,800)	Sumco Corporation	1,765	0.00
6,200	Sumitomo Corporation	1,628	0.00
(5,900)	Sumitomo Dainippon Pharma Company Limited	8,052	0.01
600	Sumitomo Electric Industries Limited	115	0.00
(5,300)	Sumitomo Forestry Company Limited	1,792	0.00
8,000	Sumitomo Heavy Industries Limited	855	0.00
1,100	Sumitomo Mitsui Trust Holdings Inc	1,987	0.00
1,000	Sumitomo Osaka Cement Company Limited	45	0.00
(2,000)	Sumitomo Realty & Development Company Limited	160	0.00
(900)	Sumitomo Rubber Industries Limited	42	0.00
200	Suruga Bank Limited	14	0.00
5,500	Suzuken Company Limited	1,005	0.00
100	Suzuki Motor Corporation	17	0.00
(800)	Sysmex Corporation	142	0.00
3,800	T&D Holdings Inc	2,266	0.00
11,000	Taiheiyo Cement Corporation	2,937	0.00
(200)	Taisho Pharmaceutical Holdings Company Limited	356	0.00
(5,800)	Taiyo Yuden Company Limited	2,271	0.00
(4,000)	Takashimaya Company Limited	2,421	0.00
(1,300)	Takeda Pharmaceutical Company Limited	636	0.00
5,300	Takeuchi Manufacturing Company Limited	7,500	0.01
(800)	TDK Corporation	214	0.00
(3,700)	Teijin Limited	395	0.00
3,300	Toho Holdings Company Limited	29	0.00
3,200	Tokai Rika Company Limited	1,880	0.00
7,400	Tokai Tokyo Financial Holdings Inc	1,816	0.00
(100)	Tokio Marine Holdings Inc	54	0.00
200	Tokyo Century Corporation	134	0.00
10,500	Tokyo Electric Power Company Holdings Inc	561	0.00
(1,900)	Tokyo Ohka Kogyo Company Limited	1,522	0.00
9,100	Tokyo Steel Manufacturing Company Limited	4,293	0.00
(1,800)	Tokyo Tatemono Company Limited	641	0.00
(3,700)	Tokyu Fudosan Holdings Corporation	362	0.00
600	Topcon Corporation	96	0.00
300	Toridoll Holdings Corporation	259	0.00
11,000	Tosoh Corporation	2,447	0.00
(300)	TOTO Limited	147	0.00
400	Toyo Seikan Group Holdings Limited	56	0.00
(41,000)	Toyobo Company Limited	365	0.00
7,700	Toyota Boshoku Corporation	1,845	0.00
200	Toyota Industries Corporation	338	0.00
1,400	Toyota Tsusho Corporation	187	0.00
(600)	Tsuruha Holdings Inc	2,723	0.00
4,900	Unipres Corporation	2,709	0.00
(3,400)	United Arrows Limited	26	0.00
(1,100)	Universal Entertainment Corporation	49	0.00
(800)	West Japan Railway Company	1,709	0.00
(8,000)	Yamada Denki Company Limited	983	0.00
1,000	Yamaguchi Financial Group Inc	169	0.00
600	Yamaha Corporation	187	0.00
(1,700)	Yamato Holdings Company Limited	673	0.00
4,600	Yamato Kogyo Company Limited	6,837	0.01
(1,400)	Yaskawa Electric Corporation	660	0.00
(100)	Zensho Holdings Company Limited	69	0.00
4,000	Zeon Corporation	1,566	0.00
		390,724	0.29
	Jersey		
110,371	Centamin Plc	26,332	0.02
(48)	Randgold Resources Limited	111	0.00
		26,443	0.02
	Luxembourg		
(213)	APERAM SA	242	0.00
(4,193)	ArcelorMittal	15,024	0.01
483	Millicom International Cellular SA	452	0.00
(634)	SES SA	262	0.00
(10,325)	Tenaris SA	14,174	0.01
		30,154	0.02

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	Macau		
5,200	Sands China Limited	128	0.00
9,600	Wynn Macau Limited	2,275	0.00
		2,403	0.00
	Malta		
10,935	Kindred Group Plc	13,612	0.01
	Mexico		
(10,598)	Fresnillo Plc	11,354	0.01
	Netherlands		
18,809	ABN AMRO Group NV	691	0.00
(8,323)	Aegon NV	740	0.00
36	AerCap Holdings NV	163	0.00
(2,746)	Akzo Nobel NV	4,609	0.00
(825)	Altice NV	275	0.00
74	ASM International NV	737	0.00
(11)	ASML Holding NV	20	0.00
806	BE Semiconductor Industries NV	11,779	0.01
(5,541)	Boskalis Westminster	16,965	0.01
(3,013)	Chicago Bridge & Iron Company NV	2,622	0.00
(16)	Core Laboratories NV	77	0.00
(1,252)	Fugro NV	895	0.00
507	Gemalto NV	1,229	0.00
(2,037)	Heineken NV	1,184	0.00
3,708	ING Groep NV	8,262	0.01
(22,989)	Koninklijke BAM Groep NV	4,147	0.00
(182)	Koninklijke DSM NV	555	0.00
(39,060)	Koninklijke KPN NV	22,098	0.03
2,777	Koninklijke Philips NV	8,286	0.01
(1,069)	Koninklijke Vopak NV	863	0.00
18,257	NN Group NV	11,586	0.01
22,463	PostNL NV	2,846	0.00
616	QIAGEN NV	2,909	0.00
(11,383)	Royal Dutch Shell Plc	19,386	0.02
(3,178)	SBM Offshore NV	2,659	0.00
11	Sensata Technologies Holding NV	32	0.00
(48,366)	Steinhoff International Holdings NV	15,861	0.01
(410)	TomTom NV	41	0.00
2,232	Wolters Kluwer NV	5,996	0.00
		147,513	0.11
	New Zealand		
9,124	Fisher & Paykel Healthcare Corporation Limited	10,651	0.01
(8,322)	Fletcher Building Limited	1,573	0.00
(1,667)	Spark New Zealand Limited	49	0.00
		12,273	0.01
	Norway		
(2,986)	Aker BP ASA	6,521	0.00
2,201	DNB ASA	5,413	0.00
48,405	DNO ASA	653	0.00
3,315	Gjensidige Forsikring ASA	810	0.00
14,886	Leroy Seafood Group ASA	1,736	0.00
17,373	Norsk Hydro ASA	3,128	0.00
(65,670)	Petroleum Geo-Services ASA	45,985	0.04
(4,493)	Schibsted ASA	6,506	0.00
(9,153)	Statoil ASA	7,618	0.02
6,190	Telenor ASA	4,051	0.00
(3,174)	Yara International ASA	2,491	0.00
		84,912	0.06
	Panama		
668	Copa Holdings SA	10,426	0.01
	Peru		
23	Credicorp Limited	252	0.00
27,856	Hochschild Mining Plc	3,928	0.00
		4,180	0.00
	Portugal		
(27,037)	EDP - Energias de Portugal SA	4,764	0.01
(7,372)	Galp Energia SGPS SA	4,179	0.00
(2,134)	Jeronimo Martins SGPS SA	1,063	0.00
		10,006	0.01
	Singapore		
4,800	City Developments Limited	677	0.00
(4,600)	ComfortDelGro Corporation Limited	406	0.00
131,300	Genting Singapore Plc	10,510	0.02
100	Jardine Cycle & Carriage Limited	121	0.00
20,800	SATS Limited	2,074	0.00
(10,700)	Singapore Press Holdings Limited	724	0.00
28,800	Singapore Technologies Engineering Limited	1,580	0.00
(29,000)	StarHub Limited	1,485	0.00
(18,500)	Wilmar International Limited	2,862	0.00
		20,439	0.02

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	South Korea		
334	BNK Financial Group Inc	77	0.00
16	Celltrion Inc	8	0.00
(18)	CJ CGV Company Limited	565	0.00
807	Com2uSCorp	1,417	0.00
(57)	Cosmax Inc	1,863	0.00
61	Coway Company Limited	27	0.00
(16)	Daelim Industrial Company Limited	36	0.00
892	Dongbu Insurance Company Limited	3,163	0.00
(1,212)	Doosan Heavy Industries & Construction Company Limited	2,365	0.00
139	E-MART Inc	737	0.00
5,947	Grand Korea Leisure Company Limited	6,922	0.01
1,099	Hana Financial Group Inc	10,071	0.01
582	Hankook Tire Company Limited	3,277	0.00
29	Hanssem Company Limited	5	0.00
778	Hanwha Chemical Corporation	1,684	0.00
1,344	Hanwha Corporation	11,832	0.02
(2,105)	Hanwha Techwin Company Limited	3,326	0.00
(157)	Hotel Shilla Company Limited	1,252	0.00
281	Hyosung Corporation	8,209	0.02
28	Hyundai Department Store Company Limited	111	0.00
2,370	Hyundai Development Co-Engineering & Construction	5,697	0.01
2,538	Hyundai Engineering & Construction Company Limited	6,286	0.01
628	Hyundai Glovis Company Limited	2,167	0.00
972	Hyundai Marine & Fire Insurance Company Limited	4,490	0.00
34	Hyundai Mobis Company Limited	119	0.00
525	Hyundai Steel Company	1,522	0.00
368	Industrial Bank of Korea	564	0.00
(1,515)	Kolon Industries Inc	1,905	0.00
(2,476)	Korea Aerospace Industries Limited	10,362	0.01
1,467	Korea Gas Corporation	7,929	0.01
(5)	Korea Petrochemical Ind Company Limited	128	0.00
52	Korea Zinc Company Limited	1,286	0.00
2,654	Korean Air Lines Company Limited	16,012	0.01
823	KT Corporation	2,433	0.00
903	KT&G Corporation	12,548	0.01
(1,471)	Kumho Petrochemical Company Limited	1,360	0.00
6	LG Chem Limited	15	0.00
754	LG Corporation	6,033	0.00
1,069	LG Electronics Inc	6,546	0.00
10	LG Household & Health Care Limited	170	0.00
5,372	LG Uplus Corporation	11,142	0.01
1	Lotte Chemical Corporation	-	0.00
11	NCSoft Corporation	2	0.00
2,897	NH Investment & Securities Company Limited	4,073	0.00
289	NongShim Company Limited	6,526	0.00
9,483	Pan Ocean Company Limited	949	0.00
114	POSCO	2,281	0.00
53	Samsung Electronics Company Limited	22,723	0.02
(6,435)	Samsung Engineering Company Limited	2,431	0.00
80	Samsung Fire & Marine Insurance Company Limited	1,217	0.00
(35)	Samsung Life Insurance Company Limited	53	0.00
84	Samsung SDS Company Limited	2,483	0.00
327	Samsung Securities Company Limited	357	0.00
693	Shinhan Financial Group Company Limited	1,734	0.00
247	SK Holdings Company Limited	9,774	0.01
898	SK Hynix Inc	9,349	0.01
402	SK Innovation Company Limited	554	0.00
(22,935)	SK Networks Company Limited	19,784	0.01
215	SK Telecom Company Limited	5,697	0.00
(1,335)	S-Oil Corporation	3,617	0.00
3,243	Woori Bank	9,539	0.01
119	Yuhan Corporation	576	0.00
		259,380	0.19
	Spain		
1,133	Acciona SA	736	0.00
1,864	Acerinox SA	247	0.00
4,338	ACS Actividades de Construccion y Servicios SA	21,075	0.02
523	Aena SA	25,354	0.02
2,295	Amadeus IT Group SA	16,579	0.01
3,314	Atlantica Yield Plc	2,312	0.00
(40,081)	Banco Santander SA	3,635	0.00
(3,975)	Bankia SA	19	0.00
(6,542)	Bankinter SA	3,446	0.00
(446)	Cellnex Telecom SA	148	0.00
31,759	Distribuidora Internacional de Alimentacion SA	5,629	0.00
(3,395)	Endesa SA	8,483	0.01
(1,038)	Gamesa Corporation Tecnologica SA	9,024	0.01
725	Gas Natural SDG SA	304	0.00
(5,534)	Grifols SA	5,741	0.00
207	Indra Sistemas SA	163	0.00
(114)	Industria de Diseno Textil SA	92	0.00
(6,704)	Mapfre SA	13,119	0.01
(14,079)	Mediaset Espana Comunicacion SA	15,353	0.01
(15,672)	Obrascon Huarte Lain SA	16,082	0.01
(2,447)	Red Electrica Corporation SA	9,631	0.01
(217)	Repsol SA	154	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	Spain (continued)		
(67,691)	Sacyr SA	3,438	0.00
(441)	Tecnicas Reunidas SA	1,375	0.00
(27,539)	Telefonica SA	26,502	0.03
43	Viscofan SA	284	0.00
		188,925	0.14
	Sweden		
2,859	Alfa Laval AB	592	0.00
(1,621)	Assa Abloy AB	162	0.00
4,321	Atlas Copco AB	19,724	0.01
(4,182)	Castellum AB	507	0.00
9,023	Electrolux AB	47,785	0.05
(3,425)	Essity AB	2,801	0.00
371	Fabege AB	688	0.00
(4,568)	Getinge AB	20,032	0.01
(146)	Hennes & Mauritz AB	28,859	0.02
7,826	Hexpol AB	7,831	0.01
10,798	Husqvarna AB	11,443	0.01
(514)	ICA Gruppen AB	94	0.00
1,328	Industrivarden AB	5,495	0.00
2,037	Investor AB	3,622	0.00
6,412	JM AB	1,528	0.00
3,227	Kinnevik AB	3,136	0.00
712	L E Lundbergforetagen AB	8,128	0.01
(13,961)	Lundin Petroleum AB	16,964	0.01
146	Modern Times Group MTG AB	58	0.00
(12,197)	Nibe Industrier AB	150	0.00
330	Saab AB	1,313	0.00
(22,575)	Sandvik AB	26,478	0.02
119	Securitas AB	44	0.00
(9,033)	Skandinaviska Enskilda Banken AB	3,038	0.00
(2,168)	Skanska AB	3,955	0.00
(10,651)	SKF AB	39,148	0.04
34,945	SSAB AB	7,819	0.01
(11,774)	Svenska Handelsbanken AB	3,246	0.00
(5,522)	Swedbank AB	2,060	0.00
7,136	Swedish Match AB	6,940	0.01
645	Telefonaktiebolaget LM Ericsson	93	0.00
2,620	Telia Company AB	1,480	0.00
(1,711)	Trelleborg AB	3,096	0.00
		278,309	0.21
	Switzerland		
2,476	ABB Limited	5,406	0.00
2,120	Adecco Group AG	16,590	0.01
266	Aryzta AG	84	0.00
489	Baloise Holding AG	12,628	0.01
1,988	BB Biotech AG	5,715	0.00
(1)	Chocoladefabriken Lindt & Spruengli AG	166	0.00
226	Chubb Limited	1,648	0.00
11,756	Clariant AG	6,423	0.00
3,280	Coca-Cola HBC AG	9,645	0.01
(18,420)	Credit Suisse Group AG	17,072	0.01
(109)	Dufry AG	56	0.00
85,529	Ferrexpo Plc	43,237	0.03
592	Flughafen Zurich AG	28,721	0.02
787	Garmin Limited	1,196	0.00
72	Geberit AG	2,767	0.00
146	Georg Fischer AG	10,136	0.01
(164)	Givaudan SA	8,150	0.01
59,728	Glencore Plc	4,165	0.00
206	Helvetia Holding AG	5,239	0.00
281	Julius Baer Group Limited	251	0.00
122	Kuehne + Nagel International AG	1,162	0.00
(4,208)	LafargeHolcim Limited	7,176	0.01
947	Logitech International SA_MS	10,825	0.01
816	Logitech International SA_CSFB	7,302	0.01
2,236	Lonza Group AG	14,274	0.01
1,217	Nestle SA	7,806	0.01
1,312	Novartis AG	6,182	0.00
7,242	OC Oerlikon Corporation AG	13,130	0.01
99	Partners Group Holding AG	1,446	0.00
462	Roche Holding AG	3,885	0.00
1,310	Schindler Holding AG	26,204	0.03
(150)	SGS SA	3,667	0.00
14	Sika AG	16,441	0.01
(2,717)	Sonova Holding AG	7,087	0.01
5,108	STMicroelectronics NV	12,470	0.01
206	Straumann Holding AG	22,001	0.02
2,305	Sunrise Communications Group AG	7,386	0.01
(583)	Swatch Group AG	6,684	0.00
30	Swiss Life Holding AG	260	0.00
71	Swiss Prime Site AG	6	0.00
269	Swisscom AG	2,730	0.00
683	TE Connectivity Limited	6,750	0.01
(539)	Temenos Group AG	200	0.00
16,813	UBS Group AG	12,376	0.01

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Switzerland (continued)		
(3,298)	Vifor Pharma AG	6,769	0.01
(14,719)	International Plc	14,958	0.01
(552)	Wolseley Plc	4,229	0.00
229	Zurich Insurance Group AG	3,791	0.00
		406,492	0.30
	Taiwan		
14,000	Advanced Semiconductor Engineering Inc	387	0.00
12,000	Asustek Computer Inc	3,489	0.00
9,000	AU Optronics Corporation	235	0.00
7,000	Catcher Technology Company Limited	8,394	0.01
3,000	Chailease Holding Company Limited	238	0.00
14,000	China Life Insurance Company Limited	77	0.00
54,000	Chipbond Technology Corporation	852	0.00
(1,000)	Chunghwa Telecom Company Limited	4	0.00
2,000	Delta Electronics Inc	100	0.00
23,000	Far EasTone Telecommunications Company Limited	3,176	0.00
14,000	Formosa Petrochemical Corporation	55	0.00
19,000	Foxconn Technology Company Limited	1,898	0.00
10,000	General Interface Solution Holding Limited	6,258	0.00
1,000	Hiwin Technologies Corporation	161	0.00
25,000	Hon Hai Precision Industry Company Limited	17,128	0.02
223,000	Innolux Corporation	12,647	0.02
59,000	Lite-On Technology Corporation	1,294	0.00
1,000	MediaTek Inc	1,565	0.00
44,000	Mega Financial Holding Company Limited	1,813	0.00
19,000	Micro-Star International Company Limited	2,470	0.00
14,000	Nan Ya Plastics Corporation	1,534	0.00
3,000	Nien Made Enterprise Company Limited	5,155	0.00
38,000	Pegatron Corporation	21,032	0.03
4,000	President Chain Store Corporation	1,133	0.00
18,000	Quanta Computer Inc	5,284	0.00
3,000	Realtek Semiconductor Corporation	124	0.00
4,000	Taiwan Semiconductor Manufacturing Company Limited	2,762	0.00
29,000	Uni-President Enterprises Corporation	3,816	0.00
2,000	Win Semiconductors Corporation	1,630	0.00
25,000	Winbond Electronics Corporation	1,014	0.00
117,000	Wistron Corporation	12,704	0.01
2,000	Yuanta Financial Holding Company Limited	3	0.00
		118,432	0.09
	Thailand		
17,200	Thai Beverage PCL	258	0.00
	United Kingdom		
(1,098)	Admiral Group Plc	107	0.00
9,583	Anglo American Plc	2,908	0.00
12,935	Antofagasta Plc	3,253	0.00
123	Aon Plc	1,160	0.00
(704)	ASOS Plc	158	0.00
8,776	Associated British Foods Plc	5,588	0.00
146	Atlassian Corporation Plc	667	0.00
(15,334)	Auto Trader Group Plc	223	0.00
(27,463)	Aviva Plc	959	0.00
(1,107)	B&M European Value Retail SA	14	0.00
(3,638)	Babcock International Group Plc	1,160	0.00
39,828	Barratt Developments Plc	35,793	0.03
134	Bellway Plc	144	0.00
8,987	Berkeley Group Holdings Plc	13,748	0.01
(4,128)	boohoo.com Plc	253	0.00
4,813	Bovis Homes Group Plc	6,493	0.00
(52,664)	BP Plc	10,801	0.01
(82,078)	BT Group Plc	6,762	0.01
(2,866)	Bunzl Plc	3,357	0.00
(5,830)	Burberry Group Plc	1,428	0.00
3,339	Capita Plc	6,647	0.00
320	Capital & Counties Properties Plc	-	0.00
(876)	Cardtronics Plc	1,733	0.00
(48,490)	Carillion Plc	13,005	0.01
(173,521)	Cobham Plc	4,823	0.00
(3,368)	Compass Group Plc	6,393	0.00
(8)	Croda International Plc	4	0.00
155	Delphi Automotive Plc	2,932	0.00
(2,723)	Diageo Plc	4,010	0.00
(1,477)	Direct Line Insurance Group Plc	587	0.00
(4,467)	Dixons Carphone Plc	2,192	0.00
(12,434)	Domino's Pizza Group Plc	3,113	0.00
2,119	DS Smith Plc	799	0.00
13,782	easyJet Plc	2,082	0.00
113	Fevertree Drinks Plc	59	0.00
5,066	Fiat Chrysler Automobiles NV	4,134	0.00
27,809	G4S Plc	7,732	0.01
(5,792)	GKN Plc	732	0.00
4,920	GlaxoSmithKline Plc	3,134	0.00
(15,029)	Greene King Plc	6,675	0.00
61	Halma Plc	11	0.00
65,629	Hays Plc	6,176	0.00
(17,980)	Hikma Pharmaceuticals Plc	65,794	0.05
2,777	Howden Joinery Group Plc	339	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	United Kingdom (continued)		
7,642	HSBC Holdings Plc	9,577	0.01
1,239	IG Group Holdings Plc	730	0.00
6,293	IMI Plc	6,571	0.00
16,063	Inchcape Plc	6,170	0.00
(2,206)	Informa Plc	34	0.00
(2,036)	InterContinental Hotels Group Plc	15,241	0.01
4,462	International Consolidated Airlines Group SA	733	0.00
1,242	Intertek Group Plc	3,411	0.00
(616)	Investec Plc	44	0.00
(16,858)	ITV Plc	607	0.00
(29,156)	J Sainsbury Plc	5,403	0.00
(7,366)	John Wood Group Plc	11,245	0.01
13,466	Jupiter Fund Management Plc	5,533	0.00
1,053	Just Eat Plc	1,096	0.00
(28,392)	Kingfisher Plc	374	0.00
(26,238)	Ladbrokes Coral Group Plc	3,221	0.00
40,589	Legal & General Group Plc	12,877	0.01
(3,540)	Liberty Global Plc LiLAC	3,236	0.00
317	LivaNova Plc	1,995	0.00
3,984	London Stock Exchange Group Plc	11,711	0.01
(37,895)	Marks & Spencer Group Plc	24,702	0.02
19,949	Meggitt Plc	5,266	0.00
7,290	Melrose Industries Plc	311	0.00
(4,592)	Merlin Entertainments Plc	577	0.00
(1,766)	Micro Focus International Plc	679	0.00
7,793	Mondi Plc	28,102	0.02
(10,161)	National Grid Plc	11,186	0.01
5,008	NEX Group Plc	1,941	0.00
(31,145)	Old Mutual Plc	2,236	0.00
21,803	Pagegroup Plc	2,153	0.00
(2,798)	Pearson Plc	590	0.00
(3,274)	Pennon Group Plc	2,081	0.00
265	Pentair Plc	2,141	0.00
1,583	Persimmon Plc	54,637	0.04
21,170	Petrofac Limited	7,329	0.01
(1,722)	Provident Financial Plc	10,056	0.01
(4,941)	Prudential Plc	1,540	0.00
1,598	Reckitt Benckiser Group Plc	10,580	0.01
883	RELX Plc	49,914	0.04
8,741	Rentokil Initial Plc	6,114	0.00
1,706	Rightmove Plc	3,312	0.00
1,636	Rio Tinto Limited	3,580	0.00
1,400	Rio Tinto Plc	3,859	0.00
(948)	Rolls-Royce Holdings Plc	1,025	0.00
(19,966)	Royal Bank of Scotland Group Plc	4,396	0.00
(5,128)	Royal Mail Plc	1,069	0.00
(9,469)	RPC Group Plc	13,469	0.02
5,293	RSA Insurance Group Plc	5,453	0.01
9,292	Sage Group Plc	3,021	0.01
2,364	Smith & Nephew Plc	5,700	0.01
5,669	Smiths Group Plc	6,488	0.01
2,046	Spectris Plc	6,203	0.01
(1)	Spirax-Sarco Engineering Plc	2	0.00
(420)	Sports Direct International Plc	57	0.00
(5,637)	SSE Plc	3,585	0.00
1,402	St James's Place Plc	2,947	0.00
24,707	Standard Life Plc	8,872	0.01
766	STERIS Plc	8,744	0.01
233	Subsea 7 SA	67	0.00
(5,078)	Tate & Lyle Plc	3,382	0.00
(97,166)	Taylor Wimpey Plc	24,598	0.02
(58,562)	Tesco Plc	7,457	0.01
7,396	TP ICAP Plc	1,219	0.00
(4,766)	Travis Perkins Plc	978	0.00
(142,208)	Tullow Oil Plc	141,519	0.12
4,784	Unilever NV	42,232	0.04
(4,217)	United Utilities Group Plc	4,317	0.00
(84,909)	Vodafone Group Plc	6,948	0.02
(4,383)	Weir Group Plc	2,648	0.00
2,557	WH Smith Plc	2,149	0.00
(21,955)	William Hill Plc	6,941	0.02
63,701	Wm Morrison Supermarkets Plc	14,866	0.02
(9,168)	Worldpay Group Plc	3,144	0.00
(1,695)	WPP Plc	1,254	0.00
		905,527	0.68
	United States		
195	3M Company	5,224	0.00
1,121	Aaron's Inc	12,145	0.01
721	Abbott Laboratories	3,428	0.00
989	AbbVie Inc	9,734	0.02
106	ABIOMED Inc	1,204	0.00
7	ABM Industries Inc	13	0.00
(83)	Acacia Communications Inc	2,825	0.00
(2,438)	ACADIA Pharmaceuticals Inc	1,037	0.00
84	ACI Worldwide Inc	66	0.00
736	Activision Blizzard Inc	3,035	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
(300)	Acuity Brands Inc	1,030	0.00
(643)	Acxiom Corporation	158	0.00
306	Adobe Systems Inc	3,089	0.00
572	Adtalem Global Education Inc	2,424	0.00
(599)	Advance Auto Parts Inc	14,051	0.02
(1,067)	Advanced Drainage Systems Inc	2,299	0.00
465	Advanced Energy Industries Inc	8,566	0.01
17	Advisory Board Company	112	0.00
(932)	AECOM	37	0.00
(1,251)	Aerie Pharmaceuticals Inc	1,793	0.00
828	Aetna Inc	12,689	0.02
878	Aflac Inc	5,360	0.00
9	AGCO Corporation	155	0.00
786	Agilent Technologies Inc	7,398	0.01
4	Air Products & Chemicals Inc	11	0.00
(1,291)	Aircastle Limited	18	0.00
(7,957)	AK Steel Holding Corporation	3	0.00
390	Albemarle Corporation	1,470	0.00
(1,796)	Alcoa Corporation	807	0.00
113	Alexion Pharmaceuticals Inc	1,474	0.00
246	Align Technology Inc	14,782	0.02
128	Allergan Plc	429	0.00
459	ALLETE Inc	1,711	0.00
173	Alliance Data Systems Corporation	695	0.00
2,157	Allison Transmission Holdings Inc	5,375	0.00
797	Allstate Corporation	9,889	0.02
102	Alphabet Inc	9,754	0.02
447	Altria Group Inc	317	0.00
(272)	Ambarella Inc	2,518	0.00
(4,476)	AMC Entertainment Holdings Inc	21,070	0.03
993	Amdocs Limited	4,222	0.00
572	Amedisys Inc	3,441	0.00
101	American Airlines Group Inc	95	0.00
(1,682)	American Eagle Outfitters Inc	754	0.00
778	American Electric Power Company Inc	275	0.00
290	American Express Company	3,021	0.00
351	American Financial Group Inc	3,758	0.00
2,194	American Outdoor Brands Corporation	2,361	0.00
407	Ameriprise Financial Inc	4,221	0.00
1,302	AmerisourceBergen Corporation	13,613	0.02
215	AMETEK Inc	638	0.00
420	Amgen Inc	4,918	0.00
396	AMN Healthcare Services Inc	80	0.00
422	Amphenol Corporation	4,273	0.00
(5,201)	AmTrust Financial Services Inc	4,112	0.00
(169)	Anadarko Petroleum Corporation	2,441	0.00
219	Analog Devices Inc	2,287	0.00
218	ANSYS Inc	3,066	0.00
(2,682)	Antero Resources Corporation	6,768	0.01
603	Anthem Inc	20,773	0.03
488	AO Smith Corporation	3,830	0.00
(4)	Apache Corporation	48	0.00
15	Apogee Enterprises Inc	139	0.00
3,343	Apollo Investment Corporation	491	0.00
440	Apple Inc	10,763	0.02
683	Applied Industrial Technologies Inc	6,443	0.00
1,331	Applied Materials Inc	6,310	0.00
398	AptarGroup Inc	3,766	0.00
46	Aqua America Inc	22	0.00
1,321	Aramark	6,270	0.00
(7,957)	Array BioPharma Inc	3,494	0.00
119	ARRIS International Plc	109	0.00
146	Arrow Electronics Inc	1,071	0.00
961	Artisan Partners Asset Management Inc	1,505	0.00
(40)	Asbury Automotive Group Inc	117	0.00
290	Ashland Global Holdings Inc	604	0.00
51	Associated Banc-Corp	-	0.00
877	Assurant Inc	8,303	0.01
47	Athene Holding Limited	24	0.00
917	Automatic Data Processing Inc	3,575	0.00
(1,299)	AutoNation Inc	778	0.00
(10)	AutoZone Inc	111	0.00
817	Avangrid Inc	221	0.00
410	Avery Dennison Corporation	6,379	0.00
272	Avis Budget Group Inc	1,017	0.00
(15,277)	Avon Products Inc	1,745	0.00
(3,067)	Axon Enterprise Inc	696	0.00
(32)	AZZ Inc	84	0.00
(2,998)	B&G Foods Inc	18,744	0.02
(94)	Balchem Corporation	306	0.00
18	BancorpSouth Inc	11	0.00
518	Bank of America Corporation	2,206	0.00
79	Bank of Hawaii Corporation	175	0.00
138	Bank of New York Mellon Corporation	464	0.00
771	Barnes Group Inc	11,666	0.02
2,172	Baxter International Inc	22,086	0.03
477	Becton Dickinson and Company	8,844	0.01

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	United States (continued)		
(14)	Bed Bath & Beyond Inc	61	0.00
3	Belden Inc	24	0.00
161	Berry Global Group Inc	91	0.00
1,078	Best Buy Company Inc	16,163	0.02
2,245	BGC Partners Inc	2,681	0.00
(25)	Big Lots Inc	-	0.00
163	Biogen Inc	317	0.00
34	Bio-Rad Laboratories Inc	964	0.00
43	Bio-Techne Corporation	235	0.00
588	Bioverativ Inc	2,966	0.00
(89)	Black Hills Corporation	76	0.00
51	Blackbaud Inc	315	0.00
169	Blackhawk Network Holdings Inc	382	0.00
94	BlackRock Inc	4,149	0.00
2,573	Bloomin' Brands Inc	5,706	0.00
(1,645)	Blue Buffalo Pet Products Inc	2,106	0.00
321	Boeing Company	13,909	0.02
(4)	Bofl Holding Inc	3	0.00
50	BOK Financial Corporation	158	0.00
216	BorgWarner Inc	167	0.00
1,650	Boston Scientific Corporation	4,022	0.00
1	Bright Horizons Family Solutions Inc	1	0.00
288	Brink's Company	2,191	0.00
540	Bristol-Myers Squibb Company	73	0.00
417	Broadridge Financial Solutions Inc	2,431	0.00
160	Brown & Brown Inc	969	0.00
945	Brown-Forman Corporation	230	0.00
1,489	Bruker Corporation	7,561	0.01
406	Brunswick Corporation	1,742	0.00
(133)	Buffalo Wild Wings Inc	1,657	0.00
471	BWX Technologies Inc	4,056	0.00
602	CA Inc	1,367	0.00
6	Cable One Inc	444	0.00
321	CACI International Inc	201	0.00
1,756	Cadence Design Systems Inc	5,977	0.00
(4,789)	Callon Petroleum Company	13,868	0.02
960	Calpine Corporation	1,017	0.00
344	Cantel Medical Corporation	556	0.00
(358)	Capitol Federal Financial Inc	106	0.00
627	Cardinal Health Inc	948	0.00
4,390	Carnival Plc	52,612	0.05
(241)	Carpenter Technology Corporation	102	0.00
(3,443)	Carrizo Oil & Gas Inc	41,082	0.04
373	Cars.com Inc	545	0.00
283	Carter's Inc	238	0.00
(708)	Casey's General Stores Inc	4,387	0.00
179	Caterpillar Inc	1,791	0.00
260	Cathay General Bancorp	43	0.00
(895)	Cavium Inc	364	0.00
16	CBOE Holdings Inc	121	0.00
545	CDW Corporation	3,038	0.00
463	Celanese Corporation	6,535	0.00
268	Celgene Corporation	2,817	0.00
1,400	Centene Corporation	11,049	0.02
(1,137)	Centennial Resource Development Inc	2,600	0.00
(373)	CenturyLink Inc	463	0.00
751	Cerner Corporation	5,973	0.00
(3,138)	CF Industries Holdings Inc	6,189	0.00
233	Charles River Laboratories International Inc	2,794	0.00
44	Charles Schwab Corporation	130	0.00
536	Chemed Corporation	14,755	0.02
(604)	Chemical Financial Corporation	915	0.00
50	Chemours Company	302	0.00
(4,684)	Chesapeake Energy Corporation	2,809	0.00
(2)	Chevron Corporation	3	0.00
(112)	Chico's FAS Inc	100	0.00
(11)	Children's Place Inc	166	0.00
1,141	Choice Hotels International Inc	4,640	0.00
981	Church & Dwight Company Inc	1,864	0.00
241	Churchill Downs Inc	6,741	0.01
69	Ciena Corporation	130	0.00
733	Cigna Corporation	13,976	0.02
(64)	Cimarex Energy Company	2,157	0.00
59	Cincinnati Financial Corporation	112	0.00
(163)	Cinemark Holdings Inc	346	0.00
163	Cintas Corporation	3,228	0.00
538	Cirrus Logic Inc	2,362	0.00
2,132	Cisco Systems Inc	191	0.00
71	Citigroup Inc	462	0.00
654	Citrix Systems Inc	353	0.00
(3,381)	Cloudera Inc	5,343	0.00
286	CME Group Inc	1,801	0.00
3	Coach Inc	24	0.00
(124)	Coca-Cola Bottling Company Consolidated	205	0.00
1,047	Coca-Cola Company	1,212	0.00
(4,256)	Coeur Mining Inc	1,394	0.00
(192)	Cogent Communications Holdings Inc	93	0.00
35	Cognex Corporation	733	0.00
	Contracts for difference (b) (continued)		
	United States (continued)		
676	Cognizant Technology Solutions Corporation	3,443	0.00
887	Colgate-Palmolive Company	1,756	0.00
222	Columbia Banking System Inc	89	0.00
295	Columbia Sportswear Company	247	0.00
627	Comcast Corporation	889	0.00
533	CommScope Holding Company Inc	349	0.00
331	CommVault Systems Inc	1,828	0.00
(878)	Compass Minerals International Inc	4,645	0.00
(303)	Concho Resources Inc	4,222	0.00
(3,832)	Conduent Inc	635	0.00
1,167	CONMED Corporation	308	0.00
(3)	ConocoPhillips	11	0.00
3	Consolidated Edison Inc	-	0.00
142	Constellation Brands Inc	2,955	0.00
(370)	Continental Resources Inc	5,256	0.00
350	Convergys Corporation	369	0.00
270	Cooper Companies Inc	10,954	0.02
187	Cooper-Standard Holdings Inc	546	0.00
388	Copart Inc	1,015	0.00
1,365	CoreLogic Inc	5,113	0.00
(2,549)	Core-Mark Holding Company Inc	5,428	0.00
(896)	Cornerstone OnDemand Inc	1,756	0.00
2,389	Corning Inc	9,841	0.02
20	CoStar Group Inc	137	0.00
(45)	Coty Inc	9	0.00
(7,669)	Covanta Holding Corporation	10,228	0.02
78	Cracker Barrel Old Country Store Inc	671	0.00
531	Crane Company	5,180	0.00
566	Cree Inc	1,328	0.00
290	Crown Holdings Inc	1,065	0.00
1,665	CSG Systems International Inc	2,197	0.00
1,212	CSRA Inc	2,286	0.00
278	CSX Corporation	978	0.00
352	Cummins Inc	9,791	0.02
13	CVB Financial Corporation	18	0.00
803	CVR Energy Inc	345	0.00
720	CVS Health Corporation	1,213	0.00
9	Cypress Semiconductor Corporation	26	0.00
443	Dana Inc	1,292	0.00
742	Danaher Corporation	1,710	0.00
862	Darden Restaurants Inc	14,465	0.02
(622)	Dean Foods Company	977	0.00
22	Deckers Outdoor Corporation	6	0.00
120	Deere & Company	1,022	0.00
(42)	Dell Technologies Inc Class V	204	0.00
705	Delta Air Lines Inc	3,070	0.00
896	DENTSPLY SIRONA Inc	3,067	0.00
(31)	Devon Energy Corporation	217	0.00
(4,893)	Diamond Offshore Drilling Inc	19,954	0.02
(250)	Diamondback Energy Inc	2,867	0.00
(232)	Dick's Sporting Goods Inc	468	0.00
(35)	Discovery Communications Inc	6	0.00
(31)	DISH Network Corporation	23	0.00
1,253	Dolby Laboratories Inc	213	0.00
(154)	Dollar General Corporation	614	0.00
(425)	Dollar Tree Inc	2,651	0.00
141	Domino's Pizza Inc	3,902	0.00
781	Donaldson Company Inc	1,916	0.00
79	Dorman Products Inc	355	0.00
80	Dover Corporation	236	0.00
214	Dow Chemical Company	1,373	0.00
807	DR Horton Inc	1,879	0.00
135	Dr Pepper Snapple Group Inc	26	0.00
1,333	DST Systems Inc	1,948	0.00
179	DTE Energy Company	560	0.00
21	Duke Energy Corporation	30	0.00
42	Dun & Bradstreet Corporation	17	0.00
647	Dunkin' Brands Group Inc	619	0.00
57	E*TRADE Financial Corporation	35	0.00
153	East West Bancorp Inc	881	0.00
584	Eastman Chemical Company	6,673	0.00
711	Eaton Corporation Plc	6,799	0.01
(201)	Eaton Vance Corporation	391	0.00
2,104	eBay Inc	5,424	0.00
58	Ecolab Inc	741	0.00
62	Edgewell Personal Care Company	162	0.00
430	Edwards Lifesciences Corporation	9,689	0.02
568	El Paso Electric Company	55	0.00
321	Electronic Arts Inc	6,478	0.00
133	Electronics For Imaging Inc	135	0.00
703	Eli Lilly & Company	590	0.00
836	Emerson Electric Company	3,592	0.00
(546)	Energen Corporation	2,078	0.00
401	EnerSys	438	0.00
(1,389)	EnLink Midstream LLC	1,430	0.00
1,494	Entegris Inc	3,923	0.00
(14)	Envision Healthcare Corporation	19	0.00
(42)	EOG Resources Inc	250	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	United States (continued)		
33	EPAM Systems Inc	216	0.00
(714)	EQT Corporation	3,964	0.00
106	Equifax Inc	120	0.00
123	Estee Lauder Companies Inc	244	0.00
109	Euronet Worldwide Inc	315	0.00
47	Exelixis Inc	10	0.00
574	Exelon Corporation	507	0.00
647	ExlService Holdings Inc	4,671	0.00
491	Expeditors International of Washington Inc	1,867	0.00
150	Facebook Inc	1,299	0.00
60	FactSet Research Systems Inc	154	0.00
167	Fair Isaac Corporation	1,055	0.00
(10,036)	Fairmount Santrol Holdings Inc	25,440	0.03
354	Federated Investors Inc	338	0.00
3	FedEx Corporation	38	0.00
668	Fidelity National Information Services Inc	2,319	0.00
19	Finisar Corporation	57	0.00
916	First American Financial Corporation	1,629	0.00
1,761	First Data Corporation	4,262	0.00
24	First Financial Bankshares Inc	51	0.00
506	First Hawaiian Inc	12	0.00
43	First Solar Inc	116	0.00
29	FirstCash Inc	171	0.00
410	Fiserv Inc	3,795	0.00
(65)	FleetCor Technologies Inc	183	0.00
2,166	Flex Limited	2,959	0.00
(1,275)	Floor & Decor Holdings Inc	1,821	0.00
(1,323)	Flowers Foods Inc	1,241	0.00
(775)	Flowserve Corporation	183	0.00
(48)	FMC Corporation	100	0.00
671	FNF Group	5,877	0.00
(9)	Foot Locker Inc	216	0.00
639	Fortive Corporation	6,156	0.00
390	Fortune Brands Home & Security Inc	3,410	0.00
(2,629)	Forum Energy Technologies Inc	4,485	0.00
422	Forward Air Corporation	595	0.00
39	Franklin Electric Company Inc	104	0.00
978	Franklin Resources Inc	4,428	0.00
(3,938)	Freeport-McMoRan Inc	3,791	0.00
983	GameStop Corporation	92	0.00
2	Gartner Inc	19	0.00
2	GATX Corporation	15	0.00
(1,164)	GCP Applied Technologies Inc	2,063	0.00
174	General Dynamics Corporation	7,242	0.01
(851)	Genesee & Wyoming Inc	1,339	0.00
1,340	Gentex Corporation	1,846	0.00
7	Gigamon Inc	16	0.00
927	Gilead Sciences Inc	1,020	0.00
211	Glacier Bancorp Inc	978	0.00
(9)	Glaukos Corporation	20	0.00
(2,399)	Global Blood Therapeutics Inc	11,255	0.02
165	Global Payments Inc	121	0.00
2,717	Globus Medical Inc	17,710	0.02
214	GoDaddy Inc	618	0.00
184	Graco Inc	3,713	0.00
128	Graham Holdings Company	1,907	0.00
258	Grand Canyon Education Inc	670	0.00
(1,388)	Granite Construction Inc	1,818	0.00
3,144	Graphic Packaging Holding Company	1,459	0.00
913	Great Plains Energy Inc	146	0.00
(84)	Great Western Bancorp Inc	17	0.00
680	Green Dot Corporation	2,921	0.00
(29)	Group 1 Automotive Inc	134	0.00
(2,392)	Gulfport Energy Corporation	5,737	0.00
2,863	H&R Block Inc	11,332	0.02
1,364	Haemonetics Corporation	904	0.00
56	Hain Celestial Group Inc	170	0.00
(386)	Halliburton Company	2,876	0.00
1,897	Halyard Health Inc	4,075	0.00
242	Hanesbrands Inc	363	0.00
228	Hanover Insurance Group Inc	878	0.00
277	Harris Corporation	2,457	0.00
880	Hartford Financial Services Group Inc	5,026	0.00
424	Hasbro Inc	5,572	0.00
(31)	HB Fuller Company	25	0.00
1,441	HCA Healthcare Inc	9,056	0.02
1	Healthcare Services Group Inc	1	0.00
2,319	HealthSouth Corporation	13,468	0.02
7	Heartland Express Inc	4	0.00
(5,610)	Hecla Mining Company	1,322	0.00
536	HEICO Corporation	3,913	0.00
447	Henry Schein Inc	6,666	0.00
665	Hershey Company	1,064	0.00
(788)	Hess Corporation	6,225	0.00
6	Hexcel Corporation	17	0.00
1,375	Hill-Rom Holdings Inc	27,177	0.03
(566)	Hilltop Holdings Inc	799	0.00
	Contracts for difference (b) (continued)		
	United States (continued)		
23	Hilton Worldwide Holdings Inc	136	0.00
4,223	HMS Holdings Corporation	481	0.00
1,891	Hologic Inc	9,895	0.02
(793)	Home BancShares Inc	14	0.00
247	Home Depot Inc	4,249	0.00
336	Honeywell International Inc	2,456	0.00
56	Horizon Pharma Plc	10	0.00
4,057	HP Inc	9,530	0.02
(14)	HRG Group Inc	-	0.00
(9)	HSN Inc	4	0.00
(678)	Hub Group Inc	225	0.00
501	Humana Inc	12,462	0.02
213	Huntington Ingalls Industries Inc	2,687	0.00
1,952	Hyatt Hotels Corporation	2,635	0.00
11	ICU Medical Inc	201	0.00
270	IDACORP Inc	1,011	0.00
170	IDEX Corporation	1,581	0.00
331	IDEXX Laboratories Inc	14,732	0.02
307	Illinois Tool Works Inc	6,921	0.01
407	INC Research Holdings Inc	4,336	0.00
481	Ingersoll-Rand Plc	8,243	0.01
(39)	Ingevity Corporation	36	0.00
594	Ingredion Inc	491	0.00
314	Inogen Inc	5,389	0.00
(1,381)	Inphi Corporation	6,816	0.01
156	Integra LifeSciences Holdings Corporation	2,231	0.00
75	Integrated Device Technology Inc	153	0.00
177	InterActiveCorp	4,118	0.00
779	Intercontinental Exchange Inc	5,014	0.00
1,989	Interface Inc	337	0.00
78	International Flavors & Fragrances Inc	1,361	0.00
1,845	Interpublic Group of Companies Inc	1,464	0.00
388	Intuit Inc	5,451	0.00
94	Intuitive Surgical Inc	14,784	0.02
149	Invesco Limited	233	0.00
(2,221)	Investors Bancorp Inc	1,137	0.00
36	IPG Photonics Corporation	2,248	0.00
159	iRobot Corporation	2,616	0.00
57	Itron Inc	279	0.00
91	j2 Global Inc	93	0.00
935	Jabil Inc	663	0.00
471	Jack Henry & Associates Inc	5,171	0.00
54	JB Hunt Transport Services Inc	123	0.00
(13,381)	JC Penney Company Inc	31,606	0.03
653	JetBlue Airways Corporation	52	0.00
523	Johnson & Johnson	6,715	0.01
8	Johnson Controls International Plc	8	0.00
39	JPMorgan Chase & Company	526	0.00
62	Kaiser Aluminum Corporation	275	0.00
25	Kansas City Southern	206	0.00
(15)	KapStone Paper and Packaging Corporation	2	0.00
1,344	KB Home	4,803	0.00
(3,735)	Keane Group Inc	1,075	0.00
12	Kennametal Inc	108	0.00
(2,642)	Kennedy-Wilson Holdings Inc	4,056	0.00
33	Keysight Technologies Inc	66	0.00
(438)	Kirby Corporation	955	0.00
579	KLA-Tencor Corporation	5,817	0.00
99	Knight Transportation Inc	132	0.00
(1,342)	Knowles Corporation	597	0.00
(71)	Kraft Heinz Company	163	0.00
137	Kroger Company	94	0.00
288	L3 Technologies Inc	4,527	0.00
261	La Quinta Holdings Inc	290	0.00
560	Laboratory Corporation of America Holdings	8,737	0.01
306	Lam Research Corporation	3,522	0.00
233	Landstar System Inc	1,980	0.00
(4,721)	Laredo Petroleum Inc	11,731	0.02
925	Las Vegas Sands Corporation	6,708	0.01
1,256	La-Z-Boy Inc	5,822	0.00
12	LCI Industries	71	0.00
454	Lear Corporation	7,844	0.01
901	Leggett & Platt Inc	2,237	0.00
729	Leidos Holdings Inc	613	0.00
56	Lennox International Inc	1,859	0.00
14	Leucadia National Corporation	65	0.00
2	Lexicon Pharmaceuticals Inc	-	0.00
6	Liberty Broadband Corporation	90	0.00
162	Liberty Expedia Holdings Inc	215	0.00
914	Liberty Interactive Corporation QVC Group	3,380	0.00
123	Liberty Media Corporation-Liberty SiriusXM	403	0.00
270	Liberty Ventures	3,185	0.00
722	LifePoint Health Inc	4,005	0.00
201	Lincoln Electric Holdings Inc	2,426	0.00
858	Lincoln National Corporation	1,178	0.00
140	Lockheed Martin Corporation	3,679	0.00
191	Loews Corporation	52	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	United States (continued)		
2,002	Louisiana-Pacific Corporation	631	0.00
19	Lowe's Companies Inc	87	0.00
902	LPL Financial Holdings Inc	1,779	0.00
147	M&T Bank Corporation	1,212	0.00
(141)	Macquarie Infrastructure Corporation	245	0.00
(34)	Madison Square Garden Company	8	0.00
28	Magellan Health Inc	131	0.00
366	Manhattan Associates Inc	775	0.00
724	ManpowerGroup Inc	17,471	0.02
(278)	Marathon Oil Corporation	906	0.00
416	Marathon Petroleum Corporation	1,782	0.00
3	MarketAxess Holdings Inc	39	0.00
24	Marriott International Inc	99	0.00
465	Marriott Vacations Worldwide Corporation	13,806	0.02
452	Marsh & McLennan Companies Inc	4,435	0.00
(2)	Martin Marietta Materials Inc	10	0.00
1,134	Masco Corporation	4,101	0.00
1,364	Masimo Corporation	14,361	0.02
5	MasTec Inc	-	0.00
(2,228)	Matador Resources Company	3,708	0.00
(1,838)	Matson Inc	7,816	0.01
(3,289)	Mattel Inc	9,726	0.02
(58)	Matthews International Corporation	215	0.00
1,302	Maxim Integrated Products Inc	2,290	0.00
812	MAXIMUS Inc	1,508	0.00
(82)	MaxLinear Inc	596	0.00
640	McDonald's Corporation	19,431	0.02
760	McKesson Corporation	16,779	0.02
2,188	MDC Holdings Inc	8,485	0.01
(1,759)	Medicines Company	4,900	0.00
30	Medidata Solutions Inc	340	0.00
985	Merck & Company Inc	1,577	0.00
(144)	Mercury General Corporation	155	0.00
721	MetLife Inc	1,498	0.00
57	Mettler-Toledo International Inc	7,906	0.01
(12)	Michaels Companies Inc	15	0.00
28	Microchip Technology Inc	223	0.00
830	Microsoft Corporation	3,094	0.00
51	MicroStrategy Inc	186	0.00
(67)	Middleby Corporation	1,179	0.00
179	Mobile Mini Inc	46	0.00
40	Mohawk Industries Inc	339	0.00
385	Molina Healthcare Inc	2,507	0.00
(141)	Molson Coors Brewing Company	468	0.00
24	Monolithic Power Systems Inc	181	0.00
(1,196)	Monro Muffler Brake Inc	12,373	0.02
282	Monster Beverage Corporation	1,019	0.00
34	Moody's Corporation	564	0.00
471	Moog Inc	2,288	0.00
142	Morgan Stanley	52	0.00
5	Morningstar Inc	27	0.00
(1,914)	Mosaic Company	2,634	0.00
717	Motorola Solutions Inc	4,322	0.00
809	MSA Safety Inc	3,551	0.00
658	MSC Industrial Direct Company Inc	2,949	0.00
188	MSCI Inc	2,453	0.00
(10)	MSG Networks Inc	7	0.00
127	Mueller Water Products Inc	53	0.00
(229)	Murphy Oil Corporation	52	0.00
112	Myriad Genetics Inc	615	0.00
326	National Beverage Corporation	2,392	0.00
258	National Fuel Gas Company	32	0.00
605	National Instruments Corporation	6,515	0.00
(99)	National Oilwell Varco Inc	110	0.00
107	Natus Medical Inc	226	0.00
2,932	Navient Corporation	4,094	0.00
153	Neogen Corporation	557	0.00
1,740	NetApp Inc	7,082	0.01
(32)	Netflix Inc	125	0.00
(58)	NETGEAR Inc	97	0.00
(1,268)	Nevro Corporation	1,616	0.00
524	New York Times Company	1,218	0.00
337	Newell Brands Inc	200	0.00
(1,743)	Newfield Exploration Company	17,876	0.02
43	NewMarket Corporation	1,977	0.00
444	NextEra Energy Inc	3,558	0.00
563	NIKE Inc	2,266	0.00
(52)	Noble Energy Inc	219	0.00
33	Nordson Corporation	292	0.00
464	Nordstrom Inc	2,187	0.00
279	Norfolk Southern Corporation	4,807	0.00
62	Northern Trust Corporation	200	0.00
192	Northrop Grumman Corporation	5,525	0.00
915	Northwest Natural Gas Company	164	0.00
(1,746)	NOW Inc	2,212	0.00
801	NRG Energy Inc	108	0.00
1,030	Nu Skin Enterprises Inc	10,615	0.02

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
102	Nuance Communications Inc	41	0.00
24	Nucor Corporation	4	0.00
202	Nutrisystem Inc	457	0.00
141	NuVasive Inc	476	0.00
9	NVIDIA Corporation	219	0.00
23	NVR Inc	8,693	0.01
(41)	NxStage Medical Inc	10	0.00
(4,792)	Oasis Petroleum Inc	18,955	0.02
(65)	Occidental Petroleum Corporation	40	0.00
8,497	Office Depot Inc	5,263	0.00
126	OGE Energy Corporation	4	0.00
433	Old Republic International Corporation	1	0.00
459	Olin Corporation	348	0.00
572	On Assignment Inc	3,642	0.00
(141)	ON Semiconductor Corporation	165	0.00
680	ONE Gas Inc	2,385	0.00
20	ONEOK Inc	28	0.00
(7,607)	OPKO Health Inc	7,562	0.02
903	Oracle Corporation	6,062	0.00
(37)	O'Reilly Automotive Inc	616	0.00
743	Oshkosh Corporation	2,454	0.00
4	OSI Systems Inc	29	0.00
711	Owens Corning	9,939	0.02
16	PACCAR Inc	116	0.00
149	Packaging Corporation of America	1,371	0.00
(24)	PacWest Bancorp	57	0.00
16	Palo Alto Networks Inc	340	0.00
74	Parker-Hannifin Corporation	2,063	0.00
(730)	Parsley Energy Inc	2,846	0.00
573	Pattern Energy Group Inc	688	0.00
648	Patterson Companies Inc	1,413	0.00
(2,024)	Patterson-UTI Energy Inc	2,401	0.00
2	Paycom Software Inc	1	0.00
656	PayPal Holdings Inc	7,524	0.01
(802)	PDC Energy Inc	15,308	0.02
1,109	Peabody Energy Corporation	869	0.00
392	Penn National Gaming Inc	932	0.00
(1,105)	Penske Automotive Group Inc	1,679	0.00
(511)	People's United Financial Inc	215	0.00
643	PepsiCo Inc	4,089	0.00
554	PerkinElmer Inc	6,325	0.00
1,927	Pfizer Inc	1,086	0.00
7	PG&E Corporation	2	0.00
362	Philip Morris International Inc	1,742	0.00
7	Phillips 66	17	0.00
(424)	Pinnacle Financial Partners Inc	725	0.00
1,058	Pinnacle Foods Inc	1,300	0.00
(110)	Pioneer Natural Resources Company	2,855	0.00
357	Pitney Bowes Inc	396	0.00
641	Plantronics Inc	760	0.00
(202)	Platform Specialty Products Corporation	134	0.00
176	PNC Financial Services Group Inc	4,757	0.00
298	PNM Resources Inc	162	0.00
258	PolyOne Corporation	214	0.00
59	Pool Corporation	1,685	0.00
352	Portland General Electric Company	16	0.00
(990)	Post Holdings Inc	3,958	0.00
50	Power Integrations Inc	463	0.00
146	PPG Industries Inc	1,896	0.00
80	PPL Corporation	64	0.00
399	PRA Health Sciences Inc	5,067	0.00
186	Praxair Inc	2,959	0.00
3,384	Premier Inc	15,374	0.02
14	Prestige Brands Holdings Inc	31	0.00
268	Primerica Inc	3,092	0.00
728	Principal Financial Group Inc	4,715	0.00
287	ProAssurance Corporation	214	0.00
1,064	Progressive Corporation	10,166	0.02
(3,860)	Prospect Capital Corporation	744	0.00
(557)	Prosperity Bancshares Inc	2,133	0.00
768	Prudential Financial Inc	6,341	0.00
(160)	Public Service Enterprise Group Inc	32	0.00
366	PulteGroup Inc	660	0.00
74	PVH Corporation	1,638	0.00
(4,370)	QEP Resources Inc	16,757	0.02
(249)	Qorvo Inc	2,853	0.00
156	Quaker Chemical Corporation	853	0.00
9	Quanta Services Inc	44	0.00
1,114	Quest Diagnostics Inc	18,998	0.02
355	Quintiles IMS Holdings Inc	4,579	0.00
(197)	Radian Group Inc	495	0.00
(205)	Rambus Inc	77	0.00
(1,711)	Range Resources Corporation	11,510	0.02
103	Raymond James Financial Inc	480	0.00
330	Raytheon Company	5,476	0.00
294	Realogy Holdings Corporation	999	0.00
439	Red Hat Inc	3,677	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	United States (continued)		
667	Regal Beloit Corporation	8,477	0.01
(280)	Regal Entertainment Group	12	0.00
1,554	Regions Financial Corporation	3,807	0.00
250	Reinsurance Group of America Inc	1,586	0.00
60	Renasant Corporation	28	0.00
945	Republic Services Inc	8,394	0.02
313	ResMed Inc	2,781	0.00
104	RH	1,360	0.00
(823)	RLI Corporation	1,469	0.00
1,151	Robert Half International Inc	3,158	0.00
257	Rockwell Automation Inc	7,116	0.01
21	Rockwell Collins Inc	273	0.00
129	Rogers Corporation	216	0.00
371	Rollins Inc	1,419	0.00
(6)	Ross Stores Inc	27	0.00
(779)	Rowan Companies Plc	1,394	0.00
164	Royal Caribbean Cruises Limited	184	0.00
1	Royal Gold Inc	7	0.00
82	RPM International Inc	367	0.00
(733)	RSP Permian Inc	5,445	0.00
27	Ryder System Inc	55	0.00
305	S&P Global Inc	4,495	0.00
(204)	Sabre Corporation	474	0.00
(1,355)	Sally Beauty Holdings Inc	2,305	0.00
258	Sanderson Farms Inc	5,230	0.00
1,128	Sanmina Corporation	4,537	0.00
599	Santander Consumer USA Holdings Inc	460	0.00
28	Schneider National Inc	3	0.00
(3)	Schweitzer-Mauduit International Inc	-	0.00
73	Scientific Games Corporation	193	0.00
(691)	Seattle Genetics Inc	3,700	0.00
(887)	SeaWorld Entertainment Inc	1,421	0.00
301	SEI Investments Company	1,153	0.00
86	Selective Insurance Group Inc	630	0.00
(1,993)	SemGroup Corporation	11,468	0.02
1	Sempra Energy	1	0.00
548	Semtech Corporation	739	0.00
260	Sensient Technologies Corporation	835	0.00
2,089	Service Corporation International	7,775	0.01
312	ServiceMaster Global Holdings Inc	406	0.00
4	ServiceNow Inc	13	0.00
113	Sherwin-Williams Company	6,690	0.00
616	Shutterfly Inc	939	0.00
182	Shutterstock Inc	229	0.00
(11)	Signature Bank	2	0.00
641	Silgan Holdings Inc	842	0.00
59	Silicon Laboratories Inc	135	0.00
(641)	Simmons First National Corporation	871	0.00
469	Simpson Manufacturing Company Inc	292	0.00
(903)	Sinclair Broadcast Group Inc	1,014	0.00
665	Sirius XM Holdings Inc	245	0.00
1,154	Six Flags Entertainment Corporation	2,275	0.00
16	Skechers U.S.A. Inc	74	0.00
391	Skyworks Solutions Inc	3,518	0.00
(20)	SLM Corporation	9	0.00
(2,822)	SM Energy Company	30,489	0.03
645	Sonic Corporation	688	0.00
1,641	Sotheby's	8,476	0.01
(749)	South Jersey Industries Inc	470	0.00
(56)	South State Corporation	125	0.00
(1,153)	Southern Company	1,117	0.00
(926)	Southern Copper Corporation	2,176	0.00
865	Southwest Airlines Company	6,440	0.00
(5,709)	Southwestern Energy Company	10,744	0.02
1,302	Spirit AeroSystems Holdings Inc	4,225	0.00
(906)	Splunk Inc	251	0.00
(4,838)	Sprint Corporation	809	0.00
(8,777)	SRC Energy Inc	13,786	0.02
792	SS&C Technologies Holdings Inc	1,458	0.00
158	Stamps.com Inc	7,439	0.01
138	Stanley Black & Decker Inc	3,118	0.00
715	State Street Corporation	5,886	0.00
1,339	Steel Dynamics Inc	1,657	0.00
(352)	Stericycle Inc	716	0.00
969	Steven Madden Limited	2,648	0.00
629	Stryker Corporation	5,353	0.00
(2,522)	Super Micro Computer Inc	2,307	0.00
(3,505)	Superior Energy Services Inc	1,181	0.00
477	Supernus Pharmaceuticals Inc	4,701	0.00
(10,314)	SUPERVALU Inc	5,689	0.00
7	SYNNEX Corporation	104	0.00
701	Synopsys Inc	6,275	0.00
427	Synovus Financial Corporation	3,264	0.00
(4,526)	Syntel Inc	2,476	0.00
123	T Rowe Price Group Inc	256	0.00
(104)	Tahoe Resources Inc	7	0.00
37	Take-Two Interactive Software Inc	414	0.00
	Contracts for difference (b) (continued)		
	United States (continued)		
(355)	Targa Resources Corporation	1,513	0.00
(1,616)	TCF Financial Corporation	681	0.00
421	TD Ameritrade Holding Corporation	2,044	0.00
362	Tech Data Corporation	2,474	0.00
(50)	TEGNA Inc	3	0.00
(135)	Teledyne Technologies Inc	38	0.00
193	Teleflex Inc	4,428	0.00
4	Telephone & Data Systems Inc	4	0.00
144	Tempur Sealy International Inc	668	0.00
3	Tenneco Inc	2	0.00
545	Teradyne Inc	1,165	0.00
379	Terex Corporation	1,907	0.00
(456)	TESARO Inc	2,146	0.00
978	Tetra Tech Inc	636	0.00
726	Texas Instruments Inc	2,403	0.00
422	Texas Roadhouse Inc	1,006	0.00
222	Thermo Fisher Scientific Inc	2,740	0.00
1,109	Thomson Reuters Corporation	3,266	0.00
125	Tiffany & Company	732	0.00
443	Time Inc	977	0.00
897	Timken Company	5,360	0.00
679	TiVo Corporation	1,294	0.00
146	Toll Brothers Inc	143	0.00
397	TopBuild Corporation	1,608	0.00
454	Torchmark Corporation	2,458	0.00
599	Toro Company	10,118	0.02
454	Total System Services Inc	246	0.00
(624)	Tractor Supply Company	4,315	0.00
1	TransDigm Group Inc	25	0.00
206	TransUnion	683	0.00
447	Travelers Companies Inc	4,750	0.00
4,909	Travelport Worldwide Limited	3,514	0.00
32	Trex Company Inc	64	0.00
62	Tribune Media Company	241	0.00
215	Trimble Inc	1,451	0.00
1,269	TriNet Group Inc	3,632	0.00
685	Trinseo SA	5,684	0.00
(1,108)	TripAdvisor Inc	18,215	0.02
2,641	TTM Technologies Inc	3,524	0.00
55	Tupperware Brands Corporation	43	0.00
(3,151)	Twilio Inc	7,932	0.01
216	Twitter Inc	667	0.00
1,612	Tyson Foods Inc	1,829	0.00
48	Ubiquiti Networks Inc	200	0.00
853	UGI Corporation	96	0.00
(16)	Ulta Beauty Inc	74	0.00
(1)	Ultimate Software Group Inc	-	0.00
(690)	Ultra Petroleum Corporation	530	0.00
(1,126)	Ultragenyx Pharmaceutical Inc	2,353	0.00
256	Umpqua Holdings Corporation	678	0.00
(2,026)	Under Armour Inc	31,241	0.03
300	UniFirst Corporation	1,734	0.00
500	Union Pacific Corporation	3,636	0.00
(638)	United Bankshares Inc	2,497	0.00
535	United Continental Holdings Inc	1,180	0.00
(174)	United Natural Foods Inc	1,139	0.00
35	United Rentals Inc	193	0.00
(3,723)	United States Steel Corporation	4,349	0.00
387	United Technologies Corporation	1,248	0.00
666	UnitedHealth Group Inc	18,849	0.02
(35)	Univar Inc	51	0.00
(142)	Universal Forest Products Inc	207	0.00
702	Universal Health Services Inc	2,778	0.00
1,149	Unum Group	3,908	0.00
(2,782)	Urban Outfitters Inc	9,210	0.02
408	US Bancorp	2,742	0.00
(1,356)	US Silica Holdings Inc	11,782	0.02
353	USANA Health Sciences Inc	1,764	0.00
6	Vail Resorts Inc	44	0.00
68	Valeant Pharmaceuticals International Inc	20	0.00
740	Valero Energy Corporation	5,791	0.00
17	Valmont Industries Inc	134	0.00
(7)	Valvoline Inc	-	0.00
461	Vantiv Inc	1,377	0.00
759	Varian Medical Systems Inc	13,649	0.02
(1,463)	Vector Group Limited	499	0.00
812	Vectren Corporation	3,144	0.00
411	Veeva Systems Inc	4,813	0.00
432	Verint Systems Inc	256	0.00
627	VeriSign Inc	4,928	0.00
24	Verisk Analytics Inc	96	0.00
69	Versum Materials Inc	191	0.00
431	VF Corporation	1,319	0.00
(1,036)	ViaSat Inc	244	0.00
(2,640)	Viavi Solutions Inc	2,726	0.00
379	Visa Inc	1,368	0.00
3,460	Vishay Intertechnology Inc	3,039	0.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (b) (continued)		
	United States (continued)		
58	Visteon Corporation	500	0.00
59	Vistra Energy Corporation	52	0.00
(3)	Vulcan Materials Company	9	0.00
833	VWR Corporation	2,879	0.00
10	WABCO Holdings Inc	201	0.00
11	Wabtec Corporation	91	0.00
469	Waddell & Reed Financial Inc	74	0.00
(292)	WageWorks Inc	664	0.00
1,039	Wal-Mart Stores Inc	5,064	0.00
94	Washington Federal Inc	495	0.00
956	Waste Management Inc	4,946	0.00
213	Waters Corporation	6,864	0.01
93	Watsco Inc	719	0.00
109	WD-40 Company	705	0.00
305	WebMD Health Corporation	1,218	0.00
461	WEC Energy Group Inc	471	0.00
26	Weight Watchers International Inc	162	0.00
(1,536)	Welbilt Inc	210	0.00
634	WellCare Health Plans Inc	27,625	0.03
1,314	Wendy's Company	2,514	0.00
(44)	WESCO International Inc	272	0.00
502	West Pharmaceutical Services Inc	5,548	0.00
(7)	Westar Energy Inc	28	0.00
5	Western Digital Corporation	66	0.00
910	WestRock Company	5,581	0.00
(9)	WEX Inc	68	0.00
170	Whirlpool Corporation	1,901	0.00
(172)	Whiting Petroleum Corporation	965	0.00
558	Williams Companies Inc	961	0.00
2,038	Wolverine World Wide Inc	5,841	0.00
(177)	Woodward Inc	93	0.00
683	Worthington Industries Inc	1,117	0.00
(5,862)	WPX Energy Inc	15,696	0.02
752	Wyndham Worldwide Corporation	15,975	0.02
6	Wynn Resorts Limited	75	0.00
75	Xcel Energy Inc	37	0.00
512	Xerox Corporation	246	0.00
711	Xilinx Inc	5,924	0.00
(275)	Xperi Corporation	713	0.00
3	Xylem Inc	25	0.00
(1,340)	Yelp Inc	4,650	0.00
12	Yum China Holdings Inc	120	0.00
613	Yum! Brands Inc	5,240	0.00
(1,062)	Zayo Group Holdings Inc	244	0.00
3	Zebra Technologies Corporation	37	0.00
356	Zimmer Biomet Holdings Inc	3,438	0.00
418	Zoetis Inc	3,753	0.00
		2,592,040	1.94
	Total contracts for difference	**7,623,013**	**5.69**
	Future contracts (a)		
	Canada		
(143)	Canada 10 Years Bond Futures September 2017	313,652	0.23
	France		
(57)	CAC40 10 EURO Index Futures July 2017	89,066	0.07
	Germany		
(30)	DAX Index Futures September 2017	348,046	0.26
(128)	EURO STOXX 50 Index Futures September 2017	97,648	0.07
(144)	EURO-BOBL Futures September 2017	48,279	0.04
159	EURO-BTP Futures September 2017	148,580	0.11
(7)	EURO-BUXL 30 Years Bond Futures September 2017	9,330	0.01
(23)	EURO-SCHATZ Futures September 2017	855	0.00
70	Short Euro-BTP Futures September 2017	19,663	0.01
		672,401	0.50
	Italy		
(8)	FTSE/MIB Index Futures September 2017	16,498	0.01
	Japan		
(21)	Japan 10 Years Bond (OSE) Futures September 2017	46,413	0.03
13	TOPIX Index Futures September 2017	10,368	0.01
		56,781	0.04
	Malaysia		
(30)	FTSE KLCI Index Futures July 2017	3,052	0.00
	Norway		
(43)	OBX Index Futures July 2017	2,602	0.00
	Singapore		
164	FTSE CHINA A50 Index Futures July 2017	14,618	0.01
14	NIKKEI 225 (SGX) Index Futures September 2017	734	0.00
(190)	SGX Nifty 50 Index Futures July 2017	32,602	0.03
		47,954	0.04

Nominal	Description	Fair Value US$	% of Net Assets
	Future contracts (a) (continued)		
	South Africa		
(296)	FTSE/JSE TOP 40 Index Futures September 2017	14,877	0.01
	Taiwan		
57	TAIEX Index Futures July 2017	32,972	0.02
	Turkey		
163	BIST 30 Index Futures August 2017	1,978	0.00
	United Kingdom		
(35)	LONG GILT Futures September 2017	7,664	0.01
	United States		
55	British Pound Currency Futures September 2017	14,237	0.01
(27)	CBOE VIX Index Futures August 2017	50,075	0.04
(25)	CBOE VIX Index Futures July 2017	115,085	0.09
(26)	CBOE VIX Index Futures October 2017	29,700	0.02
(32)	CBOE VIX Index Futures September 2017	51,600	0.04
(15)	Dollar Index Futures September 2017	19,009	0.01
44	EURO FX Currency Futures September 2017	22,906	0.02
(27)	Japanese Yen Currency Futures September 2017	9,825	0.01
19	Mini MSCI Emerging Markets Index Futures Sept 2017	2,155	0.00
(277)	United States 10 Years Note (CBT) Futures Sept 2017	162,180	0.13
(55)	United States 5 Years Note (CBT) Futures Sept 2017	5,055	0.00
19	United States Ultra Bond Futures September 2017	1,586	0.00
		483,413	0.37
	Total future contracts	**1,742,910**	**1.30**
	Government bonds		
	United States		
8,000,000	United States Treasury Bill 0% 06 /07/2017 #	7,999,500	5.97
17,000,000	United States Treasury Bill 0% 10/08/2017 #	16,984,656	12.69
4,000,000	United States Treasury Bill 0% 13/07/2017 #	3,999,150	2.99
7,000,000	United States Treasury Bill 0% 17/08/2017 #	6,992,080	5.22
7,000,000	United States Treasury Bill 0% 24/08/2017 #	6,990,798	5.22
1,000,000	United States Treasury Bill 0% 27/07/2017 #	999,457	0.75
		43,965,641	32.84
	Total government bonds	**43,965,641**	**32.84**
	Option contracts (b)		
	European Union		
300,000	EUR CALL/JPY PUT K=129.62 27 July 2017	1,674	0.00
700,000	EUR CALL/JPY PUT K=130.05 03 August 2017	3,677	0.00
1,100,000	EUR CALL/JPY PUT K=130.66 01 August 2017	4,144	0.00
300,000	EUR PUT/JPY CALL K=125.39 27 July 2017	944	0.00
700,000	EUR PUT/JPY CALL K=125.41 03 August 2017	2,651	0.00
1,100,000	EUR PUT/JPY CALL K=126.08 01 August 2017	5,358	0.01
		18,448	0.01
	Germany		
3	Call on 13,100 DAX Index 15 September 2017	873	0.00
4	Call on 13,350 DAX Index 15 September 2017	538	0.00
1	Call on 13,400 DAX Index 15 September 2017	115	0.00
3	Put on 12,000 DAX Index 15 September 2017	3,937	0.00
1	Put on 12,200 DAX Index 15 September 2017	1,676	0.00
4	Put on 12,400 DAX Index 15 September 2017	8,543	0.01
		15,682	0.01
	South Korea		
11	Call on 307.50 KOSPI2 Index 13 July 2017	13,340	0.02
26	Call on 310 KOSPI2 Index 13 July 2017	21,020	0.02
24	Call on 312.50 KOSPI2 Index 13 July 2017	11,852	0.01
11	Call on 315 KOSPI2 Index 10 August 2017	8,316	0.01
33	Call on 315 KOSPI2 Index 13 July 2017	9,085	0.01
35	Call on 317.50 KOSPI2 Index 13 July 2017	4,971	0.00
17	Call on 320 KOSPI2 Index 10 August 2017	6,463	0.00
35	Call on 320 KOSPI2 Index 13 July 2017	2,371	0.00
20	Call on 322.50 KOSPI2 Index 10 August 2017	5,200	0.00
12	Call on 322.50 KOSPI2 Index 13 July 2017	367	0.00
19	Call on 325 KOSPI2 Index 10 August 2017	3,280	0.00
9	Put on 290 KOSPI2 Index 13 July 2017	79	0.00
31	Put on 292.50 KOSPI2 Index 13 July 2017	406	0.00
20	Put on 295 KOSPI2 Index 13 July 2017	393	0.00
24	Put on 297.50 KOSPI2 Index 13 July 2017	682	0.00
20	Put on 300 KOSPI2 Index 10 August 2017	5,157	0.00
35	Put on 300 KOSPI2 Index 13 July 2017	1,453	0.00
19	Put on 302.50 KOSPI2 Index 10 August 2017	6,476	0.00
33	Put on 302.50 KOSPI2 Index 13 July 2017	2,235	0.00
17	Put on 305 KOSPI2 Index 10 August 2017	7,652	0.01
33	Put on 305 KOSPI2 Index 13 July 2017	3,822	0.00
11	Put on 307.50 KOSPI2 Index 10 August 2017	6,802	0.01
8	Put on 307.50 KOSPI2 Index 13 July 2017	1,573	0.00
		122,995	0.09

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Option contracts (b) (continued)		
	Taiwan		
2	Call on 10,100 TWSE Index 19 July 2017	661	0.00
1	Call on 10,300 TWSE Index 19 July 2017	131	0.00
3	Call on 10,400 TWSE Index 19 July 2017	222	0.00
3	Call on 10,500 TWSE Index 19 July 2017	116	0.00
3	Put on 10,000 TWSE Index 19 July 2017	143	0.00
1	Put on 10,200 TWSE Index 19 July 2017	130	0.00
2	Put on 9,700 TWSE Index 19 July 2017	25	0.00
3	Put on 9,900 TWSE Index 19 July 2017	86	0.00
		1,514	0.00
	United States		
1	Call on 5,800 NDX Index 21 July 2017	2,240	0.00
1	Call on 5,825 NDX Index 21 July 2017	1,600	0.00
1	Call on 5,875 NDX Index 21 July 2017	864	0.00
1	Call on 5,900 NDX Index 21 July 2017	500	0.00
1	Call on 6,000 NDX Index 21 July 2017	122	0.00
1	Call on 6,025 NDX Index 21 July 2017	92	0.00
1	Call on 6,050 NDX Index 21 July 2017	58	0.00
1	Call on 6,075 NDX Index 21 July 2017	67	0.00
1	Call on 6,100 NDX Index 21 July 2017	52	0.00
463,840	EUR Call/USD Put K=1.1596 03 August 2017	1,466	0.00
450,480	EUR Put/USD Call K=1.1262 03 August 2017	1,365	0.00
1	Put on 5,450 NDX Index 21 July 2017	2,922	0.00
1	Put on 5,475 NDX Index 21 July 2017	3,346	0.00
1	Put on 5,500 NDX Index 21 July 2017	3,675	0.00
1	Put on 5,525 NDX Index 21 July 2017	4,511	0.00
1	Put on 5,630 NDX Index 21 July 2017	7,530	0.01
1	Put on 5,650 NDX Index 21 July 2017	7,601	0.01
1	Put on 5,675 NDX Index 21 July 2017	8,406	0.02
1	Put on 5,700 NDX Index 21 July 2017	10,332	0.02
1	Put on 5,725 NDX Index 21 July 2017	11,519	0.02
149,790	USD Call/CAD Put K=1.3352 14 July 2017	51	0.00
600,381	USD Call/MXN Put K=18.3217 26 July 2017	5,427	0.00
596,639	USD Call/MXN Put K=18.4366 13 July 2017	2,116	0.00
596,639	USD Call/MXN Put K=18.4366 19 July 2017	3,083	0.00
540,599	USD Call/MXN Put K=18.498 18 July 2017	2,218	0.00
297,166	USD Call/MXN Put K=18.5082 25 July 2017	1,710	0.00
108,000	USD Call/MXN Put K=18.5185 20 July 2017	489	0.00
403,499	USD Call/MXN Put K=18.5874 13 July 2017	861	0.00
53,760	USD Call/MXN Put K=18.6012 17 July 2017	151	0.00
160,770	USD Call/MXN Put K=18.6602 12 July 2017	225	0.00
133,425	USD Call/MXN Put K=18.7371 10 July 2017	102	0.00
153,787	USD Put/CAD Call K=1.3005 14 July 2017	1,151	0.00
625,679	USD Put/MXN Call K=17.5809 26 July 2017	1,211	0.00
621,279	USD Put/MXN Call K=17.7054 19 July 2017	1,335	0.00
620,729	USD Put/MXN Call K=17.7211 13 July 2017	896	0.00
563,301	USD Put/MXN Call K=17.7525 18 July 2017	1,372	0.00
309,760	USD Put/MXN Call K=17.7557 25 July 2017	1,067	0.00
112,460	USD Put/MXN Call K=17.7841 20 July 2017	346	0.00
56,120	USD Put/MXN Call K=17.819 17 July 2017	168	0.00
419,926	USD Put/MXN Call K=17.8603 13 July 2017	1,193	0.00
139,850	USD Put/MXN Call K=17.8763 10 July 2017	334	0.00
167,640	USD Put/MXN Call K=17.8955 12 July 2017	530	0.00
		94,304	0.08
	Total option contracts	**252,943**	**0.19**

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Unaudited schedule of investments as at 30 June 2017 (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
AUD1,636,547	€1,100,000	05 July 2017	1	332	0.00
AUD6,025,316	€4,000,000	14 July 2017	33	55,269	0.04
AUD5,991,741	GBP3,450,000	18 July 2017	45	110,783	0.08
AUD2,000,000	JPY172,150,500	05 July 2017	3	1,564	0.00
AUD11,500,000	JPY966,104,286	19 July 2017	137	213,239	0.16
AUD7,000,000	NZD7,301,353	27 July 2017	59	24,112	0.02
AUD55,847,000	US$41,846,138	13 July 2017	423	984,743	0.75
AUD7,121,000	US$5,393,805	18 August 2017	81	64,928	0.05
AUD116,790	US$88,175	20 July 2017	5	1,386	0.00
BRL7,705,000	US$2,303,778	02 August 2017	63	4,051	0.00
BRL19,900,000	US$5,962,190	05 July 2017	37	37,144	0.04
CAD10,544,322	€7,100,000	05 July 2017	21	20,136	0.03
CAD13,256,584	€8,825,000	25 July 2017	116	133,471	0.11
CAD30,600,000	US$23,554,577	05 July 2017	4	10,234	0.02
CAD12,300,000	US$9,276,531	08 August 2017	108	201,427	0.16
CAD53,000,000	US$39,669,323	12 July 2017	415	1,151,518	0.87
CHF38,200,000	US$39,523,234	21 July 2017	208	422,867	0.33
CLP56,000,000	US$82,736	09 August 2017	2	1,414	0.00
CNH9,000,000	US$1,324,133	10 July 2017	2	2,106	0.00
CNH15,500,000	US$2,260,877	31 July 2017	8	19,332	0.01
€1,700,000	AUD2,525,370	05 July 2017	15	2,435	0.00
€700,000	AUD1,034,852	14 July 2017	7	5,344	0.00
€100,000	AUD149,262	31 August 2017	1	23	0.00
€900,000	CAD1,332,339	05 July 2017	9	732	0.00
€300,000	CAD444,483	25 July 2017	3	213	0.00
€5,400,000	CHF5,878,853	18 July 2017	37	18,813	0.01
€500,000	GBP438,719	03 August 2017	5	820	0.00
€11,200,000	GBP9,675,037	07 July 2017	101	208,461	0.16
€600,000	HUF185,214,400	25 July 2017	6	1,115	0.00
€17,000,000	JPY2,175,223,121	05 July 2017	11	30,680	0.02
€16,200,000	JPY2,023,000,306	06 July 2017	124	473,235	0.35
€4,100,000	JPY522,460,998	18 August 2017	24	28,704	0.02
€13,500,000	NOK127,777,419	19 July 2017	143	153,053	0.11
€1,700,000	PLN7,159,268	27 July 2017	14	11,547	0.01
€300,000	RON1,366,519	07 July 2017	3	212	0.00
€200,000	RON912,161	23 August 2017	2	144	0.00
€7,360,939	US$8,279,166	20 July 2017	19	125,652	0.09
€23,200,000	US$26,253,723	28 July 2017	221	248,634	0.19
€76,012,751	US$85,169,302	31 July 2017	5	1,677,553	1.25
GBP2,400,000	AUD4,063,773	05 July 2017	10	1,015	0.00
GBP3,050,000	AUD5,131,028	18 July 2017	54	29,375	0.02
GBP150,000	AUD252,099	23 August 2017	3	1,932	0.00
GBP1,143,759	€1,300,000	03 August 2017	13	1,888	0.00
GBP2,986,743	€3,400,000	05 July 2017	3	1,406	0.00
GBP2,116,053	€2,400,000	07 July 2017	24	10,980	0.01
GBP1,350,000	JPY196,867,665	05 July 2017	1	1,374	0.00
GBP1,950,000	JPY279,945,507	26 July 2017	31	40,761	0.03
GBP1,550,000	JPY220,283,537	28 July 2017	23	52,295	0.04
GBP38,230,000	US$49,231,151	19 July 2017	391	460,031	0.34
GBP62,806	US$80,228	20 July 2017	6	1,409	0.00
GBP825,646	US$1,052,077	31 July 2017	4	21,541	0.02
HUF433,531,687	€1,400,000	25 July 2017	25	2,441	0.00
HUF360,000,000	US$1,310,119	19 July 2017	38	19,338	0.01
ILS7,000,000	US$1,972,379	13 July 2017	17	34,488	0.03
INR149,780,000	US$2,314,221	07 July 2017	6	772	0.00
JPY25,857,000	AUD300,000	05 July 2017	3	72	0.00
JPY65,598,126	US$580,150	20 July 2017	8	4,203	0.00
MXN303,000,000	US$16,204,860	26 July 2017	359	460,647	0.34
NOK2,872,437	€300,000	19 July 2017	3	533	0.00
NOK5,500,000	US$655,769	05 July 2017	9	894	0.00
NOK454,667	US$53,842	20 July 2017	5	460	0.00
NOK27,000,000	US$3,199,096	21 July 2017	57	25,675	0.02
NZD4,406,675	AUD4,200,000	05 July 2017	37	4,856	0.00
NZD8,306,251	AUD7,900,000	27 July 2017	56	21,203	0.02
NZD4,000,000	US$2,926,799	05 July 2017	12	1,769	0.00
NZD18,200,000	US$13,001,906	10 July 2017	272	321,876	0.24
NZD1,000,000	US$726,862	17 August 2017	10	4,693	0.00
NZD44,457	US$32,241	20 July 2017	7	297	0.00
PEN500,000	US$152,910	07 July 2017	1	1,102	0.00
PEN1,000,000	US$302,591	10 August 2017	2	4,153	0.00
PHP7,500,000	US$147,951	28 July 2017	2	114	0.00
PLN6,367,736	€1,500,000	27 July 2017	14	3,489	0.00
PLN19,700,000	US$5,247,266	14 July 2017	165	64,741	0.05
PLN383,177	US$101,305	20 July 2017	2	2,014	0.00
PLN1,000,000	US$268,483	30 August 2017	9	1,099	0.00
RON5,480,317	€1,200,000	07 July 2017	15	2,716	0.00
RUB22,500,000	US$375,862	11 July 2017	8	2,936	0.00
SEK47,339,850	€4,900,000	05 July 2017	28	24,052	0.02
SEK47,587,819	€4,900,000	26 July 2017	84	54,105	0.04
SEK25,768,355	NOK25,500,000	05 July 2017	9	11,405	0.01
SEK33,716,078	NOK33,000,000	10 August 2017	51	64,062	0.05
SEK24,500,000	US$2,894,739	05 July 2017	28	10,783	0.01
SEK987,377	US$114,177	20 July 2017	10	3,029	0.00
SEK76,000,000	US$8,785,332	21 July 2017	224	236,664	0.18
SEK182,536,572	US$20,972,974	31 July 2017	5	709,380	0.53
SGD18,658,000	US$13,483,988	10 July 2017	127	69,024	0.05
THB10,000,000	US$294,227	26 July 2017	2	150	0.00

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Unaudited schedule of investments as at 30 June 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
TRY21,000,000	US$5,846,596	28 July 2017	149	66,642	0.05
TWD27,500,000	US$902,736	12 July 2017	7	1,612	0.00
US$5,078,604	AUD6,600,000	05 July 2017	56	16,328	0.01
US$12,733	AUD16,600	20 July 2017	1	3	0.00
US$980,481	BRL3,249,000	02 August 2017	50	7,332	0.01
US$11,065,028	BRL36,447,000	05 July 2017	236	77,214	0.06
US$154,066	CAD200,000	05 July 2017	2	48	0.00
US$104,468	CHF100,000	05 July 2017	1	13	0.00
US$526,838	CLP350,000,000	09 August 2017	3	906	0.00
US$147,450	CNH1,000,000	31 July 2017	2	340	0.00
US$524,825	COP1,600,000,000	11 August 2017	24	4,482	0.00
US$798,842	€700,000	05 July 2017	7	254	0.00
US$3,123,905	GBP2,400,000	19 July 2017	26	4,390	0.00
US$1,592,797	HKD12,410,831	20 July 2017	2	1,949	0.00
US$6,616,683	INR427,500,000	07 July 2017	62	9,263	0.01
US$733,932	INR47,500,000	24 July 2017	12	1,283	0.00
US$13,741,358	JPY1,540,000,000	05 July 2017	10	32,455	0.02
US$43,453,168	JPY4,813,319,362	20 July 2017	291	575,879	0.43
US$12,777,628	KRW14,500,000,000	24 July 2017	159	107,537	0.08
US$553,330	MXN10,000,000	05 July 2017	1	1,269	0.00
US$68,487	MXN1,233,526	20 July 2017	2	568	0.00
US$1,050,676	MXN19,000,000	26 July 2017	16	5,642	0.00
US$418,352	NOK3,500,000	05 July 2017	6	476	0.00
US$359,947	NOK3,000,000	21 July 2017	6	1,640	0.00
US$878,785	NZD1,200,000	05 July 2017	9	214	0.00
US$73,238	NZD100,000	10 July 2017	1	31	0.00
US$73,284	NZD100,000	17 August 2017	1	129	0.00
US$1,741,128	PHP87,500,000	17 July 2017	35	11,589	0.01
US$3,051,751	PHP152,500,000	28 July 2017	9	41,111	0.03
US$3,733,397	RUB217,500,000	11 July 2017	59	71,690	0.05
US$1,177,633	THB40,000,000	26 July 2017	5	123	0.00
US$255,162	TRY900,000	28 July 2017	7	1,738	0.00
US$825,250	TWD25,000,000	12 July 2017	10	3,115	0.00
US$1,262,896	ZAR16,500,000	05 July 2017	8	4,675	0.00
US$8,275,603	ZAR107,641,000	06 July 2017	121	68,771	0.05
US$2,319,008	ZAR30,500,000	16 August 2017	37	10,374	0.01
US$1,426,061	ZAR18,179,184	20 July 2017	2	43,727	0.03
ZAR84,500,000	US$6,344,257	06 July 2017	106	98,242	0.07
ZAR9,216,000	US$696,999	16 August 2017	4	588	0.00
Total unrealised gain on forward currency contracts				10,514,310	7.86
Total financial assets at fair value through profit or loss - trading				64,098,817	47.90

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Unaudited schedule of investments as at 30 June 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	Argentina		
(1,490)	Globant SA	(13,677)	(0.01)
37	MercadoLibre Inc	(1,051)	(0.00)
		(14,728)	(0.01)
	Australia		
2,169	AGL Energy Limited	(613)	(0.00)
(30,786)	Alumina Limited	(5,087)	(0.00)
(2,505)	Amcor Limited	(2,548)	(0.00)
(5,818)	AMP Limited	(1,049)	(0.00)
1,301	Ansell Limited	(166)	(0.00)
3,939	APA Group	(347)	(0.00)
9,649	Aurizon Holdings Limited	(433)	(0.00)
556	Bank of Queensland Limited	(44)	(0.00)
(30,191)	Bapcor Limited	(4,421)	(0.00)
1,485	Bendigo & Adelaide Bank Limited	(1,207)	(0.00)
1,738	BHP Billiton Limited	(2,434)	(0.00)
(12,689)	Boral Limited	(9,404)	(0.01)
(3,386)	Brambles Limited	(741)	(0.00)
3,323	BT Investment Management Limited	(1,253)	(0.00)
(330)	carsales.com Limited	(107)	(0.00)
(1,070)	Challenger Limited	(2,280)	(0.00)
14,081	Coca-Cola Amatil Limited	(5,178)	(0.00)
(331)	Commonwealth Bank of Australia	(558)	(0.00)
1,864	Computershare Limited	(928)	(0.00)
37	CSL Limited	(79)	(0.00)
(3,648)	DuluxGroup Limited	(664)	(0.00)
(33,623)	Evolution Mining Limited	(5,923)	(0.00)
(60,254)	Fairfax Media Limited	(149)	(0.00)
24,584	Fortescue Metals Group Limited	(7,321)	(0.02)
22,363	G8 Education Limited	(1,339)	(0.00)
23,726	Harvey Norman Holdings Limited	(11,810)	(0.02)
(13,250)	Iluka Resources Limited	(14,100)	(0.02)
1,444	Incitec Pivot Limited	(35)	(0.00)
(1,320)	Independence Group NL	(129)	(0.00)
547	IOOF Holdings Limited	(25)	(0.00)
(2,297)	JB Hi-Fi Limited	(1,089)	(0.00)
(1,571)	Link Administration Holdings Limited_CSFB	(151)	(0.00)
(223)	Link Administration Holdings Limited_CSFB	(196)	(0.00)
6,373	Macquarie Atlas Roads Group	(956)	(0.00)
741	Macquarie Group Limited	(477)	(0.00)
89	Magellan Financial Group Limited	(34)	(0.00)
6,676	Medibank Pvt Limited	(370)	(0.00)
(2,092)	Mineral Resources Limited	(556)	(0.00)
837	National Australia Bank Limited	(1,626)	(0.00)
(4,918)	Northern Star Resources Limited	(684)	(0.00)
11,635	OZ Minerals Limited	(736)	(0.00)
3,764	Primary Health Care Limited	(189)	(0.00)
1,584	QBE Insurance Group Limited	(854)	(0.00)
(604)	REA Group Limited	(655)	(0.00)
602	SEEK Limited	(205)	(0.00)
2,668	Star Entertainment Grp Limited	(1,165)	(0.00)
4,429	Super Retail Group Limited	(3,228)	(0.00)
(389)	Sydney Airport	(262)	(0.00)
1,475	Tabcorp Holdings Limited	(281)	(0.00)
9,492	Telstra Corporation Limited	(600)	(0.00)
500	TPG Telecom Limited	(52)	(0.00)
(21,494)	Vocus Group Limited	(16,447)	(0.01)
68	Wesfarmers Limited	(39)	(0.00)
1,267	Woolworths Limited	(457)	(0.00)
(10,076)	WorleyParsons Limited	(7,264)	(0.01)
		(118,945)	(0.09)
	Austria		
(759)	ams AG	(62,839)	(0.05)
(2,257)	Erste Group Bank AG	(3,167)	(0.00)
(56,413)	IMMOFINANZ AG	(1,455)	(0.00)
623	Raiffeisen Bank International AG	(965)	(0.00)
(2,902)	voestalpine AG	(6,859)	(0.01)
		(75,285)	(0.06)
	Belgium		
1,391	Ageas	(2,592)	(0.00)
4,233	Anheuser-Busch InBev SA	(27,914)	(0.02)
4,279	bpost SA	(6,786)	(0.01)
797	Colruyt SA	(1,600)	(0.00)
3,126	Galapagos NV	(22,189)	(0.02)
110	Groupe Bruxelles Lambert SA	(210)	(0.00)
(1,017)	KBC Group NV	(5,228)	(0.00)
476	Proximus SADP	(198)	(0.00)
(147)	Solvay SA	(1,168)	(0.00)
1,204	UCB SA	(2,815)	(0.00)
(1,971)	Umicore SA	(20,610)	(0.02)
		(91,310)	(0.07)
	Bermuda		
69	Arch Capital Group Limited	(158)	(0.00)
595	Aspen Insurance Holdings Limited	(415)	(0.00)
135	Axis Capital Holdings Limited	(106)	(0.00)
(37)	Essent Group Limited	(56)	(0.00)
93	Helen of Troy Limited	(3)	(0.00)
(6,441)	Kosmos Energy Limited	(1,049)	(0.00)

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	Bermuda (continued)		
2,138	Marvell Technology Group Limited	(2,278)	(0.00)
39	RenaissanceRe Holdings Limited	(257)	(0.00)
(444)	Signet Jewelers Limited	(2,384)	(0.00)
(1,530)	Triton International Limited	(6,547)	(0.01)
777	Validus Holdings Limited	(1,826)	(0.00)
		(15,079)	(0.01)
	Canada		
(678)	Agnico Eagle Mines Limited	(1,698)	(0.00)
333	Agrium Inc	(4,550)	(0.00)
(135)	Bank of Montreal	(809)	(0.00)
(21)	Bank of Nova Scotia	(71)	(0.00)
1,100	Barrick Gold Corporation	(1,634)	(0.00)
72	BCE Inc	(14)	(0.00)
(448)	Brookfield Asset Management Inc	(1,076)	(0.00)
3,279	Cameco Corporation	(2,189)	(0.00)
16	Canadian Imperial Bank of Commerce	(45)	(0.00)
259	Canadian Natural Resources Limited	(657)	(0.00)
305	Cenovus Energy Inc	(2,435)	(0.00)
(6,805)	Cott Corporation	(20,080)	(0.02)
(18)	Domtar Corporation	(28)	(0.00)
(1,479)	Enerplus Corporation	(5)	(0.00)
(260)	First Majestic Silver Corporation	(135)	(0.00)
(261)	Franco-Nevada Corporation	(1,523)	(0.00)
(9,948)	IAMGOLD Corporation	(12,126)	(0.01)
1,358	Imperial Oil Limited	(3,726)	(0.00)
282	Kinross Gold Corporation	(24)	(0.00)
(896)	Lululemon Athletica Inc	(2,391)	(0.00)
136	Methanex Corporation	(36)	(0.00)
(355)	Novagold Resources Inc	(71)	(0.00)
33	Open Text Corporation	(76)	(0.00)
(96)	Pan American Silver Corporation	(56)	(0.00)
(682)	Pembina Pipeline Corporation	(816)	(0.00)
(269)	Pretium Resources Inc	(283)	(0.00)
32	Ritchie Bros Auctioneers Inc	(96)	(0.00)
(665)	Shopify Inc	(21,811)	(0.03)
4,842	Silver Standard Resources Inc	(2,182)	(0.00)
1,236	Sun Life Financial Inc	(1,026)	(0.00)
442	Suncor Energy Inc	(1,031)	(0.00)
3,582	Teck Resources Limited	(7,214)	(0.01)
(23)	Toronto-Dominion Bank	(58)	(0.00)
(415)	TransCanada Corporation	(354)	(0.00)
(3)	Trisura Group Limited	(13)	(0.00)
(4,385)	Wheaton Precious Metals Corporation	(952)	(0.00)
		(91,291)	(0.07)
	Cayman Islands		
(1,766)	Theravance Biopharma Inc	(12,300)	(0.01)
	China		
(4,000)	AAC Technologies Holdings Inc	(804)	(0.00)
(44,000)	Aluminum Corporation of China Limited	(1,646)	(0.00)
(2,000)	Anhui Conch Cement Company Limited	(386)	(0.00)
77,000	BAIC Motor Corporation Limited	(1,307)	(0.00)
9,000	Bank of China Limited	(10)	(0.00)
14,000	Bank of Communications Company Limited	(724)	(0.00)
(7,500)	BYD Company Limited	(510)	(0.00)
(68)	China Biologic Products Inc	(509)	(0.00)
(46,000)	China Cinda Asset Management Company Limited	(353)	(0.00)
4,000	China CITIC Bank Corporation Limited	(415)	(0.00)
3,000	China Communications Construction Company Limited	(138)	(0.00)
6,000	China Construction Bank Corporation	(83)	(0.00)
(10,000)	China Eastern Airlines Corporation Limited	(692)	(0.00)
(2,000)	China Evergrande Group	(1,925)	(0.00)
(5,000)	China Life Insurance Company Limited	(2,291)	(0.00)
4,000	China Medical System Holdings Limited	(63)	(0.00)
6,000	China Mengniu Dairy Company Limited	(307)	(0.00)
(3,500)	China Merchants Bank Company Limited	(658)	(0.00)
(9,000)	China Minsheng Banking Corporation Limited	(544)	(0.00)
(144,000)	China National Building Material Company Limited	(6,875)	(0.02)
(2,800)	China Pacific Insurance Group Company Limited	(1,424)	(0.00)
(20,000)	China Petroleum & Chemical Corporation	(6)	(0.00)
11,000	China Railway Construction Corporation Limited	(863)	(0.00)
22,000	China Railway Group Limited	(1,257)	(0.00)
(8,500)	China Shenhua Energy Company Limited	(959)	(0.00)
(40,000)	China Telecom Corporation Limited	(138)	(0.00)
(100)	China Vanke Company Limited	(32)	(0.00)
4,000	CRRC Corporation Limited	(178)	(0.00)
4,000	Dongfeng Motor Group Company Limited	(255)	(0.00)
5,600	GF Securities Company Limited	(55)	(0.00)
2,000	Great Wall Motor Company Limited	(172)	(0.00)
(21,200)	Guangzhou R&F Properties Company Limited	(6,841)	(0.01)
5,200	Haitong Securities Company Limited	(69)	(0.00)
32,000	Huaneng Power International Inc	(827)	(0.00)
(8,000)	Jiangxi Copper Company Limited	(744)	(0.00)
(14,000)	Kingsoft Corporation Limited	(6,732)	(0.02)
108,000	Lenovo Group Limited	(1,812)	(0.00)
(1,900)	New China Life Insurance Company Limited	(1,019)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	China (continued)		
(22,000)	People's Insurance Company Group of China Limited	(436)	(0.00)
(1,000)	Ping An Insurance Group Company of China Limited	(83)	(0.00)
48,000	Postal Savings Bank of China Company Limited	(1,910)	(0.00)
(48,000)	Shanghai Electric Group Company Limited	(1,688)	(0.00)
1,000	Shenzhou International Group Holdings Limited	(26)	(0.00)
35,000	Sihuan Pharmaceutical Holdings Group Limited	(207)	(0.00)
22,000	Sinopec Shanghai Petrochemical Company Limited	(257)	(0.00)
19,600	Sinopharm Group Company Limited	(1,354)	(0.00)
71,500	Sun Art Retail Group Limited	(8,836)	(0.01)
(20,000)	Sunac China Holdings Limited	(15,745)	(0.01)
(5,000)	Sunny Optical Technology Group Company Limited	(15,700)	(0.01)
(400)	Tencent Holdings Limited	(3,103)	(0.00)
76,000	Tingyi Cayman Islands Holding Corporation	(3,967)	(0.00)
18,000	Want Want China Holdings Limited	(468)	(0.00)
(30,000)	Yanzhou Coal Mining Company Limited	(1,809)	(0.00)
2,300	Zhuzhou CRRC Times Electric Company Limited	(799)	(0.00)
(36,000)	Zijin Mining Group Company Limited	(107)	(0.00)
(3,400)	ZTE Corporation	(1,938)	(0.00)
		(102,056)	(0.08)
	Denmark		
(85)	AP Moller - Maersk A/S	(16,772)	(0.01)
(3,039)	Bavarian Nordic A/S	(37,476)	(0.03)
(1,191)	CHR Hansen Holding A/S	(11,114)	(0.01)
119	Coloplast A/S	(193)	(0.00)
(1,191)	DONG Energy A/S	(13,912)	(0.01)
(1,825)	DSV A/S	(22,249)	(0.02)
341	Genmab A/S	(10,436)	(0.01)
(2,312)	H Lundbeck A/S	(8,056)	(0.01)
468	ISS A/S	(98)	(0.00)
(452)	Jyske Bank A/S	(2,135)	(0.00)
(9,252)	Nets A/S	(20,273)	(0.02)
3,869	Novo Nordisk A/S	(7,634)	(0.00)
3,570	Pandora A/S	(38,997)	(0.03)
(455)	Sydbank A/S	(337)	(0.00)
(5,195)	Vestas Wind Systems A/S	(13,709)	(0.00)
		(203,391)	(0.15)
	Finland		
(1,071)	Cargotec OYJ	(1,800)	(0.00)
3,243	Fortum OYJ	(1,843)	(0.00)
(3,000)	Huhtamaki OYJ	(957)	(0.00)
5	Kesko OYJ	(15)	(0.00)
(642)	Kone OYJ	(1,165)	(0.00)
565	Metso OYJ	(361)	(0.00)
5,363	Neste OYJ	(9,873)	(0.01)
(12,339)	Nokia OYJ	(10,059)	(0.01)
2,346	Nokian Renkaat OYJ	(2,212)	(0.00)
64,869	Outokumpu OYJ	(37,701)	(0.03)
966	Sampo OYJ	(300)	(0.00)
(2,109)	UPM-Kymmene OYJ	(673)	(0.00)
2,136	Wartsila OYJ Abp	(8,455)	(0.01)
		(75,414)	(0.06)
	France		
(1,345)	Accor SA	(30,555)	(0.03)
(722)	Aeroports de Paris	(35,063)	(0.04)
(3,167)	Air France-KLM	(4,835)	(0.00)
1,501	Air Liquide SA	(19,225)	(0.02)
(782)	Airbus SE	(6,836)	(0.02)
(3,664)	Alstom SA	(15,071)	(0.02)
167	Arkema SA	(397)	(0.00)
(923)	Atos SE	(2,624)	(0.00)
638	AXA SA	(160)	(0.00)
(761)	BNP Paribas SA	(2,414)	(0.00)
(22,054)	Bollore SA	(18,130)	(0.01)
(3,205)	Bouygues SA	(7,043)	(0.01)
(3,693)	Bureau Veritas SA	(5,237)	(0.00)
3,038	Capgemini SE	(7,012)	(0.01)
(318)	Carrefour SA	(154)	(0.00)
(1,379)	Casino Guichard Perrachon SA	(2,565)	(0.00)
2,093	Cie de Saint-Gobain	(1,505)	(0.00)
83	Cie Plastic Omnium SA	(178)	(0.00)
(5,481)	Credit Agricole SA	(16,783)	(0.01)
(1,801)	Danone SA	(6,721)	(0.01)
(70)	Dassault Systemes SE	(383)	(0.00)
(77)	Edenred	(24)	(0.00)
1,379	Eiffage SA	(3,342)	(0.00)
(23,989)	Electricite de France SA	(20,339)	(0.02)
11,832	Engie SA	(4,762)	(0.00)
(282)	Eurofins Scientific SE	(24,713)	(0.02)
(11,252)	Groupe Eurotunnel SE	(4,805)	(0.00)
(21)	Hermes International	(1,219)	(0.00)
(1,083)	Iliad SA	(14,836)	(0.01)
90	Ingenico Group SA	(687)	(0.00)
(49)	Ipsen SA	(15)	(0.00)
(3,445)	JCDecaux SA	(3,926)	(0.00)
434	Kering	(11,299)	(0.01)
	Contracts for difference (continued)		
	France (continued)		
88	L'Oreal SA	(1,110)	(0.00)
(57)	LVMH Moet Hennessy Louis Vuitton SE	(2,595)	(0.00)
(1,828)	Natixis SA	(2,151)	(0.00)
17,708	Orange SA	(19,352)	(0.01)
(374)	Orpea	(5,627)	(0.00)
221	Pernod Ricard SA	(846)	(0.00)
3,533	Peugeot SA	(6,250)	(0.00)
(957)	Remy Cointreau SA	(17,964)	(0.01)
2,997	Renault SA	(11,201)	(0.01)
4,421	Rexel SA	(5,783)	(0.00)
(27)	Rubis SCA	(353)	(0.00)
909	Safran SA	(1,244)	(0.00)
295	Sanofi	(1,044)	(0.00)
3,838	Schneider Electric SE	(1,525)	(0.00)
4,438	SCOR SE	(2,240)	(0.00)
(355)	SEB SA	(8,304)	(0.01)
(5,081)	SFR Group SA	(14,529)	(0.01)
336	Societe BIC SA	(2,110)	(0.00)
1,139	Societe Generale SA	(1,996)	(0.00)
(3)	Sodexo SA	(2,018)	(0.00)
(3,751)	Suez	(8,279)	(0.01)
(1,143)	Teleperformance	(15,370)	(0.01)
2,044	TOTAL SA	(7,129)	(0.01)
(428)	Ubisoft Entertainment SA	(10)	(0.00)
4,018	Vallourec SA	(1,821)	(0.00)
(2,070)	Veolia Environnement SA	(6,602)	(0.00)
111	Vinci SA	(194)	(0.00)
1,609	Vivendi SA	(13,517)	(0.01)
(305)	Wendel SA	(2,724)	(0.00)
		(436,746)	(0.33)
	Germany		
(553)	adidas AG	(7,156)	(0.01)
(87)	Allianz SE	(385)	(0.00)
1,918	Aurubis AG	(3,295)	(0.00)
(1,019)	Axel Springer SE	(2,748)	(0.00)
685	BASF SE	(5,979)	(0.00)
2,695	Bayer AG	(12,905)	(0.01)
(1,716)	Bayerische Motoren Werke AG	(1,099)	(0.00)
86	Bilfinger SE	(434)	(0.00)
910	Brenntag AG	(2,244)	(0.00)
(3,952)	Commerzbank AG	(6,697)	(0.01)
599	Continental AG	(11,562)	(0.01)
2,996	Covestro AG	(2,485)	(0.00)
(159)	Daimler AG	(200)	(0.00)
(2,097)	Deutsche Bank AG	(1,315)	(0.00)
(498)	Deutsche Boerse AG	(406)	(0.00)
63	Deutsche EuroShop AG	(209)	(0.00)
(11,719)	Deutsche Lufthansa AG	(1,234)	(0.00)
2,776	Deutsche Post AG	(4,700)	(0.00)
2,139	Deutsche Telekom AG	(1,921)	(0.00)
(441)	Deutsche Wohnen AG	(7,441)	(0.01)
(118)	Duerr AG	(14,543)	(0.02)
(12,300)	E.ON SE	(29,791)	(0.03)
4,399	Evonik Industries AG	(9,858)	(0.01)
(8,906)	Evotec AG	(15,478)	(0.01)
(294)	Fraport AG Frankfurt Airport Services Worldwide	(121)	(0.00)
878	Freenet AG	(2,248)	(0.00)
883	Fresenius Medical Care AG & Company KGaA	(2,699)	(0.00)
3,850	GEA Group AG	(6,216)	(0.00)
99	Gerresheimer AG	(235)	(0.00)
139	Hannover Rueck SE	(347)	(0.00)
2,180	HUGO BOSS AG	(14,462)	(0.01)
3,722	Infineon Technologies AG	(4,997)	(0.00)
1,284	Innogy SE	(1,603)	(0.00)
(5,561)	K+S AG	(11,296)	(0.01)
(3,036)	KION Group AG	(40,053)	(0.03)
793	Krones AG	(7,929)	(0.01)
(332)	LANXESS AG	(3,243)	(0.00)
104	LEG Immobilien AG	(1,162)	(0.00)
(3,613)	Leoni AG	(20,783)	(0.02)
(16)	MAN SE	(1)	(0.00)
2,094	Merck KGaA	(7,185)	(0.01)
(2,584)	METRO AG	(470)	(0.00)
(3,303)	MorphoSys AG	(17,687)	(0.01)
(178)	MTU Aero Engines AG	(6,637)	(0.00)
90	Muenchener Rueckversicherungs-Gesellschaft AG	(166)	(0.00)
(601)	OSRAM Licht AG	(10,566)	(0.01)
10,420	ProSiebenSat.1 Media SE	(8,852)	(0.01)
401	Rheinmetall AG	(1,094)	(0.00)
(3,791)	RWE AG	(12,311)	(0.01)
(4,438)	Salzgitter AG	(10,944)	(0.01)
163	SAP SE	(606)	(0.00)
11,078	Schaeffler AG	(20,969)	(0.02)
173	Siemens AG	(1,178)	(0.00)
(259)	Siltronic AG	(1,669)	(0.00)
145	Suedzucker AG	(145)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	Germany (continued)		
(1,727)	Symrise AG	(6,384)	(0.00)
16,394	Telefonica Deutschland Holding AG	(1,243)	(0.00)
(8,792)	thyssenkrupp AG	(20,719)	(0.02)
10,174	TUI AG	(5,485)	(0.00)
(362)	Uniper SE	(239)	(0.00)
1,802	United Internet AG	(850)	(0.00)
1,695	Vonovia SE	(635)	(0.00)
501	Wacker Chemie AG	(2,457)	(0.00)
1,053	Wirecard AG	(1,407)	(0.00)
(4,246)	Zalando SE	(11,616)	(0.01)
		(412,994)	(0.31)
	Hong Kong		
100	ASM Pacific Technology Limited	(102)	(0.00)
3,000	Beijing Enterprises Holdings Limited	(579)	(0.00)
(66,000)	Beijing Enterprises Water Group Limited	(5,764)	(0.01)
(6,000)	Brilliance China Automotive Holdings Limited	(1,448)	(0.00)
(66,000)	Cathay Pacific Airways Limited	(8,933)	(0.02)
(25,000)	China Everbright International Limited	(1,498)	(0.00)
-	China Everbright Limited	(1,473)	(0.00)
68,000	China High Speed Transmission Equipment Group Co. Ltd.	(3,019)	(0.00)
(6,000)	China Merchants Port Holdings Company Limited	(87)	(0.00)
5,000	China Mobile Limited	(760)	(0.00)
6,000	China Overseas Land & Investment Limited	(76)	(0.00)
(16,000)	China State Construction International Holdings Limited	(3,599)	(0.00)
(3,600)	China Taiping Insurance Holdings Company Limited	(1,308)	(0.00)
(74,000)	China Unicom Hong Kong Limited	(18,145)	(0.02)
3,500	CK Infrastructure Holdings Limited	(577)	(0.00)
2,500	CLP Holdings Limited	(469)	(0.00)
8,000	CSPC Pharmaceutical Group Limited	(163)	(0.00)
(45,000)	Fullshare Holdings Limited	(819)	(0.00)
74,000	Guangdong Investment Limited	(1,844)	(0.00)
(60,000)	Haitong International Securities Group Limited	(492)	(0.00)
10,000	Hang Lung Properties Limited	(307)	(0.00)
1,000	Henderson Land Development Company Limited	(142)	(0.00)
60,000	HKT Trust & HKT Limited	(470)	(0.00)
(2,000)	Hong Kong & China Gas Company Limited	(111)	(0.00)
(1,200)	Hong Kong Exchanges & Clearing Limited	(499)	(0.00)
(30,000)	Lee & Man Paper Manufacturing Limited	(3,407)	(0.00)
46,000	Li & Fung Limited	(1,056)	(0.00)
(16,000)	New World Development Company Limited	(1,043)	(0.00)
2,500	Power Assets Holdings Limited	(364)	(0.00)
17,000	Sino Biopharmaceutical Limited	(132)	(0.00)
22,000	Sino Land Company Limited	(1,522)	(0.00)
4,000	Sun Hung Kai Properties Limited	(1,576)	(0.00)
2,000	Swire Pacific Limited	(500)	(0.00)
(100,000)	Tongda Group Holdings Limited	(1,308)	(0.00)
6,000	Wharf Holdings Limited	(2,159)	(0.00)
		(66,108)	(0.05)
	India		
(2,716)	MakeMyTrip Limited	(2,461)	(0.00)
(625)	Vedanta Resources Plc	(160)	(0.00)
		(2,621)	(0.00)
	Ireland		
(654)	Adient Plc	(509)	(0.00)
(622)	Alkermes Plc	(4,408)	(0.00)
(8)	Allegion Plc	(74)	(0.00)
1,181	DCC Plc	(3,859)	(0.00)
19	Endo International Plc	(2)	(0.00)
2,302	Experian Plc	(1,823)	(0.00)
(47,667)	Greencore Group Plc	(2,575)	(0.00)
(1,979)	James Hardie Industries Plc	(358)	(0.00)
15	Jazz Pharmaceuticals Plc	(36)	(0.00)
(183)	Perrigo Company Plc	(1,055)	(0.00)
(1,296)	Prothena Corporation Plc	(4,536)	(0.00)
8,643	Shire Plc	(27,183)	(0.03)
		(46,418)	(0.03)
	Isle of Man		
(10,009)	Paysafe Group Plc	(2,945)	(0.00)
	Israel		
392	Caesarstone Limited	(287)	(0.00)
(847)	CyberArk Software Limited	(1,673)	(0.00)
46	Mellanox Technologies Limited	(180)	(0.00)
1,484	Orbotech Limited	(2,500)	(0.00)
13	Taro Pharmaceutical Industries Limited	(35)	(0.00)
(677)	Wix.com Limited	(8,508)	(0.01)
		(13,183)	(0.01)
	Italy		
(4,743)	Anima Holding SpA	(1,962)	(0.00)
1,068	Assicurazioni Generali SpA	(169)	(0.00)
3,089	Azimut Holding SpA	(1,627)	(0.00)
(44,992)	Banco BPM SpA	(18,111)	(0.01)
(38,724)	BPER Banca	(4,951)	(0.00)
(563)	Brembo SpA	(129)	(0.00)
	Contracts for difference (continued)		
	Italy (continued)		
11,745	Enel SpA	(1,236)	(0.00)
(12)	Ferrari NV	(417)	(0.00)
(45,510)	Intesa Sanpaolo SpA	(32,810)	(0.03)
41,219	Italgas SpA	(12,467)	(0.02)
5,056	Leonardo SpA	(6,129)	(0.01)
(148)	Luxottica Group SpA	(431)	(0.00)
544	Mediaset SpA	(120)	(0.00)
(10,167)	Mediobanca SpA	(7,433)	(0.01)
2,780	Moncler SpA	(3,825)	(0.00)
2,332	Poste Italiane SpA	(616)	(0.00)
(3,827)	Prysmian SpA	(3,513)	(0.00)
(2,404)	Salvatore Ferragamo SpA	(673)	(0.00)
41,189	Snam SpA	(14,092)	(0.01)
7,097	Telecom Italia SpA	(177)	(0.00)
42,506	Terna Rete Elettrica Nazionale SpA	(4,610)	(0.00)
(2,249)	UniCredit SpA	(10,317)	(0.01)
(10,826)	Unione di Banche Italiane SpA	(12,548)	(0.01)
1,719	UnipolSai Assicurazioni SpA	(287)	(0.00)
(9,718)	Yoox Net-A-Porter Group SpA	(1,975)	(0.00)
		(140,625)	(0.11)
	Japan		
(22,900)	Acom Company Limited	(3,040)	(0.00)
(1,400)	AEON Financial Service Company Limited	(150)	(0.00)
100	Aeon Mall Company Limited	(23)	(0.00)
200	Ai Holdings Corporation	(71)	(0.00)
(33,000)	Aiful Corporation	(6,168)	(0.00)
(800)	Air Water Inc	(341)	(0.00)
1,100	Ajinomoto Company Inc	(760)	(0.00)
9,300	Alfresa Holdings Corporation	(379)	(0.00)
(4,500)	Alps Electric Company Limited	(3,204)	(0.00)
600	Amada Holdings Company Limited	(90)	(0.00)
4,600	Anritsu Corporation	(1,351)	(0.00)
100	Aoyama Trading Company Limited	(40)	(0.00)
300	Ariake Japan Company Limited	(1,015)	(0.00)
(1,800)	ASKUL Corporation	(801)	(0.00)
12,900	Astellas Pharma Inc	(1,372)	(0.00)
2,800	Azbil Corporation	(1,869)	(0.00)
5,200	Bandai Namco Holdings Inc	(4,127)	(0.00)
(11,200)	Bic Camera Inc	(2,392)	(0.00)
1,700	Bridgestone Corporation	(999)	(0.00)
2,400	Canon Inc	(1,144)	(0.00)
400	Central Japan Railway Company	(248)	(0.00)
(4,000)	Chiba Bank Limited	(320)	(0.00)
(26,000)	Chiyoda Corporation	(7,868)	(0.02)
(2,600)	Chugai Pharmaceutical Company Limited	(1,041)	(0.00)
(3,800)	Chugoku Bank Limited	(1,740)	(0.00)
(5,100)	Chugoku Electric Power Company Inc	(317)	(0.00)
7,500	COLOPL Inc	(467)	(0.00)
1,500	COMSYS Holdings Corporation	(1,134)	(0.00)
(900)	Concordia Financial Group Limited	(187)	(0.00)
(6,500)	COOKPAD Inc	(405)	(0.00)
(5,900)	Cosmo Energy Holdings Company Limited	(6,616)	(0.01)
5,000	Dai Nippon Printing Company Limited	(600)	(0.00)
(12,000)	Daido Steel Company Limited	(3,738)	(0.00)
(2,400)	Dai-ichi Life Holdings Inc	(1,413)	(0.00)
(100)	Daiichi Sankyo Company Limited	(116)	(0.00)
2,000	Daiichikosho Company Limited	(2,512)	(0.00)
800	Daito Trust Construction Company Limited	(3,213)	(0.00)
700	Daiwa House Industry Company Limited	(23)	(0.00)
(9,600)	DCM Holdings Company Limited	(1,196)	(0.00)
800	DeNA Company Limited	(117)	(0.00)
(100)	Denso Corporation	(74)	(0.00)
(1,900)	Dentsu Inc	(676)	(0.00)
600	Dip Corporation	(157)	(0.00)
200	Disco Corporation	(1,015)	(0.00)
(6,500)	DMG Mori Company Limited	(5,264)	(0.01)
(8,000)	Dowa Holdings Company Limited	(3,916)	(0.00)
100	East Japan Railway Company	(312)	(0.00)
100	Electric Power Development Company Limited	(13)	(0.00)
100	Ezaki Glico Company Limited	(267)	(0.00)
(200)	FANUC Corporation	(9)	(0.00)
(400)	Fast Retailing Company Limited	(2,528)	(0.00)
21,000	Fuji Electric Company Limited	(187)	(0.00)
(2,200)	Fuji Media Holdings Inc	(842)	(0.00)
100	Fuji Oil Holdings Inc	(114)	(0.00)
2,400	FUJIFILM Holdings Corporation	(106)	(0.00)
3,500	Glory Limited	(2,181)	(0.00)
200	GMO internet Inc	(43)	(0.00)
9,300	Gree Inc	(6,354)	(0.01)
(4,900)	Gunma Bank Limited	(1,412)	(0.00)
(5,200)	H2O Retailing Corporation	(463)	(0.00)
(4,500)	Hachijuni Bank Limited	(1,042)	(0.00)
500	Hankyu Hanshin Holdings Inc	(127)	(0.00)
15,200	Haseko Corporation	(2,733)	(0.00)
(9,700)	Hazama Ando Corporation	(3,014)	(0.00)
(200)	Hikari Tsushin Inc	(926)	(0.00)
(8,200)	Hino Motors Limited	(974)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	Japan (continued)		
100	Hirose Electric Company Limited	(249)	(0.00)
(10,000)	Hiroshima Bank Limited	(1,089)	(0.00)
1,600	Hisamitsu Pharmaceutical Company Inc	(2,122)	(0.00)
(1,500)	Hitachi Capital Corporation	(1,522)	(0.00)
(100)	Hitachi Chemical Company Limited	(41)	(0.00)
4,000	Hitachi High-Technologies Corporation	(2,314)	(0.00)
100	Hitachi Kokusai Electric Inc	(20)	(0.00)
(9,000)	Hitachi Limited	(1,327)	(0.00)
(9,800)	Hokkaido Electric Power Company Inc	(1,221)	(0.00)
(12,400)	Hokuriku Electric Power Company	(972)	(0.00)
(2,000)	Honda Motor Company Limited	(325)	(0.00)
4,200	House Foods Group Inc	(7,252)	(0.01)
(1,800)	Hulic Company Limited	(753)	(0.00)
100	Ibiden Company Limited	(38)	(0.00)
(28,400)	Ichigo Inc	(506)	(0.00)
(1,300)	Idemitsu Kosan Company Limited	(567)	(0.00)
(26,000)	IHI Corporation	(231)	(0.00)
(13,000)	Iida Group Holdings Company Limited	(3,679)	(0.00)
(4,000)	Inpex Corporation	(2,100)	(0.00)
(500)	Isuzu Motors Limited	(211)	(0.00)
2,700	Ito En Limited	(4,095)	(0.00)
3,700	Itochu Techno-Solutions Corporation	(1,317)	(0.00)
(8,100)	Iyo Bank Limited	(3,460)	(0.00)
(7,000)	J Front Retailing Company Limited	(5,669)	(0.00)
(4,000)	Japan Aviation Electronics Industry Limited	(1,282)	(0.00)
(6,000)	Japan Petroleum Exploration Company Limited	(6,147)	(0.00)
(3,300)	Japan Post Bank Company Limited	(822)	(0.00)
(200)	Japan Post Insurance Company Limited	(116)	(0.00)
(6,300)	Japan Steel Works Limited	(2,342)	(0.00)
2,900	Japan Tobacco Inc	(1,636)	(0.00)
(8,600)	JFE Holdings Inc	(11,424)	(0.02)
(7,900)	JGC Corporation	(6,926)	(0.02)
(700)	JSR Corporation	(517)	(0.00)
(700)	JXTG Holdings Inc	(94)	(0.00)
400	Kagome Company Limited	(765)	(0.00)
22,000	Kajima Corporation	(4,700)	(0.00)
14,000	Kamigumi Company Limited	(1,715)	(0.00)
(3,000)	Kaneka Corporation	(401)	(0.00)
5,800	Kansai Electric Power Company Inc	(620)	(0.00)
(3,800)	Kansai Paint Company Limited	(1,758)	(0.00)
1,900	Kao Corporation	(2,127)	(0.00)
(1,000)	Kawasaki Heavy Industries Limited	(142)	(0.00)
2,100	KDDI Corporation	(1,028)	(0.00)
900	Keisei Electric Railway Company Limited	(674)	(0.00)
5,500	Kenedix Inc	(345)	(0.00)
100	Kewpie Corporation	(2)	(0.00)
300	Kikkoman Corporation	(494)	(0.00)
1,000	Kintetsu Group Holdings Company Limited	(46)	(0.00)
4,600	Kirin Holdings Company Limited	(3,496)	(0.00)
2,500	Kobayashi Pharmaceutical Company Limited	(3,918)	(0.00)
(15,800)	Kobe Steel Limited	(16,593)	(0.02)
(100)	Koito Manufacturing Company Limited	(53)	(0.00)
(100)	Komatsu Limited	(89)	(0.00)
1,200	K's Holdings Corporation	(331)	(0.00)
(2,900)	Kubota Corporation	(633)	(0.00)
1,900	Kuraray Company Limited	(1,179)	(0.00)
5,300	Kurita Water Industries Limited	(1,996)	(0.00)
(1,800)	Kusuri no Aoki Holdings Company Limited	(10,253)	(0.02)
700	Kyocera Corporation	(729)	(0.00)
6,900	Kyowa Exeo Corporation	(3,316)	(0.00)
(1,000)	Kyowa Hakko Kirin Company Limited	(196)	(0.00)
100	Kyudenko Corporation	(120)	(0.00)
(9,800)	Kyushu Financial Group Inc	(1,134)	(0.00)
(10,300)	LIFULL Company Limited	(10,817)	(0.02)
700	Lion Corporation	(729)	(0.00)
2,100	Mabuchi Motor Company Limited	(3,607)	(0.00)
12,000	Maeda Corporation	(6,495)	(0.01)
2,400	Maruha Nichiro Corporation	(1,431)	(0.00)
1,600	Matsumotokiyoshi Holdings Company Limited	(4,699)	(0.00)
(300)	McDonald's Holdings Company Japan Limited	(120)	(0.00)
5,800	Medipal Holdings Corporation	(216)	(0.00)
3,800	Megmilk Snow Brand Company Limited	(4,397)	(0.00)
600	MEIJI Holdings Company Limited	(1,602)	(0.00)
2,300	Meitec Corporation	(1,608)	(0.00)
4,800	MINEBEA MITSUMI Inc	(2,068)	(0.00)
(2,400)	MISUMI Group Inc	(1,453)	(0.00)
(100)	Mitsubishi Chemical Holdings Corporation	(35)	(0.00)
(20,000)	Mitsubishi Heavy Industries Limited	(4,219)	(0.00)
(6,000)	Mitsubishi Logistics Corporation	(748)	(0.00)
(800)	Mitsubishi Materials Corporation	(2,100)	(0.00)
(22,800)	Mitsubishi Motors Corporation	(2,153)	(0.00)
100	Mitsubishi Tanabe Pharma Corporation	(20)	(0.00)
(500)	Mitsubishi UFJ Financial Group Inc	(141)	(0.00)
(400)	Mitsubishi UFJ Lease & Finance Company Limited	(107)	(0.00)
(103,000)	Mitsui Engineering & Shipbuilding Company Limited	(7,334)	(0.02)
(1,700)	Mitsui Fudosan Company Limited	(907)	(0.00)
(36,000)	Mitsui Mining & Smelting Company Limited	(5,126)	(0.00)
3,100	Mixi Inc	(25,107)	(0.03)
	Contracts for difference (continued)		
	Japan (continued)		
(600)	Mizuho Financial Group Inc	(39)	(0.00)
1,100	Morinaga & Company Limited	(3,524)	(0.00)
15,000	Morinaga Milk Industry Company Limited	(7,076)	(0.02)
2,600	MS&AD Insurance Group Holdings Inc	(443)	(0.00)
(19,000)	Nachi-Fujikoshi Corporation	(3,720)	(0.00)
3,000	Nagoya Railroad Company Limited	(102)	(0.00)
4,300	Nexon Company Limited	(2,679)	(0.00)
(700)	NGK Spark Plug Company Limited	(234)	(0.00)
1,000	NH Foods Limited	(1,068)	(0.00)
(10,900)	Nichi-iko Pharmaceutical Company Limited	(5,627)	(0.01)
6,500	Nichirei Corporation	(9,546)	(0.02)
300	Nifco Inc	(80)	(0.00)
400	Nihon Kohden Corporation	(85)	(0.00)
200	Nihon M&A Center Inc	(277)	(0.00)
11,400	Nihon Unisys Limited	(4,035)	(0.01)
8,000	Nikon Corporation	(4,173)	(0.01)
2,200	Nippon Electric Glass Company Limited	(881)	(0.00)
21,000	Nippon Express Company Limited	(1,432)	(0.00)
5,000	Nippon Kayaku Company Limited	(1,602)	(0.00)
(1,300)	Nippon Paint Holdings Company Limited	(1,157)	(0.00)
(100)	Nippon Paper Industries Company Limited	(57)	(0.00)
(1,200)	Nippon Shokubai Company Limited	(1,639)	(0.00)
(2,000)	Nippon Steel & Sumitomo Metal Corporation	(2,812)	(0.00)
8,900	Nippon Suisan Kaisha Limited	(1,664)	(0.00)
1,600	Nippon Telegraph & Telephone Corporation	(1,823)	(0.00)
(105,000)	Nippon Yusen KK	(6,338)	(0.01)
32,000	Nishimatsu Construction Company Limited	(7,690)	(0.02)
(12,700)	Nissan Motor Company Limited	(5,391)	(0.01)
3,900	Nisshin Seifun Group Inc	(2,291)	(0.00)
(8,900)	Nisshinbo Holdings Inc	(5,386)	(0.01)
1,100	Nissin Foods Holdings Company Limited	(2,056)	(0.00)
(300)	Nitto Denko Corporation	(996)	(0.00)
(2,400)	NOK Corporation	(424)	(0.00)
16,600	Nomura Holdings Inc	(213)	(0.00)
(1,700)	Nomura Real Estate Holdings Inc	(560)	(0.00)
2,600	Nomura Research Institute Limited	(1,388)	(0.00)
1,400	NS Solutions Corporation	(984)	(0.00)
100	NTT Data Corporation	(35)	(0.00)
2,200	NTT DOCOMO Inc	(1,987)	(0.00)
3,400	NTT Urban Development Corporation	(227)	(0.00)
15,600	Obayashi Corporation	(4,475)	(0.01)
500	Obic Company Limited	(89)	(0.00)
10,400	Oki Electric Industry Company Limited	(3,795)	(0.00)
(7,000)	OKUMA Corporation	(1,658)	(0.00)
(200)	Open House Company Limited	(249)	(0.00)
(40,000)	Orient Corporation	(1,068)	(0.00)
6,000	ORIX Corporation	(1,378)	(0.00)
(700)	OSG Corporation	(269)	(0.00)
1,600	Otsuka Corporation	(2,421)	(0.00)
200	Otsuka Holdings Company Limited	(24)	(0.00)
(7,300)	Panasonic Corporation	(553)	(0.00)
100	Park24 Company Limited	(10)	(0.00)
33,600	Penta-Ocean Construction Company Limited	(7,553)	(0.01)
4,600	Persol Holdings Company Limited	(6,592)	(0.00)
700	Pigeon Corporation	(685)	(0.00)
2,200	Pola Orbis Holdings Inc	(1,136)	(0.00)
800	Recruit Holdings Company Limited	(778)	(0.00)
100	Relo Group Inc	(81)	(0.00)
400	Renesas Electronics Corporation	(61)	(0.00)
(7,100)	Rengo Company Limited	(1,264)	(0.00)
2,100	Resorttrust Inc	(1,300)	(0.00)
(13,100)	Ricoh Company Limited	(6,063)	(0.01)
100	Rinnai Corporation	(116)	(0.00)
500	Rohm Company Limited	(134)	(0.00)
1,000	Rohto Pharmaceutical Company Limited	(621)	(0.00)
2,100	Saizeriya Company Limited	(1,682)	(0.00)
100	Sankyo Company Limited	(9)	(0.00)
(5,100)	Sanrio Company Limited	(4,221)	(0.00)
3,000	Sanwa Holdings Corporation	(1,121)	(0.00)
500	Sapporo Holdings Limited	(517)	(0.00)
(1,300)	Sawai Pharmaceutical Company Limited	(463)	(0.00)
1,800	SCREEN Holdings Company Limited	(6,472)	(0.01)
500	SCSK Corporation	(1,602)	(0.00)
1,500	Secom Company Limited	(1,918)	(0.00)
13,200	Seino Holdings Company Limited	(4,649)	(0.00)
1,800	Sekisui Chemical Company Limited	(30)	(0.00)
(500)	Sekisui House Limited	(31)	(0.00)
300	Seven & i Holdings Company Limited	(291)	(0.00)
(47,000)	Sharp Corporation	(837)	(0.00)
3,600	Shikoku Electric Power Company Inc	(1,218)	(0.00)
(1,100)	Shima Seiki Manufacturing Limited	(294)	(0.00)
100	Shimadzu Corporation	(42)	(0.00)
400	Shimamura Company Limited	(1,175)	(0.00)
(600)	Shimano Inc	(1,762)	(0.00)
17,000	Shimizu Corporation	(5,272)	(0.01)
(300)	Shin-Etsu Chemical Company Limited	(334)	(0.00)
(20,000)	Shinsei Bank Limited	(1,300)	(0.00)
1,600	Shionogi & Company Limited	(453)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (continued)		
	Japan (continued)		
(4,000)	Shizuoka Bank Limited	(1,104)	(0.00)
(1,800)	Showa Denko KK	(1,714)	(0.00)
5,900	Skylark Company Limited	(2,484)	(0.00)
1,200	Sohgo Security Services Company Limited	(3,067)	(0.00)
(22,900)	Sojitz Corporation	(1,693)	(0.00)
(100)	Sompo Holdings Inc	(71)	(0.00)
900	Sony Corporation	(123)	(0.00)
1,700	Square Enix Holdings Company Limited	(2,966)	(0.00)
(400)	Stanley Electric Company Limited	(18)	(0.00)
(12,000)	Sumitomo Chemical Company Limited	(3,713)	(0.00)
(1,000)	Sumitomo Electric Industries Limited	(196)	(0.00)
(12,000)	Sumitomo Metal Mining Company Limited	(10,306)	(0.01)
(2,400)	Sumitomo Mitsui Financial Group Inc	(2,481)	(0.00)
(100)	Sumitomo Mitsui Trust Holdings Inc	(181)	(0.00)
(5,300)	Sumitomo Rubber Industries Limited	(17)	(0.00)
2,600	Sundrug Company Limited	(2,661)	(0.00)
2,800	Suntory Beverage & Food Limited	(5,731)	(0.01)
(300)	Suzuki Motor Corporation	(51)	(0.00)
(4,200)	Tadano Limited	(3,517)	(0.00)
14,000	Taisei Corporation	(5,731)	(0.01)
(9,600)	Taiyo Nippon Sanso Corporation	(2,345)	(0.00)
(6,900)	Takara Bio Inc	(614)	(0.00)
6,100	Takara Holdings Inc	(2,009)	(0.00)
100	TDK Corporation	(27)	(0.00)
2,300	TechnoPro Holdings Inc	(2,252)	(0.00)
500	Terumo Corporation	(318)	(0.00)
2,100	THK Company Limited	(561)	(0.00)
3,500	TIS Inc	(3,582)	(0.00)
2,000	Tobu Railway Company Limited	(189)	(0.00)
18,000	Toda Corporation	(3,204)	(0.00)
600	Toho Company Limited	(160)	(0.00)
3,000	Toho Gas Company Limited	(454)	(0.00)
4,700	Tohoku Electric Power Company Inc	(210)	(0.00)
800	Tokio Marine Holdings Inc	(434)	(0.00)
(16,000)	Tokuyama Corporation	(4,557)	(0.00)
300	Tokyo Electron Limited	(2,577)	(0.00)
27,000	Tokyo Gas Company Limited	(408)	(0.00)
2,500	Tokyo Seimitsu Company Limited	(4,227)	(0.00)
100	Tokyo Tatemono Company Limited	(26)	(0.00)
(8,000)	Tokyu Corporation	(783)	(0.00)
2,100	Tokyu Fudosan Holdings Corporation	(196)	(0.00)
8,100	Tomy Company Limited	(4,373)	(0.00)
(200)	Topcon Corporation	(32)	(0.00)
7,000	Toppan Printing Company Limited	(1,232)	(0.00)
(9,000)	Toray Industries Inc	(736)	(0.00)
(800)	Toridoll Holdings Corporation	(691)	(0.00)
2,500	Toyo Suisan Kaisha Limited	(2,893)	(0.00)
(700)	Toyo Tire & Rubber Company Limited	(235)	(0.00)
(2,900)	Toyoda Gosei Company Limited	(489)	(0.00)
(200)	Toyota Industries Corporation	(338)	(0.00)
(100)	Toyota Motor Corporation	(14)	(0.00)
1,300	Trend Micro Inc	(926)	(0.00)
4,700	TS Tech Company Limited	(1,464)	(0.00)
2,400	Tsumura & Company	(924)	(0.00)
(56,000)	UACJ Corporation	(10,467)	(0.02)
(8,000)	Ube Industries Limited	(712)	(0.00)
3,100	Ulvac Inc	(12,495)	(0.02)
1,900	Unicharm Corporation	(1,403)	(0.00)
400	Universal Entertainment Corporation	(126)	(0.00)
1,700	USS Company Limited	(787)	(0.00)
600	Welcia Holdings Company Limited	(507)	(0.00)
(12,700)	Yahoo Japan Corporation	(1,583)	(0.00)
300	Yamada Denki Company Limited	(37)	(0.00)
1,700	Yamaha Motor Company Limited	(620)	(0.00)
1,200	Yamato Holdings Company Limited	(472)	(0.00)
1,000	Yamazaki Baking Company Limited	(934)	(0.00)
2,000	Yokogawa Electric Corporation	(854)	(0.00)
(1,800)	Yokohama Rubber Company Limited	(397)	(0.00)
1,100	Zenkoku Hosho Company Limited	(1,903)	(0.00)
		(610,243)	(0.46)
	Jersey		
2,583	Centamin Plc	(439)	(0.00)
(7,975)	Phoenix Group Holdings	(2,470)	(0.00)
(257)	Randgold Resources Limited	(10,420)	(0.01)
		(13,329)	(0.01)
	Luxembourg		
1,270	APERAM SA	(11,013)	(0.01)
2,327	ArcelorMittal	(1,612)	(0.00)
97	Millicom International Cellular SA	(7)	(0.00)
(9,616)	SES SA	(3,235)	(0.00)
		(15,867)	(0.01)
	Macau		
(25,200)	MGM China Holdings Limited	(7,486)	(0.01)
4,800	Sands China Limited	(377)	(0.00)
		(7,863)	(0.01)
	Contracts for difference (continued)		
	Malta		
(20,664)	GVC Holdings Plc	(15,524)	(0.01)
	Mexico		
(199)	Fresnillo Plc	(47)	(0.00)
	Netherlands		
2,149	Aalberts Industries NV	(722)	(0.00)
(1,454)	ABN AMRO Group NV	(1,076)	(0.00)
(51,511)	Aegon NV	(4,622)	(0.00)
(106)	AerCap Holdings NV	(188)	(0.00)
(2,955)	Altice NV	(45,089)	(0.03)
89	ASM International NV	(377)	(0.00)
3,033	ASML Holding NV	(19,696)	(0.01)
133	BE Semiconductor Industries NV	(49)	(0.00)
114	Chicago Bridge & Iron Company NV	(168)	(0.00)
(525)	Cimpress NV	(4,737)	(0.00)
3,332	EXOR NV	(12,580)	(0.01)
29	Fugro NV	(53)	(0.00)
6,958	Gemalto NV	(8,274)	(0.01)
478	Heineken NV	(1,177)	(0.00)
(10,877)	ING Groep NV	(7,474)	(0.01)
(978)	InterXion Holding NV	(9,362)	(0.01)
29,743	Koninklijke Ahold Delhaize NV	(40,793)	(0.03)
3,315	Koninklijke DSM NV	(11,096)	(0.01)
6,372	Koninklijke KPN NV	(1,408)	(0.00)
(4,612)	Koninklijke Philips NV	(1,884)	(0.00)
600	Koninklijke Vopak NV	(1,656)	(0.00)
(9,908)	OCI NV	(33,792)	(0.04)
2,737	PostNL NV	(255)	(0.00)
78	QIAGEN NV	(82)	(0.00)
6,970	Randstad Holding NV	(7,340)	(0.01)
3,486	SBM Offshore NV	(410)	(0.00)
(358)	Sensata Technologies Holding NV	(1,153)	(0.00)
1,702	TomTom NV	(419)	(0.00)
897	Wolters Kluwer NV	(1,384)	(0.00)
(2,567)	Wright Medical Group NV	(6,340)	(0.00)
399	Yandex NV	(418)	(0.00)
		(224,074)	(0.17)
	New Zealand		
(372)	Spark New Zealand Limited	(27)	(0.00)
	Norway		
(8,476)	DNB ASA	(4,437)	(0.00)
(1,395)	DNO ASA	(119)	(0.00)
(10,680)	Marine Harvest ASA	(13,833)	(0.02)
1,402	Orkla ASA	(143)	(0.00)
5,687	Salmar ASA	(2,796)	(0.00)
(219)	Schibsted ASA	(60)	(0.00)
1,476	Ship Finance International Limited	(1,436)	(0.00)
3,503	Statoil ASA	(3,274)	(0.00)
(1,616)	Storebrand ASA	(1,329)	(0.00)
3,496	TGS NOPEC Geophysical Company ASA	(6,836)	(0.01)
(1,315)	Yara International ASA	(1,363)	(0.00)
		(35,626)	(0.03)
	Peru		
(3)	Credicorp Limited	(30)	(0.00)
1,044	Hochschild Mining Plc	(5)	(0.00)
		(35)	(0.00)
	Portugal		
66,149	Energias de Portugal SA	(9,224)	(0.01)
979	Galp Energia SGPS SA	(757)	(0.00)
285	Jeronimo Martins SGPS SA	(53)	(0.00)
		(10,034)	(0.01)
	Puerto Rico		
262	Popular Inc	(221)	(0.00)
	Russia		
546	Polymetal International Plc	(640)	(0.00)
	Singapore		
111	Broadcom Limited	(1,721)	(0.00)
11,400	CapitaLand Limited	(654)	(0.00)
13,400	ComfortDelGro Corporation Limited	(2,357)	(0.01)
(400)	DBS Group Holdings Limited	(68)	(0.00)
48,400	Genting Singapore Plc	(484)	(0.00)
3,500	Global Logistic Properties Limited	(181)	(0.00)
(800)	Keppel Corporation Limited	(65)	(0.00)
(1,900)	Oversea-Chinese Banking Corporation Limited	(450)	(0.00)
(20,100)	Sembcorp Industries Limited	(1,598)	(0.00)
(4,100)	Singapore Airlines Limited	(126)	(0.00)
(83,500)	Singapore Post Limited	(1,179)	(0.00)
(19,700)	Singapore Telecommunications Limited	(381)	(0.00)
(1,000)	United Overseas Bank Limited	(388)	(0.00)
		(9,652)	(0.01)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (continued)		
	South Africa		
11,245	Mediclinic International Plc	(5,355)	(0.00)
	South Korea		
(264)	Amorepacific Corporation	(302)	(0.00)
146	BGF retail Company Limited	(3,047)	(0.00)
(204)	CJ CheilJedang Corporation	(1,107)	(0.00)
(182)	CJ Corporation	(1,605)	(0.00)
(488)	CJ Korea Express Corporation	(7,112)	(0.01)
171	Com2uSCorp	(460)	(0.00)
2,025	Doosan Bobcat Inc	(2,726)	(0.00)
124	Doosan Heavy Industries & Construction Company Limited	(378)	(0.00)
4,954	Doosan Infracore Company Limited	(973)	(0.00)
2	E-MART Inc	(18)	(0.00)
141	GS Engineering & Construction Corporation	(58)	(0.00)
(938)	GS Holdings Corporation	(3,645)	(0.00)
536	GS Retail Company Limited	(1,615)	(0.00)
77	Hankook Tire Company Limited	(47)	(0.00)
(749)	Hanmi Science Company Limited	(8,424)	(0.01)
(4,234)	Hanon Systems	(5,753)	(0.00)
190	Hanssem Company Limited	(3,049)	(0.00)
1,630	Hyundai Elevator Company Limited	(626)	(0.00)
114	Hyundai Engineering & Construction Company Limited	(202)	(0.00)
(862)	Hyundai Mipo Dockyard Company Limited	(3,711)	(0.00)
19	Hyundai Mobis Company Limited	(152)	(0.00)
(174)	Hyundai Motor Company	(2,407)	(0.00)
(1,853)	Hyundai Wia Corporation	(3,782)	(0.00)
3,310	Kangwon Land Inc	(2,956)	(0.00)
(96)	KCC Corporation	(7,420)	(0.01)
1,577	KEPCO Plant Service & Engineering Company Limited	(8,429)	(0.01)
886	Kia Motors Corporation	(400)	(0.00)
(51)	Kolon Industries Inc	(122)	(0.00)
1,755	Korea Electric Power Corporation	(5,180)	(0.00)
(2,046)	Korea Kolmar Company Limited	(959)	(0.00)
(11)	LG Chem Limited	(88)	(0.00)
(1,438)	LG Display Company Limited	(9,275)	(0.01)
(300)	LG Innotek Company Limited	(8,600)	(0.01)
224	LG Uplus Corporation	(194)	(0.00)
38	Lotte Chemical Corporation	(1,230)	(0.00)
(286)	Lotte Shopping Company Limited	(17,522)	(0.01)
(246)	Mando Corporation	(4,882)	(0.00)
(157)	Medy-Tox Inc	(10,153)	(0.01)
(2,028)	Meritz Securities Company Limited	(1,184)	(0.00)
(3,467)	Mirae Asset Daewoo Company Limited	(4,252)	(0.00)
(40)	NAVER Corporation	(1,586)	(0.00)
(68)	NCSoft Corporation	(2,854)	(0.00)
(83)	Orion Corporation	(7,283)	(0.01)
2,613	Posco Daewoo Corporation	(4,204)	(0.00)
(529)	Samsung Biologics Company Limited	(50,552)	(0.05)
(129)	Samsung C&T Corporation	(2,064)	(0.00)
(1,286)	Samsung Electro-Mechanics Company Limited	(47,160)	(0.05)
(11,329)	Samsung Heavy Industries Company Limited	(8,213)	(0.01)
(524)	Samsung SDI Company Limited	(19,304)	(0.02)
(63)	Samsung SDS Company Limited	(2,385)	(0.00)
(192)	Samsung Securities Company Limited	(1,337)	(0.00)
(560)	Shinsegae Inc	(18,464)	(0.01)
(1,464)	SK Chemicals Company Limited	(12,986)	(0.01)
(129)	SK Materials Company Limited	(2,364)	(0.00)
(88)	ViroMed Company Limited	(883)	(0.00)
		(315,684)	(0.24)
	Spain		
453	Acciona SA	(3,260)	(0.00)
1,122	Acerinox SA	(487)	(0.00)
5,843	ACS Actividades de Construccion y Servicios SA	(2,209)	(0.00)
(7,938)	Amadeus IT Group SA	(7,204)	(0.01)
3,557	Banco Bilbao Vizcaya Argentaria SA	(7,151)	(0.01)
(58,546)	Banco de Sabadell SA	(20,238)	(0.02)
(1,102)	Banco Santander SA	(892)	(0.00)
(5,367)	Bankia SA	(1,395)	(0.00)
(87,183)	CaixaBank SA	(20,453)	(0.02)
(13,858)	Cellnex Telecom SA	(41,861)	(0.04)
(42,419)	Distribuidora Internacional de Alimentacion SA	(2,380)	(0.00)
(3,535)	Enagas SA	(2,444)	(0.00)
1,485	Endesa SA	(3,236)	(0.00)
3,282	Ferrovial SA	(16,313)	(0.01)
62	Gamesa Corporation Tecnologica SA	(66)	(0.00)
2,573	Gas Natural SDG SA	(1,278)	(0.00)
728	Iberdrola SA	(2,388)	(0.00)
(2,894)	Indra Sistemas SA	(1,868)	(0.00)
(676)	Industria de Diseno Textil SA	(6,910)	(0.01)
(16,966)	Inmobiliaria Colonial SA	(13,784)	(0.01)
22,566	Mediaset Espana Comunicacion SA	(6,904)	(0.01)
(5,155)	Melia Hotels International SA	(5,892)	(0.00)
1,969	Obrascon Huarte Lain SA	(2,843)	(0.00)
1,664	Red Electrica Corporation SA	(2,887)	(0.00)
5,128	Repsol SA	(1,626)	(0.00)
(68,609)	Sacyr SA	(5,478)	(0.00)
	Contracts for difference (continued)		
	Spain (continued)		
168	Telefonica SA	(262)	(0.00)
(154)	Viscofan SA	(401)	(0.00)
		(182,110)	(0.14)
	Sweden		
340	Assa Abloy AB	(246)	(0.00)
5,806	Atlas Copco AB	(8,657)	(0.01)
(131)	Autoliv Inc	(177)	(0.00)
895	Axfood AB	(893)	(0.00)
17,576	Betsson AB	(15,111)	(0.01)
5,264	BillerudKorsnas AB	(8,262)	(0.01)
8,078	Boliden AB	(4,165)	(0.00)
(3,710)	Electrolux AB	(6,373)	(0.00)
8,980	Elekta AB	(3,284)	(0.00)
(80)	Essity AB	(279)	(0.00)
925	Fabege AB	(646)	(0.00)
(5,398)	Fastighets AB Balder	(14,385)	(0.01)
31,198	Fingerprint Cards AB	(16,042)	(0.01)
50	Hennes & Mauritz AB	(65)	(0.00)
6,543	Intrum Justitia AB	(8,098)	(0.01)
(1,957)	Investor AB	(106)	(0.00)
(2,307)	Kinnevik AB	(5,594)	(0.00)
5,206	Lundin Petroleum AB	(3,734)	(0.00)
3,276	Modern Times Group MTG AB	(327)	(0.00)
4,958	NCC AB	(4,147)	(0.00)
(234)	Nibe Industrier AB	(163)	(0.00)
12,375	Nordea Bank AB	(6,937)	(0.01)
64	Saab AB	(145)	(0.00)
701	Sandvik AB	(560)	(0.00)
(9,188)	Securitas AB	(1,665)	(0.00)
4,216	Skandinaviska Enskilda Banken AB	(1,489)	(0.00)
522	Skanska AB	(509)	(0.00)
565	SKF AB	(789)	(0.00)
(6,782)	SSAB AB	(2,285)	(0.00)
(3,505)	Svenska Cellulosa AB SCA	(1,311)	(0.00)
(1,776)	Swedish Match AB	(1,577)	(0.00)
(7,726)	Swedish Orphan Biovitrum AB	(7,440)	(0.01)
(29,698)	Tele2 AB	(22,079)	(0.03)
1,376	Telefonaktiebolaget LM Ericsson	(1,797)	(0.00)
(895)	Trelleborg AB	(257)	(0.00)
27,004	Volvo AB	(12,101)	(0.01)
		(161,695)	(0.12)
	Switzerland		
2,080	ABB Limited	(321)	(0.00)
3,623	Adecco Group AG	(3,192)	(0.00)
1,192	Aryzta AG	(1,493)	(0.00)
(114)	Baloise Holding AG	(1,820)	(0.00)
7	Barry Callebaut AG	(309)	(0.00)
(6)	Chocoladefabriken Lindt & Spruengli AG	(1,744)	(0.00)
239	Cie Financiere Richemont SA	(7,974)	(0.02)
(5,603)	Clariant AG	(18,415)	(0.02)
4,156	Credit Suisse Group AG	(1,161)	(0.00)
(619)	Dufry AG	(22,580)	(0.03)
(22)	EMS-Chemie Holding AG	(1,069)	(0.00)
176	Galenica AG	(244)	(0.00)
297	Geberit AG	(1,917)	(0.00)
(12)	Givaudan SA	(179)	(0.00)
(8,048)	IWG Plc	(6,626)	(0.00)
(2,235)	Julius Baer Group Limited	(2,419)	(0.00)
(609)	Kuehne + Nagel International AG	(10,721)	(0.02)
(229)	Lonza Group AG	(2,273)	(0.00)
611	Luxoft Holding Inc	(889)	(0.00)
(1,493)	Nestle SA	(1,316)	(0.00)
3,597	Novartis AG	(9,619)	(0.01)
2,416	Oriflame Holding AG	(10,109)	(0.01)
686	Partners Group Holding AG	(2,127)	(0.00)
(636)	PSP Swiss Property AG	(199)	(0.00)
124	Roche Holding AG	(1,980)	(0.00)
36	Sika AG	(2,240)	(0.00)
9	Sonova Holding AG	(12)	(0.00)
1,893	STMicroelectronics NV	(5,308)	(0.00)
(136)	Straumann Holding AG	(624)	(0.00)
206	Sunrise Communications Group AG	(409)	(0.00)
70	Swatch Group AG	(3,579)	(0.00)
56	Swiss Life Holding AG	(1)	(0.00)
(201)	Swiss Prime Site AG	(97)	(0.00)
5,267	Swiss Re AG	(6,030)	(0.00)
(442)	Swisscom AG	(4,859)	(0.00)
(1,536)	Temenos Group AG	(6,391)	(0.00)
228	Transocean Limited	(759)	(0.00)
30	Vifor Pharma AG	(360)	(0.00)
178	Wolseley Plc	(592)	(0.00)
243	Zurich Insurance Group AG	(918)	(0.00)
		(142,875)	(0.11)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (continued)		
	Taiwan		
(94,000)	AU Optronics Corporation	(5,450)	(0.01)
(7,000)	Cathay Financial Holding Company Limited	(321)	(0.00)
1,000	Chailease Holding Company Limited	(56)	(0.00)
(16,000)	Cheng Shin Rubber Industry Company Limited	(1,866)	(0.00)
6,000	China Life Insurance Company Limited	(29)	(0.00)
(4,000)	China Steel Corporation	(51)	(0.00)
(171,000)	Compal Electronics Inc	(5,150)	(0.01)
(40,000)	CTBC Financial Holding Company Limited	(987)	(0.00)
4,000	Delta Electronics Inc	(82)	(0.00)
(65,000)	E.Sun Financial Holding Company Limited	(283)	(0.00)
1,000	Far EasTone Telecommunications Company Limited	(56)	(0.00)
(23,000)	First Financial Holding Company Limited	(646)	(0.00)
14,000	Formosa Chemicals & Fibre Corporation	(15)	(0.00)
(2,000)	Formosa Plastics Corporation	(209)	(0.00)
7,000	Foxconn Technology Company Limited	(130)	(0.00)
(13,000)	Fubon Financial Holding Company Limited	(153)	(0.00)
12,000	Lite-On Technology Corporation	(547)	(0.00)
(4,000)	MediaTek Inc	(2,047)	(0.00)
9,000	Micro-Star International Company Limited	(193)	(0.00)
(35,000)	Nanya Technology Corporation	(5,245)	(0.00)
(21,000)	Powertech Technology Inc	(4,369)	(0.00)
1,000	President Chain Store Corporation	(144)	(0.00)
(140,000)	Shin Kong Financial Holding Company Limited	(1,298)	(0.00)
(93,000)	Taishin Financial Holding Company Limited	(4,737)	(0.00)
30,000	Taiwan Cement Corporation	(230)	(0.00)
(2,000)	Taiwan Mobile Company Limited	(134)	(0.00)
2,000	Taiwan Semiconductor Manufacturing Company Limited	(54)	(0.00)
(216,000)	United Microelectronics Corporation	(19,183)	(0.02)
3,000	Zhen Ding Technology Holding Limited	(190)	(0.00)
		(53,855)	(0.04)
	Thailand		
	Fabrinet	(6,370)	(0.01)
(1,149)	Thai Beverage PCL	(1,441)	(0.00)
99,900		(7,811)	(0.01)
	United Kingdom		
	Admiral Group Plc	(147)	(0.00)
(675)	Aggreko Plc	(11,361)	(0.01)
(14,469)	Anglo American Plc	(9,942)	(0.01)
3,403	Antofagasta Plc	(7,546)	(0.01)
(11,172)	Ashtead Group Plc	(665)	(0.00)
334	ASOS Plc	(19,055)	(0.01)
(2,575)	Associated British Foods Plc	(84)	(0.00)
133	AstraZeneca Plc	(25,861)	(0.02)
(8,031)	Atlassian Corporation Plc	(183)	(0.00)
248	Auto Trader Group Plc	(4,913)	(0.00)
21,789	B&M European Value Retail SA	(4,988)	(0.00)
2,789	Babcock International Group Plc	(4,411)	(0.00)
5,619	BAE Systems Plc	(1,349)	(0.00)
(2,286)	Barclays Plc	(7,321)	(0.01)
89,813	Barratt Developments Plc	(172)	(0.00)
(2,717)	BBA Aviation Plc	(6,302)	(0.00)
(34,956)	Bellway Plc	(2,422)	(0.00)
(1,118)	boohoo.com Plc	(62,158)	(0.05)
(18,232)	BP Plc	(7,413)	(0.01)
23,012	British American Tobacco Plc	(19,404)	(0.01)
5,351	Britvic Plc	(60)	(0.00)
(5,260)	BT Group Plc	(7,944)	(0.01)
48,572	Burberry Group Plc	(1,226)	(0.00)
4,112	Capita Plc	(8,000)	(0.01)
(8,234)	Capital & Counties Properties Plc	(1,233)	(0.00)
(35,321)	Cardtronics Plc	(551)	(0.00)
109	Carillion Plc	(1,730)	(0.00)
4,138	Centrica Plc	(14,767)	(0.01)
99,223	CNH Industrial NV	(3,881)	(0.00)
(3,908)	Cobham Plc	(22)	(0.00)
192	Coca-Cola European Partners Plc	(1,443)	(0.00)
(281)	Compass Group Plc	(1,399)	(0.00)
1,457	ConvaTec Group Plc	(19,796)	(0.01)
(9,896)	Crest Nicholson Holdings Plc	(18,651)	(0.01)
16,022	Croda International Plc	(9,448)	(0.01)
(1,677)	Daily Mail & General Trust Plc	(10,109)	(0.01)
16,196	Diageo Plc	(797)	(0.00)
1,132	Dialog Semiconductor Plc	(28,377)	(0.02)
5,469	Direct Line Insurance Group Plc	(22)	(0.00)
15,416	Dixons Carphone Plc	(166)	(0.00)
323	Domino's Pizza Group Plc	(385)	(0.00)
2,311	easyJet Plc	(68,757)	(0.05)
(16,192)	Ensco Plc	(1,549)	(0.00)
733	Evraz Plc	(10,527)	(0.01)
44,945	Fevertree Drinks Plc	(2,311)	(0.00)
(2,680)	G4S Plc	(4,336)	(0.00)
(17,545)	GKN Plc	(2,406)	(0.00)
3,986	GlaxoSmithKline Plc	(3,908)	(0.00)
8,826	Greene King Plc	(289)	(0.00)
470	Halma Plc	(1,366)	(0.00)
(555)	Hargreaves Lansdown Plc	(944)	(0.00)
	Contracts for difference (continued)		
	United Kingdom (continued)		
24,647	Howden Joinery Group Plc	(1,551)	(0.00)
996	HSBC Holdings Plc	(24)	(0.00)
(1,302)	IG Group Holdings Plc	(284)	(0.00)
(86)	IHS Markit Limited	(344)	(0.00)
867	IMI Plc	(547)	(0.00)
14,817	Imperial Brands Plc	(32,815)	(0.02)
458	Inchcape Plc	(137)	(0.00)
40,498	Indivior Plc	(15,686)	(0.01)
(18,810)	Informa Plc	(3,792)	(0.00)
13,897	Inmarsat Plc	(3,688)	(0.00)
(22,818)	International Consolidated Airlines Group SA	(25,374)	(0.02)
2,055	International Game Technology Plc	(9,333)	(0.01)
(980)	Intertek Group Plc	(5,415)	(0.00)
2,542	Investec Plc	(705)	(0.00)
11,013	ITV Plc	(2,395)	(0.00)
29,362	J Sainsbury Plc	(7,406)	(0.01)
3,794	John Wood Group Plc	(1,214)	(0.00)
3,460	Johnson Matthey Plc	(8,873)	(0.01)
(11,387)	Just Eat Plc	(13,742)	(0.01)
(35,961)	KAZ Minerals Plc	(21,395)	(0.02)
20,637	Kingfisher Plc	(10,858)	(0.01)
11,635	Ladbrokes Coral Group Plc	(1,703)	(0.00)
24,309	Legal & General Group Plc	(66)	(0.00)
(440)	Liberty Global Plc	(680)	(0.00)
(260)	Liberty Global Plc_CSFB	(194)	(0.00)
(546)	Liberty Global Plc_CSFB	(506)	(0.00)
192,243	Lloyds Banking Group Plc	(7,571)	(0.01)
18,823	Marks & Spencer Group Plc	(314)	(0.00)
(37,306)	Melrose Industries Plc	(10,157)	(0.01)
783	Merlin Entertainments Plc	(210)	(0.00)
1,504	Michael Kors Holdings Limited	(2,891)	(0.00)
10,787	Micro Focus International Plc	(24,781)	(0.02)
4,439	National Grid Plc	(4,527)	(0.00)
3,171	Next Plc	(13,343)	(0.01)
3,224	Noble Corporation Plc	(6,759)	(0.01)
(13,040)	Ocado Group Plc	(5,384)	(0.00)
29,703	Old Mutual Plc	(8,712)	(0.01)
(27,998)	Pearson Plc	(4,726)	(0.00)
82	Pennon Group Plc	(64)	(0.00)
967	Persimmon Plc	(161)	(0.00)
21,576	Petrofac Limited	(31,459)	(0.02)
477	Provident Financial Plc	(1,601)	(0.00)
(1,327)	Prudential Plc	(3,334)	(0.00)
1,152	Reckitt Benckiser Group Plc	(2,564)	(0.00)
(10,704)	Rentokil Initial Plc	(1,693)	(0.00)
4,594	Rio Tinto Plc	(12,928)	(0.01)
(21,618)	Rolls-Royce Holdings Plc	(8,180)	(0.01)
14,778	Rotork Plc	(2,114)	(0.00)
(42,977)	Royal Bank of Scotland Group Plc	(14,775)	(0.01)
46,829	Royal Mail Plc	(12,965)	(0.01)
6,354	RPC Group Plc	(2,520)	(0.00)
(7,888)	RSA Insurance Group Plc	(2,061)	(0.00)
1,830	Sage Group Plc	(131)	(0.00)
5,437	Schroders Plc	(920)	(0.00)
1,830	Severn Trent Plc	(2,369)	(0.00)
2,598	Smiths Group Plc	(454)	(0.00)
(14)	Spirax-Sarco Engineering Plc	(192)	(0.00)
(23,416)	Sports Direct International Plc	(3,057)	(0.00)
5,479	SSE Plc	(3,195)	(0.00)
(5,343)	St James's Place Plc	(6,528)	(0.00)
(20,318)	Standard Chartered Plc	(15,202)	(0.02)
24,854	Subsea 7 SA	(10,082)	(0.02)
29,898	Tate & Lyle Plc	(28,889)	(0.03)
129,186	Taylor Wimpey Plc	(22,856)	(0.03)
222,927	Tesco Plc	(51,730)	(0.05)
1,177	Travis Perkins Plc	(144)	(0.00)
24,853	Tullow Oil Plc	(11,507)	(0.02)
5,939	UBM Plc	(2,939)	(0.00)
5,770	Unilever NV	(9,978)	(0.01)
5,952	Virgin Money Holdings UK Plc	(5,495)	(0.00)
42,774	Vodafone Group Plc	(4,398)	(0.00)
1,794	Weir Group Plc	(432)	(0.00)
280	WH Smith Plc	(247)	(0.00)
(5,048)	Whitbread Plc	(7,627)	(0.01)
77,028	William Hill Plc	(26,951)	(0.02)
18	Willis Towers Watson Plc	(38)	(0.00)
6,649	Wm Morrison Supermarkets Plc	(411)	(0.00)
4,104	WPP Plc	(6,108)	(0.00)
		(998,498)	(0.75)
	United States		
(1,287)	2U Inc	(15,615)	(0.02)
(2,961)	3D Systems Corporation	(10,435)	(0.02)
(5)	Aaron's Inc	(20)	(0.00)
(1)	ABIOMED Inc	(33)	(0.00)
(317)	ABM Industries Inc	(151)	(0.00)
(901)	Acadia Healthcare Company Inc	(8,274)	(0.01)
(2,276)	Acceleron Pharma Inc	(9,480)	(0.02)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (continued)		
	United States (continued)		
(961)	ACI Worldwide Inc	(2,379)	(0.00)
(1,843)	Actuant Corporation	(1,565)	(0.00)
40	Acxiom Corporation	(112)	(0.00)
67	Advanced Drainage Systems Inc	(39)	(0.00)
(4,937)	Advanced Micro Devices Inc	(6,516)	(0.00)
(289)	Advisory Board Company	(1,786)	(0.00)
23	AECOM	(71)	(0.00)
5,067	AES Corporation	(1,694)	(0.00)
(182)	Affiliated Managers Group Inc	(3,454)	(0.00)
(17)	AGCO Corporation	(120)	(0.00)
55	Agilent Technologies Inc	(20)	(0.00)
(1,083)	Agios Pharmaceuticals Inc	(5,025)	(0.00)
(2,080)	Air Lease Corporation	(8,171)	(0.01)
22	Air Products & Chemicals Inc	(14)	(0.00)
(346)	AK Steel Holding Corporation	(215)	(0.00)
682	Akamai Technologies Inc	(4,103)	(0.00)
(117)	Alaska Air Group Inc	(601)	(0.00)
(72)	Alcoa Corporation	(151)	(0.00)
19	Alexion Pharmaceuticals Inc	(72)	(0.00)
9	Alleghany Corporation	(70)	(0.00)
(5,467)	Allegheny Technologies Inc	(1,048)	(0.00)
79	Allegiant Travel Company	(804)	(0.00)
11	Allergan Plc	(49)	(0.00)
(135)	Alliant Energy Corporation	(124)	(0.00)
(2,058)	Allscripts Healthcare Solutions Inc	(1,058)	(0.00)
(870)	Alnylam Pharmaceuticals Inc	(29,484)	(0.03)
(27)	Amazon.com Inc	(3,774)	(0.00)
58	Ambarella Inc	(325)	(0.00)
746	AMC Networks Inc	(2,993)	(0.00)
(167)	AMERCO	(3,779)	(0.00)
465	Ameren Corporation	(261)	(0.00)
(246)	American Airlines Group Inc	(1,624)	(0.00)
1,146	American Axle & Manufacturing Holdings Inc	(3,840)	(0.00)
(50)	American Eagle Outfitters Inc	(44)	(0.00)
237	American Electric Power Company Inc	(69)	(0.00)
(1,168)	American Equity Investment Life Holding Company	(6,434)	(0.00)
798	American International Group Inc	(396)	(0.00)
(294)	American States Water Company	(1,837)	(0.00)
137	American Water Works Company Inc	(189)	(0.00)
78	Ameriprise Financial Inc	(131)	(0.00)
(758)	Ameris Bancorp	(1,049)	(0.00)
1,506	Amkor Technology Inc	(1,538)	(0.00)
1,301	AMN Healthcare Services Inc	(792)	(0.00)
(84)	AmTrust Financial Services Inc	(225)	(0.00)
412	Anixter International Inc	(1,790)	(0.00)
87	Apache Corporation	(300)	(0.00)
(323)	Apogee Enterprises Inc	(1,182)	(0.00)
68	Applied Industrial Technologies Inc	(163)	(0.00)
(473)	Aqua America Inc	(738)	(0.00)
1,247	Archer-Daniels-Midland Company	(1,059)	(0.00)
(1,867)	Arconic Inc	(1,161)	(0.00)
(54)	Arista Networks Inc	(1,490)	(0.00)
(544)	Armstrong World Industries Inc	(3,421)	(0.00)
(93)	Array BioPharma Inc	(10)	(0.00)
955	ARRIS International Plc	(156)	(0.00)
(247)	Arthur J Gallagher & Company	(301)	(0.00)
135	Asbury Automotive Group Inc	(167)	(0.00)
(12)	Ashland Global Holdings Inc	(51)	(0.00)
975	Aspen Technology Inc	(1,168)	(0.00)
(58)	Associated Banc-Corp	(96)	(0.00)
194	Astec Industries Inc	(1,103)	(0.00)
1,360	AT&T Inc	(4,320)	(0.00)
(173)	athenahealth Inc	(5,551)	(0.00)
2	Athene Holding Limited	(3)	(0.00)
86	Atmos Energy Corporation	(229)	(0.00)
(353)	Autodesk Inc	(7,541)	(0.01)
336	Avangrid Inc	(123)	(0.00)
(824)	Avexis Inc	(17,537)	(0.02)
(1,593)	Avis Budget Group Inc	(3,447)	(0.00)
159	Avista Corporation	(108)	(0.00)
(620)	Avnet Inc	(76)	(0.00)
(263)	Axalta Coating Systems Limited	(255)	(0.00)
(13)	Axon Enterprise Inc	(6)	(0.00)
58	AZZ Inc	(218)	(0.00)
868	Baker Hughes Inc	(3,112)	(0.00)
(1,276)	Ball Corporation	(6,370)	(0.00)
(47)	BancorpSouth Inc	(51)	(0.00)
16	Bank of Hawaii Corporation	(100)	(0.00)
(797)	Bank of the Ozarks	(2,881)	(0.00)
94	BankUnited Inc	(462)	(0.00)
(376)	Banner Corporation	(512)	(0.00)
379	BB&T Corporation	(800)	(0.00)
(234)	Beacon Roofing Supply Inc	(600)	(0.00)
422	Bed Bath & Beyond Inc	(2,002)	(0.00)
(285)	Belden Inc	(1,472)	(0.00)
604	Bemis Company Inc	(818)	(0.00)
118	Big Lots Inc	(30)	(0.00)
	Contracts for difference (continued)		
	United States (continued)		
15	Biogen Inc	(80)	(0.00)
(566)	BioMarin Pharmaceutical Inc	(3,327)	(0.00)
9	Bio-Techne Corporation	(4)	(0.00)
57	Bioverativ Inc	(58)	(0.00)
117	Black Hills Corporation	(259)	(0.00)
(176)	Blackbaud Inc	(3,467)	(0.00)
(617)	Bluebird Bio Inc	(19,274)	(0.02)
(1,359)	Blueprint Medicines Corporation	(15,142)	(0.02)
(1,091)	Bofl Holding Inc	(1,359)	(0.00)
1,795	Booz Allen Hamilton Holding Corporation	(4,303)	(0.00)
178	Boston Beer Company Inc	(1,475)	(0.00)
161	Boyd Gaming Corporation	(692)	(0.00)
(10)	Bright Horizons Family Solutions Inc	(105)	(0.00)
1,596	Brinker International Inc	(13,468)	(0.02)
(15)	Brink's Company	(398)	(0.00)
70	Bristol-Myers Squibb Company	(73)	(0.00)
(4,220)	Brookdale Senior Living Inc	(7,362)	(0.01)
1,529	Brooks Automation Inc	(7,197)	(0.01)
130	Brown-Forman Corporation	(122)	(0.00)
120	Buffalo Wild Wings Inc	(2,989)	(0.00)
(2,486)	Builders FirstSource Inc	(6,403)	(0.00)
789	Bunge Limited	(856)	(0.00)
(57)	Burlington Stores Inc	(239)	(0.00)
(759)	C&J Energy Services Inc	(852)	(0.00)
(9)	Cable One Inc	(229)	(0.00)
640	Cabot Corporation	(2,323)	(0.00)
469	Cabot Microelectronics Corporation	(2,271)	(0.00)
(389)	Cabot Oil & Gas Corporation	(887)	(0.00)
812	CalAtlantic Group Inc	(322)	(0.00)
(930)	California Water Service Group	(2,492)	(0.00)
(820)	Calpine Corporation	(2,523)	(0.00)
(30)	Cambrex Corporation	(314)	(0.00)
1,009	Campbell Soup Company	(5,007)	(0.00)
(1)	Cantel Medical Corporation	(8)	(0.00)
447	Capital One Financial Corporation	(3,555)	(0.00)
(129)	Capitol Federal Financial Inc	(45)	(0.00)
223	Cardinal Health Inc	(6)	(0.00)
235	Carlisle Companies Inc	(2,617)	(0.00)
(1,485)	CarMax Inc	(8,063)	(0.01)
425	Carnival Plc	(304)	(0.00)
(35)	Carpenter Technology Corporation	(34)	(0.00)
4	Cars.com Inc	(13)	(0.00)
103	Carter's Inc	(73)	(0.00)
152	Catalent Inc	(280)	(0.00)
(26)	Cathay General Bancorp	(31)	(0.00)
(17)	Cavium Inc	(66)	(0.00)
(381)	CBOE Holdings Inc	(2,870)	(0.00)
(396)	CBRE Group Inc	(2,284)	(0.00)
433	CBS Corporation	(531)	(0.00)
781	CDK Global Inc	(1,984)	(0.00)
30	Celgene Corporation	(13)	(0.00)
2,339	CenterPoint Energy Inc	(945)	(0.00)
80	CenturyLink Inc	(158)	(0.00)
(55)	CF Industries Holdings Inc	(29)	(0.00)
209	CH Robinson Worldwide Inc	(247)	(0.00)
(339)	Charles Schwab Corporation	(2,137)	(0.00)
(121)	Charter Communications Inc	(5,152)	(0.00)
1,212	Cheesecake Factory Inc	(10,564)	(0.02)
(39)	Chemical Financial Corporation	(122)	(0.00)
(707)	Cheniere Energy Inc	(828)	(0.00)
266	Chevron Corporation	(448)	(0.00)
(150)	Chico's FAS Inc	(6)	(0.00)
201	Children's Place Inc	(2,175)	(0.00)
(81)	Chipotle Mexican Grill Inc	(986)	(0.00)
(646)	Ciena Corporation	(1,552)	(0.00)
97	Cincinnati Financial Corporation	(62)	(0.00)
137	Cinemark Holdings Inc	(589)	(0.00)
145	Cisco Systems Inc	(224)	(0.00)
(350)	CIT Group Inc	(1,075)	(0.00)
(66)	Citizens Financial Group Inc	(386)	(0.00)
127	Citrix Systems Inc	(448)	(0.00)
(640)	Clean Harbors Inc	(4,157)	(0.00)
(1,629)	Cliffs Natural Resources Inc	(1,074)	(0.00)
228	Clorox Company	(502)	(0.00)
18	Cloudera Inc	(95)	(0.00)
(683)	Clovis Oncology Inc	(30,838)	(0.03)
609	CMS Energy Corporation	(17)	(0.00)
113	CNO Financial Group Inc	(35)	(0.00)
(256)	Coach Inc	(3,040)	(0.00)
(16)	Cogent Communications Holdings Inc	(7)	(0.00)
(36)	Coherent Inc	(1,022)	(0.00)
(18)	Colfax Corporation	(3)	(0.00)
(193)	Comerica Inc	(4,189)	(0.00)
(296)	Commerce Bancshares Inc	(368)	(0.00)
(3,448)	Commercial Metals Company	(1,681)	(0.00)
(170)	Community Bank System Inc	(22)	(0.00)
2,398	Conagra Brands Inc	(9,448)	(0.02)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (continued)		
	United States (continued)		
458	ConocoPhillips	(1,760)	(0.00)
588	CONSOL Energy Inc	(894)	(0.00)
(434)	Consolidated Edison Inc	(1,900)	(0.00)
1,056	Convergys Corporation	(148)	(0.00)
45	Cooper Tire & Rubber Company	(65)	(0.00)
1	Cooper-Standard Holdings Inc	(12)	(0.00)
(211)	Core-Mark Holding Company Inc	(33)	(0.00)
11	Cornerstone OnDemand Inc	(31)	(0.00)
59	Costco Wholesale Corporation	(869)	(0.00)
1,504	Cotiviti Holdings Inc	(1,114)	(0.00)
(5,659)	Coty Inc	(1,859)	(0.00)
(1,619)	Coupa Software Inc	(3,803)	(0.00)
(7)	Cracker Barrel Old Country Store Inc	(42)	(0.00)
(202)	Cullen/Frost Bankers Inc	(659)	(0.00)
336	Curtiss-Wright Corporation	(479)	(0.00)
41	CVB Financial Corporation	(35)	(0.00)
(3)	CVS Health Corporation	(4)	(0.00)
(4,056)	Cypress Semiconductor Corporation	(6,205)	(0.00)
(36)	Dana Inc	(149)	(0.00)
(1,598)	Darling Ingredients Inc	(3,514)	(0.00)
(104)	Dave & Buster's Entertainment Inc	(1,273)	(0.00)
1,492	DaVita Inc	(1,813)	(0.00)
215	Dean Foods Company	(337)	(0.00)
(317)	Deckers Outdoor Corporation	(4,669)	(0.00)
90	Dell Technologies Inc Class V	(513)	(0.00)
413	Deluxe Corporation	(1,029)	(0.00)
120	Devon Energy Corporation	(710)	(0.00)
(1,029)	DexCom Inc	(5,858)	(0.00)
(2,708)	Diebold Nixdorf Inc	(6,692)	(0.00)
(129)	Dillard's Inc	(696)	(0.00)
590	Discover Financial Services	(1,754)	(0.00)
1,400	Discovery Communications Inc	(2,209)	(0.00)
72	Dolby Laboratories Inc	(49)	(0.00)
(486)	Dominion Energy Inc	(613)	(0.00)
(8)	Dorman Products Inc	(211)	(0.00)
13	Dow Chemical Company	(7)	(0.00)
24	Dr Pepper Snapple Group Inc	(6)	(0.00)
740	Dril-Quip Inc	(4,527)	(0.00)
(664)	DSW Inc	(500)	(0.00)
(121)	Duke Energy Corporation	(52)	(0.00)
101	Dun & Bradstreet Corporation	(182)	(0.00)
137	DXC Technology Company	(80)	(0.00)
(338)	Dycom Industries Inc	(2,040)	(0.00)
(18)	E*TRADE Financial Corporation	(185)	(0.00)
28	Eagle Materials Inc	(174)	(0.00)
293	Ebix Inc	(1,173)	(0.00)
331	EchoStar Corporation	(15)	(0.00)
(33)	Edgewell Personal Care Company	(6)	(0.00)
341	Edison International	(692)	(0.00)
221	El Paso Electric Company	(182)	(0.00)
51	Eli Lilly & Company	(63)	(0.00)
(534)	Ellie Mae Inc	(11,991)	(0.02)
714	EMCOR Group Inc	(320)	(0.00)
(942)	Emergent BioSolutions Inc	(4,256)	(0.00)
1,226	Energizer Holdings Inc	(6,618)	(0.00)
55	EnerSys	(377)	(0.00)
443	Entergy Corporation	(801)	(0.00)
(782)	Envestnet Inc	(3,932)	(0.00)
(601)	Envision Healthcare Corporation	(1,964)	(0.00)
88	EOG Resources Inc	(374)	(0.00)
(1)	EPAM Systems Inc	(12)	(0.00)
(41)	Esterline Technologies Corporation	(713)	(0.00)
(5,945)	Etsy Inc	(21,413)	(0.03)
630	Evercore Partners Inc	(1,029)	(0.00)
519	Eversource Energy	(229)	(0.00)
72	EW Scripps Company	(270)	(0.00)
(1,903)	Exact Sciences Corporation	(29,077)	(0.03)
(433)	Exelixis Inc	(3,271)	(0.00)
407	Exelon Corporation	(6)	(0.00)
(84)	Expedia Inc	(1,869)	(0.00)
1,829	Express Scripts Holding Company	(7,628)	(0.01)
260	Exxon Mobil Corporation	(1,145)	(0.00)
398	F5 Networks Inc	(1,789)	(0.00)
65	FactSet Research Systems Inc	(51)	(0.00)
(376)	Fastenal Company	(131)	(0.00)
(304)	FCB Financial Holdings Inc	(167)	(0.00)
(416)	Federated Investors Inc	(684)	(0.00)
(97)	FedEx Corporation	(2,580)	(0.00)
(1,053)	FibroGen Inc	(12,257)	(0.02)
564	Fifth Third Bancorp	(96)	(0.00)
(786)	Financial Engines Inc	(2,984)	(0.00)
(1,492)	Finisar Corporation	(251)	(0.00)
(6,129)	FireEye Inc	(22,917)	(0.03)
(27)	First Citizens BancShares Inc	(1,190)	(0.00)
(35)	First Financial Bankshares Inc	(187)	(0.00)
31	First Hawaiian Inc	(105)	(0.00)
(211)	First Horizon National Corporation	(215)	(0.00)
	Contracts for difference (continued)		
	United States (continued)		
(242)	First Midwest Bancorp Inc	(229)	(0.00)
(284)	First Republic Bank	(4,644)	(0.00)
(257)	First Solar Inc	(3,428)	(0.00)
(93)	FirstCash Inc	(993)	(0.00)
682	FirstEnergy Corporation	(605)	(0.00)
(1,115)	Five Below Inc	(9,893)	(0.02)
717	FLIR Systems Inc	(1,644)	(0.00)
10	Flowers Foods Inc	(13)	(0.00)
18	Flowserve Corporation	(42)	(0.00)
594	Fluor Corporation	(1,327)	(0.00)
(1,986)	FNB Corporation	(550)	(0.00)
224	Foot Locker Inc	(3,733)	(0.00)
675	Ford Motor Company	(793)	(0.00)
672	Fortinet Inc	(1,212)	(0.00)
(44)	Franklin Electric Company Inc	(14)	(0.00)
253	Fresh Del Monte Produce Inc	(613)	(0.00)
909	FTI Consulting Inc	(2,230)	(0.00)
(721)	Fulton Financial Corporation	(692)	(0.00)
931	Gap Inc	(1,930)	(0.00)
(78)	Gartner Inc	(858)	(0.00)
(299)	GATX Corporation	(1,371)	(0.00)
13	GCP Applied Technologies Inc	(4)	(0.00)
540	Generac Holdings Inc	(1,411)	(0.00)
658	General Electric Company	(1,937)	(0.00)
685	General Mills Inc	(2,780)	(0.00)
(1,537)	General Motors Company	(2,054)	(0.00)
(21)	Genesee & Wyoming Inc	(61)	(0.00)
88	Gentex Corporation	(163)	(0.00)
(691)	Gentherm Inc	(4,244)	(0.00)
244	Genuine Parts Company	(641)	(0.00)
(1,920)	Gigamon Inc	(9,056)	(0.02)
38	Gilead Sciences Inc	(39)	(0.00)
82	Global Payments Inc	(32)	(0.00)
(3)	Goldman Sachs Group Inc	(141)	(0.00)
520	Goodyear Tire & Rubber Company	(379)	(0.00)
4	Grand Canyon Education Inc	(3)	(0.00)
15	Group 1 Automotive Inc	(41)	(0.00)
(26,841)	Groupon Inc	(1,813)	(0.00)
(707)	GrubHub Inc	(5,254)	(0.00)
(410)	Guidewire Software Inc	(6,699)	(0.01)
(1,819)	Hain Celestial Group Inc	(2,753)	(0.00)
(4,073)	Halozyme Therapeutics Inc	(4,958)	(0.00)
(590)	Hancock Holding Company	(1,252)	(0.00)
(610)	Hanesbrands Inc	(1,713)	(0.00)
64	Hanover Insurance Group Inc	(3)	(0.00)
278	Harley-Davidson Inc	(468)	(0.00)
1,466	Hawaiian Electric Industries Inc	(1,349)	(0.00)
423	Hawaiian Holdings Inc	(1,061)	(0.00)
(61)	HB Fuller Company	(72)	(0.00)
(130)	Healthcare Services Group Inc	(1,396)	(0.00)
60	HealthEquity Inc	(248)	(0.00)
(1,095)	Heartland Express Inc	(1,153)	(0.00)
(21)	Helmerich & Payne Inc	(295)	(0.00)
(781)	Herbalife Limited	(10,724)	(0.02)
1,337	Herman Miller Inc	(1,387)	(0.00)
63	Hershey Company	(232)	(0.00)
3,979	Hewlett Packard Enterprise Company	(2,133)	(0.00)
(162)	Hexcel Corporation	(48)	(0.00)
1,069	Hillenbrand Inc	(785)	(0.00)
77	Hilton Grand Vacations Inc	(29)	(0.00)
63	Hilton Worldwide Holdings Inc	(107)	(0.00)
915	HNI Corporation	(6,187)	(0.00)
(1,101)	HollyFrontier Corporation	(931)	(0.00)
(68)	Home BancShares Inc	(116)	(0.00)
(10)	Home Depot Inc	(48)	(0.00)
(574)	Hope Bancorp Inc	(156)	(0.00)
(1,060)	Horizon Pharma Plc	(849)	(0.00)
142	Hormel Foods Corporation	(23)	(0.00)
1,313	Hostess Brands Inc	(316)	(0.00)
(5,167)	Houghton Mifflin Harcourt Company	(12,066)	(0.02)
(237)	Howard Hughes Corporation	(2,805)	(0.00)
1,816	HRG Group Inc	(1,945)	(0.00)
859	HSN Inc	(3,633)	(0.00)
282	Hubbell Inc	(1,656)	(0.00)
(673)	HubSpot Inc	(10,171)	(0.02)
(2,510)	Huntington Bancshares Inc	(5,394)	(0.00)
27	Huntington Ingalls Industries Inc	(22)	(0.00)
(415)	IBERIABANK Corporation	(2,584)	(0.00)
(14)	ICU Medical Inc	(138)	(0.00)
177	IDACORP Inc	(115)	(0.00)
7	IDEXX Laboratories Inc	(19)	(0.00)
(645)	II-VI Inc	(2,002)	(0.00)
(1,893)	ILG Inc	(16,306)	(0.02)
57	Illumina Inc	(302)	(0.00)
(1,069)	Imperva Inc	(8,143)	(0.01)
44	INC Research Holdings Inc	(20)	(0.00)
(238)	Incyte Corporation	(3,507)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (continued)		
	United States (continued)		
(6,381)	Infinera Corporation	(1,813)	(0.00)
(683)	Ingevity Corporation	(3,099)	(0.00)
53	Innospec Inc	(252)	(0.00)
573	Insperity Inc	(4,169)	(0.00)
(1,299)	Insulet Corporation	(16,017)	(0.02)
(212)	Integrated Device Technology Inc	(77)	(0.00)
1,652	Intel Corporation	(2,116)	(0.00)
(1,197)	Interactive Brokers Group Inc	(2,432)	(0.00)
(574)	Intercept Pharmaceuticals Inc	(5,420)	(0.00)
657	InterDigital Inc	(4,908)	(0.00)
445	International Business Machines Corporation	(3,776)	(0.00)
(319)	International Paper Company	(1,134)	(0.00)
(2,824)	Intrexon Corporation	(4,152)	(0.00)
(45)	Invesco Limited	(127)	(0.00)
(140)	Investors Bancorp Inc	(9)	(0.00)
(611)	Ionis Pharmaceuticals Inc	(5,935)	(0.00)
(2,919)	Ironwood Pharmaceuticals Inc	(9,809)	(0.02)
497	ITT Inc	(340)	(0.00)
104	j2 Global Inc	(178)	(0.00)
277	Jack in the Box Inc	(1,097)	(0.00)
411	Jacobs Engineering Group Inc	(1,656)	(0.00)
(3,814)	Jagged Peak Energy Inc	(3,657)	(0.00)
(78)	JB Hunt Transport Services Inc	(65)	(0.00)
(839)	JELD-WEN Holding Inc	(960)	(0.00)
391	JM Smucker Company	(4,301)	(0.00)
(549)	John Bean Technologies Corporation	(6,326)	(0.00)
850	John Wiley & Sons Inc	(273)	(0.00)
27	Johnson & Johnson	(77)	(0.00)
(1,864)	Johnson Controls International Plc	(3,040)	(0.00)
(333)	Jones Lang LaSalle Inc	(7,102)	(0.01)
(14)	JPMorgan Chase & Company	(95)	(0.00)
2,419	Juniper Networks Inc	(1,394)	(0.00)
(2,236)	Juno Therapeutics Inc	(13,390)	(0.02)
(1)	Kansas City Southern	(18)	(0.00)
247	KapStone Paper and Packaging Corporation	(324)	(0.00)
789	KAR Auction Services Inc	(956)	(0.00)
(5,829)	KBR Inc	(3,196)	(0.00)
312	Kellogg Company	(915)	(0.00)
(674)	Kennametal Inc	(75)	(0.00)
(154)	KeyCorp	(239)	(0.00)
(110)	Keysight Technologies Inc	(180)	(0.00)
570	Kimberly-Clark Corporation	(582)	(0.00)
1,616	Kinder Morgan Inc	(4,608)	(0.00)
(652)	Kite Pharma Inc	(29,928)	(0.03)
38	KLA-Tencor Corporation	(149)	(0.00)
(187)	KLX Inc	(2,016)	(0.00)
(691)	Knight Transportation Inc	(4,704)	(0.00)
19	Knowles Corporation	(18)	(0.00)
890	Kohl's Corporation	(2,954)	(0.00)
(457)	Korn/Ferry International	(3,936)	(0.00)
34	Kraft Heinz Company	(198)	(0.00)
51	Kroger Company	(343)	(0.00)
(247)	L Brands Inc	(342)	(0.00)
(793)	La Quinta Holdings Inc	(710)	(0.00)
(50)	Lamb Weston Holdings Inc	(159)	(0.00)
256	Lancaster Colony Corporation	(1,735)	(0.00)
78	Landstar System Inc	(37)	(0.00)
73	LCI Industries	(50)	(0.00)
7	Lear Corporation	(6)	(0.00)
(105)	LegacyTexas Financial Group Inc	(158)	(0.00)
381	Legg Mason Inc	(307)	(0.00)
133	Leidos Holdings Inc	(193)	(0.00)
(15,432)	LendingClub Corporation	(2,211)	(0.00)
(246)	LendingTree Inc	(6,665)	(0.00)
(179)	Lennar Corporation	(1,894)	(0.00)
(33)	Leucadia National Corporation	(15)	(0.00)
(1,904)	Lexicon Pharmaceuticals Inc	(3,130)	(0.00)
(757)	Liberty Broadband Corporation_CSFB	(1,517)	(0.00)
(53)	Liberty Broadband Corporation_CSFB	(102)	(0.00)
(129)	Liberty Expedia Holdings Inc	(699)	(0.00)
(217)	Liberty Media Corporation-Liberty Formula One	(1,038)	(0.00)
(295)	Liberty Media Corporation-Liberty SiriusXM_CSFB	(983)	(0.00)
(139)	Liberty Media Corporation-Liberty SiriusXM_CSFB	(569)	(0.00)
(49)	Liberty Ventures	(126)	(0.00)
(242)	Ligand Pharmaceuticals Inc	(4,504)	(0.00)
(1,935)	Lions Gate Entertainment Corporation	(4,109)	(0.00)
(553)	Lithia Motors Inc	(2,470)	(0.00)
25	Littelfuse Inc	(25)	(0.00)
(418)	Live Nation Entertainment Inc	(351)	(0.00)
(1,100)	LKQ Corporation	(2,675)	(0.00)
17	Loews Corporation	(7)	(0.00)
59	LogMeIn Inc	(498)	(0.00)
36	Louisiana-Pacific Corporation	(15)	(0.00)
497	Lowe's Companies Inc	(1,210)	(0.00)
(1,142)	Lumentum Holdings Inc	(10,285)	(0.02)
972	LyondellBasell Industries NV	(417)	(0.00)
(777)	MACOM Technology Solutions Holdings Inc	(7,074)	(0.01)
	Contracts for difference (continued)		
	United States (continued)		
6	Macquarie Infrastructure Corporation	(23)	(0.00)
599	Macy's Inc	(3,072)	(0.00)
1	Madison Square Garden Company	(5)	(0.00)
681	Mallinckrodt Plc	(3,306)	(0.00)
(33)	Markel Corporation	(960)	(0.00)
(37)	MarketAxess Holdings Inc	(1,559)	(0.00)
105	Marriott International Inc	(341)	(0.00)
(83)	Martin Marietta Materials Inc	(313)	(0.00)
86	Masonite International Corporation	(231)	(0.00)
(12)	MasTec Inc	(46)	(0.00)
11	Mattel Inc	(41)	(0.00)
34	Matthews International Corporation	(177)	(0.00)
82	Maxim Integrated Products Inc	(77)	(0.00)
(690)	MB Financial Inc	(1,144)	(0.00)
(7,304)	MBIA Inc	(5,254)	(0.00)
389	McCormick & Company Inc	(499)	(0.00)
(631)	McDermott International Inc	(542)	(0.00)
1,402	MDU Resources Group Inc	(1,258)	(0.00)
(8)	Medidata Solutions Inc	(250)	(0.00)
732	MEDNAX Inc	(3,553)	(0.00)
50	Merck & Company Inc	(82)	(0.00)
18	Mercury General Corporation	(78)	(0.00)
(902)	Mercury Systems Inc	(3,577)	(0.00)
577	Meredith Corporation	(698)	(0.00)
(1,717)	Meritage Homes Corporation	(15,265)	(0.02)
1,211	Methode Electronics Inc	(310)	(0.00)
5	Mettler-Toledo International Inc	(42)	(0.00)
(257)	MGIC Investment Corporation	(505)	(0.00)
(1,687)	MGM Resorts International	(7,855)	(0.01)
679	Michaels Companies Inc	(1,902)	(0.00)
(1,804)	Micron Technology Inc	(17,357)	(0.02)
239	Microsemi Corporation	(592)	(0.00)
78	MicroStrategy Inc	(19)	(0.00)
71	Minerals Technologies Inc	(375)	(0.00)
178	MKS Instruments Inc	(2,537)	(0.00)
183	Mobile Mini Inc	(534)	(0.00)
30	Molson Coors Brewing Company	(92)	(0.00)
943	Mondelez International Inc	(1,369)	(0.00)
44	Morgan Stanley	(67)	(0.00)
(272)	Morningstar Inc	(410)	(0.00)
1,772	MRC Global Inc	(3,424)	(0.00)
51	MSC Industrial Direct Company Inc	(296)	(0.00)
1,183	MSG Networks Inc	(1,185)	(0.00)
(1,129)	Mueller Water Products Inc	(375)	(0.00)
(743)	Murphy USA Inc	(5,668)	(0.00)
(145)	Mylan NV	(198)	(0.00)
69	Myriad Genetics Inc	(11)	(0.00)
(484)	Nasdaq Inc	(1,916)	(0.00)
1,003	National Fuel Gas Company	(675)	(0.00)
30	National Oilwell Varco Inc	(122)	(0.00)
(1,341)	Nationstar Mortgage Holdings Inc	(847)	(0.00)
(6)	Natus Medical Inc	(6)	(0.00)
(3,308)	Navistar International Corporation	(2,654)	(0.00)
995	NCR Corporation	(3,738)	(0.00)
(3,370)	Nektar Therapeutics	(14,684)	(0.02)
(13)	Neogen Corporation	(117)	(0.00)
(429)	Netflix Inc	(16,917)	(0.02)
70	NETGEAR Inc	(398)	(0.00)
424	NetScout Systems Inc	(580)	(0.00)
(1,504)	Neurocrine Biosciences Inc	(4,512)	(0.00)
(424)	New Jersey Resources Corporation	(1,119)	(0.00)
(1,120)	New Relic Inc	(12,336)	(0.02)
(3,272)	New York Community Bancorp Inc	(244)	(0.00)
(374)	New York Times Company	(219)	(0.00)
54	Newmont Mining Corporation	(86)	(0.00)
(648)	News Corporation	(621)	(0.00)
(720)	Nexstar Media Group Inc	(1,259)	(0.00)
576	Nielsen Holdings Plc	(2,223)	(0.00)
(950)	NiSource Inc	(2,422)	(0.00)
1	Nordstrom Inc	(3)	(0.00)
(513)	Northwest Bancshares Inc	(136)	(0.00)
513	NorthWestern Corporation	(22)	(0.00)
(247)	Norwegian Cruise Line Holdings Limited	(2,234)	(0.00)
(468)	NRG Energy Inc	(1,143)	(0.00)
509	Nuance Communications Inc	(113)	(0.00)
455	Nucor Corporation	(434)	(0.00)
(110)	Nutrisystem Inc	(62)	(0.00)
(13)	NuVasive Inc	(241)	(0.00)
(182)	NVIDIA Corporation	(6,356)	(0.00)
(1,139)	NxStage Medical Inc	(2,627)	(0.00)
1,550	Oceaneering International Inc	(5,231)	(0.00)
(7,114)	Oclaro Inc	(5,028)	(0.00)
(71)	Office Depot Inc	(45)	(0.00)
637	OGE Energy Corporation	(237)	(0.00)
417	Oil States International Inc	(2,296)	(0.00)
(66)	Old Dominion Freight Line Inc	(523)	(0.00)
(1,959)	Old National Bancorp	(3,201)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (continued)		
	United States (continued)		
2,382	Old Republic International Corporation	(450)	(0.00)
5	Olin Corporation	(3)	(0.00)
(773)	Ollie's Bargain Outlet Holdings Inc	(8,382)	(0.01)
587	Omnicom Group Inc	(1,051)	(0.00)
216	ONE Gas Inc	(19)	(0.00)
379	ONEOK Inc	(1,388)	(0.00)
294	Orbital ATK Inc	(41)	(0.00)
643	Ormat Technologies Inc	(256)	(0.00)
(362)	OSI Systems Inc	(2,075)	(0.00)
2,569	Owens & Minor Inc	(7,010)	(0.01)
(70)	Owens-Illinois Inc	(134)	(0.00)
(308)	PACCAR Inc	(593)	(0.00)
(1,367)	Pacira Pharmaceuticals Inc	(10,662)	(0.02)
(3)	Packaging Corporation of America	(11)	(0.00)
186	PacWest Bancorp	(531)	(0.00)
(117)	Palo Alto Networks Inc	(681)	(0.00)
401	Papa John's International Inc	(3,652)	(0.00)
(197)	Pattern Energy Group Inc	(401)	(0.00)
1,020	Paychex Inc	(2,277)	(0.00)
(311)	Paycom Software Inc	(6,139)	(0.00)
(779)	Paylocity Holding Corporation	(8,523)	(0.01)
(2,189)	PBF Energy Inc	(957)	(0.00)
(183)	Pegasystems Inc	(2,929)	(0.00)
(667)	Penumbra Inc	(11,345)	(0.02)
62	People's United Financial Inc	(89)	(0.00)
(988)	Performance Food Group Company	(3,979)	(0.00)
86	Pfizer Inc	(18)	(0.00)
306	PG&E Corporation	(318)	(0.00)
95	Phillips 66	(311)	(0.00)
1,241	Pilgrim's Pride Corporation	(1,140)	(0.00)
(21)	Pinnacle Financial Partners Inc	(43)	(0.00)
69	Pinnacle Foods Inc	(80)	(0.00)
147	Pinnacle West Capital Corporation	(356)	(0.00)
507	Pitney Bowes Inc	(188)	(0.00)
78	Plantronics Inc	(158)	(0.00)
(1,425)	Platform Specialty Products Corporation	(1,901)	(0.00)
553	Plexus Corporation	(2,085)	(0.00)
(512)	Polaris Industries Inc	(3,787)	(0.00)
203	Portland General Electric Company	(154)	(0.00)
(1,081)	Portola Pharmaceuticals Inc	(26,522)	(0.03)
621	PPL Corporation	(212)	(0.00)
(846)	PRA Group Inc	(4,310)	(0.00)
(5)	Prestige Brands Holdings Inc	(8)	(0.00)
(13)	Priceline Group Inc	(2,824)	(0.00)
(665)	PriceSmart Inc	(440)	(0.00)
60	Primerica Inc	(61)	(0.00)
948	Procter & Gamble Company	(1,509)	(0.00)
(589)	Proofpoint Inc	(7,219)	(0.01)
293	Prospect Capital Corporation	(90)	(0.00)
(29)	Prosperity Bancshares Inc	(24)	(0.00)
(666)	Proto Labs Inc	(10,982)	(0.02)
(569)	PTC Inc	(2,286)	(0.00)
(2)	Public Service Enterprise Group Inc	(4)	(0.00)
11	Qorvo Inc	(38)	(0.00)
(3)	Quaker Chemical Corporation	(9)	(0.00)
776	QUALCOMM Inc	(1,634)	(0.00)
(848)	Quanta Services Inc	(397)	(0.00)
31	Quintiles IMS Holdings Inc	(32)	(0.00)
(1,559)	Radius Health Inc	(11,775)	(0.02)
591	Ralph Lauren Corporation	(5,998)	(0.00)
150	Rambus Inc	(147)	(0.00)
(10)	Raymond James Financial Inc	(192)	(0.00)
(122)	RBC Bearings Inc	(1,061)	(0.00)
(59)	Realogy Holdings Corporation	(287)	(0.00)
121	RealPage Inc	(140)	(0.00)
(633)	Regal Entertainment Group	(55)	(0.00)
(11)	Regeneron Pharmaceuticals Inc	(2,209)	(0.00)
409	Reliance Steel & Aluminum Company	(3,681)	(0.00)
(534)	Rexnord Corporation	(2,582)	(0.00)
(34)	RH	(979)	(0.00)
(776)	RingCentral Inc	(7,822)	(0.01)
25	RLI Corporation	(201)	(0.00)
134	Robert Half International Inc	(28)	(0.00)
61	Rockwell Collins Inc	(1)	(0.00)
5	Rogers Corporation	(1)	(0.00)
(22)	Roper Technologies Inc	(185)	(0.00)
578	Ross Stores Inc	(2,930)	(0.00)
50	Rowan Companies Plc	(210)	(0.00)
(60)	Royal Gold Inc	(36)	(0.00)
(280)	RPC Inc	(497)	(0.00)
(382)	Ryder System Inc	(701)	(0.00)
424	Sabre Corporation	(415)	(0.00)
(866)	Sage Therapeutics Inc	(21,736)	(0.03)
82	salesforce.com Inc	(317)	(0.00)
(246)	Sally Beauty Holdings Inc	(155)	(0.00)
(300)	Samsonite International SA	(1)	(0.00)
42	Sanderson Farms Inc	(5)	(0.00)
	Contracts for difference (continued)		
	United States (continued)		
87	Sanmina Corporation	(32)	(0.00)
(1,358)	Santander Consumer USA Holdings Inc	(1,558)	(0.00)
(1,726)	Sarepta Therapeutics Inc	(2,648)	(0.00)
(90)	SCANA Corporation	(286)	(0.00)
397	Schlumberger Limited	(6,265)	(0.00)
(455)	Schneider National Inc	(1,168)	(0.00)
393	Schweitzer-Mauduit International Inc	(1,464)	(0.00)
1,104	Science Applications International Corporation	(7,632)	(0.01)
(1,218)	Scientific Games Corporation	(5,885)	(0.00)
335	Scotts Miracle-Gro Company	(766)	(0.00)
434	Scripps Networks Interactive Inc	(4,574)	(0.00)
740	Seagate Technology Plc	(4,772)	(0.00)
318	Sealed Air Corporation	(805)	(0.00)
951	SeaWorld Entertainment Inc	(869)	(0.00)
(370)	Select Medical Holdings Corporation	(556)	(0.00)
(234)	Sempra Energy	(1,516)	(0.00)
(257)	ServiceNow Inc	(6,868)	(0.01)
(2,051)	Shenandoah Telecommunications Company	(6,416)	(0.00)
8	Shutterfly Inc	(39)	(0.00)
(703)	Shutterstock Inc	(603)	(0.00)
(154)	Signature Bank	(3,452)	(0.00)
(36)	Simmons First National Corporation	(68)	(0.00)
(1,821)	Sims Metal Management Limited	(4,276)	(0.00)
(1,182)	SiteOne Landscape Supply Inc	(11,170)	(0.02)
(1,012)	Skechers U.S.A. Inc	(4,864)	(0.00)
(1,817)	SkyWest Inc	(2,594)	(0.00)
39	Skyworks Solutions Inc	(180)	(0.00)
(122)	SLM Corporation	(5)	(0.00)
19	Snap Inc	(33)	(0.00)
159	Snap-on Inc	(1,071)	(0.00)
590	Snyder's-Lance Inc	(1,279)	(0.00)
730	Sonoco Products Company	(662)	(0.00)
19	South Jersey Industries Inc	(66)	(0.00)
28	Southern Company	(60)	(0.00)
(21)	Southern Copper Corporation	(5)	(0.00)
(24)	Southwest Gas Holdings Inc	(79)	(0.00)
(1,127)	Spark Therapeutics Inc	(7,802)	(0.01)
380	Spectrum Brands Holdings Inc	(3,860)	(0.00)
(303)	Spire Inc	(799)	(0.00)
(813)	Spirit Airlines Inc	(4,807)	(0.00)
(7)	Splunk Inc	(33)	(0.00)
(780)	Sprouts Farmers Market Inc	(3,231)	(0.00)
(2,595)	Square Inc	(21,917)	(0.03)
(415)	Staples Inc	(510)	(0.00)
332	Starbucks Corporation	(97)	(0.00)
4,098	Steelcase Inc	(8,777)	(0.01)
29	Stericycle Inc	(156)	(0.00)
(952)	Sterling Bancorp	(129)	(0.00)
(886)	Stifel Financial Corporation	(4,342)	(0.00)
(1,635)	Summit Materials Inc	(6,005)	(0.00)
(45)	SunTrust Banks Inc	(121)	(0.00)
70	Supernus Pharmaceuticals Inc	(30)	(0.00)
(432)	SUPERVALU Inc	(79)	(0.00)
(105)	SVB Financial Group	(5,912)	(0.00)
(1,291)	Symantec Corporation	(1,652)	(0.00)
506	Synaptics Inc	(747)	(0.00)
829	Synchrony Financial	(893)	(0.00)
(181)	SYNNEX Corporation	(2,664)	(0.00)
126	Synopsys Inc	(36)	(0.00)
75	Syntel Inc	(137)	(0.00)
167	Sysco Corporation	(834)	(0.00)
(74)	T Rowe Price Group Inc	(484)	(0.00)
(751)	Tableau Software Inc	(11,106)	(0.02)
(990)	Tahoe Resources Inc	(490)	(0.00)
1,549	Target Corporation	(18,314)	(0.02)
(123)	TCF Financial Corporation	(88)	(0.00)
2,937	TEGNA Inc	(1,405)	(0.00)
(2,459)	Teladoc Inc	(5,466)	(0.00)
(328)	Telephone & Data Systems Inc	(176)	(0.00)
(594)	Tempur Sealy International Inc	(3,792)	(0.00)
(4,840)	Tenet Healthcare Corporation	(8,270)	(0.01)
103	Tenneco Inc	(430)	(0.00)
1,369	Teradata Corporation	(195)	(0.00)
(179)	Tesla Inc	(25,391)	(0.03)
(103)	Tesoro Corporation	(956)	(0.00)
(360)	Texas Capital Bancshares Inc	(1,088)	(0.00)
62	Texas Instruments Inc	(186)	(0.00)
(98)	Textron Inc	(269)	(0.00)
(29)	Thor Industries Inc	(138)	(0.00)
(35)	Tiffany & Company	(52)	(0.00)
(214)	Time Inc	(334)	(0.00)
458	TiVo Corporation	(23)	(0.00)
407	TJX Companies Inc	(2,269)	(0.00)
217	T-Mobile US Inc	(1,191)	(0.00)
(28)	TopBuild Corporation	(256)	(0.00)
141	Total System Services Inc	(17)	(0.00)
(127)	TransDigm Group Inc	(3,679)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Contracts for difference (continued)		
	United States (continued)		
(20)	TransUnion	(248)	(0.00)
(927)	TreeHouse Foods Inc	(1,959)	(0.00)
(6,708)	TRI Pointe Group Inc	(11,071)	(0.02)
(70)	Tribune Media Company	(76)	(0.00)
(541)	Trinity Industries Inc	(690)	(0.00)
8	Trinseo SA	(4)	(0.00)
(851)	Triumph Group Inc	(8,829)	(0.01)
(2,764)	TrueCar Inc	(5,939)	(0.00)
(70)	Trustmark Corporation	(92)	(0.00)
7	Tupperware Brands Corporation	(1)	(0.00)
1,705	Twenty-First Century Fox Inc	(1,597)	(0.00)
(2,762)	Twitter Inc	(5,423)	(0.00)
(109)	Tyler Technologies Inc	(3,002)	(0.00)
309	UGI Corporation	(523)	(0.00)
(31)	Ulta Beauty Inc	(408)	(0.00)
(206)	Ultimate Software Group Inc	(3,421)	(0.00)
(20)	Ultragenyx Pharmaceutical Inc	(62)	(0.00)
(304)	UMB Financial Corporation	(610)	(0.00)
40	Umpqua Holdings Corporation	(12)	(0.00)
(36)	United Bankshares Inc	(34)	(0.00)
206	United Community Banks Inc	(426)	(0.00)
107	United Continental Holdings Inc	(227)	(0.00)
(40)	United Natural Foods Inc	(83)	(0.00)
(50)	United Parcel Service Inc	(347)	(0.00)
(64)	United Rentals Inc	(74)	(0.00)
(122)	United States Steel Corporation	(163)	(0.00)
508	United Therapeutics Corporation	(1,991)	(0.00)
69	Univar Inc	(70)	(0.00)
1,734	Universal Corporation	(5,739)	(0.00)
(328)	Universal Display Corporation	(15,693)	(0.01)
(122)	Urban Outfitters Inc	(54)	(0.00)
(378)	US Foods Holding Corporation	(84)	(0.00)
173	USG Corporation	(61)	(0.00)
2	Vail Resorts Inc	(9)	(0.00)
(2,413)	Valley National Bancorp	(330)	(0.00)
93	Valmont Industries Inc	(257)	(0.00)
(1,120)	Valvoline Inc	(1,271)	(0.00)
57	Vector Group Limited	(15)	(0.00)
261	Vectren Corporation	(525)	(0.00)
1	Veeva Systems Inc	(4)	(0.00)
(2,697)	VeriFone Systems Inc	(951)	(0.00)
(86)	Verisk Analytics Inc	(47)	(0.00)
120	Verizon Communications Inc	(476)	(0.00)
30	Vertex Pharmaceuticals Inc	(54)	(0.00)
481	Viacom Inc	(4,748)	(0.00)
(3,563)	Vista Outdoor Inc	(4,374)	(0.00)
(8)	Visteon Corporation	(57)	(0.00)
(995)	Vistra Energy Corporation	(1,847)	(0.00)
389	VMware Inc	(1,341)	(0.00)
(1,117)	Vonage Holdings Corporation	(935)	(0.00)
326	Voya Financial Inc	(39)	(0.00)
(165)	Vulcan Materials Company	(749)	(0.00)
(30)	WABCO Holdings Inc	(446)	(0.00)
(460)	Wabtec Corporation	(5,256)	(0.01)
(382)	Waddell & Reed Financial Inc	(813)	(0.00)
24	WageWorks Inc	(142)	(0.00)
151	Walgreens Boots Alliance Inc	(512)	(0.00)
315	Walt Disney Company	(1,555)	(0.00)
(51)	Washington Federal Inc	(49)	(0.00)
19	Waters Corporation	(22)	(0.00)
441	Watts Water Technologies Inc	(142)	(0.00)
(1,127)	Wayfair Inc	(44,224)	(0.03)
(4)	WD-40 Company	(27)	(0.00)
(57)	Webster Financial Corporation	(274)	(0.00)
257	WEC Energy Group Inc	(131)	(0.00)
(1,036)	Weight Watchers International Inc	(6,716)	(0.01)
(230)	Wells Fargo & Company	(1,756)	(0.00)
(2,203)	Werner Enterprises Inc	(9,225)	(0.02)
45	WESCO International Inc	(268)	(0.00)
(2)	West Pharmaceutical Services Inc	(37)	(0.00)
(594)	Westamerica Bancorporation	(1,755)	(0.00)
306	Westar Energy Inc	(61)	(0.00)
(234)	Western Alliance Bancorp	(2,097)	(0.00)
18	Western Digital Corporation	(14)	(0.00)
3,160	Western Union Company	(3,747)	(0.00)
(485)	Westlake Chemical Corporation	(2,181)	(0.00)
(867)	WEX Inc	(628)	(0.00)
(711)	WGL Holdings Inc	(5,901)	(0.01)
156	Whiting Petroleum Corporation	(409)	(0.00)
(1)	Williams Companies Inc	(1)	(0.00)
309	Williams-Sonoma Inc	(129)	(0.00)
(300)	Wintrust Financial Corporation	(1,350)	(0.00)
(6,407)	WisdomTree Investments Inc	(7,108)	(0.01)
18	Woodward Inc	(31)	(0.00)
(384)	Workday Inc	(8,007)	(0.01)
550	World Fuel Services Corporation	(1,574)	(0.00)
296	WR Berkley Corporation	(596)	(0.00)
(186)	WR Grace & Company	(348)	(0.00)
146	WW Grainger Inc	(3,729)	(0.00)
(288)	Wynn Resorts Limited	(12,052)	(0.02)
297	Xcel Energy Inc	(110)	(0.00)
47	Xperi Corporation	(142)	(0.00)
(577)	XPO Logistics Inc	(12,733)	(0.02)
(380)	Xylem Inc	(2,853)	(0.00)
16	Yum China Holdings Inc	(12)	(0.00)
15	Zebra Technologies Corporation	(55)	(0.00)
(2,986)	Zendesk Inc	(11,417)	(0.02)
(1,437)	Zillow Group Inc	(20,160)	(0.03)
(783)	Zions Bancorporation	(2,619)	(0.00)
50	Zoetis Inc	(33)	(0.00)
		(1,937,980)	(1.41)
	Total contracts for difference	**(6,670,484)**	**(4.99)**
	Future contracts		
	Australia		
55	90-DAY Bank Bills Futures March 2018	(3,692)	(0.00)
110	Australia 10 Years Bond Futures September 2017	(138,944)	(0.10)
175	Australia 3 Years Bond Futures September 2017	(85,670)	(0.06)
118	SPI 200 Index Futures September 2017	(214,563)	(0.17)
		(442,869)	(0.33)
71	**Canada**		
39	Bank Accepted Bills Futures March 2018	(25,083)	(0.02)
51	Bank Accepted Bills Futures September 2018	(19,154)	(0.01)
	S&P/TSX 60 Index Futures September 2017	(13,878)	(0.01)
		(58,115)	(0.04)
	European Union		
85	3MO EURO EURIBOR Futures March 2020	(39,862)	(0.03)
	Germany		
56	EURO-BUND Futures September 2017	(207,135)	(0.16)
30	EURO-OAT Futures September 2017	(65,257)	(0.05)
(22)	VSTOXX Index Futures August 2017	(2,908)	(0.00)
(8)	VSTOXX Index Futures July 2017	(1,523)	(0.00)
		(276,823)	(0.21)
67	**Hong Kong**		
15	HANG SENG Index Futures July 2017	(47,967)	(0.03)
	H-SHARES Index Futures July 2017	(9,832)	(0.01)
		(57,799)	(0.04)
9	**Japan**		
	NIKKEI 225 (OSE) Index Futures September 2017	(19,046)	(0.01)
(59)	**Mexico**		
	MEX BOLSA Index Futures September 2017	(29,205)	(0.02)
5	**Netherlands**		
	Amsterdam Index Futures July 2017	(21,431)	(0.02)
(44)	**Singapore**		
24	MSCI Singapore Index Futures July 2017	(3,043)	(0.00)
	MSCI Taiwan Index Futures July 2017	(2,550)	(0.00)
		(5,593)	(0.00)
41	**South Korea**		
489	Korea 10 Years Bond Futures September 2017	(26,732)	(0.02)
(89)	Korea 3 Years Bond Futures September 2017	(55,220)	(0.05)
	KOSPI2 Index Futures September 2017	(45,858)	(0.03)
		(127,810)	(0.10)
	Spain		
12	IBEX 35 Index Futures July 2017	(44,324)	(0.03)
	Sweden		
32	OMXS30 IND Index Futures July 2017	(18,025)	(0.01)
	Switzerland		
2	Swiss Market Index Futures September 2017	(1,984)	(0.00)
	Thailand		
180	SET50 Index Futures September 2017	(4,051)	(0.00)
	United Kingdom		
172	3MO EURO EURIBOR Futures December 2017	(12,261)	(0.01)
73	3MO EURO EURIBOR Futures June 2019	(27,031)	(0.02)
98	3MO EURO EURIBOR Futures September 2018	(20,844)	(0.02)
17	90DAY Sterling Futures December 2017	(2,890)	(0.00)
39	90DAY Sterling Futures June 2019	(17,097)	(0.01)
31	90DAY Sterling Futures September 2018	(7,550)	(0.01)
135	FTSE 100 Index Futures September 2017	(234,694)	(0.18)
		(322,367)	(0.25)
	United States		
143	90DAY EURO$ Futures December 2017	(17,875)	(0.01)
19	90DAY EURO$ Futures December 2020	(5,838)	(0.00)
34	90DAY EURO$ Futures June 2019	(9,500)	(0.01)
16	90DAY EURO$ Futures March 2020	(3,988)	(0.00)
75	90DAY EURO$ Futures September 2018	(14,738)	(0.01)
1	AUD-USD Currency Futures September 2017	(100)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Future contracts (continued)		
	United States (continued)		
(4)	C Dollar Currency Futures September 2017	(7,180)	(0.01)
4	Mexican Peso Currency Futures September 2017	(275)	(0.00)
12	mini MSCI EAFE Index Futures September 2017	(2,890)	(0.00)
40	NASDAQ 100 E-MINI Index Futures September 2017	(10,250)	(0.01)
31	Russell 2000 Mini Index Futures September 2017	(12,505)	(0.01)
48	S&P500 EMINI Index Futures September 2017	(15,038)	(0.01)
24	United States 2 Years Note (CBT) Futures September 2017	(7,891)	(0.01)
17	United States Long Bond Futures September 2017	(48,750)	(0.04)
		(156,818)	(0.12)
	Total future contracts	**(1,626,122)**	**(1.21)**
	Option contracts		
	Australia		
(3)	Call on 5,700 AS51 Index 20 July 2017	(1,515)	(0.00)
(3)	Call on 5,725 AS51 Index 20 July 2017	(1,209)	(0.00)
(9)	Call on 5,800 AS51 Index 20 July 2017	(1,621)	(0.00)
(9)	Call on 5,825 AS51 Index 20 July 2017	(1,186)	(0.00)
(17)	Call on 5,850 AS51 Index 20 July 2017	(1,616)	(0.00)
(10)	Call on 5,875 AS51 Index 20 July 2017	(682)	(0.00)
(8)	Call on 5,900 AS51 Index 20 July 2017	(379)	(0.00)
(17)	Call on 5,925 AS51 Index 20 July 2017	(573)	(0.00)
(7)	Call on 5,950 AS51 Index 20 July 2017	(165)	(0.00)
(15)	Call on 5,975 AS51 Index 20 July 2017	(252)	(0.00)
(15)	Call on 6,000 AS51 Index 20 July 2017	(172)	(0.00)
(9)	Call on 6,025 AS51 Index 20 July 2017	(75)	(0.00)
(7)	Put on 5,400 AS51 Index 20 July 2017	(450)	(0.00)
(5)	Put on 5,425 AS51 Index 20 July 2017	(383)	(0.00)
(3)	Put on 5,450 AS51 Index 20 July 2017	(257)	(0.00)
(5)	Put on 5,475 AS51 Index 20 July 2017	(501)	(0.00)
(18)	Put on 5,500 AS51 Index 20 July 2017	(2,208)	(0.00)
(9)	Put on 5,525 AS51 Index 20 July 2017	(1,311)	(0.00)
(10)	Put on 5,550 AS51 Index 20 July 2017	(1,648)	(0.00)
(9)	Put on 5,575 AS51 Index 20 July 2017	(1,759)	(0.00)
(8)	Put on 5,600 AS51 Index 20 July 2017	(2,085)	(0.00)
(6)	Put on 5,625 AS51 Index 20 July 2017	(1,748)	(0.00)
(10)	Put on 5,650 AS51 Index 20 July 2017	(3,527)	(0.00)
(11)	Put on 5,675 AS51 Index 20 July 2017	(4,555)	(0.01)
(9)	Put on 5,700 AS51 Index 20 July 2017	(4,417)	(0.00)
(5)	Put on 5,725 AS51 Index 20 July 2017	(2,833)	(0.00)
(9)	Put on 5,750 AS51 Index 20 July 2017	(6,034)	(0.01)
(9)	Put on 5,775 AS51 Index 20 July 2017	(7,097)	(0.02)
		(50,258)	(0.04)
	European Union		
(1,100,000)	EUR Call/GBP Put K=0.886 10 July 2017	(1,775)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8886 19 July 2017	(2,694)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8888 06 July 2017	(826)	(0.00)
(700,000)	EUR Call/GBP Put K=0.8896 18 July 2017	(1,446)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8897 03 July 2017	(467)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8899 06 July 2017	(822)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8914 05 July 2017	(501)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8918 03 July 2017	(204)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8924 25 July 2017	(3,075)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8933 03 August 2017	(4,369)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8933 20 July 2017	(2,351)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8942 13 July 2017	(406)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8943 26 July 2017	(2,744)	(0.00)
(700,000)	EUR Call/GBP Put K=0.8945 17 July 2017	(778)	(0.00)
(600,000)	EUR Call/GBP Put K=0.8952 11 July 2017	(332)	(0.00)
(1,100,000)	EUR Call/GBP Put K=0.8954 01 August 2017	(3,075)	(0.00)
(600,000)	EUR Call/GBP Put K=0.8975 27 July 2017	(1,210)	(0.00)
(700,000)	EUR Call/GBP Put K=0.898 24 July 2017	(1,161)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8988 20 July 2017	(385)	(0.00)
(1,000,000)	EUR Call/GBP Put K=0.9004 27 July 2017	(1,596)	(0.00)
(1,100,000)	EUR Call/JPY Put K=124.33 14 July 2017	(37,555)	(0.04)
(1,000,000)	EUR Call/JPY Put K=125.2 12 July 2017	(26,544)	(0.03)
(1,100,000)	EUR Call/JPY Put K=125.23 06 July 2017	(28,506)	(0.03)
(1,100,000)	EUR Call/JPY Put K=125.24 13 July 2017	(29,008)	(0.03)
(1,100,000)	EUR Call/JPY Put K=125.27 13 July 2017	(28,735)	(0.03)
(1,100,000)	EUR Call/JPY Put K=125.41 11 July 2017	(27,133)	(0.03)
(700,000)	EUR Call/JPY Put K=125.46 06 July 2017	(16,744)	(0.02)
(1,100,000)	EUR Call/JPY Put K=125.73 20 July 2017	(26,766)	(0.03)
(1,100,000)	EUR Call/JPY Put K=125.88 10 July 2017	(22,722)	(0.03)
(1,100,000)	EUR Call/JPY Put K=125.91 19 July 2017	(23,870)	(0.03)
(1,100,000)	EUR Call/JPY Put K=125.99 25 July 2017	(25,300)	(0.03)
(1,100,000)	EUR Call/JPY Put K=126.02 24 July 2017	(24,924)	(0.02)
(1,100,000)	EUR Call/JPY Put K=126.27 18 July 2017	(20,790)	(0.02)
(1,100,000)	EUR Call/JPY Put K=126.29 20 July 2017	(22,456)	(0.02)
(1,100,000)	EUR Call/JPY Put K=126.52 05 July 2017	(16,383)	(0.01)
(1,000,000)	EUR Call/JPY Put K=126.61 26 July 2017	(19,011)	(0.01)
(1,100,000)	EUR Call/JPY Put K=127.0 03 July 2017	(11,752)	(0.01)
(700,000)	EUR Call/JPY Put K=127.27 03 July 2017	(5,803)	(0.00)
(400,000)	EUR Call/NOK Put K=9.5878 19 July 2017	(2,369)	(0.00)
(600,000)	EUR Call/NOK Put K=9.597 25 July 2017	(3,912)	(0.00)
(500,000)	EUR Call/NOK Put K=9.6054 26 July 2017	(3,165)	(0.00)
(400,000)	EUR Call/NOK Put K=9.6134 24 July 2017	(2,245)	(0.00)
(500,000)	EUR Call/NOK Put K=9.6142 20 July 2017	(2,505)	(0.00)
	Option contracts (continued)		
	European Union (continued)		
(400,000)	EUR Call/NOK Put K=9.6148 18 July 2017	(1,820)	(0.00)
(300,000)	EUR Call/NOK Put K=9.6152 17 July 2017	(1,297)	(0.00)
(100,000)	EUR Call/NOK Put K=9.6307 05 July 2017	(98)	(0.00)
(100,000)	EUR Call/NOK Put K=9.6722 27 July 2017	(409)	(0.00)
(100,000)	EUR Call/NOK Put K=9.673 20 July 2017	(308)	(0.00)
(200,000)	EUR Call/NOK Put K=9.7199 27 July 2017	(575)	(0.00)
(200,000)	EUR Call/NOK Put K=9.7272 03 August 2017	(702)	(0.00)
(300,000)	EUR Call/NOK Put K=9.7304 01 August 2017	(950)	(0.00)
(200,000)	EUR Call/SEK Put K=9.7888 03 August 2017	(488)	(0.00)
(400,000)	EUR Call/SEK Put K=9.8341 13 July 2017	(299)	(0.00)
(300,000)	EUR Call/SEK Put K=9.8393 13 July 2017	(224)	(0.00)
(600,000)	EUR Call/SEK Put K=9.8396 01 August 2017	(916)	(0.00)
(500,000)	EUR Call/SEK Put K=9.8398 17 July 2017	(414)	(0.00)
(500,000)	EUR Call/SEK Put K=9.8482 06 July 2017	(194)	(0.00)
(300,000)	EUR Call/SEK Put K=9.8487 05 July 2017	(96)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8519 18 July 2017	(78)	(0.00)
(500,000)	EUR Call/SEK Put K=9.854 06 July 2017	(190)	(0.00)
(300,000)	EUR Call/SEK Put K=9.8688 25 July 2017	(293)	(0.00)
(400,000)	EUR Call/SEK Put K=9.8777 11 July 2017	(184)	(0.00)
(300,000)	EUR Call/SEK Put K=9.8816 12 July 2017	(143)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8833 24 July 2017	(82)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8836 03 July 2017	(18)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8966 10 July 2017	(41)	(0.00)
(200,000)	EUR Call/SEK Put K=9.9001 06 July 2017	(55)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8548 10 July 2017	(223)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8578 06 July 2017	(280)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8586 03 July 2017	(72)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8597 05 July 2017	(363)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8599 06 July 2017	(305)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8601 03 July 2017	(55)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.862 19 July 2017	(1,085)	(0.00)
(700,000)	EUR Put/GBP Call K=0.8631 18 July 2017	(735)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8654 03 August 2017	(4,247)	(0.00)
(600,000)	EUR Put/GBP Call K=0.8657 11 July 2017	(456)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8658 25 July 2017	(2,977)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8661 20 July 2017	(2,574)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8676 01 August 2017	(4,279)	(0.00)
(700,000)	EUR Put/GBP Call K=0.8677 17 July 2017	(1,265)	(0.00)
(1,100,000)	EUR Put/GBP Call K=0.8681 26 July 2017	(3,863)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8682 13 July 2017	(745)	(0.00)
(700,000)	EUR Put/GBP Call K=0.8702 24 July 2017	(2,821)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8715 20 July 2017	(1,245)	(0.00)
(600,000)	EUR Put/GBP Call K=0.8719 27 July 2017	(3,066)	(0.00)
(1,000,000)	EUR Put/GBP Call K=0.8739 27 July 2017	(6,086)	(0.00)
(1,100,000)	EUR Put/JPY Call K=120.72 14 July 2017	(169)	(0.00)
(1,100,000)	EUR Put/JPY Call K=120.96 06 July 2017	(46)	(0.00)
(700,000)	EUR Put/JPY Call K=121.15 06 July 2017	(37)	(0.00)
(1,100,000)	EUR Put/JPY Call K=121.31 11 July 2017	(188)	(0.00)
(1,000,000)	EUR Put/JPY Call K=121.41 12 July 2017	(170)	(0.00)
(1,100,000)	EUR Put/JPY Call K=121.44 13 July 2017	(183)	(0.00)
(1,100,000)	EUR Put/JPY Call K=121.59 10 July 2017	(191)	(0.00)
(1,100,000)	EUR Put/JPY Call K=121.62 13 July 2017	(187)	(0.00)
(1,100,000)	EUR Put/JPY Call K=121.91 20 July 2017	(403)	(0.00)
(1,100,000)	EUR Put/JPY Call K=122.12 24 July 2017	(538)	(0.00)
(1,100,000)	EUR Put/JPY Call K=122.3 05 July 2017	(85)	(0.00)
(1,100,000)	EUR Put/JPY Call K=122.32 19 July 2017	(276)	(0.00)
(1,100,000)	EUR Put/JPY Call K=122.38 25 July 2017	(655)	(0.00)
(1,100,000)	EUR Put/JPY Call K=122.43 03 July 2017	(43)	(0.00)
(1,100,000)	EUR Put/JPY Call K=122.44 18 July 2017	(266)	(0.00)
(1,100,000)	EUR Put/JPY Call K=122.56 20 July 2017	(543)	(0.00)
(700,000)	EUR Put/JPY Call K=122.88 03 July 2017	(27)	(0.00)
(1,000,000)	EUR Put/JPY Call K=123.05 26 July 2017	(892)	(0.00)
(400,000)	EUR Put/NOK Call K=9.342 19 July 2017	(339)	(0.00)
(600,000)	EUR Put/NOK Call K=9.3501 25 July 2017	(807)	(0.00)
(500,000)	EUR Put/NOK Call K=9.3569 20 July 2017	(546)	(0.00)
(400,000)	EUR Put/NOK Call K=9.3585 24 July 2017	(552)	(0.00)
(100,000)	EUR Put/NOK Call K=9.3616 05 July 2017	(29)	(0.00)
(500,000)	EUR Put/NOK Call K=9.3619 26 July 2017	(805)	(0.00)
(400,000)	EUR Put/NOK Call K=9.3663 18 July 2017	(418)	(0.00)
(300,000)	EUR Put/NOK Call K=9.3676 17 July 2017	(292)	(0.00)
(100,000)	EUR Put/NOK Call K=9.4178 20 July 2017	(215)	(0.00)
(100,000)	EUR Put/NOK Call K=9.4266 27 July 2017	(311)	(0.00)
(300,000)	EUR Put/NOK Call K=9.4298 01 August 2017	(1,108)	(0.00)
(200,000)	EUR Put/NOK Call K=9.4313 03 August 2017	(790)	(0.00)
(200,000)	EUR Put/NOK Call K=9.4385 27 July 2017	(692)	(0.00)
(200,000)	EUR Put/SEK Call K=9.5283 03 August 2017	(926)	(0.00)
(600,000)	EUR Put/SEK Call K=9.578 01 August 2017	(3,953)	(0.00)
(500,000)	EUR Put/SEK Call K=9.6361 17 July 2017	(4,294)	(0.00)
(400,000)	EUR Put/SEK Call K=9.6367 13 July 2017	(3,315)	(0.00)
(300,000)	EUR Put/SEK Call K=9.6412 13 July 2017	(2,575)	(0.00)
(300,000)	EUR Put/SEK Call K=9.6419 05 July 2017	(1,969)	(0.00)
(500,000)	EUR Put/SEK Call K=9.6452 06 July 2017	(3,675)	(0.00)
(500,000)	EUR Put/SEK Call K=9.6487 06 July 2017	(3,798)	(0.00)
(100,000)	EUR Put/SEK Call K=9.6487 18 July 2017	(951)	(0.00)
(300,000)	EUR Put/SEK Call K=9.6658 25 July 2017	(3,456)	(0.00)
(100,000)	EUR Put/SEK Call K=9.6756 03 July 2017	(815)	(0.00)
(400,000)	EUR Put/SEK Call K=9.6773 11 July 2017	(4,329)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	European Union (continued)		
(100,000)	EUR Put/SEK Call K=9.6778 24 July 2017	(1,235)	(0.00)
(300,000)	EUR Put/SEK Call K=9.6859 12 July 2017	(3,508)	(0.00)
(100,000)	EUR Put/SEK Call K=9.6881 10 July 2017	(1,151)	(0.00)
(200,000)	EUR Put/SEK Call K=9.696 06 July 2017	(2,279)	(0.00)
		(559,063)	(0.42)
	Germany		
(9)	Call on 132.50 EURO-BOBL 21 July 2017	(565)	(0.00)
(16)	Call on 133 EURO-BOBL 21 July 2017	(274)	(0.00)
(48)	Call on 133.25 EURO-BOBL 21 July 2017	(274)	(0.00)
(31)	Call on 133.50 EURO-BOBL 21 July 2017	(177)	(0.00)
(25)	Call on 133.75 EURO-BOBL 21 July 2017	(143)	(0.00)
(17)	Call on 134 EURO-BOBL 21 July 2017	(97)	(0.00)
(5)	Call on 164.50 EURO-BUND 21 July 2017	(456)	(0.00)
(23)	Call on 165 EURO-BUND 21 July 2017	(1,049)	(0.00)
(17)	Call on 165.50 EURO-BUND 21 July 2017	(582)	(0.00)
(37)	Call on 166 EURO-BUND 21 July 2017	(844)	(0.00)
(22)	Call on 166.50 EURO-BUND 21 July 2017	(251)	(0.00)
(27)	Call on 167 EURO-BUND 21 July 2017	(308)	(0.00)
(14)	Call on 167.50 EURO-BUND 21 July 2017	(160)	(0.00)
(20)	Call on 3,600 SX5E Index 21 July 2017	(639)	(0.00)
(21)	Call on 3,625 SX5E Index 21 July 2017	(383)	(0.00)
(31)	Call on 3,650 SX5E Index 21 July 2017	(318)	(0.00)
(52)	Call on 3,675 SX5E Index 21 July 2017	(356)	(0.00)
(37)	Call on 3,700 SX5E Index 21 July 2017	(169)	(0.00)
(37)	Call on 3,725 SX5E Index 21 July 2017	(127)	(0.00)
(14)	Put on 130.75 EURO-BOBL 21 July 2017	(1,198)	(0.00)
(9)	Put on 131 EURO-BOBL 21 July 2017	(1,129)	(0.00)
(10)	Put on 131.25 EURO-BOBL 21 July 2017	(1,825)	(0.00)
(32)	Put on 131.50 EURO-BOBL 21 July 2017	(8,759)	(0.01)
(28)	Put on 131.75 EURO-BOBL 21 July 2017	(11,018)	(0.01)
(38)	Put on 132 EURO-BOBL 21 July 2017	(21,020)	(0.02)
(30)	Put on 132.25 EURO-BOBL 21 July 2017	(22,412)	(0.02)
(14)	Put on 132.50 EURO-BOBL 21 July 2017	(13,652)	(0.01)
(23)	Put on 132.75 EURO-BOBL 21 July 2017	(28,200)	(0.02)
(13)	Put on 133 EURO-BOBL 21 July 2017	(19,498)	(0.01)
(18)	Put on 159.50 EURO-BUND 21 July 2017	(3,901)	(0.00)
(15)	Put on 160 EURO-BUND 21 July 2017	(4,448)	(0.00)
(14)	Put on 160.50 EURO-BUND 21 July 2017	(5,748)	(0.00)
(17)	Put on 161 EURO-BUND 21 July 2017	(9,501)	(0.01)
(16)	Put on 161.50 EURO-BUND 21 July 2017	(12,044)	(0.01)
(27)	Put on 162 EURO-BUND 21 July 2017	(27,099)	(0.02)
(22)	Put on 163 EURO-BUND 21 July 2017	(36,885)	(0.03)
(28)	Put on 163.50 EURO-BUND 21 July 2017	(59,080)	(0.04)
(16)	Put on 164 EURO-BUND 21 July 2017	(41,242)	(0.03)
(17)	Put on 164.50 EURO-BUND 21 July 2017	(52,545)	(0.04)
(16)	Put on 3,325 SX5E Index 21 July 2017	(3,814)	(0.00)
(42)	Put on 3,350 SX5E Index 21 July 2017	(12,359)	(0.01)
(37)	Put on 3,375 SX5E Index 21 July 2017	(13,378)	(0.01)
(22)	Put on 3,400 SX5E Index 21 July 2017	(9,786)	(0.01)
(22)	Put on 3,425 SX5E Index 21 July 2017	(11,994)	(0.01)
(24)	Put on 3,450 SX5E Index 21 July 2017	(15,986)	(0.01)
(27)	Put on 3,475 SX5E Index 21 July 2017	(21,834)	(0.02)
(21)	Put on 3,500 SX5E Index 21 July 2017	(20,503)	(0.02)
(29)	Put on 3,525 SX5E Index 21 July 2017	(33,969)	(0.03)
(18)	Put on 3,550 SX5E Index 21 July 2017	(25,067)	(0.02)
(18)	Put on 3,575 SX5E Index 21 July 2017	(29,419)	(0.02)
(37)	Put on 162.50 EURO-BUND 21 July 2017	(48,530)	(0.04)
		(635,015)	(0.48)
	Hong Kong		
(3)	Call on 10,400 HSCEI Index 28 July 2017	(1,633)	(0.00)
(4)	Call on 10,600 HSCEI Index 28 July 2017	(999)	(0.00)
(4)	Call on 10,800 HSCEI Index 28 July 2017	(436)	(0.00)
(4)	Put on 10,000 HSCEI Index 28 July 2017	(2,460)	(0.00)
(3)	Put on 10,200 HSCEI Index 28 July 2017	(3,305)	(0.01)
(4)	Put on 9,600 HSCEI Index 28 July 2017	(794)	(0.00)
(5)	Put on 9,800 HSCEI Index 28 July 2017	(1,729)	(0.00)
		(11,356)	(0.01)
	Japan		
(2)	Call on 19,875 NKY Index 14 July 2017	(5,429)	(0.00)
(8)	Call on 20,000 NKY Index 14 July 2017	(16,020)	(0.01)
(8)	Call on 20,125 NKY Index 14 July 2017	(11,392)	(0.01)
(8)	Call on 20,250 NKY Index 14 July 2017	(7,832)	(0.01)
(10)	Call on 20,375 NKY Index 14 July 2017	(5,785)	(0.00)
(2)	Call on 20,500 NKY Index 10 August 2017	(2,670)	(0.00)
(14)	Call on 20,500 NKY Index 14 July 2017	(5,109)	(0.00)
(3)	Call on 20,625 NKY Index 10 August 2017	(3,070)	(0.00)
(16)	Call on 20,625 NKY Index 14 July 2017	(3,560)	(0.00)
(2)	Call on 20,750 NKY Index 10 August 2017	(1,513)	(0.00)
(18)	Call on 20,750 NKY Index 14 July 2017	(2,563)	(0.00)
(2)	Call on 20,875 NKY Index 10 August 2017	(1,068)	(0.00)
(4)	Call on 20,875 NKY Index 14 July 2017	(356)	(0.00)
(10)	Call on 21,000 NKY Index 14 July 2017	(623)	(0.00)
(10)	Put on 18,625 NKY Index 14 July 2017	(1,691)	(0.00)
(10)	Put on 18,750 NKY Index 14 July 2017	(1,958)	(0.00)
(14)	Put on 18,875 NKY Index 14 July 2017	(3,364)	(0.00)
(8)	Put on 19,000 NKY Index 14 July 2017	(2,350)	(0.00)
(11)	Put on 19,125 NKY Index 14 July 2017	(3,818)	(0.00)
(12)	Put on 19,250 NKY Index 14 July 2017	(5,233)	(0.00)
	Option contracts (continued)		
	Japan (continued)		
(2)	Put on 19,375 NKY Index 10 August 2017	(2,848)	(0.00)
(11)	Put on 19,375 NKY Index 14 July 2017	(5,874)	(0.00)
(2)	Put on 19,500 NKY Index 10 August 2017	(3,382)	(0.00)
(10)	Put on 19,500 NKY Index 14 July 2017	(6,675)	(0.00)
(2)	Put on 19,625 NKY Index 10 August 2017	(3,827)	(0.00)
(9)	Put on 19,625 NKY Index 14 July 2017	(7,209)	(0.02)
(3)	Put on 19,750 NKY Index 10 August 2017	(6,675)	(0.01)
(9)	Put on 19,750 NKY Index 14 July 2017	(9,211)	(0.02)
(7)	Put on 19,875 NKY Index 14 July 2017	(9,033)	(0.02)
(5)	Call on 7,850 UKX Index 15 September 2017	(140,138)	(0.10)
	United Kingdom		
(2)	Call on 7,400 UKX Index 15 September 2017	(2,065)	0.00
(2)	Call on 7,475 UKX Index 15 September 2017	(1,403)	0.00
(1)	Call on 7,500 UKX Index 15 September 2017	(611)	0.00
(3)	Call on 7,525 UKX Index 15 September 2017	(1,598)	0.00
(5)	Call on 7,550 UKX Index 15 September 2017	(2,306)	0.00
(2)	Call on 7,575 UKX Index 15 September 2017	(792)	0.00
(4)	Call on 7,650 UKX Index 15 September 2017	(987)	0.00
(3)	Call on 7,750 UKX Index 15 September 2017	(390)	0.00
(2)	Call on 7,800 UKX Index 15 September 2017	(182)	0.00
(5)	Call on 7,850 UKX Index 15 September 2017	(325)	0.00
(8)	Call on 7,900 UKX Index 15 September 2017	(416)	0.00
(3)	Call on 77 UKX Index 15 September 2017	(526)	0.00
(2)	Put on 6,775 UKX Index 15 September 2017	(1,156)	0.00
(3)	Put on 6,800 UKX Index 15 September 2017	(1,832)	0.00
(2)	Put on 6,825 UKX Index 15 September 2017	(1,312)	0.00
(8)	Put on 6,850 UKX Index 15 September 2017	(5,560)	0.00
(3)	Put on 6,875 UKX Index 15 September 2017	(2,221)	0.00
(5)	Put on 7,000 UKX Index 15 September 2017	(5,163)	0.00
(2)	Put on 7,025 UKX Index 15 September 2017	(2,208)	0.00
(2)	Put on 7,100 UKX Index 15 September 2017	(2,715)	0.00
(3)	Put on 7,125 UKX Index 15 September 2017	(4,364)	0.00
(2)	Put on 7,150 UKX Index 15 September 2017	(3,117)	0.00
(4)	Put on 7,225 UKX Index 15 September 2017	(7,664)	(0.02)
(2)	Put on 7,300 UKX Index 15 September 2017	(4,702)	(0.01)
(1)	Put on 7,325 UKX Index 15 September 2017	(2,520)	0.00
(2)	Put on 7,350 UKX Index 15 September 2017	(5,378)	0.00
(5)	Put on 7,375 UKX Index 15 September 2017	(14,386)	(0.02)
(2)	Put on 7,425 UKX Index 15 September 2017	(6,547)	0.00
(3)	Put on 7,450 UKX Index 15 September 2017	(10,463)	(0.02)
(3)	Put on 71.75 UKX Index 15 September 2017	(5,007)	0.00
		(97,916)	(0.07)
	United States		
(1,646,480)	AUD Call/USD Put K=0.7484 03 July 2017	(40,938)	(0.02)
(1,651,540)	AUD Call/USD Put K=0.7507 03 July 2017	(35,941)	(0.03)
(1,667,820)	AUD Call/USD Put K=0.7581 05 July 2017	(20,528)	(0.02)
(1,669,140)	AUD Call/USD Put K=0.7587 06 July 2017	(19,931)	(0.01)
(1,680,140)	AUD Call/USD Put K=0.7637 12 July 2017	(14,165)	(0.01)
(1,684,760)	AUD Call/USD Put K=0.7658 06 July 2017	(8,845)	(0.01)
(1,532,200)	AUD Call/USD Put K=0.7661 11 July 2017	(9,736)	(0.01)
(1,685,640)	AUD Call/USD Put K=0.7662 24 July 2017	(13,780)	(0.01)
(1,686,080)	AUD Call/USD Put K=0.7664 25 July 2017	(13,784)	(0.01)
(1,686,960)	AUD Call/USD Put K=0.7668 26 July 2017	(13,555)	(0.01)
(1,687,180)	AUD Call/USD Put K=0.7669 20 July 2017	(12,257)	(0.01)
(1,075,060)	AUD Call/USD Put K=0.7679 13 July 2017	(6,048)	(0.00)
(1,691,800)	AUD Call/USD Put K=0.769 17 July 2017	(9,322)	(0.01)
(1,695,100)	AUD Call/USD Put K=0.7705 18 July 2017	(8,204)	(0.01)
(1,695,980)	AUD Call/USD Put K=0.7709 19 July 2017	(8,103)	(0.01)
(1,697,740)	AUD Call/USD Put K=0.7717 20 July 2017	(7,669)	(0.01)
(1,714,680)	AUD Call/USD Put K=0.7794 01 August 2017	(5,660)	(0.00)
(1,561,200)	AUD Call/USD Put K=0.7806 03 August 2017	(4,843)	(0.00)
(1,598,080)	AUD Put/USD Call K=0.7264 03 July 2017	(32)	(0.00)
(1,602,700)	AUD Put/USD Call K=0.7285 03 July 2017	(32)	(0.00)
(1,620,080)	AUD Put/USD Call K=0.7364 05 July 2017	(131)	(0.00)
(1,621,840)	AUD Put/USD Call K=0.7372 06 July 2017	(157)	(0.00)
(1,632,620)	AUD Put/USD Call K=0.7421 12 July 2017	(336)	(0.00)
(1,486,600)	AUD Put/USD Call K=0.7433 11 July 2017	(300)	(0.00)
(1,637,680)	AUD Put/USD Call K=0.7444 06 July 2017	(197)	(0.00)
(1,638,120)	AUD Put/USD Call K=0.7446 24 July 2017	(1,519)	(0.00)
(1,640,320)	AUD Put/USD Call K=0.7456 20 July 2017	(1,345)	(0.00)
(1,640,320)	AUD Put/USD Call K=0.7456 25 July 2017	(1,813)	(0.00)
(1,642,300)	AUD Put/USD Call K=0.7465 26 July 2017	(2,120)	(0.00)
(1,047,480)	AUD Put/USD Call K=0.7482 13 July 2017	(641)	(0.00)
(1,646,480)	AUD Put/USD Call K=0.7484 17 July 2017	(1,454)	(0.00)
(1,648,900)	AUD Put/USD Call K=0.7495 18 July 2017	(1,824)	(0.00)
(1,649,780)	AUD Put/USD Call K=0.7499 19 July 2017	(2,069)	(0.00)
(1,651,540)	AUD Put/USD Call K=0.7507 20 July 2017	(2,446)	(0.00)
(1,660,780)	AUD Put/USD Call K=0.7549 01 August 2017	(6,876)	(0.01)
(1,510,600)	AUD Put/USD Call K=0.7553 03 August 2017	(6,780)	(0.01)
(2)	Call on 1,415 RUY Index 21 July 2017	(3,960)	(0.00)
(2)	Call on 1,420 RUY Index 21 July 2017	(3,300)	(0.00)
(2)	Call on 1,425 RUY Index 21 July 2017	(2,536)	(0.00)
(3)	Call on 1,430 RUY Index 21 July 2017	(3,111)	(0.00)
(3)	Call on 1,435 RUY Index 21 July 2017	(2,208)	(0.00)
(3)	Call on 1,440 RUY Index 21 July 2017	(1,809)	(0.00)
(3)	Call on 1,445 RUY Index 21 July 2017	(1,779)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(3)	Call on 1,450 RUY Index 21 July 2017	(999)	(0.00)
(4)	Call on 1,455 RUY Index 21 July 2017	(1,376)	(0.00)
(6)	Call on 1,460 RUY Index 21 July 2017	(1,062)	(0.00)
(5)	Call on 1,465 RUY Index 21 July 2017	(896)	(0.00)
(6)	Call on 1,470 RUY Index 21 July 2017	(666)	(0.00)
(3)	Call on 1,475 RUY Index 21 July 2017	(351)	(0.00)
(3)	Call on 1,480 RUY Index 21 July 2017	(228)	(0.00)
(3)	Call on 1.125 Euro Currency 2PM 07 July 2017	(8,213)	(0.01)
(7)	Call on 1.13 Euro Currency 2PM 04 August 2017	(17,500)	(0.01)
(4)	Call on 1.13 Euro Currency 2PM 07 July 2017	(8,500)	(0.01)
(5)	Call on 1.135 Euro Currency 2PM 04 August 2017	(10,188)	(0.01)
(8)	Call on 1.135 Euro Currency 2PM 07 July 2017	(12,400)	(0.01)
(7)	Call on 1.14 Euro Currency 2PM 04 August 2017	(11,463)	(0.01)
(7)	Call on 1.14 Euro Currency 2PM 07 July 2017	(7,175)	(0.01)
(9)	Call on 1.145 Euro Currency 2PM 04 August 2017	(11,700)	(0.01)
(3)	Call on 1.145 Euro Currency 2PM 07 July 2017	(1,838)	(0.00)
(3)	Call on 1.15 Euro Currency 2PM 04 August 2017	(3,038)	(0.00)
(9)	Call on 1.15 Euro Currency 2PM 07 July 2017	(3,038)	(0.00)
(48)	Call on 118.25 United States 5 years 21 July 2017	(6,000)	(0.00)
(128)	Call on 118.50 United States 5 years 21 July 2017	(9,000)	(0.01)
(161)	Call on 118.75 United States 5 years 21 July 2017	(6,289)	(0.00)
(152)	Call on 119 United States 5 years 21 July 2017	(3,563)	(0.00)
(96)	Call on 119.25 United States 5 years 21 July 2017	(1,500)	(0.00)
(81)	Call on 119.50 United States 5 years 21 July 2017	(633)	(0.00)
(108)	Call on 119.75 United States 5 years 21 July 2017	(844)	(0.00)
(30)	Call on 126.50 United States 10 years 21 July 2017	(4,688)	(0.00)
(79)	Call on 127 United States 10 years 21 July 2017	(6,172)	(0.00)
(23)	Call on 127.25 United States 10 years 21 July 2017	(1,438)	(0.00)
(114)	Call on 127.50 United States 10 years 21 July 2017	(5,344)	(0.00)
(34)	Call on 127.75 United States 10 years 21 July 2017	(1,063)	(0.00)
(122)	Call on 128 United States 10 years 21 July 2017	(3,813)	(0.00)
(114)	Call on 128.50 United States 10 years 21 July 2017	(1,781)	(0.00)
(4)	Call on 129 GBP Currency Futures 04 August 2017	(5,300)	(0.00)
(5)	Call on 129 GBP Currency Futures 07 July 2017	(4,906)	(0.00)
(62)	Call on 129 United States 10 years 21 July 2017	(969)	(0.00)
(3)	Call on 129.50 GBP Currency Futures 04 August 2017	(3,356)	(0.00)
(10)	Call on 129.50 GBP Currency Futures 07 July 2017	(7,250)	(0.01)
(5)	Call on 130 GBP Currency Futures 04 August 2017	(4,656)	(0.00)
(8)	Call on 130 GBP Currency Futures 07 July 2017	(4,000)	(0.00)
(9)	Call on 130.50 GBP Currency Futures 07 July 2017	(2,925)	(0.00)
(8)	Call on 131 GBP Currency Futures 07 July 2017	(1,550)	(0.00)
(6)	Call on 131.50 GBP Currency Futures 04 August 2017	(3,038)	(0.00)
(9)	Call on 131.50 GBP Currency Futures 07 July 2017	(1,069)	(0.00)
(3)	Call on 132 GBP Currency Futures 07 July 2017	(206)	(0.00)
(3)	Call on 132.50 GBP Currency Futures 07 July 2017	(131)	(0.00)
(5)	Call on 133 GBP Currency Futures 07 July 2017	(125)	(0.00)
(6)	Call on 133.50 GBP Currency Futures 07 July 2017	(113)	(0.00)
(6)	Call on 134 GBP Currency Futures 07 July 2017	(75)	(0.00)
(16)	Call on 154 United States Bond Futures 21 July 2017	(16,750)	(0.01)
(17)	Call on 155 United States Bond Futures 21 July 2017	(10,891)	(0.01)
(23)	Call on 156 United States Bond Futures 21 July 2017	(8,625)	(0.01)
(30)	Call on 157 United States Bond Futures 21 July 2017	(6,563)	(0.00)
(14)	Call on 157.50 United States Bond Futures 21 July 2017	(2,406)	(0.00)
(30)	Call on 158 United States Bond Futures 21 July 2017	(4,219)	(0.00)
(13)	Call on 158.50 United States Bond Futures 21 July 2017	(1,422)	(0.00)
(49)	Call on 159 United States Bond Futures 21 July 2017	(4,594)	(0.00)
(53)	Call on 160 United States Bond Futures 21 July 2017	(3,313)	(0.00)
(56)	Call on 161 United States Bond Futures 21 July 2017	(2,625)	(0.00)
(1)	Call on 2,445 S&P Emini 3rd Week Index 21 July 2017	(388)	(0.00)
(1)	Call on 2,450 S&P Emini 3rd Week Index 21 July 2017	(300)	(0.00)
(1)	Call on 2,455 S&P Emini 3rd Week Index 21 July 2017	(225)	(0.00)
(2)	Call on 2,460 S&P Emini 3rd Week Index 21 July 2017	(335)	(0.00)
(1)	Call on 2,465 S&P Emini 3rd Week Index 21 July 2017	(123)	(0.00)
(3)	Call on 2,470 S&P Emini 3rd Week Index 21 July 2017	(263)	(0.00)
(1)	Call on 90 Japanese Yen Currency 2PM 04 August 2017	(713)	(0.00)
(5)	Call on 90.50 Japanese Yen Currency 2PM 04 August 2017	(2,688)	(0.00)
(2)	Call on 91 Japanese Yen Currency 2PM 04 August 2017	(800)	(0.00)
(6)	Call on 91 Japanese Yen Currency 2PM 07 July 2017	(263)	(0.00)
(6)	Call on 91.50 Japanese Yen Currency 2PM 04 August 2017	(1,800)	(0.00)
(11)	Call on 91.50 Japanese Yen Currency 2PM 07 July 2017	(275)	(0.00)
(4)	Call on 92 Japanese Yen Currency 2PM 04 August 2017	(950)	(0.00)
(10)	Call on 92 Japanese Yen Currency 2PM 07 July 2017	(125)	(0.00)
(6)	Call on 92.50 Japanese Yen Currency 2PM 04 August 2017	(1,125)	(0.00)
(8)	Call on 92.50 Japanese Yen Currency 2PM 07 July 2017	(100)	(0.00)
(6)	Call on 93 Japanese Yen Currency 2PM 04 August 2017	(900)	(0.00)
(11)	Call on 93 Japanese Yen Currency 2PM 07 July 2017	(69)	(0.00)
(8)	Call on 93.50 Japanese Yen Currency 2PM 07 July 2017	(50)	(0.00)
(6)	Call on 94 Japanese Yen Currency 2PM 07 July 2017	(38)	(0.00)
(6)	Call on 94.50 Japanese Yen Currency 2PM 07 July 2017	(38)	(0.00)
(2)	Call on 95 Japanese Yen Currency 2PM 07 July 2017	(13)	(0.00)
(2)	Call on 95.50 Japanese Yen Currency 2PM 07 July 2017	(13)	(0.00)
(2,484,900)	EUR Call/USD Put K=1.1295 20 July 2017	(32,316)	(0.02)
(2,487,100)	EUR Call/USD Put K=1.1305 20 July 2017	(30,676)	(0.02)
(2,489,300)	EUR Call/USD Put K=1.1315 25 July 2017	(30,355)	(0.02)
(566,300)	EUR Call/USD Put K=1.1326 17 July 2017	(5,734)	(0.00)
(2,491,940)	EUR Call/USD Put K=1.1327 24 July 2017	(28,171)	(0.02)
(2,492,160)	EUR Call/USD Put K=1.1328 26 July 2017	(28,707)	(0.02)
	Option contracts (continued)		
	United States (continued)		
(2,266,200)	EUR Call/USD Put K=1.1331 18 July 2017	(22,596)	(0.02)
(2,494,580)	EUR Call/USD Put K=1.1339 19 July 2017	(24,025)	(0.02)
(2,497,660)	EUR Call/USD Put K=1.1353 13 July 2017	(19,879)	(0.01)
(2,158,210)	EUR Call/USD Put K=1.1359 13 July 2017	(16,430)	(0.01)
(2,160,680)	EUR Call/USD Put K=1.1372 12 July 2017	(14,241)	(0.01)
(571,350)	EUR Call/USD Put K=1.1427 10 July 2017	(2,043)	(0.00)
(2,426,600)	EUR Put/USD Call K=1.103 20 July 2017	(505)	(0.00)
(2,428,140)	EUR Put/USD Call K=1.1037 20 July 2017	(534)	(0.00)
(552,400)	EUR Put/USD Call K=1.1048 17 July 2017	(88)	(0.00)
(2,431,000)	EUR Put/USD Call K=1.105 25 July 2017	(576)	(0.00)
(2,431,880)	EUR Put/USD Call K=1.1054 24 July 2017	(574)	(0.00)
(2,211,400)	EUR Put/USD Call K=1.1057 18 July 2017	(405)	(0.00)
(2,435,620)	EUR Put/USD Call K=1.1071 26 July 2017	(784)	(0.00)
(2,437,380)	EUR Put/USD Call K=1.1079 19 July 2017	(558)	(0.00)
(2,438,920)	EUR Put/USD Call K=1.1086 13 July 2017	(400)	(0.00)
(2,106,720)	EUR Put/USD Call K=1.1088 13 July 2017	(352)	(0.00)
(2,108,430)	EUR Put/USD Call K=1.1097 12 July 2017	(342)	(0.00)
(554,950)	EUR Put/USD Call K=1.1099 10 July 2017	(73)	(0.00)
(64,080)	GBP Call/USD Put K=1.2816 20 July 2017	(1,034)	(0.00)
(128,650)	GBP Call/USD Put K=1.2865 24 July 2017	(1,735)	(0.00)
(967,500)	GBP Call/USD Put K=1.29 20 July 2017	(10,726)	(0.01)
(838,890)	GBP Call/USD Put K=1.2906 12 July 2017	(7,886)	(0.01)
(1,419,660)	GBP Call/USD Put K=1.2906 26 July 2017	(16,309)	(0.01)
(1,420,210)	GBP Call/USD Put K=1.2911 13 July 2017	(13,367)	(0.01)
(1,421,750)	GBP Call/USD Put K=1.2925 25 July 2017	(14,724)	(0.01)
(1,229,015)	GBP Call/USD Put K=1.2937 13 July 2017	(9,905)	(0.01)
(1,424,940)	GBP Call/USD Put K=1.2954 11 July 2017	(9,493)	(0.01)
(1,427,800)	GBP Call/USD Put K=1.298 18 July 2017	(9,790)	(0.01)
(1,431,650)	GBP Call/USD Put K=1.3015 19 July 2017	(8,127)	(0.01)
(1,440,340)	GBP Call/USD Put K=1.3094 03 July 2017	(651)	(0.00)
(1,441,330)	GBP Call/USD Put K=1.3103 03 July 2017	(594)	(0.00)
(1,444,300)	GBP Call/USD Put K=1.313 05 July 2017	(1,148)	(0.00)
(1,445,400)	GBP Call/USD Put K=1.314 06 July 2017	(999)	(0.00)
(1,445,730)	GBP Call/USD Put K=1.3143 06 July 2017	(996)	(0.00)
(1,450,460)	GBP Call/USD Put K=1.3186 10 July 2017	(1,099)	(0.00)
(1,451,010)	GBP Call/USD Put K=1.3191 01 August 2017	(4,768)	(0.00)
(1,453,650)	GBP Call/USD Put K=1.3215 03 August 2017	(5,018)	(0.00)
(62,075)	GBP Put/USD Call K=1.2415 20 July 2017	(14)	(0.00)
(124,670)	GBP Put/USD Call K=1.2467 24 July 2017	(35)	(0.00)
(1,374,780)	GBP Put/USD Call K=1.2498 11 July 2017	(269)	(0.00)
(812,955)	GBP Put/USD Call K=1.2507 12 July 2017	(168)	(0.00)
(1,375,990)	GBP Put/USD Call K=1.2509 13 July 2017	(300)	(0.00)
(938,550)	GBP Put/USD Call K=1.2514 20 July 2017	(282)	(0.00)
(1,378,190)	GBP Put/USD Call K=1.2529 26 July 2017	(509)	(0.00)
(1,378,300)	GBP Put/USD Call K=1.253 25 July 2017	(502)	(0.00)
(1,191,585)	GBP Put/USD Call K=1.2543 13 July 2017	(284)	(0.00)
(1,384,130)	GBP Put/USD Call K=1.2583 18 July 2017	(515)	(0.00)
(1,386,220)	GBP Put/USD Call K=1.2602 03 July 2017	(57)	(0.00)
(1,387,540)	GBP Put/USD Call K=1.2614 19 July 2017	(559)	(0.00)
(1,388,530)	GBP Put/USD Call K=1.2623 03 July 2017	(57)	(0.00)
(1,391,720)	GBP Put/USD Call K=1.2652 05 July 2017	(372)	(0.00)
(1,393,700)	GBP Put/USD Call K=1.267 06 July 2017	(344)	(0.00)
(1,394,580)	GBP Put/USD Call K=1.2678 06 July 2017	(351)	(0.00)
(1,398,100)	GBP Put/USD Call K=1.271 10 July 2017	(515)	(0.00)
(1,405,360)	GBP Put/USD Call K=1.2776 01 August 2017	(3,884)	(0.00)
(1,407,120)	GBP Put/USD Call K=1.2792 03 August 2017	(5,011)	(0.00)
(933,400)	NZD Call/USD Put K=0.718 03 July 2017	(18,680)	(0.01)
(934,960)	NZD Call/USD Put K=0.7192 05 July 2017	(17,231)	(0.01)
(441,780)	NZD Call/USD Put K=0.7363 20 July 2017	(2,329)	(0.00)
(147,480)	NZD Call/USD Put K=0.7374 20 July 2017	(696)	(0.00)
(520,030)	NZD Call/USD Put K=0.7429 01 August 2017	(2,314)	(0.00)
(903,240)	NZD Put/USD Call K=0.6948 03 July 2017	(34)	(0.00)
(904,150)	NZD Put/USD Call K=0.6955 05 July 2017	(43)	(0.00)
(426,960)	NZD Put/USD Call K=0.7116 20 July 2017	(441)	(0.00)
(142,600)	NZD Put/USD Call K=0.713 20 July 2017	(172)	(0.00)
(501,970)	NZD Put/USD Call K=0.7171 01 August 2017	(1,857)	(0.00)
(2)	Put on 1,320 RUY Index 21 July 2017	(424)	(0.00)
(3)	Put on 1,325 RUY Index 21 July 2017	(681)	(0.00)
(2)	Put on 1,330 RUY Index 21 July 2017	(518)	(0.00)
(3)	Put on 1,335 RUY Index 21 July 2017	(711)	(0.00)
(3)	Put on 1,340 RUY Index 21 July 2017	(942)	(0.00)
(3)	Put on 1,345 RUY Index 21 July 2017	(975)	(0.00)
(3)	Put on 1,350 RUY Index 21 July 2017	(1,179)	(0.00)
(3)	Put on 1,355 RUY Index 21 July 2017	(1,194)	(0.00)
(4)	Put on 1,360 RUY Index 21 July 2017	(1,908)	(0.00)
(3)	Put on 1,365 RUY Index 21 July 2017	(1,530)	(0.00)
(2)	Put on 1,370 RUY Index 21 July 2017	(1,192)	(0.00)
(2)	Put on 1,375 RUY Index 21 July 2017	(1,236)	(0.00)
(2)	Put on 1,380 RUY Index 21 July 2017	(1,478)	(0.00)
(2)	Put on 1,385 RUY Index 21 July 2017	(1,530)	(0.00)
(2)	Put on 1,390 RUY Index 21 July 2017	(1,956)	(0.00)
(2)	Put on 1,395 RUY Index 21 July 2017	(2,156)	(0.00)
(2)	Put on 1,400 RUY Index 21 July 2017	(2,500)	(0.00)
(2)	Put on 1,405 RUY Index 21 July 2017	(2,360)	(0.00)
(1)	Index 21 July 2017	(1,595)	(0.00)
(9)	Currency 2PM 04	(450)	(0.00)
(5)	Currency 2PM 04	(375)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(9)	Put on 1.105 Euro Currency 2PM 07 July 2017	(56)	(0.00)
(7)	Put on 1.11 Euro Currency 2PM 04 August 2017	(700)	(0.00)
(6)	Put on 1.11 Euro Currency 2PM 07 July 2017	(38)	(0.00)
(5)	Put on 1.115 Euro Currency 2PM 07 July 2017	(63)	(0.00)
(3)	Put on 1.12 Euro Currency 2PM 04 August 2017	(600)	(0.00)
(4)	Put on 1.12 Euro Currency 2PM 07 July 2017	(75)	(0.00)
(7)	Put on 1.125 Euro Currency 2PM 04 August 2017	(2,013)	(0.00)
(3)	Put on 1.125 Euro Currency 2PM 07 July 2017	(75)	(0.00)
(102)	Put on 116.75 United States 5 years 21 July 2017	(6,375)	(0.00)
(144)	Put on 117 United States 5 years 21 July 2017	(12,375)	(0.02)
(160)	Put on 117.25 United States 5 years 21 July 2017	(18,750)	(0.02)
(104)	Put on 117.50 United States 5 years 21 July 2017	(18,688)	(0.02)
(126)	Put on 117.75 United States 5 years 21 July 2017	(32,484)	(0.03)
(86)	Put on 118 United States 5 years 21 July 2017	(32,922)	(0.03)
(45)	Put on 118.25 United States 5 years 21 July 2017	(24,258)	(0.03)
(30)	Put on 123.75 United States 10 years 21 July 2017	(3,281)	(0.01)
(6)	Put on 124 GBP Currency Futures 04 August 2017	(263)	(0.00)
(6)	Put on 124 GBP Currency Futures 07 July 2017	(38)	(0.00)
(29)	Put on 124 United States 10 years 21 July 2017	(3,625)	(0.00)
(27)	Put on 124.25 United States 10 years 21 July 2017	(4,219)	(0.00)
(3)	Put on 124.50 GBP Currency Futures 04 August 2017	(150)	(0.00)
(6)	Put on 124.50 GBP Currency Futures 07 July 2017	(38)	(0.00)
(90)	Put on 124.50 United States 10 years 21 July 2017	(18,281)	(0.02)
(34)	Put on 124.75 United States 10 years 21 July 2017	(8,500)	(0.02)
(4)	Put on 125 GBP Currency Futures 04 August 2017	(250)	(0.00)
(11)	Put on 125 GBP Currency Futures 07 July 2017	(69)	(0.00)
(121)	Put on 125 United States 10 years 21 July 2017	(37,813)	(0.04)
(21)	Put on 125.25 United States 10 years 21 July 2017	(8,203)	(0.02)
(5)	Put on 125.50 GBP Currency Futures 04 August 2017	(406)	(0.00)
(6)	Put on 125.50 GBP Currency Futures 07 July 2017	(38)	(0.00)
(102)	Put on 125.50 United States 10 years 21 July 2017	(51,000)	(0.05)
(26)	Put on 125.75 United States 10 years 21 July 2017	(16,250)	(0.02)
(7)	Put on 126 GBP Currency Futures 07 July 2017	(44)	(0.00)
(78)	Put on 126 United States 10 years 21 July 2017	(59,719)	(0.05)
(22)	Put on 126.25 United States 10 years 21 July 2017	(20,625)	(0.03)
(8)	Put on 126.50 GBP Currency Futures 07 July 2017	(50)	(0.00)
(59)	Put on 126.50 United States 10 years 21 July 2017	(66,375)	(0.06)
(20)	Put on 126.75 United States 10 years 21 July 2017	(26,563)	(0.03)
(6)	Put on 127 GBP Currency Futures 07 July 2017	(75)	(0.00)
(7)	Put on 127.50 GBP Currency Futures 07 July 2017	(131)	(0.00)
(8)	Put on 128 GBP Currency Futures 07 July 2017	(250)	(0.00)
(4)	Put on 128.50 GBP Currency Futures 07 July 2017	(175)	(0.00)
(5)	Put on 129 GBP Currency Futures 07 July 2017	(375)	(0.00)
(27)	Put on 149 United States Bond Futures 21 July 2017	(5,906)	(0.01)
(14)	Put on 149.50 United States Bond Futures 21 July 2017	(3,500)	(0.01)
(13)	Put on 150.50 United States Bond Futures 21 July 2017	(4,469)	(0.01)
(39)	Put on 151 United States Bond Futures 21 July 2017	(16,453)	(0.02)
(13)	Put on 151.50 United States Bond Futures 21 July 2017	(6,703)	(0.02)
(55)	Put on 152 United States Bond Futures 21 July 2017	(34,375)	(0.04)
(54)	Put on 153 United States Bond Futures 21 July 2017	(49,781)	(0.04)
(9)	Put on 153.50 United States Bond Futures 21 July 2017	(10,125)	(0.01)
(40)	Put on 154 United States Bond Futures 21 July 2017	(54,375)	(0.04)
(7)	Put on 154.50 United States Bond Futures 21 July 2017	(11,484)	(0.01)
(16)	Put on 155 United States Bond Futures 21 July 2017	(31,250)	(0.02)
(6)	Put on 155.50 United States Bond Futures 21 July 2017	(13,781)	(0.01)
(17)	Put on 156 United States Bond Futures 21 July 2017	(45,688)	(0.03)
(1)	Put on 2,370 S&P Emini 3rd Week Index 21 July 2017	(400)	(0.00)
(1)	Put on 2,390 S&P Emini 3rd Week Index 21 July 2017	(563)	(0.00)
(1)	Put on 2,400 S&P Emini 3rd Week Index 21 July 2017	(663)	(0.00)
(1)	Put on 2,410 S&P Emini 3rd Week Index 21 July 2017	(813)	(0.00)
(6)	Put on 87 Japanese Yen Currency 2PM 04 August 2017	(1,425)	(0.00)
(6)	Put on 87.50 Japanese Yen Currency 2PM 07 July 2017	(188)	(0.00)
(6)	Put on 88 Japanese Yen Currency 2PM 04 August 2017	(3,225)	(0.00)
(4)	Put on 88 Japanese Yen Currency 2PM 07 July 2017	(300)	(0.00)
(4)	Put on 88.50 Japanese Yen Currency 2PM 04 August 2017	(3,050)	(0.00)
(11)	Put on 88.50 Japanese Yen Currency 2PM 07 July 2017	(2,063)	(0.00)
(6)	Put on 89 Japanese Yen Currency 2PM 04 August 2017	(6,375)	(0.00)
(10)	Put on 89 Japanese Yen Currency 2PM 07 July 2017	(4,250)	(0.00)
(5)	Put on 89.50 Japanese Yen Currency 2PM 04 August 2017	(7,125)	(0.01)
(11)	Put on 89.50 Japanese Yen Currency 2PM 07 July 2017	(8,800)	(0.01)
(7)	Put on 90 Japanese Yen Currency 2PM 07 July 2017	(9,013)	(0.01)
(8)	Put on 90.50 Japanese Yen Currency 2PM 07 July 2017	(14,700)	(0.01)
(4)	Put on 91 Japanese Yen Currency 2PM 07 July 2017	(9,700)	(0.01)
(225,785)	USD Call/CAD Put K=1.3287 28 July 2017	(399)	(0.00)
(1,495,886)	USD Call/CAD Put K=1.337 27 July 2017	(1,515)	(0.00)
(1,493,875)	USD Call/CAD Put K=1.3388 26 July 2017	(919)	(0.00)
(447,527)	USD Call/CAD Put K=1.3407 19 July 2017	(144)	(0.00)
(1,490,091)	USD Call/CAD Put K=1.3422 21 July 2017	(508)	(0.00)
(1,489,869)	USD Call/CAD Put K=1.3424 20 July 2017	(456)	(0.00)
(372,329)	USD Call/CAD Put K=1.3429 14 July 2017	(95)	(0.00)
(1,484,891)	USD Call/CAD Put K=1.3469 21 July 2017	(420)	(0.00)
(1,484,230)	USD Call/CAD Put K=1.3475 25 July 2017	(442)	(0.00)
(1,398,498)	USD Call/CAD Put K=1.3586 12 July 2017	(166)	(0.00)
(1,470,588)	USD Call/CAD Put K=1.36 07 July 2017	(21)	(0.00)
(1,469,076)	USD Call/CAD Put K=1.3614 11 July 2017	(135)	(0.00)
(1,468,644)	USD Call/CAD Put K=1.3618 06 July 2017	(28)	(0.00)
(1,466,061)	USD Call/CAD Put K=1.3642 07 July 2017	(21)	(0.00)
	Option contracts (continued)		
	United States (continued)		
(1,465,416)	USD Call/CAD Put K=1.3648 05 July 2017	(35)	(0.00)
(1,533,189)	USD Call/JPY Put K=110.88 06 July 2017	(20,949)	(0.02)
(719,424)	USD Call/JPY Put K=111.2 14 July 2017	(9,128)	(0.01)
(1,887,132)	USD Call/JPY Put K=111.28 06 July 2017	(19,941)	(0.01)
(1,974,156)	USD Call/JPY Put K=111.44 12 July 2017	(21,232)	(0.02)
(1,971,150)	USD Call/JPY Put K=111.61 13 July 2017	(19,327)	(0.01)
(447,628)	USD Call/JPY Put K=111.7 13 July 2017	(4,142)	(0.00)
(1,969,209)	USD Call/JPY Put K=111.72 10 July 2017	(16,663)	(0.01)
(1,965,865)	USD Call/JPY Put K=111.91 11 July 2017	(14,919)	(0.01)
(1,963,059)	USD Call/JPY Put K=112.07 05 July 2017	(9,405)	(0.01)
(177,857)	USD Call/JPY Put K=112.45 19 July 2017	(1,091)	(0.00)
(710,038)	USD Call/JPY Put K=112.67 20 July 2017	(4,269)	(0.00)
(1,952,432)	USD Call/JPY Put K=112.68 24 July 2017	(12,328)	(0.01)
(1,951,739)	USD Call/JPY Put K=112.72 03 July 2017	(1,374)	(0.00)
(1,951,220)	USD Call/JPY Put K=112.75 25 July 2017	(12,002)	(0.01)
(1,948,627)	USD Call/JPY Put K=112.9 18 July 2017	(8,330)	(0.01)
(1,945,697)	USD Call/JPY Put K=113.07 26 July 2017	(9,966)	(0.01)
(1,945,353)	USD Call/JPY Put K=113.09 03 July 2017	(1,323)	(0.00)
(1,935,427)	USD Call/JPY Put K=113.67 03 August 2017	(8,783)	(0.01)
(1,928,979)	USD Call/JPY Put K=114.05 01 August 2017	(6,775)	(0.01)
(182,525)	USD Call/MXN Put K=19.1755 03 July 2017	(10)	(0.00)
(465,930)	USD Call/MXN Put K=19.3162 03 July 2017	(25)	(0.00)
(221,282)	USD Call/TRY Put K=3.6153 27 July 2017	(1,358)	(0.00)
(303,708)	USD Call/TRY Put K=3.6219 19 July 2017	(947)	(0.00)
(303,708)	USD Call/TRY Put K=3.6219 28 July 2017	(1,853)	(0.00)
(193,130)	USD Call/TRY Put K=3.6245 14 July 2017	(416)	(0.00)
(303,164)	USD Call/TRY Put K=3.6284 27 July 2017	(1,643)	(0.00)
(165,298)	USD Call/TRY Put K=3.6298 18 July 2017	(431)	(0.00)
(302,939)	USD Call/TRY Put K=3.6311 21 July 2017	(995)	(0.00)
(247,681)	USD Call/TRY Put K=3.6337 14 July 2017	(467)	(0.00)
(220,083)	USD Call/TRY Put K=3.635 07 July 2017	(131)	(0.00)
(302,613)	USD Call/TRY Put K=3.635 20 July 2017	(863)	(0.00)
(274,703)	USD Call/TRY Put K=3.6403 12 July 2017	(340)	(0.00)
(302,057)	USD Call/TRY Put K=3.6417 13 July 2017	(429)	(0.00)
(301,734)	USD Call/TRY Put K=3.6456 02 August 2017	(1,703)	(0.00)
(301,287)	USD Call/TRY Put K=3.651 11 July 2017	(275)	(0.00)
(54,720)	USD Call/TRY Put K=3.655 03 July 2017	(20)	(0.00)
(218,561)	USD Call/TRY Put K=3.6603 21 July 2017	(510)	(0.00)
(300,407)	USD Call/TRY Put K=3.6617 06 July 2017	(135)	(0.00)
(299,973)	USD Call/TRY Put K=3.667 07 July 2017	(132)	(0.00)
(377,501)	USD Call/ZAR Put K=13.245 19 July 2017	(3,920)	(0.00)
(37,700)	USD Call/ZAR Put K=13.2626 17 July 2017	(336)	(0.00)
(263,199)	USD Call/ZAR Put K=13.2979 13 July 2017	(1,733)	(0.00)
(262,850)	USD Call/ZAR Put K=13.3156 06 July 2017	(735)	(0.00)
(300,001)	USD Call/ZAR Put K=13.3333 18 July 2017	(2,342)	(0.00)
(112,350)	USD Call/ZAR Put K=13.3511 10 July 2017	(450)	(0.00)
(224,400)	USD Call/ZAR Put K=13.369 06 July 2017	(474)	(0.00)
(411,400)	USD Call/ZAR Put K=13.369 26 July 2017	(4,188)	(0.00)
(373,499)	USD Call/ZAR Put K=13.3869 12 July 2017	(1,650)	(0.00)
(409,751)	USD Call/ZAR Put K=13.4228 25 July 2017	(3,557)	(0.00)
(260,399)	USD Call/ZAR Put K=13.4409 03 July 2017	(252)	(0.00)
(334,799)	USD Call/ZAR Put K=13.4409 11 July 2017	(1,079)	(0.00)
(408,648)	USD Call/ZAR Put K=13.459 01 August 2017	(4,205)	(0.00)
(407,549)	USD Call/ZAR Put K=13.4953 24 July 2017	(2,865)	(0.00)
(221,700)	USD Call/ZAR Put K=13.5318 20 July 2017	(1,193)	(0.00)
(405,901)	USD Call/ZAR Put K=13.5501 03 July 2017	(308)	(0.00)
(221,401)	USD Call/ZAR Put K=13.5501 20 July 2017	(1,137)	(0.00)
(404,251)	USD Call/ZAR Put K=13.6054 03 August 2017	(3,439)	(0.00)
(232,342)	USD Put/CAD Call K=1.2912 28 July 2017	(1,480)	(0.00)
(1,535,391)	USD Put/CAD Call K=1.3026 27 July 2017	(16,143)	(0.01)
(1,533,154)	USD Put/CAD Call K=1.3045 26 July 2017	(16,245)	(0.01)
(1,530,105)	USD Put/CAD Call K=1.3071 21 July 2017	(17,376)	(0.01)
(458,891)	USD Put/CAD Call K=1.3075 19 July 2017	(5,175)	(0.00)
(1,528,468)	USD Put/CAD Call K=1.3085 20 July 2017	(18,225)	(0.01)
(381,534)	USD Put/CAD Call K=1.3105 14 July 2017	(4,711)	(0.00)
(1,524,623)	USD Put/CAD Call K=1.3118 25 July 2017	(21,651)	(0.03)
(1,524,274)	USD Put/CAD Call K=1.3121 21 July 2017	(21,366)	(0.03)
(1,505,344)	USD Put/CAD Call K=1.3286 07 July 2017	(35,225)	(0.03)
(1,427,927)	USD Put/CAD Call K=1.3306 12 July 2017	(35,928)	(0.03)
(1,502,630)	USD Put/CAD Call K=1.331 06 July 2017	(37,803)	(0.03)
(1,501,840)	USD Put/CAD Call K=1.3317 11 July 2017	(38,920)	(0.03)
(1,499,700)	USD Put/CAD Call K=1.3336 07 July 2017	(40,786)	(0.03)
(1,499,588)	USD Put/CAD Call K=1.3337 05 July 2017	(40,744)	(0.03)
(1,588,340)	USD Put/JPY Call K=107.03 06 July 2017	(257)	(0.00)
(1,954,216)	USD Put/JPY Call K=107.46 06 July 2017	(324)	(0.00)
(741,359)	USD Put/JPY Call K=107.91 14 July 2017	(274)	(0.00)
(2,037,981)	USD Put/JPY Call K=107.95 10 July 2017	(363)	(0.00)
(2,037,603)	USD Put/JPY Call K=107.97 12 July 2017	(558)	(0.00)
(2,034,024)	USD Put/JPY Call K=108.16 13 July 2017	(751)	(0.00)
(2,031,582)	USD Put/JPY Call K=108.29 11 July 2017	(569)	(0.00)
(461,681)	USD Put/JPY Call K=108.3 13 July 2017	(186)	(0.00)
(2,029,333)	USD Put/JPY Call K=108.41 05 July 2017	(410)	(0.00)
(2,019,460)	USD Put/JPY Call K=108.94 03 July 2017	(426)	(0.00)
(2,017,978)	USD Put/JPY Call K=109.02 24 July 2017	(2,948)	(0.00)
(183,419)	USD Put/JPY Call K=109.04 19 July 2017	(176)	(0.00)
(732,869)	USD Put/JPY Call K=109.16 20 July 2017	(1,016)	(0.00)
(2,012,809)	USD Put/JPY Call K=109.3 18 July 2017	(2,130)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(2,011,888)	USD Put/JPY Call K=109.35 25 July 2017	(3,658)	(0.00)
(2,011,153)	USD Put/JPY Call K=109.39 03 July 2017	(432)	(0.00)
(2,005,104)	USD Put/JPY Call K=109.72 03 August 2017	(6,601)	(0.00)
(2,002,731)	USD Put/JPY Call K=109.85 26 July 2017	(4,945)	(0.00)
(1,992,934)	USD Put/JPY Call K=110.39 01 August 2017	(8,546)	(0.01)
(192,115)	USD Put/MXN Call K=18.2183 03 July 2017	(1,367)	(0.00)
(492,659)	USD Put/MXN Call K=18.2682 03 July 2017	(4,820)	(0.00)
(230,880)	USD Put/TRY Call K=3.465 27 July 2017	(610)	(0.00)
(316,693)	USD Put/TRY Call K=3.4734 27 July 2017	(995)	(0.00)
(316,583)	USD Put/TRY Call K=3.4746 28 July 2017	(1,000)	(0.00)
(229,997)	USD Put/TRY Call K=3.4783 07 July 2017	(201)	(0.00)
(258,569)	USD Put/TRY Call K=3.4807 14 July 2017_Citi	(460)	(0.00)
(172,379)	USD Put/TRY Call K=3.4807 14 July 2017_RBS	(307)	(0.00)
(172,379)	USD Put/TRY Call K=3.4807 18 July 2017	(375)	(0.00)
(316,028)	USD Put/TRY Call K=3.4807 19 July 2017	(720)	(0.00)
(287,101)	USD Put/TRY Call K=3.4831 12 July 2017	(477)	(0.00)
(315,811)	USD Put/TRY Call K=3.4831 21 July 2017	(790)	(0.00)
(315,476)	USD Put/TRY Call K=3.4868 13 July 2017	(657)	(0.00)
(315,367)	USD Put/TRY Call K=3.488 02 August 2017	(1,403)	(0.00)
(315,150)	USD Put/TRY Call K=3.4904 11 July 2017	(598)	(0.00)
(315,150)	USD Put/TRY Call K=3.4904 20 July 2017	(957)	(0.00)
(57,220)	USD Put/TRY Call K=3.4953 03 July 2017	(59)	(0.00)
(314,268)	USD Put/TRY Call K=3.5002 06 July 2017	(483)	(0.00)
(314,160)	USD Put/TRY Call K=3.5014 07 July 2017	(561)	(0.00)
(228,161)	USD Put/TRY Call K=3.5063 21 July 2017	(995)	(0.00)
(40,100)	USD Put/ZAR Call K=12.4688 17 July 2017	(34)	(0.00)
(400,000)	USD Put/ZAR Call K=12.5 19 July 2017	(389)	(0.00)
(279,651)	USD Put/ZAR Call K=12.5156 06 July 2017	(139)	(0.00)
(119,850)	USD Put/ZAR Call K=12.5156 10 July 2017	(69)	(0.00)
(279,651)	USD Put/ZAR Call K=12.5156 13 July 2017	(207)	(0.00)
(239,099)	USD Put/ZAR Call K=12.5471 06 July 2017	(127)	(0.00)
(318,799)	USD Put/ZAR Call K=12.5471 18 July 2017	(317)	(0.00)
(397,501)	USD Put/ZAR Call K=12.5786 12 July 2017	(316)	(0.00)
(436,699)	USD Put/ZAR Call K=12.5945 26 July 2017	(971)	(0.00)
(277,551)	USD Put/ZAR Call K=12.6103 03 July 2017	(42)	(0.00)
(356,851)	USD Put/ZAR Call K=12.6103 11 July 2017	(281)	(0.00)
(435,599)	USD Put/ZAR Call K=12.6263 25 July 2017	(1,043)	(0.00)
(434,501)	USD Put/ZAR Call K=12.6582 01 August 2017	(1,644)	(0.00)
(433,949)	USD Put/ZAR Call K=12.6743 24 July 2017	(1,203)	(0.00)
(433,398)	USD Put/ZAR Call K=12.6904 03 July 2017	(193)	(0.00)
(235,499)	USD Put/ZAR Call K=12.7389 20 July 2017	(702)	(0.00)
(431,200)	USD Put/ZAR Call K=12.7551 03 August 2017	(2,444)	(0.00)
(234,900)	USD Put/ZAR Call K=12.7714 20 July 2017	(813)	(0.00)
		(2,536,697)	(1.89)
	Total option contracts	**(4,030,443)**	**(3.01)**

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
AUD445,881	€300,000	05 July 2017	2	(255)	(0.00)
AUD9,615,459	€6,500,000	14 July 2017	63	(44,923)	(0.03)
AUD894,605	€600,000	31 August 2017	6	(879)	(0.00)
AUD84,458	GBP50,000	05 July 2017	1	(178)	(0.00)
AUD5,473,602	GBP3,250,000	18 July 2017	61	(26,616)	(0.02)
AUD338,124	GBP200,000	23 August 2017	4	(1,050)	(0.00)
AUD1,400,000	JPY120,687,637	19 July 2017	14	(1,432)	(0.00)
AUD3,900,000	NZD4,091,703	05 July 2017	11	(4,354)	(0.00)
AUD3,000,000	NZD3,153,289	27 July 2017	30	(7,331)	(0.01)
AUD25,500,000	US$19,589,365	05 July 2017	26	(30,507)	(0.02)
AUD2,153,000	US$1,654,638	13 July 2017	16	(3,437)	(0.00)
AUD4,979,000	US$3,823,081	18 August 2017	111	(6,336)	(0.00)
AUD4,039	US$3,103	20 July 2017	1	(5)	(0.00)
BRL18,995,000	US$5,766,109	02 August 2017	295	(76,674)	(0.06)
BRL32,200,000	US$9,946,965	05 July 2017	119	(239,494)	(0.18)
CAD1,036,463	€700,000	05 July 2017	6	(416)	(0.00)
CAD1,147,866	€775,000	25 July 2017	17	(845)	(0.00)
CAD1,200,000	US$925,154	05 July 2017	9	(1,045)	(0.00)
CAD800,000	US$616,719	08 August 2017	6	(269)	(0.00)
CAD100,000	US$77,031	12 July 2017	1	(11)	(0.00)
CHF3,041,445	€2,800,000	18 July 2017	28	(16,916)	(0.01)
CHF2,700,000	US$2,820,580	05 July 2017	1	(305)	(0.00)
CHF100,000	US$104,632	21 July 2017	1	(61)	(0.00)
CLP694,000,000	US$1,045,513	09 August 2017	39	(2,666)	(0.00)
CNH500,000	US$73,832	31 July 2017	1	(277)	(0.00)
COP1,600,000,000	US$528,317	11 August 2017	12	(7,974)	(0.01)
€9,600,000	AUD14,423,471	14 July 2017	65	(104,051)	(0.08)
€600,000	AUD900,208	31 August 2017	6	(3,416)	(0.00)
€3,200,000	CAD4,754,802	05 July 2017	31	(10,947)	(0.01)
€9,700,000	CAD14,609,919	25 July 2017	80	(176,711)	(0.13)
€400,000	CHF437,605	18 July 2017	4	(838)	(0.00)
€600,000	CHF655,748	29 August 2017	6	(876)	(0.00)
€400,000	GBP351,825	03 August 2017	4	(448)	(0.00)
€1,800,000	GBP1,582,038	05 July 2017	7	(1,811)	(0.00)
€1,600,000	GBP1,413,844	07 July 2017	22	(11,395)	(0.01)
€700,000	HUF216,808,350	25 July 2017	7	(1,377)	(0.00)
€500,000	JPY64,230,360	06 July 2017	5	(1,348)	(0.00)
€100,000	JPY12,829,130	18 August 2017	1	(69)	(0.00)
€3,400,000	NOK32,561,614	05 July 2017	7	(8,793)	(0.01)
€1,900,000	NOK18,233,700	19 July 2017	23	(8,343)	(0.01)
€1,200,000	PLN5,094,488	27 July 2017	20	(2,872)	(0.00)
€1,400,000	RON6,403,823	07 July 2017	29	(5,703)	(0.00)
€100,000	RON456,923	23 August 2017	1	(139)	(0.00)
€3,100,000	SEK30,246,337	26 July 2017	34	(50,829)	(0.04)
€18,700,000	US$21,375,416	05 July 2017	3	(41,722)	(0.03)
€4,395	US$5,019	20 July 2017	1	(1)	(0.00)
€1,500,000	US$1,715,263	28 July 2017	15	(1,749)	(0.00)
GBP4,100,000	AUD7,089,921	18 July 2017	63	(108,116)	(0.08)
GBP263,427	€300,000	03 August 2017	3	(238)	(0.00)
GBP87,769	€100,000	05 July 2017	1	(58)	(0.00)
GBP7,216,770	€8,300,000	07 July 2017	74	(93,580)	(0.07)
GBP100,000	JPY14,630,475	26 July 2017	2	(354)	(0.00)
GBP200,000	JPY29,246,055	28 July 2017	4	(581)	(0.00)
GBP7,700,000	US$10,019,303	05 July 2017	2	(15,765)	(0.01)
GBP3,920,000	US$5,110,579	19 July 2017	62	(15,378)	(0.01)
GBP313,331	US$407,600	31 July 2017	1	(164)	(0.00)
HKD3,482,764	US$446,896	20 July 2017	1	(468)	(0.00)
HUF1,078,324,166	€3,500,000	25 July 2017	43	(14,231)	(0.01)
INR510,220,000	US$7,900,513	07 July 2017	42	(14,573)	(0.01)
INR137,500,000	US$2,130,233	24 July 2017	5	(9,402)	(0.01)
JPY51,659,300	AUD600,000	05 July 2017	6	(343)	(0.00)
JPY802,430,383	AUD9,700,000	19 July 2017	70	(290,823)	(0.22)
JPY63,842,600	€500,000	05 July 2017	5	(2,100)	(0.00)
JPY2,077,288,824	€16,700,000	06 July 2017	155	(560,393)	(0.42)
JPY124,961,722	€1,000,000	18 August 2017	9	(29,012)	(0.02)
JPY36,374,450	GBP250,000	05 July 2017	5	(989)	(0.00)
JPY85,189,477	GBP600,000	26 July 2017	5	(20,987)	(0.02)
JPY198,731,320	GBP1,400,000	28 July 2017	6	(49,324)	(0.04)
JPY330,000,000	US$2,947,698	05 July 2017	18	(10,075)	(0.01)
JPY3,826,826,483	US$34,669,958	20 July 2017	236	(580,389)	(0.43)
KRW15,100,000,000	US$13,316,756	24 July 2017	77	(122,392)	(0.09)
MXN10,500,000	US$580,838	05 July 2017	4	(1,174)	(0.00)
MXN56,500,000	US$3,133,805	26 July 2017	80	(26,215)	(0.02)
NOK74,796,422	€7,900,000	19 July 2017	73	(86,824)	(0.06)
NOK8,000,000	SEK8,207,061	10 August 2017	5	(19,508)	(0.01)
NOK2,500,000	US$298,578	05 July 2017	3	(94)	(0.00)
NOK5,000,000	US$597,601	21 July 2017	43	(423)	(0.00)
NZD628,422	AUD600,000	05 July 2017	5	(114)	(0.00)
NZD5,527,633	AUD5,300,000	27 July 2017	44	(18,651)	(0.01)
NZD1,500,000	US$1,099,072	05 July 2017	13	(860)	(0.00)
NZD100,000	US$73,266	10 July 2017	1	(59)	(0.00)
NZD1,500,000	US$1,098,161	17 August 2017	26	(832)	(0.00)
NZD5,670	US$4,156	20 July 2017	1	(6)	(0.00)
PHP70,000,000	US$1,394,879	17 July 2017	7	(11,249)	(0.01)
PHP80,000,000	US$1,590,651	28 July 2017	8	(11,300)	(0.01)
PLN28,993,949	€6,900,000	27 July 2017	63	(64,199)	(0.05)
PLN600,000	US$161,941	30 August 2017	6	(191)	(0.00)

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

Forward currency contracts (note 4)* (continued)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
RON2,276,468	€500,000	07 July 2017	6	(620)	(0.00)
RON456,127	€100,000	23 August 2017	1	(60)	(0.00)
RUB177,500,000	US$3,044,246	11 July 2017	41	(55,956)	(0.04)
RUB37,500,000	US$634,832	24 August 2017	2	(9,223)	(0.01)
SEK2,512,243	NOK2,500,000	10 August 2017	2	(139)	(0.00)
SGD942,000	US$684,342	10 July 2017	6	(79)	(0.00)
THB60,000,000	US$1,766,721	26 July 2017	12	(457)	(0.00)
TRY146,626	US$41,657	20 July 2017	1	(273)	(0.00)
TRY3,900,000	US$1,103,204	28 July 2017	25	(5,032)	(0.00)
TWD102,500,000	US$3,400,022	12 July 2017	19	(29,269)	(0.02)
US$38,480,789	AUD51,700,000	13 July 2017	354	(1,169,606)	(0.87)
US$302,516	AUD400,000	18 August 2017	4	(4,112)	(0.00)
US$1,550,291	AUD2,043,631	20 July 2017	8	(16,876)	(0.01)
US$4,806,922	BRL16,151,000	02 August 2017	13	(30,677)	(0.02)
US$4,697,331	BRL15,653,000	05 July 2017	129	(21,640)	(0.02)
US$4,280,727	CAD5,700,000	05 July 2017	5	(108,798)	(0.08)
US$1,295,478	CAD1,700,000	08 August 2017	11	(14,484)	(0.01)
US$38,706,799	CAD52,100,000	12 July 2017	380	(1,420,849)	(1.06)
US$3,733,185	CAD4,925,299	20 July 2017	5	(60,902)	(0.05)
US$2,711,866	CHF2,600,000	05 July 2017	23	(3,957)	(0.00)
US$631	CHF613	20 July 2017	1	(11)	(0.00)
US$32,041,678	CHF31,000,000	21 July 2017	224	(375,321)	(0.28)
US$668,052	CLP450,000,000	09 August 2017	5	(8,146)	(0.01)
US$72,988	CNH500,000	10 July 2017	1	(692)	(0.00)
US$11,566,228	€10,301,741	20 July 2017	4	(196,440)	(0.15)
US$16,706,696	€14,900,000	28 July 2017	126	(314,212)	(0.23)
US$827,244	€724,857	31 July 2017	2	(928)	(0.00)
US$41,479,527	GBP32,300,000	19 July 2017	418	(503,866)	(0.38)
US$1,500,442	GBP1,172,864	20 July 2017	13	(24,098)	(0.02)
US$10,379	GBP8,001	31 July 2017	2	(25)	(0.00)
US$656,094	HUF180,000,000	19 July 2017	15	(8,635)	(0.01)
US$11,759	HUF3,217,763	20 July 2017	1	(125)	(0.00)
US$1,675,010	ILS6,000,000	13 July 2017	40	(45,164)	(0.03)
US$2,393,894	INR155,000,000	07 July 2017	17	(1,778)	(0.00)
US$462,104	INR30,000,000	24 July 2017	4	(624)	(0.00)
US$1,607,417	JPY181,100,000	20 July 2017	53	(5,835)	(0.00)
US$174,585	KRW200,000,000	24 July 2017	2	(175)	(0.00)
US$7,733,497	MXN145,000,000	26 July 2017	166	(241,744)	(0.18)
US$1,730,043	NOK14,500,000	05 July 2017	11	(1,165)	(0.00)
US$62,834	NOK530,734	20 July 2017	10	(553)	(0.00)
US$6,566,326	NOK55,500,000	21 July 2017	95	(62,372)	(0.05)
US$512,400	NZD700,000	05 July 2017	6	(99)	(0.00)
US$9,278,166	NZD13,300,000	10 July 2017	116	(458,457)	(0.34)
US$72,413	NZD100,000	17 August 2017	1	(742)	(0.00)
US$83,843	NZD115,795	20 July 2017	4	(910)	(0.00)
US$76,687	PEN250,000	07 July 2017	1	(319)	(0.00)
US$4,161,409	PLN15,600,000	14 July 2017	131	(45,062)	(0.04)
US$17,303	PLN65,060	20 July 2017	6	(242)	(0.00)
US$710,236	RUB42,500,000	11 July 2017	53	(5,273)	(0.00)
US$82,858	RUB5,000,000	24 August 2017	11	(558)	(0.00)
US$947,500	SEK8,000,000	05 July 2017	16	(1,243)	(0.00)
US$242,788	SEK2,111,267	20 July 2017	13	(7,824)	(0.01)
US$7,245,498	SEK63,000,000	21 July 2017	121	(233,245)	(0.18)
US$208,008	SEK1,771,271	31 July 2017	2	(2,390)	(0.00)
US$11,189,942	SGD15,500,000	10 July 2017	112	(69,127)	(0.06)
US$701,453	TRY2,500,000	28 July 2017	9	(2,504)	(0.00)
US$82,167	TWD2,500,000	12 July 2017	1	(47)	(0.00)
US$2,135,326	ZAR28,359,000	06 July 2017	35	(26,840)	(0.03)
US$604,912	ZAR8,000,000	16 August 2017	7	(631)	(0.00)
ZAR500,000	US$38,156	05 July 2017	1	(28)	(0.00)
ZAR51,500,000	US$3,986,224	06 July 2017	124	(59,724)	(0.05)
ZAR48,284,000	US$3,670,054	16 August 2017	34	(15,298)	(0.02)
ZAR9,511,886	US$738,643	20 July 2017	1	(15,365)	(0.02)
Total unrealised loss on forward currency contracts				(8,779,974)	(6.56)
Total financial liabilities at fair value through profit or loss - trading				(21,107,023)	(15.77)

Total financial assets at fair value through profit or loss - trading	64,098,817	47.88
Total financial liabilities at fair value through profit or loss - trading	(21,107,023)	(15.77)
Other net assets	90,891,840	67.89
Net Assets Attributable to Holders of Redeemable Participating Shares	133,883,634	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
Transferable securities other than those listed on an offical stock exchange or dealt on another regulared market.
All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	
Exchange traded financial derivative instruments described in classification (a) above	1.06
OTC financial derivative instruments described in classification (b) above	11.04
Transferable securities as described in # above	26.75
Other current assets	61.15
	100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man AHL Target Risk

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps (b)		
	European Union		
(10,000,000)	ITraxx Europes 27V1 5 Years 100 bps 20 June 2022 BNP Paribas	246,324	0.69
(3,000,000)	ITraxx Xovers 27V1 5 Years 500 20 June 2022 Credit Suisse Securities	392,879	1.11
		639,203	1.80
	United States		
(7,000,000)	Nahys 28V1 5Years 500 bps 20 June 2022 JP Morgan Securities Limited	481,998	1.36
(10,000,000)	Naigs 28V1 5Years 500 bps 20 June 2022 JP Morgan Securities Limited	185,344	0.52
		667,342	1.88
	Total credit default swaps	1,306,545	3.68
	Future contracts (a)		
	Germany		
6	EURO BTP Future September 2017	2,407	0.01
	Japan		
4	Topix Index Future September 2017	3,770	0.01
	Singapore		
5	FTSE China A50 July 2017	113	0.00
8	MSCI SING Index July 2017	407	0.00
		520	0.00
	South Korea		
10	KOSPI2 INX Future September 2017	11,351	0.03
	Switzerland		
4	Swiss Market Index Future September 2017	125	0.00
	United States		
18	United States Long Bond CBT September 2017	15,703	0.04
11	United States Ultra Bond CBT September 2017	20,227	0.06
		35,930	0.10
	Total future contracts	54,103	0.15
	Government bonds		
	France		
3,617,705	France Government Bond OAT 0.25% 25/07/2024 #	4,443,682	12.53
	Germany		
4,214,280	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2023 #	5,110,230	14.41
	United Kingdom		
4,464,280	United Kingdom Gilt Inflation Linked 0.125% 22/03/2024 #	6,707,966	18.92
	United States		
1,100,000	United States Treasury Bill 0% 06/07/17 #	1,099,931	3.10
100,000	United States Treasury Bill 0% 10/08/17 #	99,910	0.28
100,000	United States Treasury Bill 0% 13/07/17 #	99,979	0.28
450,000	United States Treasury Bill 0% 17/08/17 #	449,491	1.27
400,000	United States Treasury Bill 0% 24/08/17 #	399,474	1.13
100,000	United States Treasury Bill 0% 27/07/17 #	99,946	0.28
3,094,830	United States Treasury Inflation Indexed Bonds 0.125 04/15/21 #	3,091,324	8.72
5,148,550	United States Treasury Inflation Indexed Bonds 0.125 07/15/24 #	5,060,562	14.27
		10,400,617	29.33
	Total government bonds	26,662,495	75.19

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man AHL Target Risk (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 US$
€240,000	US$273,945	20 July 2017	1	58	0.00
€657,725	US$737,035	31 July 2017	3	20,099	0.06
£234,000	US$304,105	20 July 2017	1	90	0.00
£770,716	US$982,090	31 July 2017	3	14,436	0.04
SEK10,529	US$1,210	31 July 2017	2	41	0.00
US$38,358	JPY4,258,182	20 July 2017	2	426	0.00
US$15,241	ZAR196,271	20 July 2017	1	317	0.00
Total unrealised gain on forward currency contracts				35,467	0.10
Total financial assets at fair value through profit or loss - trading				28,058,610	79.13

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man AHL Target Risk (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps		
	European Union		
1,000,000	ITraxx Xovers 27V1 5 Years 500 20 Jun 2022 BNP Paribas	(130,960)	(0.37)
	United States		
1,000,000	Nahys 28V1 5Years 500 bps 20 June 2022 JP Barclays Capital Securities	(68,857)	(0.19)
	Total credit default swaps	(199,817)	(0.56)
	Future contracts		
	Australia		
2	SPI 200 Futures September 2017	(2,915)	(0.01)
	Canada		
7	Canada 10 Years Bond Future September 2017	(18,581)	(0.05)
8	S&P/TSX 60 IX Future September 2017	(12,826)	(0.04)
		(31,407)	(0.09)
	France		
11	CAC 40 10 Euro Future July 2017	(20,821)	(0.06)
	Germany		
2	DAX Index Future September 2017	(33,304)	(0.09)
21	EURO BOBL Future September 2017	(35,391)	(0.10)
18	EURO BUND Future September 2017	(62,764)	(0.18)
2	EURO BUXL 30Years Bond September 2017	(8,942)	(0.03)
8	EURO OAT Future September 2017	(15,557)	(0.04)
21	EURO STOXX 50 September 2017	(28,217)	(0.08)
		(184,175)	(0.52)
	Hong Kong		
2	Hang Seng Index Future July 2017	(307)	(0.00)
4	H-Shares Index Future July 2017	(1,595)	(0.00)
		(1,902)	(0.00)
	Italy		
4	FTSE/MIB Index Future September 2017	(13,025)	(0.04)
	Japan		
6	Japan 10 Years Bond OSE September 2017	(18,156)	(0.05)
	Netherlands		
4	Amsterdam IDX Future July 2017	(18,705)	(0.05)
	Singapore		
5	MSCI Taiwan Index July 2017	(2,850)	(0.01)
14	NIKKEI 225 (SGX) September 2017	(1,090)	(0.00)
2	SGX Nifty 50 July 2017	(506)	(0.00)
		(4,446)	(0.01)
	South Africa		
5	FTSE/JSE Top 40 September 2017	(131)	(0.00)
4	Korea 10 Years Bond Future September 2017	(2,237)	(0.01)
5	Korea 3 Years Bond Future September 2017	(559)	(0.00)
		(2,927)	(0.01)
	Spain		
2	IBEX 35 Index Future July 2017	(9,914)	(0.03)
	Sweden		
9	OMXS30 IND Future July 2017	(5,258)	(0.01)
	Turkey		
40	Bist 30 Futures August 2017	(965)	(0.00)
	United Kingdom		
50	FTSE 100 Index Future September 2017	(149,931)	(0.43)
49	Long Gilt Future September 2017	(162,434)	(0.46)
		(312,365)	(0.89)
	United States		
18	NASDAQ 100 E-Mini September 2017	(23,106)	(0.06)
34	S&P 500 EMINI Future September 2017	(10,323)	(0.03)
37	United States 10 Years Note CBT September 2017	(19,453)	(0.05)
7	United States 2 Years Note CBT September 2017	(2,328)	(0.01)
27	United States 5 Years Note CBT September 2017	(8,086)	(0.02)
		(63,296)	(0.17)
	Total future contracts	(690,277)	(1.95)
	Total return swaps		
	United States		
39,000	BBG Commex AG&LV Capital	(232,510)	(0.66)
	Total total return swaps	(232,510)	(0.66)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
€3640	US$4,159	31 July 2017	1	-	-
JPY2,199,730	US$19,770	20 July 2017	2	(176)	(0.00)
US$10,452,394	€9,318,312	20 July 2017	3	(187,382)	(0.53)
US$17,327	€15,189	31 July 2017	4	(27)	(0.00)
US$6,940,965	£5,461,395	20 July 2017	3	(157,981)	(0.45)
US$23,103	£17,878	31 July 2017	2	(145)	(0.00)
US$3	SEK28	20 July 2017	1	-	(0.00)
US$29	SEK249	31 July 2017	4	-	(0.00)
Total unrealised loss on forward currency contracts				(345,711)	(0.98)
Total financial liabilities at fair value through profit or loss - trading				(1,468,315)	(4.14)
Total financial assets at fair value through profit or loss - trading				28,058,610	79.13
Total financial liabilities at fair value through profit or loss - trading				(1,468,315)	(4.14)
Other net assets				8,868,928	25.01
Net Assets Attributable to Holders of Redeemable Participating Shares				35,459,223	100.00

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	**Total Assets**
Exchange traded financial derivative instruments described in classification (a) above	0.14
OTC financial derivative instruments described in classification (b) above	3.57
Transferable Securities as described in # above	70.91
Other current assets	25.38
	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man AHL Volatility Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Future contracts (a)		
	Australia		
(2)	SPI 200 Futures September 2017	1,688	0.01
	Germany		
(26)	EURO STOXX 50 September 2017	21,750	0.18
(25)	EURO-BOBL Future September 2017	13,846	0.11
(22)	EURO-BOBL Future September 2017	26,552	0.22
		62,148	0.51
	United Kingdom		
(3)	FTSE 100 Index Future September 2017	4,884	0.04
	United States		
8	BP Currency Futures September 2017	2,213	0.02
(11)	CBOE VIX Future August 2017	23,145	0.19
(5)	CBOE VIX Future July 2017	20,505	0.17
(8)	CBOE VIX Future October 2017	9,600	0.08
(9)	CBOE VIX Future September 2017	14,625	0.12
10	Euro Currency Futures September 2017	11,313	0.09
(7)	JPN YEN Currency Futures September 2017	2,756	0.02
1	Russell 2000 Index Mini Futures September 2017	95	0.00
(55)	US 10 Years Note September 2017	23,859	0.20
(34)	US 5 Years Note September 2017	4,969	0.04
(16)	US Long Bond September 2017	5,125	0.04
		118,205	0.97
	Total future contracts	186,925	1.53
	Government bonds		
	United States		
800,000	United States Treasury Bill 0% 06/07/2017 #	799,950	6.53
200,000	United States Treasury Bill 0% 13/07/2017 #	199,958	1.63
100,000	United States Treasury Bill 0 % 27/07/2017 #	99,945	0.82
500,000	United States Treasury Bill 0% 10/08/2017 #	499,549	4.08
600,000	United States Treasury Bill 0% 17/08/2017 #	599,321	4.89
600,000	United States Treasury Bill 0% 27/08/2017 #	599,211	4.88
		2,797,934	22.83
	Total government bonds	2,797,934	22.83
	Option contracts (b)		
	European Union		
100,000	EUR Call/JPY Put K=129.62 27 July 2017	559	0.00
200,000	EUR Call/JPY Put K=130.05 03 August 2017	1,051	0.01
300,000	EUR Call/JPY Put K=130.66 01 August 2017	1,131	0.01
100,000	EUR Put/JPY Call K=125.39 27 July 2017	316	0.00
200,000	EUR Put/JPY Call K=125.41 03 August 2017	758	0.01
300,000	EUR Put/JPY Call K=126.08 01 August 2017	1,462	0.01
		5,277	0.04
	Germany		
1	Call on 13100 DAX Index 15 September 2017	292	0.00
1	Call on 13350 DAX Index 15 September 2017	136	0.00
1	Put on 12000 DAX Index 15 September 2017	1,313	0.01
1	Put on 12400 DAX Index 15 September 2017	2,137	0.02
		3,878	0.03
	South Korea		
3	Call on 307.5 KOSPI2 Index 13 July 2017	3,639	0.03
8	Call on 310 KOSPI2 Index 13 July 2017	6,469	0.05
7	Call on 312.5 KOSPI2 Index 13 July 2017	3,458	0.03
3	Call on 315 KOSPI2 Index 10 August 2017	2,269	0.02
10	Call on 315 KOSPI2 Index 13 July 2017	2,754	0.02
11	Call on 317.5 KOSPI2 Index 13 July 2017	1,563	0.01
5	Call on 320 KOSPI2 Index 10 August 2017	1,902	0.02
11	Call on 320 KOSPI2 Index 13 July 2017	746	0.01
6	Call on 322.5 KOSPI2 Index 10 August 2017	1,561	0.01
4	Call on 322.5 KOSPI2 Index 13 July 2017	123	0.00
6	Call on 325 KOSPI2 Index 10 August 2017	1,037	0.01
3	Put on 290 KOSPI2 Index 13 July 2017	27	0.00
9	Put on 292.5 KOSPI2 Index 13 July 2017	119	0.00
6	Put on 295 KOSPI2 Index 13 July 2017	119	0.00
7	Put on 297.5 KOSPI2 Index 13 July 2017	200	0.00
6	Put on 300 KOSPI2 Index 10 August 2017	1,547	0.01
10	Put on 300 KOSPI2 Index 13 July 2017	415	0.00
6	Put on 302.5 KOSPI2 Index 10 August 2017	2,045	0.02
10	Put on 302.5 KOSPI2 Index 13 July 2017	677	0.01
5	Put on 305 KOSPI2 Index 10 August 2017	2,251	0.02
10	Put on 305 KOSPI2 Index 13 July 2017	1,158	0.01
3	Put on 307.5 KOSPI2 Index 10 August 2017	1,855	0.02
3	Put on 307.5 KOSPI2 Index 13 July 2017	590	0.00
		36,524	0.30
	Taiwan		
1	Call on 10100 TWSE Index 19 July 2017	330	0.00
1	Call on 10400 TWSE Index 19 July 2017	74	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (b) (continued)		
	Taiwan (continued)		
1	Call on 10500 TWSE Index 19 July 2017	39	0.00
1	Put on 10000 TWSE Index 19 July 2017	48	0.00
1	Put on 9700 TWSE Index 19 July 2017	12	0.00
1	Put on 9900 TWSE Index 19 July 2017	29	0.00
		532	0.00
	United States		
115,960	EUR Call/USD Put K=1.1596 03 August 2017	367	0.00
112,620	EUR Put/USD Call K=1.1262 03 August 2017	341	0.00
163,740	USD Call/MXN Put K=18.3217 26 July 2017	1,480	0.02
162,720	USD Call/MXN Put K=18.4366 13 July 2017	577	0.00
162,720	USD Call/MXN Put K=18.4366 19 July 2017	841	0.02
135,150	USD Call/MXN Put K=18.498 18 July 2017	555	0.01
81,045	USD Call/MXN Put K=18.5082 25 July 2017	466	0.01
27,000	USD Call/MXN Put K=18.5185 20 July 2017	122	0.00
107,600	USD Call/MXN Put K=18.5874 13 July 2017	230	0.00
26,880	USD Call/MXN Put K=18.6012 17 July 2017	75	0.00
26,795	USD Call/MXN Put K=18.6602 12 July 2017	37	0.00
26,685	USD Call/MXN Put K=18.7371 10 July 2017	20	0.00
170,640	USD Put/MXN Call K=17.5809 26 July 2017	330	0.00
169,440	USD Put/MXN Call K=17.7054 19 July 2017	364	0.00
169,290	USD Put/MXN Call K=17.7211 13 July 2017	244	0.00
140,825	USD Put/MXN Call K=17.7525 18 July 2017	343	0.00
84,480	USD Put/MXN Call K=17.7557 25 July 2017	291	0.00
28,115	USD Put/MXN Call K=17.7841 20 July 2017	86	0.00
28,060	USD Put/MXN Call K=17.819 17 July 2017	84	0.00
111,980	USD Put/MXN Call K=17.8603 13 July 2017	318	0.00
27,970	USD Put/MXN Call K=17.8763 10 July 2017	67	0.00
27,940	USD Put/MXN Call K=17.8955 12 July 2017	88	0.00
		7,326	0.06
	Total option contracts	53,537	0.43

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man AHL Volatility 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
CAD5,800,000	US$4,464,593	05 July 2017	2	1,940	0.02
€4,200,000	JPY537,388,395	05 July 2017	2	7,755	0.06
€409,469	US$459,492	20 July 2017	17	8,046	0.07
€748,695	US$838,883	31 July 2017	1	16,524	0.14
£87,866	€100,000	05 July 2017	1	68	0.00
£27,719	US$35,323	20 July 2017	6	707	0.01
JPY2,380,198	US$21,185	20 July 2017	1	18	0.00
NOK956,590	€100,000	05 July 2017	1	127	0.00
NOK13,369	US$1,575	20 July 2017	4	22	0.00
NZD600,000	US$439,086	05 July 2017	1	200	0.00
SEK4,830,030	€500,000	05 July 2017	4	2,387	0.02
SEK13,508	US$1,583	20 July 2017	4	20	0.00
TRY1,600,000	US$450,008	20 July 2017	1	1,586	0.01
TWD2,955,000	US$97,143	20 July 2017	1	17	0.00
US$3,033,331	JPY340,000,000	05 July 2017	1	6,690	0.05
US$166,144	JPY18,368,545	20 July 2017	7	2,517	0.02
US$100,929	TWD3,042,000	20 July 2017	1	908	0.01
US$153,018	ZAR2,000,000	05 July 2017	3	506	0.00
Total unrealised gain on forward currency contracts				50,038	0.41
Total financial assets at fair value through profit or loss - trading				3,088,434	25.20

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Future contracts		
	Germany		
(6)	VSTOXX Index Future August 2017	(719)	(0.01)
(3)	VSTOXX Index Future July 2017	(570)	(0.00)
		(1,289)	(0.01)
	Japan		
2	NIKKEI 225 Septmber 2017	(4,272)	(0.04)
	South Korea		
(13)	KOSPI2 Index Future September 2017	(44)	(0.00)
	Total future contracts	(5,605)	(0.05)
	Option contracts		
	Australia		
(1)	Call on 5700 AS51 Index 20 July 2017	(505)	(0.00)
(1)	Call on 5725 AS51 Index 20 July 2017	(403)	(0.00)
(3)	Call on 5800 AS51 Index 20 July 2017	(541)	(0.00)
(3)	Call on 5825 AS51 Index 20 July 2017	(396)	(0.00)
(5)	Call on 5850 AS51 Index 20 July 2017	(476)	(0.01)
(3)	Call on 5875 AS51 Index 20 July 2017	(205)	(0.00)
(3)	Call on 5900 AS51 Index 20 July 2017	(143)	(0.00)
(5)	Call on 5925 AS51 Index 20 July 2017	(169)	(0.00)
(2)	Call on 5950 AS51 Index 20 July 2017	(48)	(0.00)
(5)	Call on 5975 AS51 Index 20 July 2017	(84)	(0.00)
(4)	Call on 6000 AS51 Index 20 July 2017	(46)	(0.00)
(3)	Call on 6025 AS51 Index 20 July 2017	(25)	(0.00)
(2)	Put on 5350 AS51 Index 20 July 2017	(98)	(0.00)
(2)	Put on 5400 AS51 Index 20 July 2017	(129)	(0.00)
(2)	Put on 5425 AS51 Index 20 July 2017	(153)	(0.00)
(1)	Put on 5450 AS51 Index 20 July 2017	(86)	(0.00)
(2)	Put on 5475 AS51 Index 20 July 2017	(201)	(0.00)
(5)	Put on 5500 AS51 Index 20 July 2017	(614)	(0.01)
(3)	Put on 5525 AS51 Index 20 July 2017	(437)	(0.00)
(3)	Put on 5550 AS51 Index 20 July 2017	(495)	(0.00)
(3)	Put on 5575 AS51 Index 20 July 2017	(587)	(0.00)
(3)	Put on 5600 AS51 Index 20 July 2017	(782)	(0.01)
(2)	Put on 5625 AS51 Index 20 July 2017	(583)	(0.01)
(3)	Put on 5650 AS51 Index 20 July 2017	(1,059)	(0.01)
(3)	Put on 5675 AS51 Index 20 July 2017	(1,243)	(0.01)
(3)	Put on 5700 AS51 Index 20 July 2017	(1,473)	(0.01)
(1)	Put on 5725 AS51 Index 20 July 2017	(567)	(0.01)
(3)	Put on 5750 AS51 Index 20 July 2017	(2,011)	(0.02)
(3)	Put on 5775 AS51 Index 20 July 2017	(2,366)	(0.03)
		(15,925)	(0.13)
	European Union		
(300,000)	EUR Call/GBP Put K=0.886 10 July 2017	(484)	(0.01)
(300,000)	EUR Call/GBP Put K=0.8886 19 July 2017	(735)	(0.02)
(300,000)	EUR Call/GBP Put K=0.8888 06 July 2017	(225)	(0.00)
(200,000)	EUR Call/GBP Put K=0.8896 18 July 2017	(413)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8897 03 July 2017	(127)	(0.00)
(200,000)	EUR Call/GBP Put K=0.8899 06 July 2017	(149)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8914 05 July 2017	(137)	(0.00)
(100,000)	EUR Call/GBP Put K=0.8918 03 July 2017	(41)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8924 25 July 2017	(839)	(0.01)
(300,000)	EUR Call/GBP Put K=0.8933 03 August 2017	(1,191)	(0.01)
(300,000)	EUR Call/GBP Put K=0.8933 20 July 2017	(641)	(0.01)
(100,000)	EUR Call/GBP Put K=0.8942 13 July 2017	(81)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8943 26 July 2017	(748)	(0.01)
(200,000)	EUR Call/GBP Put K=0.8945 17 July 2017	(222)	(0.00)
(200,000)	EUR Call/GBP Put K=0.8952 11 July 2017	(111)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8954 01 August 2017	(839)	(0.01)
(200,000)	EUR Call/GBP Put K=0.8975 27 July 2017	(403)	(0.01)
(200,000)	EUR Call/GBP Put K=0.898 24 July 2017	(332)	(0.00)
(100,000)	EUR Call/GBP Put K=0.8988 20 July 2017	(128)	(0.00)
(200,000)	EUR Call/GBP Put K=0.9004 27 July 2017	(319)	(0.00)
(300,000)	EUR Call/JPY Put K=124.33 14 July 2017	(10,242)	(0.08)
(300,000)	EUR Call/JPY Put K=125.2 12 July 2017	(7,963)	(0.06)
(200,000)	EUR Call/JPY Put K=125.23 06 July 2017	(5,183)	(0.04)
(300,000)	EUR Call/JPY Put K=125.24 13 July 2017	(7,911)	(0.06)
(300,000)	EUR Call/JPY Put K=125.27 13 July 2017	(7,837)	(0.06)
(300,000)	EUR Call/JPY Put K=125.41 11 July 2017	(7,400)	(0.06)
(200,000)	EUR Call/JPY Put K=125.46 06 July 2017	(4,784)	(0.04)
(300,000)	EUR Call/JPY Put K=125.73 20 July 2017	(7,300)	(0.06)
(300,000)	EUR Call/JPY Put K=125.88 10 July 2017	(6,197)	(0.05)
(300,000)	EUR Call/JPY Put K=125.91 19 July 2017	(6,510)	(0.05)
(300,000)	EUR Call/JPY Put K=125.99 25 July 2017	(6,900)	(0.06)
(300,000)	EUR Call/JPY Put K=126.02 24 July 2017	(6,797)	(0.06)
(300,000)	EUR Call/JPY Put K=126.27 18 July 2017	(5,670)	(0.05)
(300,000)	EUR Call/JPY Put K=126.29 20 July 2017	(6,124)	(0.05)
(300,000)	EUR Call/JPY Put K=126.52 05 July 2017	(4,468)	(0.04)
(200,000)	EUR Call/JPY Put K=126.61 26 July 2017	(3,802)	(0.03)
(300,000)	EUR Call/JPY Put K=127.0 03 July 2017	(3,205)	(0.03)
(200,000)	EUR Call/JPY Put K=127.27 03 July 2017	(1,658)	(0.01)
(100,000)	EUR Call/NOK Put K=9.5878 19 July 2017	(592)	(0.00)
(100,000)	EUR Call/NOK Put K=9.597 25 July 2017	(652)	(0.01)
(100,000)	EUR Call/NOK Put K=9.6054 26 July 2017	(633)	(0.01)
	Option contracts (continued)		
	European Union (continued)		
(100,000)	EUR Call/NOK Put K=9.6134 24 July 2017	(561)	(0.01)
(100,000)	EUR Call/NOK Put K=9.6142 20 July 2017	(501)	(0.00)
(100,000)	EUR Call/NOK Put K=9.6148 18 July 2017	(455)	(0.00)
(100,000)	EUR Call/NOK Put K=9.6152 17 July 2017	(432)	(0.00)
(100,000)	EUR Call/NOK Put K=9.7199 27 July 2017	(287)	(0.00)
(100,000)	EUR Call/NOK Put K=9.7272 03 August 2017	(351)	(0.00)
(100,000)	EUR Call/NOK Put K=9.7304 01 August 2017	(317)	(0.00)
(100,000)	EUR Call/SEK Put K=9.7888 03 August 2017	(244)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8341 13 July 2017	(75)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8393 13 July 2017	(75)	(0.00)
(200,000)	EUR Call/SEK Put K=9.8396 01 August 2017	(305)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8398 17 July 2017	(83)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8482 06 July 2017	(39)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8487 05 July 2017	(32)	(0.00)
(100,000)	EUR Call/SEK Put K=9.854 06 July 2017	(38)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8688 25 July 2017	(98)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8777 11 July 2017	(46)	(0.00)
(100,000)	EUR Call/SEK Put K=9.8816 12 July 2017	(48)	(0.00)
(100,000)	EUR Call/SEK Put K=9.9001 06 July 2017	(27)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8548 10 July 2017	(61)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8578 06 July 2017	(76)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8586 03 July 2017	(20)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8597 05 July 2017	(99)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8599 06 July 2017	(55)	(0.00)
(100,000)	EUR Put/GBP Call K=0.8601 03 July 2017	(11)	(0.00)
(300,000)	EUR Put/GBP Call K=0.862 19 July 2017	(296)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8631 18 July 2017	(210)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8654 03 August 2017	(1,158)	(0.01)
(200,000)	EUR Put/GBP Call K=0.8657 11 July 2017	(152)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8658 25 July 2017	(812)	(0.01)
(300,000)	EUR Put/GBP Call K=0.8661 20 July 2017	(702)	(0.01)
(300,000)	EUR Put/GBP Call K=0.8676 01 August 2017	(1,167)	(0.01)
(200,000)	EUR Put/GBP Call K=0.8677 17 July 2017	(361)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8681 26 July 2017	(1,054)	(0.01)
(100,000)	EUR Put/GBP Call K=0.8682 13 July 2017	(149)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8702 24 July 2017	(806)	(0.01)
(100,000)	EUR Put/GBP Call K=0.8715 20 July 2017	(415)	(0.01)
(200,000)	EUR Put/GBP Call K=0.8719 27 July 2017	(1,022)	(0.01)
(200,000)	EUR Put/GBP Call K=0.8739 27 July 2017	(1,217)	(0.01)
(300,000)	EUR Put/JPY Call K=120.72 14 July 2017	(46)	(0.00)
(200,000)	EUR Put/JPY Call K=120.96 06 July 2017	(8)	(0.00)
(200,000)	EUR Put/JPY Call K=121.15 06 July 2017	(10)	(0.00)
(300,000)	EUR Put/JPY Call K=121.31 11 July 2017	(51)	(0.00)
(300,000)	EUR Put/JPY Call K=121.41 12 July 2017	(51)	(0.00)
(300,000)	EUR Put/JPY Call K=121.44 13 July 2017	(50)	(0.00)
(300,000)	EUR Put/JPY Call K=121.59 10 July 2017	(52)	(0.00)
(300,000)	EUR Put/JPY Call K=121.62 13 July 2017	(51)	(0.00)
(300,000)	EUR Put/JPY Call K=121.91 20 July 2017	(110)	(0.00)
(300,000)	EUR Put/JPY Call K=122.12 24 July 2017	(147)	(0.00)
(300,000)	EUR Put/JPY Call K=122.3 05 July 2017	(23)	(0.00)
(300,000)	EUR Put/JPY Call K=122.32 19 July 2017	(75)	(0.00)
(300,000)	EUR Put/JPY Call K=122.38 25 July 2017	(179)	(0.00)
(300,000)	EUR Put/JPY Call K=122.43 03 July 2017	(12)	(0.00)
(300,000)	EUR Put/JPY Call K=122.44 18 July 2017	(73)	(0.00)
(300,000)	EUR Put/JPY Call K=122.56 20 July 2017	(148)	(0.00)
(200,000)	EUR Put/JPY Call K=122.88 03 July 2017	(8)	(0.00)
(200,000)	EUR Put/JPY Call K=123.05 26 July 2017	(178)	(0.00)
(100,000)	EUR Put/NOK Call K=9.342 19 July 2017	(85)	(0.00)
(100,000)	EUR Put/NOK Call K=9.3501 25 July 2017	(134)	(0.00)
(100,000)	EUR Put/NOK Call K=9.3569 20 July 2017	(109)	(0.00)
(100,000)	EUR Put/NOK Call K=9.3585 24 July 2017	(138)	(0.00)
(100,000)	EUR Put/NOK Call K=9.3619 26 July 2017	(161)	(0.00)
(100,000)	EUR Put/NOK Call K=9.3663 18 July 2017	(104)	(0.00)
(100,000)	EUR Put/NOK Call K=9.3676 17 July 2017	(97)	(0.00)
(100,000)	EUR Put/NOK Call K=9.4298 01 August 2017	(369)	(0.00)
(100,000)	EUR Put/NOK Call K=9.4313 03 August 2017	(395)	(0.00)
(100,000)	EUR Put/NOK Call K=9.4385 27 July 2017	(346)	(0.00)
(100,000)	EUR Put/SEK Call K=9.5283 03 August 2017	(463)	(0.00)
(200,000)	EUR Put/SEK Call K=9.578 01 August 2017	(1,318)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6361 17 July 2017	(859)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6367 13 July 2017	(829)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6412 13 July 2017	(858)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6419 05 July 2017	(656)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6452 06 July 2017	(735)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6487 06 July 2017	(760)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6658 25 July 2017	(1,152)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6773 11 July 2017	(1,082)	(0.01)
(100,000)	EUR Put/SEK Call K=9.6859 12 July 2017	(1,169)	(0.01)
(100,000)	EUR Put/SEK Call K=9.696 06 July 2017	(1,140)	(0.01)
		(148,081)	(1.21)
	Germany		
(2)	Call on 132.5 EURO-BOBL Options 21 July 2017	(125)	(0.00)
(4)	Call on 133 EURO-BOBL Options 21 July 2017	(68)	(0.00)
(12)	Call on 133.25 EURO-BOBL Options 21 July 2017	(68)	(0.00)
(8)	Call on 133.5 EURO-BOBL Options 21 July 2017	(46)	(0.00)
(6)	Call on 133.75 EURO-BOBL Options 21 July 2017	(34)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	Germany (continued)		
(4)	Call on 134 EURO-BOBL Options 21 July 2017	(23)	(0.00)
(1)	Call on 164.5 EURO-BUND Options August 2017	(91)	(0.00)
(6)	Call on 165 EURO-BUND Options August 2017	(274)	(0.00)
(4)	Call on 165.5 EURO-BUND Options 21 July 2017	(137)	(0.00)
(9)	Call on 166 EURO-BUND Options 21 July 2017	(205)	(0.00)
(5)	Call on 166.5 EURO-BUND Options 21 July 2017	(57)	(0.00)
(7)	Call on 167 EURO-BUND Options 21 July 2017	(80)	(0.00)
(3)	Call on 167.5 EURO-BUND Options 21 July 2017	(34)	(0.00)
(6)	Call on 3600 SX5E Index 21 July 2017	(192)	(0.00)
(9)	Call on 3625 SX5E Index 21 July 2017	(164)	(0.00)
(9)	Call on 3650 SX5E Index 21 July 2017	(92)	(0.00)
(16)	Call on 3675 SX5E Index 21 July 2017	(109)	(0.00)
(11)	Call on 3700 SX5E Index 21 July 2017	(50)	(0.00)
(11)	Call on 3725 SX5E Index 21 July 2017	(38)	(0.00)
(3)	Put on 130.75 EURO-BOBL Options 21 July 2017	(257)	(0.00)
(2)	Put on 131 EURO-BOBL Options 21 July 2017	(251)	(0.00)
(2)	Put on 131.25 EURO-BOBL Options 21 July 2017	(365)	(0.00)
(8)	Put on 131.5 EURO-BOBL Options 21 July 2017	(2,190)	(0.02)
(7)	Put on 131.75 EURO-BOBL Options 21 July 2017	(2,754)	(0.02)
(10)	Put on 132 EURO-BOBL Options 21 July 2017	(5,532)	(0.05)
(8)	Put on 132.25 EURO-BOBL Options 21 July 2017	(5,976)	(0.05)
(4)	Put on 132.5 EURO-BOBL Options 21 July 2017	(3,901)	(0.03)
(6)	Put on 132.75 EURO-BOBL Options 21 July 2017	(7,357)	(0.06)
(3)	Put on 133 EURO-BOBL Options 21 July 2017	(4,499)	(0.04)
(5)	Put on 159.5 EURO-BUND Options 21 July 2017	(1,084)	(0.01)
(4)	Put on 160 EURO-BUND Options 21 July 2017	(1,186)	(0.01)
(3)	Put on 160.5 EURO-BUND Options 21 July 2017	(1,232)	(0.01)
(4)	Put on 161 EURO-BUND Options 21 July 2017	(2,235)	(0.02)
(4)	Put on 161.5 EURO-BUND Options 21 July 2017	(3,011)	(0.02)
(7)	Put on 162 EURO-BUND Options 21 July 2017	(7,026)	(0.06)
(9)	Put on 162.5 EURO-BUND Options August 2017	(11,805)	(0.10)
(6)	Put on 163 EURO-BUND Options 21 July 2017	(10,060)	(0.08)
(7)	Put on 163.5 EURO-BUND Options August 2017	(14,770)	(0.12)
(4)	Put on 164 EURO-BUND Options 21 July 2017	(10,311)	(0.08)
(4)	Put on 164.5 EURO-BUND Options 21 July 2017	(12,364)	(0.10)
(5)	Put on 3325 SX5E Index 21 July 2017	(1,192)	(0.01)
(13)	Put on 3350 SX5E Index 21 July 2017	(3,825)	(0.03)
(10)	Put on 3375 SX5E Index 21 July 2017	(3,616)	(0.03)
(6)	Put on 3400 SX5E Index 21 July 2017	(2,669)	(0.02)
(7)	Put on 3425 SX5E Index 21 July 2017	(3,816)	(0.03)
(7)	Put on 3450 SX5E Index 21 July 2017	(4,663)	(0.04)
(8)	Put on 3475 SX5E Index 21 July 2017	(6,469)	(0.05)
(6)	Put on 3500 SX5E Index 21 July 2017	(5,858)	(0.05)
(9)	Put on 3525 SX5E Index 21 July 2017	(10,542)	(0.10)
(6)	Put on 3550 SX5E Index 21 July 2017	(8,356)	(0.07)
(5)	Put on 3575 SX5E Index 21 July 2017	(8,172)	(0.07)
		(169,231)	(1.38)
	Hong Kong		
(1)	Call on 10400 HSCEI Index 28 July 2017	(544)	(0.00)
(1)	Call on 10600 HSCEI Index 28 July 2017	(250)	(0.00)
(1)	Call on 10800 HSCEI Index 28 July 2017	(109)	(0.00)
(1)	Put on 10000 HSCEI Index 28 July 2017	(615)	(0.01)
(1)	Put on 10200 HSCEI Index 28 July 2017	(1,102)	(0.01)
(1)	Put on 9600 HSCEI Index 28 July 2017	(199)	(0.00)
(1)	Put on 9800 HSCEI Index 28 July 2017	(346)	(0.00)
		(3,165)	(0.02)
	Japan		
(1)	Call on 19875 NKY Index 14 July 2017	(2,714)	(0.02)
(2)	Call on 20000 NKY Index 14 July 2017	(4,005)	(0.04)
(2)	Call on 20125 NKY Index 14 July 2017	(2,848)	(0.02)
(3)	Call on 20250 NKY Index 14 July 2017	(2,937)	(0.02)
(3)	Call on 20375 NKY Index 14 July 2017	(1,735)	(0.01)
(1)	Call on 20500 NKY Index 10 August 2017	(1,335)	(0.01)
(4)	Call on 20500 NKY Index 14 July 2017	(1,460)	(0.01)
(1)	Call on 20625 NKY Index 10 August 2017	(1,024)	(0.01)
(5)	Call on 20625 NKY Index 14 July 2017	(1,113)	(0.01)
(1)	Call on 20750 NKY Index 10 August 2017	(757)	(0.01)
(5)	Call on 20750 NKY Index 14 July 2017	(712)	(0.01)
(1)	Call on 20875 NKY Index 10 August 2017	(534)	(0.01)
(1)	Call on 20875 NKY Index 14 July 2017	(89)	(0.00)
(3)	Call on 21000 NKY Index 14 July 2017	(187)	(0.00)
(3)	Put on 18625 NKY Index 14 July 2017	(507)	(0.00)
(3)	Put on 18750 NKY Index 14 July 2017	(587)	(0.00)
(4)	Put on 18875 NKY Index 14 July 2017	(961)	(0.01)
(2)	Put on 19000 NKY Index 14 July 2017	(587)	(0.01)
(3)	Put on 19125 NKY Index 14 July 2017	(1,041)	(0.01)
(4)	Put on 19250 NKY Index 14 July 2017	(1,744)	(0.01)
(1)	Put on 19375 NKY Index 10 August 2017	(1,424)	(0.01)
(3)	Put on 19375 NKY Index 14 July 2017	(1,602)	(0.01)
(1)	Put on 19500 NKY Index 10 August 2017	(1,691)	(0.01)
(3)	Put on 19500 NKY Index 14 July 2017	(2,003)	(0.02)
(1)	Put on 19625 NKY Index 10 August 2017	(1,913)	(0.02)
(3)	Put on 19625 NKY Index 14 July 2017	(2,403)	(0.02)
(1)	Put on 19750 NKY Index 10 August 2017	(2,225)	(0.02)
	Option contracts (continued)		
	Japan (continued)		
(3)	Put on 19750 NKY Index 14 July 2017	(3,070)	(0.03)
(2)	Put on 19875 NKY Index 14 July 2017	(2,581)	(0.01)
		(45,789)	(0.37)
	United Kingdom		
(1)	Call on 7400 UKX Index 15 September 2017	(1,033)	(0.01)
(1)	Call on 7475 UKX Index 15 September 2017	(701)	(0.01)
(1)	Call on 7525 UKX Index 15 September 2017	(533)	(0.01)
(1)	Call on 7550 UKX Index 15 September 2017	(461)	(0.00)
(1)	Call on 7575 UKX Index 15 September 2017	(396)	(0.00)
(1)	Call on 7650 UKX Index 15 September 2017	(247)	(0.00)
(1)	Call on 77 UKX Index 15 September 2017	(175)	(0.00)
(1)	Call on 7750 UKX Index 15 September 2017	(130)	(0.00)
(1)	Call on 7800 UKX Index 15 September 2017	(91)	(0.00)
(1)	Call on 7850 UKX Index 15 September 2017	(65)	(0.00)
(2)	Call on 7900 UKX Index 15 September 2017	(104)	(0.00)
(1)	Put on 6775 UKX Index 15 September 2017	(578)	(0.00)
(1)	Put on 6800 UKX Index 15 September 2017	(611)	(0.01)
(1)	Put on 6825 UKX Index 15 September 2017	(656)	(0.01)
(2)	Put on 6850 UKX Index 15 September 2017	(1,390)	(0.01)
(1)	Put on 6875 UKX Index 15 September 2017	(740)	(0.01)
(1)	Put on 7000 UKX Index 15 September 2017	(1,033)	(0.01)
(1)	Put on 71.75 UKX Index 15 September 2017	(1,669)	(0.01)
(1)	Put on 7100 UKX Index 15 September 2017	(1,357)	(0.01)
(1)	Put on 7125 UKX Index 15 September 2017	(1,455)	(0.01)
(1)	Put on 7150 UKX Index 15 September 2017	(1,559)	(0.01)
(1)	Put on 7225 UKX Index 15 September 2017	(1,916)	(0.02)
(1)	Put on 7300 UKX Index 15 September 2017	(2,351)	(0.02)
(1)	Put on 7350 UKX Index 15 September 2017	(2,689)	(0.02)
(1)	Put on 7375 UKX Index 15 September 2017	(2,877)	(0.02)
(1)	Put on 7425 UKX Index 15 September 2017	(3,273)	(0.03)
(1)	Put on 7450 UKX Index 15 September 2017	(3,488)	(0.03)
		(31,578)	(0.26)
	United States		
(449,040)	AUD Call/USD Put K=0.7484 03 July 2017	(11,165)	(0.09)
(450,420)	AUD Call/USD Put K=0.7507 03 July 2017	(9,802)	(0.08)
(379,050)	AUD Call/USD Put K=0.7581 05 July 2017	(4,665)	(0.04)
(379,350)	AUD Call/USD Put K=0.7587 06 July 2017	(4,530)	(0.04)
(381,850)	AUD Call/USD Put K=0.7637 12 July 2017	(3,219)	(0.03)
(382,900)	AUD Call/USD Put K=0.7658 06 July 2017	(2,010)	(0.02)
(383,050)	AUD Call/USD Put K=0.7661 11 July 2017	(2,434)	(0.02)
(459,720)	AUD Call/USD Put K=0.7662 24 July 2017	(3,758)	(0.03)
(459,840)	AUD Call/USD Put K=0.7664 25 July 2017	(3,759)	(0.03)
(460,080)	AUD Call/USD Put K=0.7668 26 July 2017	(3,697)	(0.03)
(460,140)	AUD Call/USD Put K=0.7669 20 July 2017	(3,343)	(0.03)
(230,370)	AUD Call/USD Put K=0.7679 13 July 2017	(1,296)	(0.01)
(461,400)	AUD Call/USD Put K=0.769 17 July 2017	(2,542)	(0.02)
(385,250)	AUD Call/USD Put K=0.7705 18 July 2017	(1,865)	(0.02)
(462,540)	AUD Call/USD Put K=0.7709 19 July 2017	(2,210)	(0.02)
(463,020)	AUD Call/USD Put K=0.7717 20 July 2017	(2,091)	(0.02)
(467,640)	AUD Call/USD Put K=0.7794 01 August 2017	(1,544)	(0.01)
(390,300)	AUD Call/USD Put K=0.7806 03 August 2017	(1,211)	(0.01)
(435,840)	AUD Put/USD Call K=0.7264 03 July 2017	(9)	(0.00)
(437,100)	AUD Put/USD Call K=0.7285 03 July 2017	(9)	(0.00)
(368,200)	AUD Put/USD Call K=0.7364 05 July 2017	(30)	(0.00)
(368,600)	AUD Put/USD Call K=0.7372 06 July 2017	(36)	(0.00)
(371,050)	AUD Put/USD Call K=0.7421 12 July 2017	(76)	(0.00)
(371,650)	AUD Put/USD Call K=0.7433 11 July 2017	(75)	(0.00)
(372,200)	AUD Put/USD Call K=0.7444 06 July 2017	(45)	(0.00)
(446,760)	AUD Put/USD Call K=0.7446 24 July 2017	(414)	(0.00)
(447,360)	AUD Put/USD Call K=0.7456 20 July 2017	(367)	(0.00)
(447,360)	AUD Put/USD Call K=0.7456 25 July 2017	(494)	(0.00)
(447,900)	AUD Put/USD Call K=0.7465 26 July 2017	(578)	(0.00)
(224,460)	AUD Put/USD Call K=0.7482 13 July 2017	(137)	(0.00)
(449,040)	AUD Put/USD Call K=0.7484 17 July 2017	(397)	(0.00)
(374,750)	AUD Put/USD Call K=0.7495 18 July 2017	(414)	(0.00)
(449,940)	AUD Put/USD Call K=0.7499 19 July 2017	(564)	(0.00)
(450,420)	AUD Put/USD Call K=0.7507 20 July 2017	(667)	(0.01)
(452,940)	AUD Put/USD Call K=0.7549 01 August 2017	(1,875)	(0.02)
(377,650)	AUD Put/USD Call K=0.7553 03 August 2017	(1,695)	(0.01)
(1)	Call on 1.125 Euro Currency 07 July 2017	(2,738)	(0.02)
(2)	Call on 1.13 Euro Currency 04 August 2017	(5,000)	(0.04)
(1)	Call on 1.13 Euro Currency 07 July 2017	(2,125)	(0.02)
(1)	Call on 1.135 Euro Currency 04 August 2017	(2,038)	(0.02)
(2)	Call on 1.135 Euro Currency 07 July 2017	(3,100)	(0.03)
(2)	Call on 1.14 Euro Currency 04 August 2017	(3,275)	(0.03)
(2)	Call on 1.14 Euro Currency 07 July 2017	(2,050)	(0.02)
(2)	Call on 1.145 Euro Currency 04 August 2017	(2,600)	(0.02)
(1)	Call on 1.145 Euro Currency 07 July 2017	(613)	(0.01)
(1)	Call on 1.15 Euro Currency 04 August 2017	(1,013)	(0.01)
(2)	Call on 1.15 Euro Currency 07 July 2017	(675)	(0.01)
(12)	Call on 118.25 US 5YR Future Options 21 July 2017	(1,500)	(0.01)
(32)	Call on 118.5 US 5YR Future Options 21 July 2017	(2,250)	(0.02)
(41)	Call on 118.75 US 5YR Future Options 21 July 2017	(1,602)	(0.01)
(38)	Call on 119 US 5YR Future Options 21 July 2017	(891)	(0.01)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(24)	Call on 119.25 US 5YR Future Options 21 July 2017	(375)	(0.00)
(20)	Call on 119.5 US 5YR Future Options 21 July 2017	(156)	(0.00)
(27)	Call on 119.75 US 5YR Future Options 21 July 2017	(211)	(0.00)
(7)	Call on 126.5 US 10YR Future Options 21 July 2017	(1,094)	(0.01)
(20)	Call on 127 US 10YR Future Options 21 July 2017	(1,563)	(0.01)
(6)	Call on 127.25 US 10YR Future Options 21 July 2017	(375)	(0.00)
(28)	Call on 127.5 US 10YR Future Options 21 July 2017	(1,313)	(0.01)
(9)	Call on 127.75 US 10YR Future Options 21 July 2017	(281)	(0.00)
(30)	Call on 128 US 10YR Future Options 21 July 2017	(938)	(0.01)
(28)	Call on 128.5 US 10YR Future Options 21 July 2017	(438)	(0.00)
(1)	Call on 129 GBP Future Options 04 August 2017	(1,325)	(0.01)
(1)	Call on 129 GBP Future Options 07 July 2017	(981)	(0.01)
(15)	Call on 129 US 10YR Future Options 21 July 2017	(234)	(0.00)
(1)	Call on 129.5 GBP Future Options 04 August 2017	(1,119)	(0.01)
(3)	Call on 129.5 GBP Future Options 07 July 2017	(2,175)	(0.02)
(1)	Call on 130 GBP Future Options 04 August 2017	(931)	(0.01)
(2)	Call on 130 GBP Future Options 07 July 2017	(1,000)	(0.01)
(2)	Call on 130.5 GBP Future Options 07 July 2017	(650)	(0.01)
(2)	Call on 131 GBP Future Options 07 July 2017	(388)	(0.00)
(2)	Call on 131.5 GBP Future Options 04 August 2017	(1,013)	(0.01)
(2)	Call on 131.5 GBP Future Options 07 July 2017	(238)	(0.00)
(1)	Call on 132 GBP Future Options 07 July 2017	(69)	(0.00)
(1)	Call on 132.5 GBP Future Options 07 July 2017	(44)	(0.00)
(1)	Call on 133 GBP Future Options 07 July 2017	(25)	(0.00)
(2)	Call on 133.5 GBP Future Options 07 July 2017	(38)	(0.00)
(2)	Call on 134 GBP Future Options 07 July 2017	(25)	(0.00)
(1)	Call on 1435 RUY Index 21 July 2017	(736)	(0.01)
(1)	Call on 1455 RUY Index 21 July 2017	(344)	(0.00)
(1)	Call on 1460 RUY Index 21 July 2017	(177)	(0.00)
(1)	Call on 1465 RUY Index 21 July 2017	(179)	(0.00)
(1)	Call on 1470 RUY Index 21 July 2017	(111)	(0.00)
(4)	Call on 154 US BOND Future Options 21 July 2017	(4,188)	(0.03)
(4)	Call on 155 US BOND Future Options 21 July 2017	(2,563)	(0.02)
(6)	Call on 156 US BOND Future Options 21 July 2017	(2,250)	(0.02)
(8)	Call on 157 US BOND Future Options 21 July 2017	(1,750)	(0.01)
(4)	Call on 157.5 US BOND Future Options 21 July 2017	(688)	(0.01)
(8)	Call on 158 US BOND Future Options 21 July 2017	(1,125)	(0.01)
(3)	Call on 158.5 US BOND Future Options 21 July 2017	(328)	(0.00)
(12)	Call on 159 US BOND Future Options 21 July 2017	(1,125)	(0.01)
(2)	Call on 159.5 US BOND Future Options 21 July 2017	(156)	(0.00)
(13)	Call on 160 US BOND Future Options 21 July 2017	(813)	(0.01)
(14)	Call on 161 US BOND Future Options 21 July 2017	(656)	(0.01)
(1)	Call on 2460 S&P E-mini 21 July 2017	(168)	(0.00)
(1)	Call on 2470 S&P E-mini 21 July 2017	(88)	(0.00)
(1)	Call on 90.5 JPN YEN Options 04 August 2017	(538)	(0.00)
(1)	Call on 91 JPN YEN Options 07 July 2017	(44)	(0.00)
(1)	Call on 91.5 JPN YEN Options 04 August 2017	(300)	(0.00)
(3)	Call on 91.5 JPN YEN Options 07 July 2017	(75)	(0.00)
(1)	Call on 92 JPN YEN Options 04 August 2017	(238)	(0.00)
(2)	Call on 92 JPN YEN Options 07 July 2017	(25)	(0.00)
(1)	Call on 92.5 JPN YEN Options 04 August 2017	(188)	(0.00)
(2)	Call on 92.5 JPN YEN Options 07 July 2017	(25)	(0.00)
(2)	Call on 93 JPN YEN Options 04 August 2017	(300)	(0.00)
(3)	Call on 93 JPN YEN Options 07 July 2017	(19)	(0.00)
(2)	Call on 93.5 JPN YEN Options 07 July 2017	(13)	(0.00)
(2)	Call on 94 JPN YEN Options 07 July 2017	(13)	(0.00)
(2)	Call on 94.5 JPN YEN Options 07 July 2017	(13)	(0.00)
(1)	Call on 95 JPN YEN Options 07 July 2017	(6)	(0.00)
(677,700)	EUR Call/USD Put K=1.1295 20 July 2017	(8,813)	(0.07)
(678,300)	EUR Call/USD Put K=1.1305 20 July 2017	(8,366)	(0.07)
(678,900)	EUR Call/USD Put K=1.1315 25 July 2017	(8,279)	(0.07)
(113,260)	EUR Call/USD Put K=1.1326 17 July 2017	(1,147)	(0.01)
(679,620)	EUR Call/USD Put K=1.1327 24 July 2017	(7,683)	(0.06)
(679,680)	EUR Call/USD Put K=1.1328 26 July 2017	(7,829)	(0.06)
(566,550)	EUR Call/USD Put K=1.1331 18 July 2017	(5,649)	(0.05)
(680,340)	EUR Call/USD Put K=1.1339 19 July 2017	(6,552)	(0.05)
(681,180)	EUR Call/USD Put K=1.1353 13 July 2017	(5,422)	(0.04)
(567,950)	EUR Call/USD Put K=1.1359 13 July 2017	(4,324)	(0.04)
(568,600)	EUR Call/USD Put K=1.1372 12 July 2017	(3,748)	(0.03)
(114,270)	EUR Call/USD Put K=1.1427 10 July 2017	(409)	(0.00)
(661,800)	EUR Put/USD Call K=1.103 20 July 2017	(138)	(0.00)
(662,220)	EUR Put/USD Call K=1.1037 20 July 2017	(146)	(0.00)
(110,480)	EUR Put/USD Call K=1.1048 17 July 2017	(18)	(0.00)
(663,000)	EUR Put/USD Call K=1.105 25 July 2017	(157)	(0.00)
(663,240)	EUR Put/USD Call K=1.1054 24 July 2017	(157)	(0.00)
(552,850)	EUR Put/USD Call K=1.1057 18 July 2017	(101)	(0.00)
(664,260)	EUR Put/USD Call K=1.1071 26 July 2017	(214)	(0.00)
(664,740)	EUR Put/USD Call K=1.1079 19 July 2017	(152)	(0.00)
(665,160)	EUR Put/USD Call K=1.1086 13 July 2017	(109)	(0.00)
(554,400)	EUR Put/USD Call K=1.1088 13 July 2017	(93)	(0.00)
(554,850)	EUR Put/USD Call K=1.1097 12 July 2017	(90)	(0.00)
(110,990)	EUR Put/USD Call K=1.1099 10 July 2017	(15)	(0.00)
(64,325)	GBP Call/USD Put K=1.2865 24 July 2017	(868)	(0.01)
(258,000)	GBP Call/USD Put K=1.29 20 July 2017	(2,860)	(0.02)
(193,590)	GBP Call/USD Put K=1.2906 12 July 2017	(1,820)	(0.01)
(387,180)	GBP Call/USD Put K=1.2906 26 July 2017	(4,448)	(0.04)
(322,775)	GBP Call/USD Put K=1.2911 13 July 2017	(3,038)	(0.02)
	Option contracts (continued)		
	United States (continued)		
(387,750)	GBP Call/USD Put K=1.2925 25 July 2017	(4,016)	(0.03)
(323,425)	GBP Call/USD Put K=1.2937 13 July 2017	(2,606)	(0.02)
(323,850)	GBP Call/USD Put K=1.2954 11 July 2017	(2,157)	(0.02)
(324,500)	GBP Call/USD Put K=1.298 18 July 2017	(2,225)	(0.02)
(390,450)	GBP Call/USD Put K=1.3015 19 July 2017	(2,217)	(0.02)
(392,820)	GBP Call/USD Put K=1.3094 03 July 2017	(178)	(0.00)
(393,090)	GBP Call/USD Put K=1.3103 03 July 2017	(162)	(0.00)
(328,250)	GBP Call/USD Put K=1.313 05 July 2017	(261)	(0.00)
(328,500)	GBP Call/USD Put K=1.314 06 July 2017	(227)	(0.00)
(328,575)	GBP Call/USD Put K=1.3143 06 July 2017	(226)	(0.00)
(329,650)	GBP Call/USD Put K=1.3186 10 July 2017	(250)	(0.00)
(395,730)	GBP Call/USD Put K=1.3191 01 August 2017	(1,300)	(0.01)
(396,450)	GBP Call/USD Put K=1.3215 03 August 2017	(1,369)	(0.01)
(62,335)	GBP Put/USD Call K=1.2467 24 July 2017	(17)	(0.00)
(312,450)	GBP Put/USD Call K=1.2498 11 July 2017	(61)	(0.00)
(187,605)	GBP Put/USD Call K=1.2507 12 July 2017	(39)	(0.00)
(312,725)	GBP Put/USD Call K=1.2509 13 July 2017	(68)	(0.00)
(250,280)	GBP Put/USD Call K=1.2514 20 July 2017	(75)	(0.00)
(375,870)	GBP Put/USD Call K=1.2529 26 July 2017	(139)	(0.00)
(375,900)	GBP Put/USD Call K=1.253 25 July 2017	(137)	(0.00)
(313,575)	GBP Put/USD Call K=1.2543 13 July 2017	(75)	(0.00)
(314,575)	GBP Put/USD Call K=1.2583 18 July 2017	(117)	(0.00)
(378,060)	GBP Put/USD Call K=1.2602 03 July 2017	(16)	(0.00)
(378,420)	GBP Put/USD Call K=1.2614 19 July 2017	(153)	(0.00)
(378,690)	GBP Put/USD Call K=1.2623 03 July 2017	(16)	(0.00)
(316,300)	GBP Put/USD Call K=1.2652 05 July 2017	(84)	(0.00)
(316,750)	GBP Put/USD Call K=1.267 06 July 2017	(78)	(0.00)
(316,950)	GBP Put/USD Call K=1.2678 06 July 2017	(80)	(0.00)
(317,750)	GBP Put/USD Call K=1.271 10 July 2017	(117)	(0.00)
(383,280)	GBP Put/USD Call K=1.2776 01 August 2017	(1,059)	(0.01)
(383,760)	GBP Put/USD Call K=1.2792 03 August 2017	(1,367)	(0.01)
(215,400)	NZD Call/USD Put K=0.718 03 July 2017	(4,311)	(0.04)
(215,760)	NZD Call/USD Put K=0.7192 05 July 2017	(3,976)	(0.03)
(73,630)	NZD Call/USD Put K=0.7363 20 July 2017	(388)	(0.00)
(73,630)	NZD Call/USD Put K=0.7363 20 July 2017	(388)	(0.00)
(73,740)	NZD Call/USD Put K=0.7374 20 July 2017	(348)	(0.00)
(148,580)	NZD Call/USD Put K=0.7429 01 August 2017	(661)	(0.01)
(208,440)	NZD Put/USD Call K=0.6948 03 July 2017	(8)	(0.00)
(208,650)	NZD Put/USD Call K=0.6955 05 July 2017	(10)	(0.00)
(71,160)	NZD Put/USD Call K=0.7116 20 July 2017	(73)	(0.00)
(71,160)	NZD Put/USD Call K=0.7116 20 July 2017	(73)	(0.00)
(71,300)	NZD Put/USD Call K=0.713 20 July 2017	(86)	(0.00)
(143,420)	NZD Put/USD Call K=0.7171 01 August 2017	(531)	(0.00)
(2)	Put on 1.1 Euro Currency 04 August 2017	(100)	(0.00)
(1)	Put on 1.105 Euro Currency 04 August 2017	(75)	(0.00)
(2)	Put on 1.105 Euro Currency 07 July 2017	(13)	(0.00)
(2)	Put on 1.11 Euro Currency 04 August 2017	(200)	(0.00)
(1)	Put on 1.11 Euro Currency 07 July 2017	(6)	(0.00)
(1)	Put on 1.115 Euro Currency 07 July 2017	(13)	(0.00)
(1)	Put on 1.12 Euro Currency 04 August 2017	(200)	(0.00)
(1)	Put on 1.12 Euro Currency 07 July 2017	(19)	(0.00)
(2)	Put on 1.125 Euro Currency 04 August 2017	(575)	(0.00)
(1)	Put on 1.125 Euro Currency 07 July 2017	(25)	(0.00)
(26)	Put on 116.75 US 5YR Future Options 21 July 2017	(1,625)	(0.01)
(36)	Put on 117 US 5YR Future Options 21 July 2017	(3,094)	(0.03)
(40)	Put on 117.25 US 5YR Future Options 21 July 2017	(4,688)	(0.04)
(26)	Put on 117.5 US 5YR Future Options 21 July 2017	(4,672)	(0.04)
(31)	Put on 117.75 US 5YR Future Options 21 July 2017	(7,992)	(0.07)
(22)	Put on 118 US 5YR Future Options 21 July 2017	(8,422)	(0.07)
(11)	Put on 118.25 US 5YR Future Options 21 July 2017	(5,930)	(0.05)
(8)	Put on 123.75 US 10YR Future Options 21 July 2017	(875)	(0.01)
(2)	Put on 124 GBP Future Options 04 August 2017	(88)	(0.00)
(2)	Put on 124 GBP Future Options 07 July 2017	(13)	(0.00)
(7)	Put on 124 US 10YR Future Options 21 July 2017	(875)	(0.01)
(7)	Put on 124.25 US 10YR Future Options 21 July 2017	(1,094)	(0.01)
(1)	Put on 124.5 GBP Future Options 04 August 2017	(50)	(0.00)
(2)	Put on 124.5 GBP Future Options 07 July 2017	(13)	(0.00)
(22)	Put on 124.5 US 10YR Future Options 21 July 2017	(4,469)	(0.04)
(9)	Put on 124.75 US 10YR Future Options 21 July 2017	(2,250)	(0.02)
(1)	Put on 125 GBP Future Options 04 August 2017	(63)	(0.00)
(3)	Put on 125 GBP Future Options 07 July 2017	(19)	(0.00)
(30)	Put on 125 US 10YR Future Options 21 July 2017	(9,375)	(0.08)
(5)	Put on 125.25 US 10YR Future Options 21 July 2017	(1,953)	(0.02)
(1)	Put on 125.5 GBP Future Options 04 August 2017	(81)	(0.00)
(2)	Put on 125.5 GBP Future Options 07 July 2017	(13)	(0.00)
(25)	Put on 125.5 US 10YR Future Options 21 July 2017	(12,500)	(0.10)
(6)	Put on 125.75 US 10YR Future Options 21 July 2017	(3,750)	(0.03)
(2)	Put on 126 GBP Future Options 07 July 2017	(13)	(0.00)
(20)	Put on 126 US 10YR Future Options 21 July 2017	(15,313)	(0.12)
(6)	Put on 126.25 US 10YR Future Options 21 July 2017	(5,625)	(0.05)
(2)	Put on 126.5 GBP Future Options 07 July 2017	(13)	(0.00)
(15)	Put on 126.5 US 10YR Future Options 21 July 2017	(16,875)	(0.14)
(5)	Put on 126.75 US 10YR Future Options 21 July 2017	(6,641)	(0.05)
(1)	Put on 127 GBP Future Options 07 July 2017	(13)	(0.00)
(2)	Put on 127.5 GBP Future Options 07 July 2017	(38)	(0.00)
(2)	Put on 128 GBP Future Options 07 July 2017	(63)	(0.00)
(1)	Put on 128.5 GBP Future Options 07 July 2017	(44)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(1)	Put on 129 GBP Future Options 07 July 2017	(75)	(0.00)
(1)	Put on 1360 RUY Index 21 July 2017	(477)	(0.00)
(1)	Put on 1375 RUY Index 21 July 2017	(618)	(0.01)
(7)	Put on 149 US BOND Future Options 21 July 2017	(1,531)	(0.01)
(4)	Put on 149.5 US BOND Future Options 21 July 2017	(1,000)	(0.01)
(3)	Put on 150.5 US BOND Future Options 21 July 2017	(1,031)	(0.01)
(10)	Put on 151 US BOND Future Options 21 July 2017	(4,219)	(0.03)
(3)	Put on 151.5 US BOND Future Options 21 July 2017	(1,547)	(0.01)
(14)	Put on 152 US BOND Future Options 21 July 2017	(8,750)	(0.07)
(14)	Put on 153 US BOND Future Options 21 July 2017	(12,906)	(0.11)
(2)	Put on 153.5 US BOND Future Options 21 July 2017	(2,250)	(0.02)
(10)	Put on 154 US BOND Future Options 21 July 2017	(13,594)	(0.11)
(2)	Put on 154.5 US BOND Future Options 21 July 2017	(3,281)	(0.03)
(4)	Put on 155 US BOND Future Options 21 July 2017	(7,813)	(0.06)
(4)	Put on 156 US BOND Future Options 21 July 2017	(10,750)	(0.09)
(1)	Put on 87 JPN YEN Options 04 August 2017	(238)	(0.00)
(2)	Put on 87.5 JPN YEN Options 07 July 2017	(63)	(0.00)
(2)	Put on 88 JPN YEN Options 04 August 2017	(1,075)	(0.01)
(1)	Put on 88 JPN YEN Options 07 July 2017	(75)	(0.00)
(1)	Put on 88.5 JPN YEN Options 04 August 2017	(763)	(0.01)
(3)	Put on 88.5 JPN YEN Options 07 July 2017	(563)	(0.00)
(1)	Put on 89 JPN YEN Options 04 August 2017	(1,063)	(0.01)
(3)	Put on 89 JPN YEN Options 07 July 2017	(1,275)	(0.01)
(1)	Put on 89.5 JPN YEN Options 04 August 2017	(1,425)	(0.01)
(3)	Put on 89.5 JPN YEN Options 07 July 2017	(2,400)	(0.02)
(2)	Put on 90 JPN YEN Options 07 July 2017	(2,575)	(0.02)
(2)	Put on 90.5 JPN YEN Options 07 July 2017	(3,675)	(0.03)
(1)	Put on 91 JPN YEN Options 07 July 2017	(2,425)	(0.02)
(75,262)	USD Call/CAD Put K=1.3287 28 July 2017	(133)	(0.00)
(373,972)	USD Call/CAD Put K=1.337 27 July 2017	(379)	(0.00)
(373,469)	USD Call/CAD Put K=1.3388 26 July 2017	(230)	(0.00)
(149,176)	USD Call/CAD Put K=1.3407 19 July 2017	(48)	(0.00)
(372,523)	USD Call/CAD Put K=1.3422 21 July 2017	(127)	(0.00)
(372,467)	USD Call/CAD Put K=1.3424 20 July 2017	(114)	(0.00)
(74,466)	USD Call/CAD Put K=1.3429 14 July 2017	(19)	(0.00)
(371,223)	USD Call/CAD Put K=1.3469 21 July 2017	(105)	(0.00)
(371,058)	USD Call/CAD Put K=1.3475 25 July 2017	(111)	(0.00)
(368,026)	USD Call/CAD Put K=1.3586 12 July 2017	(44)	(0.00)
(294,118)	USD Call/CAD Put K=1.36 07 July 2017	(4)	(0.00)
(367,269)	USD Call/CAD Put K=1.3614 11 July 2017	(34)	(0.00)
(367,161)	USD Call/CAD Put K=1.3618 06 July 2017	(7)	(0.00)
(366,515)	USD Call/CAD Put K=1.3642 07 July 2017	(5)	(0.00)
(366,354)	USD Call/CAD Put K=1.3648 05 July 2017	(9)	(0.00)
(360,750)	USD Call/JPY Put K=110.88 06 July 2017	(4,929)	(0.04)
(179,856)	USD Call/JPY Put K=111.2 14 July 2017	(2,282)	(0.02)
(449,317)	USD Call/JPY Put K=111.28 06 July 2017	(4,748)	(0.04)
(448,672)	USD Call/JPY Put K=111.44 12 July 2017	(4,825)	(0.04)
(447,989)	USD Call/JPY Put K=111.61 13 July 2017	(4,393)	(0.04)
(89,526)	USD Call/JPY Put K=111.7 13 July 2017	(828)	(0.01)
(447,547)	USD Call/JPY Put K=111.72 10 July 2017	(3,787)	(0.03)
(446,788)	USD Call/JPY Put K=111.91 11 July 2017	(3,391)	(0.03)
(446,150)	USD Call/JPY Put K=112.07 05 July 2017	(2,138)	(0.02)
(177,510)	USD Call/JPY Put K=112.67 20 July 2017	(1,067)	(0.01)
(532,481)	USD Call/JPY Put K=112.68 24 July 2017	(3,362)	(0.03)
(532,292)	USD Call/JPY Put K=112.72 03 July 2017	(375)	(0.00)
(532,151)	USD Call/JPY Put K=112.75 25 July 2017	(3,273)	(0.03)
(442,870)	USD Call/JPY Put K=112.9 18 July 2017	(1,893)	(0.02)
(530,645)	USD Call/JPY Put K=113.07 26 July 2017	(2,718)	(0.02)
(530,551)	USD Call/JPY Put K=113.09 03 July 2017	(361)	(0.00)
(527,844)	USD Call/JPY Put K=113.67 03 August 2017	(2,395)	(0.02)
(526,085)	USD Call/JPY Put K=114.05 01 August 2017	(1,848)	(0.02)
(52,150)	USD Call/MXN Put K=19.1755 03 July 2017	(3)	(0.00)
(103,540)	USD Call/MXN Put K=19.3162 03 July 2017	(6)	(0.00)
(55,320)	USD Call/TRY Put K=3.6153 27 July 2017	(340)	(0.00)
(82,829)	USD Call/TRY Put K=3.6219 19 July 2017	(258)	(0.00)
(82,829)	USD Call/TRY Put K=3.6219 28 July 2017	(505)	(0.00)
(55,180)	USD Call/TRY Put K=3.6245 14 July 2017	(119)	(0.00)
(82,681)	USD Call/TRY Put K=3.6284 27 July 2017	(448)	(0.00)
(27,550)	USD Call/TRY Put K=3.6298 18 July 2017	(72)	(0.00)
(82,620)	USD Call/TRY Put K=3.6311 21 July 2017	(271)	(0.00)
(55,040)	USD Call/TRY Put K=3.6337 14 July 2017	(104)	(0.00)
(55,021)	USD Call/TRY Put K=3.635 07 July 2017	(33)	(0.00)
(82,531)	USD Call/TRY Put K=3.635 20 July 2017	(235)	(0.00)
(82,411)	USD Call/TRY Put K=3.6403 12 July 2017	(102)	(0.00)
(82,379)	USD Call/TRY Put K=3.6417 13 July 2017	(117)	(0.00)
(82,291)	USD Call/TRY Put K=3.6456 02 August 2017	(465)	(0.00)
(82,169)	USD Call/TRY Put K=3.651 11 July 2017	(75)	(0.00)
(54,640)	USD Call/TRY Put K=3.6603 21 July 2017	(127)	(0.00)
(81,929)	USD Call/TRY Put K=3.6617 06 July 2017	(37)	(0.00)
(81,811)	USD Call/TRY Put K=3.667 07 July 2017	(36)	(0.00)
(75,500)	USD Call/ZAR Put K=13.245 19 July 2017	(784)	(0.01)
(75,200)	USD Call/ZAR Put K=13.2979 13 July 2017	(495)	(0.00)
(75,100)	USD Call/ZAR Put K=13.3156 06 July 2017	(210)	(0.00)
(75,000)	USD Call/ZAR Put K=13.3333 18 July 2017	(586)	(0.00)
(37,450)	USD Call/ZAR Put K=13.3511 10 July 2017	(150)	(0.00)
(37,400)	USD Call/ZAR Put K=13.369 06 July 2017	(79)	(0.00)
(112,200)	USD Call/ZAR Put K=13.369 26 July 2017	(1,142)	(0.01)
	Option contracts (continued)		
	United States (continued)		
(112,050)	USD Call/ZAR Put K=13.3869 12 July 2017	(495)	(0.01)
(111,750)	USD Call/ZAR Put K=13.4228 25 July 2017	(970)	(0.01)
(74,400)	USD Call/ZAR Put K=13.4409 03 July 2017	(72)	(0.00)
(74,400)	USD Call/ZAR Put K=13.4409 11 July 2017	(240)	(0.00)
(111,450)	USD Call/ZAR Put K=13.459 01 August 2017	(1,147)	(0.01)
(111,150)	USD Call/ZAR Put K=13.4953 24 July 2017	(781)	(0.01)
(36,950)	USD Call/ZAR Put K=13.5318 20 July 2017	(199)	(0.00)
(110,700)	USD Call/ZAR Put K=13.5501 03 July 2017	(84)	(0.00)
(36,900)	USD Call/ZAR Put K=13.5501 20 July 2017	(189)	(0.00)
(110,250)	USD Call/ZAR Put K=13.6054 03 August 2017	(938)	(0.01)
(77,447)	USD Put/CAD Call K=1.2912 28 July 2017	(493)	(0.00)
(383,848)	USD Put/CAD Call K=1.3026 27 July 2017	(4,036)	(0.03)
(383,289)	USD Put/CAD Call K=1.3045 26 July 2017	(4,061)	(0.03)
(382,526)	USD Put/CAD Call K=1.3071 21 July 2017	(4,344)	(0.04)
(152,964)	USD Put/CAD Call K=1.3075 19 July 2017	(1,725)	(0.01)
(382,117)	USD Put/CAD Call K=1.3085 20 July 2017	(4,556)	(0.05)
(76,307)	USD Put/CAD Call K=1.3105 14 July 2017	(942)	(0.01)
(381,156)	USD Put/CAD Call K=1.3118 25 July 2017	(5,413)	(0.05)
(381,069)	USD Put/CAD Call K=1.3121 21 July 2017	(5,341)	(0.05)
(301,069)	USD Put/CAD Call K=1.3286 07 July 2017	(7,045)	(0.07)
(375,770)	USD Put/CAD Call K=1.3306 12 July 2017	(9,455)	(0.09)
(375,657)	USD Put/CAD Call K=1.331 06 July 2017	(9,451)	(0.09)
(375,460)	USD Put/CAD Call K=1.3317 11 July 2017	(9,730)	(0.09)
(374,925)	USD Put/CAD Call K=1.3336 07 July 2017	(10,196)	(0.09)
(374,897)	USD Put/CAD Call K=1.3337 05 July 2017	(10,186)	(0.09)
(373,727)	USD Put/JPY Call K=107.03 06 July 2017	(61)	(0.00)
(465,289)	USD Put/JPY Call K=107.46 06 July 2017	(77)	(0.00)
(185,340)	USD Put/JPY Call K=107.91 14 July 2017	(68)	(0.00)
(463,177)	USD Put/JPY Call K=107.95 10 July 2017	(82)	(0.00)
(463,092)	USD Put/JPY Call K=107.97 12 July 2017	(127)	(0.00)
(462,278)	USD Put/JPY Call K=108.16 13 July 2017	(171)	(0.00)
(461,723)	USD Put/JPY Call K=108.29 11 July 2017	(129)	(0.00)
(92,336)	USD Put/JPY Call K=108.3 13 July 2017	(37)	(0.00)
(461,212)	USD Put/JPY Call K=108.41 05 July 2017	(93)	(0.00)
(550,762)	USD Put/JPY Call K=108.94 03 July 2017	(116)	(0.00)
(550,358)	USD Put/JPY Call K=109.02 24 July 2017	(804)	(0.01)
(183,217)	USD Put/JPY Call K=109.16 20 July 2017	(254)	(0.00)
(457,457)	USD Put/JPY Call K=109.3 18 July 2017	(484)	(0.01)
(548,697)	USD Put/JPY Call K=109.35 25 July 2017	(998)	(0.01)
(548,496)	USD Put/JPY Call K=109.39 03 July 2017	(118)	(0.00)
(546,847)	USD Put/JPY Call K=109.72 03 August 2017	(1,800)	(0.02)
(546,199)	USD Put/JPY Call K=109.85 26 July 2017	(1,349)	(0.02)
(543,527)	USD Put/JPY Call K=110.39 01 August 2017	(2,331)	(0.03)
(54,890)	USD Put/MXN Call K=18.2183 03 July 2017	(391)	(0.00)
(109,480)	USD Put/MXN Call K=18.2682 03 July 2017	(1,071)	(0.02)
(57,720)	USD Put/TRY Call K=3.465 27 July 2017	(152)	(0.00)
(86,371)	USD Put/TRY Call K=3.4734 27 July 2017	(271)	(0.00)
(86,341)	USD Put/TRY Call K=3.4746 28 July 2017	(273)	(0.00)
(57,499)	USD Put/TRY Call K=3.4783 07 July 2017	(50)	(0.00)
(57,460)	USD Put/TRY Call K=3.4807 14 July 2017	(102)	(0.00)
(57,460)	USD Put/TRY Call K=3.4807 14 July 2017	(102)	(0.00)
(28,730)	USD Put/TRY Call K=3.4807 18 July 2017	(62)	(0.00)
(86,190)	USD Put/TRY Call K=3.4807 19 July 2017	(196)	(0.00)
(86,130)	USD Put/TRY Call K=3.4831 12 July 2017	(143)	(0.00)
(86,130)	USD Put/TRY Call K=3.4831 21 July 2017	(215)	(0.00)
(86,039)	USD Put/TRY Call K=3.4868 13 July 2017	(179)	(0.00)
(86,009)	USD Put/TRY Call K=3.488 02 August 2017	(383)	(0.00)
(85,950)	USD Put/TRY Call K=3.4904 11 July 2017	(163)	(0.00)
(85,950)	USD Put/TRY Call K=3.4904 20 July 2017	(261)	(0.00)
(85,709)	USD Put/TRY Call K=3.5002 06 July 2017	(132)	(0.00)
(85,680)	USD Put/TRY Call K=3.5014 07 July 2017	(153)	(0.00)
(57,040)	USD Put/TRY Call K=3.5063 21 July 2017	(249)	(0.00)
(80,000)	USD Put/ZAR Call K=12.5 19 July 2017	(78)	(0.00)
(79,900)	USD Put/ZAR Call K=12.5156 06 July 2017	(40)	(0.00)
(39,950)	USD Put/ZAR Call K=12.5156 10 July 2017	(23)	(0.00)
(79,900)	USD Put/ZAR Call K=12.5156 13 July 2017	(59)	(0.00)
(39,850)	USD Put/ZAR Call K=12.5471 06 July 2017	(21)	(0.00)
(79,700)	USD Put/ZAR Call K=12.5471 18 July 2017	(79)	(0.00)
(119,250)	USD Put/ZAR Call K=12.5786 12 July 2017	(95)	(0.00)
(119,100)	USD Put/ZAR Call K=12.5945 26 July 2017	(265)	(0.00)
(79,300)	USD Put/ZAR Call K=12.6103 03 July 2017	(12)	(0.00)
(79,300)	USD Put/ZAR Call K=12.6103 11 July 2017	(62)	(0.00)
(118,800)	USD Put/ZAR Call K=12.6263 25 July 2017	(284)	(0.00)
(118,500)	USD Put/ZAR Call K=12.6582 01 August 2017	(448)	(0.01)
(118,350)	USD Put/ZAR Call K=12.6743 24 July 2017	(328)	(0.00)
(118,200)	USD Put/ZAR Call K=12.6904 03 July 2017	(53)	(0.00)
(39,250)	USD Put/ZAR Call K=12.7389 20 July 2017	(117)	(0.00)
(117,600)	USD Put/ZAR Call K=12.7551 03 August 2017	(666)	(0.01)
(39,150)	USD Put/ZAR Call K=12.7714 20 July 2017	(136)	(0.00)
		(627,632)	(5.12)
	Total option contracts	(1,041,401)	(8.49)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
AUD4,700,000	US$3,610,794	05 July 2017	5	(5,827)	(0.06)
CAD300,000	US$231,266	05 July 2017	3	(239)	(0.00)
€300,000	£263,538	05 July 2017	1	(126)	(0.00)
€300,000	NOK2,873,058	05 July 2017	1	(773)	(0.01)
€3,700,000	US$4,229,550	05 July 2017	1	(8,445)	(0.07)
€1,272	US$1,453	20 July 2017	1	-	(0.00)
£1,400,000	US$1,821,540	05 July 2017	1	(2,715)	(0.02)
JPY12,772,500	€100,000	05 July 2017	1	(385)	(0.00)
JPY40,000,000	US$357,505	05 July 2017	3	(1,429)	(0.01)
JPY14,048,285	US$126,180	20 July 2017	10	(1,037)	(0.01)
MXN2,500,000	US$138,301	05 July 2017	1	(286)	(0.00)
NZD100,000	US$73,319	05 July 2017	1	(105)	(0.00)
US$974,946	CAD1,300,000	05 July 2017	3	(26,173)	(0.21)
US$484,020	€431,190	20 July 2017	2	(8,319)	(0.07)
US$62,511	£48,810	20 July 2017	9	(934)	(0.01)
US$139,468	JPY15,692,000	20 July 2017	1	(317)	(0.00)
US$7,595	NOK64,050	20 July 2017	9	(55)	(0.00)
US$1,496	SEK12,957	20 July 2017	6	(42)	(0.00)
US$450,334	TRY1,600,000	20 July 2017	1	(1,260)	(0.01)
Total unrealised loss on forward currency contracts				(58,467)	(0.48)
Total financial liabilities at fair value through profit or loss - trading				(1,105,473)	(9.02)

Total financial assets at fair value through profit or loss - trading	3,088,434	25.20
Total financial liabilities at fair value through profit or loss - trading	(1,105,473)	(9.02)
Other net assets	10,271,589	83.82
Net Assets Attributable to Holders of Redeemable Participating Shares	12,254,550	100.00

** 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	% of Total Assets
Exchange traded financial derivative instruments described in classification (a) above	1.37
OTC financial derivative instruments described in classification (b) above	0.76
Transferable Securities as described in # above	20.49
Other current assets	77.38
	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Mid-Cap Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b)		
	Belgium		
(685,930)	BPOST SA	480,923	0.10
	Denmark		
543,434	ISS A/S	280,922	0.06
(203,416)	Scandinavian Tobacco Group A	345,133	0.07
		626,055	0.13
	European Union		
(119,395)	Citi Price Momentum Pure Europe	42,728	0.01
	Finland		
(408,126)	Outokumpu OYJ	191,819	0.04
40,693	Stora Enso OYJ-R Shares	5,439	0.00
		197,258	0.04
	France		
84,006	Alten	26,010	0.01
471,042	Elior Group	1,293,041	0.27
59,454	Kaufman & Broad S.A.	233,381	0.05
(469,594)	Klepierre	669,186	0.14
163,980	Maisons Du Monde SA	429,051	0.09
105,694	Nexity	385,293	0.08
157,779	Rubis	817,765	0.17
210,282	Teleperformance	1,305,034	0.26
		5,158,761	1.07
	Germany		
(23,332)	BASF SE	108,027	0.02
(75,000)	Beiersdorf AG	312,000	0.06
(119,048)	Deutsche Telekom AG	128,572	0.03
214,283	Drillisch AG	511,949	0.11
(4,350,000)	E.ON AG	1,531,200	0.32
(91)	Elringklinger AG	41	0.00
(170,709)	Fielmann AG	751,696	0.16
(408,326)	Freenet AG	690,518	0.14
(464,057)	Fresenius SE and Company KGaA	571,571	0.12
(349,970)	GEA Group AG	1,601,371	0.33
(16,521)	Hapag-Lloyd AG	27,003	0.01
(221,553)	Linde AG	2,280,966	0.47
(642,917)	SAP SE	2,565,239	0.53
(748,070)	Schaeffler AG	1,830,478	0.38
(141,631)	Scout24 AG	132,004	0.03
(75,000)	Siltronic Ag	631,500	0.13
(300,000)	Suedzucker AG	355,500	0.07
		14,029,635	2.91
	Ireland		
747,613	Allied Irish Banks Plc	384,193	0.08
16,232,114	Bank of Ireland	34,239	0.01
792,100	Dalata Hotel Group Plc	11,658	0.00
(43,801)	Paddy Power Betfair Plc	56,327	0.01
276,876	Smurfit Kappa Group Plc	871,752	0.18
		1,358,169	0.28
	Netherlands		
(3,167,068)	ING Groep NV	149,675	0.03
(1,225,518)	Koninklijke KPN NV	272,065	0.06
(1,200,000)	Royal Dutch Shell Plc	768,000	0.16
		1,189,740	0.25
	Norway		
(308,641)	XXL ASA	298,508	0.06
	Spain		
(2,624,188)	Distribuidora Internacional de Alimentacion SA	27,300	0.01
	Sweden		
21,358	Com Hem Holding AB	3,468	0.00
36,648	Dometic Group AB	14,197	0.00
16,539	Electrolux AB	13,090	0.00
19,930	Fabege AB	6,250	0.00
41,288	Hexpol AB	4,597	0.00
18,086	Investment AB Kinnevik	22,935	0.01
6,663	Lundbergs AB-B Shares	202	0.00
35,458	Netent AB	16,604	0.00
31,174	Peab AB	7,939	0.00
118,391	SSAB AB - B Shares	5,448	0.00
472,293	Thule Group AB	596,899	0.13
40,217	Wallenstam AB-B Shares	10,843	0.00
		702,472	0.14
	Switzerland		
(126,086)	DKSH Holding AG	112,197	0.02
	United Kingdom		
(2,828,672)	AA Plc	1,027,285	0.21
2,693,153	Ascential Plc	13,290	0.00
969,486	Cineworld Group Plc	239,630	0.05

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	United Kingdom (continued)		
(1,278,275)	Daily Mail & General Trust NV	460,917	0.10
(880,617)	Dominos Pizza United Kingdom & Ireland Plc	201,794	0.04
948,105	Equiniti Group Plc	470,424	0.10
(2,773,402)	Halfords Group Plc	628,592	0.13
1,654,474	Informa Plc	278,495	0.06
(3,306,861)	Marks & Spencer Group Plc	409,729	0.09
(2,483,289)	Stagecoach Group Plc	569,815	0.12
(558,217)	Victrex Plc	359,413	0.07
(155,896)	Whitbread Plc	105,277	0.02
		4,764,661	0.99
	United States		
(14,966)	FTSE France SMID Cap Tradable Plus	297,198	0.06
(10,089)	FTSE Italy SMID Cap Tradable Plus	409,474	0.10
		706,672	0.16
	Total contracts for difference	29,695,079	6.17
	Equities		
	Belgium		
371,908	KBC Groep NV	24,698,409	5.14
	Denmark		
23,014	ISS A/S	791,482	0.16
127,567	NKT A/C	8,956,263	1.86
		9,747,745	2.02
	Finland		
408,126	Outokumpu OYJ	2,852,801	0.59
	Germany		
23,332	BASF SE	1,891,992	0.39
75,000	Beiersdorf AG	6,903,000	1.44
18,368	Brenntag AG	930,890	0.19
119,048	Deutsche Telekom AG	1,871,435	0.39
16,428	Drillisch AG	866,413	0.18
4,350,000	E.ON SE	35,878,800	7.46
464,057	Fresenius SE and Company KGaA	34,832,118	7.24
221,553	Linde AG	36,733,487	7.65
642,917	SAP SE	58,794,760	12.23
75,000	Siltronic AG	5,562,750	1.16
300,000	Suedzucker AG	5,473,500	1.14
332,110	Tele Columbus AG	3,221,467	0.67
		192,960,612	40.14
	Italy		
458,498	Amplifon SpA	5,300,237	1.10
311,808	Cerved Information Solutions SpA	2,921,641	0.61
293,534	Moncler SpA	6,017,447	1.25
792,673	Prysmian SpA	20,411,330	4.24
		34,650,655	7.20
	Netherlands		
212,957	IMCD Group NV	10,105,874	2.10
3,167,068	ING Groep NV	47,822,727	9.94
1,225,518	Koninklijke KPN NV	3,432,676	0.71
145,345	Koninklijke Volkerwessels NV	3,542,058	0.74
1,200,000	Royal Dutch Shell Plc	27,882,000	5.81
151,101	SBM Offshore NV	2,119,947	0.44
		94,905,282	19.74
	Total equities	359,815,504	74.83
	Future contracts (a)		
	United Kingdom		
(277)	FTSE 100 Index Futures September 2017	524,870	0.11
	Total future contracts	524,870	0.11
	Option contract (b)		
	Germany		
2,530	Put on 3200 SX5E Index 15 September 2017	936,100	0.19
	Total option contract	936,100	0.19

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

Forward currency contracts (note 4) (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€1,769	CHF1,918	20 July 2017	2	12	0.00
€943,543	DKK7,014,504	20 July 2017	2	44	0.00
€449,007	£393,743	20 July 2017	3	769	0.00
€7,793	US$8,717	20 July 2017	1	159	0.00
£4,213,628	€4,794,550	07 July 2017	2	3,655	0.00
SEK10,456	€1,072	07 July 2017	2	14	0.00
Total unrealised gain on forward currency contracts				4,653	0.00
Total financial assets at fair value through profit or loss				390,976,206	81.30

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference		
	Belgium		
(371,908)	KBC Groep NV	(1,033,904)	(0.21)
	European Union		
10,954	ESTX Euro Mid Cap	(133,393)	(0.03)
6,483	FTSE Developed Europe SMID Cap Tradable Plus	(209,251)	(0.04)
		(342,644)	(0.07)
	France		
788,360	Altran Technologies	(841,644)	(0.18)
161,447	Arkema	(279,845)	(0.06)
		(1,121,489)	(0.24)
	Germany		
303,837.0	Brenntag AG_CSFB	(662,597)	(0.14)
(235,207)	Fraport AG Frankfurt Airport Services Worldwide	(1,819,908)	(0.39)
(326,831)	Metro AG	(93,813)	(0.02)
(119,075)	Norma Group SE	(26,054)	(0.01)
(191,742)	Software AG	(124,168)	(0.03)
525,496	United Internet AG	(182,460)	(0.04)
		(2,909,000)	(0.63)
	Ireland		
607,230	C&C Group Plc	(312,107)	(0.06)
78,504	DCC Plc	(111,598)	(0.02)
		(423,705)	(0.08)
	Netherlands		
575,927	Aalberts Industries	(301,011)	(0.06)
(151,101)	SBM Offshore NA	(75,551)	(0.02)
		(376,562)	(0.08)
	Norway		
(947,524)	Marine Harvest	(391,360)	(0.08)
	Sweden		
4,819	AAK AB	(12,613)	(0.00)
759,747	Ahlsell AB	(61,884)	(0.01)
23,559	Alfa Laval AB	(8,695)	(0.00)
21,536	Axfood AB NPV	(6,344)	(0.00)
21,536	Billerudkorsnas AB	(21,867)	(0.00)
17,193	Boliden AB	(23,527)	(0.00)
1,134,248	Bravida Holding AB	(218,606)	(0.05)
30,282	Castellum AB	(6,688)	(0.00)
18,264	Fastighets AB Balder-B Shares	(4,401)	(0.00)
(705,792)	Getinge AB	(584,562)	(0.12)
9,816	Holmen AB-B Shares	(18,327)	(0.00)
26,236	Hufvudstaden AB-A Shares	(8,541)	(0.00)
(877,996)	Husqvarna AB-B Shares	(221,187)	(0.05)
(478,814)	ICA Gruppen AB	(357,727)	(0.07)
14,695	Indutrade AB	(21,369)	(0.00)
8,745	Intrum Justitia AB	(53,069)	(0.01)
7,675	JM AB	(21,612)	(0.00)
9,340	Loomis AB-B	(28,800)	(0.01)
8,448	Modern Times Group-B Shares	(1,574)	(0.00)
12,910	NCC AB-B Shares	(10,513)	(0.00)
46,404	Nibe Industrier AB-B Shares	(7,179)	(0.00)
26,058	Nobia AB	(25,228)	(0.01)
8,448	SAAB AB	(15,707)	(0.00)
24,868	Securitas AB	(4,163)	(0.00)
20,228	Skanska AB	(27,703)	(0.01)
22,072	SKF AB	(44,978)	(0.01)
(389,794)	Swedish Match AB	(169,604)	(0.04)
40,871	Tele2 AB-B Shares	(11,613)	(0.00)
17,610	Trelleborg AB-B Shares	(29,653)	(0.01)
		(2,027,734)	(0.40)
	Switzerland		
6,663	Oriflame Holding AG	(26,715)	(0.01)
(58,813)	Panalpina Welttransport Holding AG	(479,569)	(0.10)
		(506,284)	(0.11)
	United Kingdom		
1,081,946	Howden Joinery Group Plc	(324,613)	(0.07)
(1,572,007)	Pearson Plc	(726,364)	(0.14)
1,143,243	RPC Group Plc	(484,993)	(0.10)
7,971	Russell UK MID 150	(636,509)	(0.14)
203,299	Supergroup Plc	(40,067)	(0.01)
986,067	UBM PLC	(242,979)	(0.05)
105,095	UBM PLC	(16,181)	(0.00)
		(2,471,706)	(0.51)
	Total contracts for difference	(11,604,388)	(2.41)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
€10,342,074	DKK76,904,784	20 July 2017	5	(2,150)	(0.00)
€3,766,985	£3,325,412	20 July 2017	2	(18,665)	(0.00)
€363,388	SEK3,527,861	20 July 2017	2	(3,368)	(0.00)
US$31,790,251	€28,420,168	07 July 2017	3	(557,323)	(0.12)
Total unrealised loss on forward currency contracts				(581,506)	(0.12)
Total financial liabilities at fair value through profit or loss - trading				(12,185,894)	(2.53)
Total financial assets at fair value through profit or loss - trading				390,976,206	81.30
Total financial liabilities at fair value through profit or loss - trading				(12,185,894)	(2.53)
Other net assets				102,117,227	21.23
Net Assets Attributable to Holders of Redeemable Participating Shares				480,907,539	100.00

* 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	Total Assets
Transferable securities listed on an official stock exchange	60.07
Exchange traded financial derivative instruments described in classification (a) above	0.09
OTC financial derivative instruments described in classification (b) above	3.08
Other current assets	36.76
	100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man Numeric Market Neutral Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	Germany		
(240,465)	Covestro AG	655,035	0.22
(18,283)	Hochtief AG	12,904	0.00
(224,473)	Schaeffler AG	562,710	0.19
(277,160)	Scout24 AG	77,373	0.03
(45,722)	Siemens AG	277,049	0.09
(102,885)	Siltronic AG	119,903	0.04
(68,945)	Software AG	57,411	0.02
(416,214)	Suedzucker AG	761,294	0.25
		2,523,679	0.84
	Netherlands		
(380,304)	ASM International NV	1,436,734	0.47
(501,765)	Postnl NV	81,673	0.03
		1,518,407	0.50
	Sweden		
(1,001,605)	Husqvarna AB-B Shares	30,880	0.01
(236,270)	JM AB	113,255	0.04
		144,135	0.05
	United States of America		
(2,803,124)	MS Numeric Market Neutral	995,976	0.33
	Total contracts for difference	5,182,197	1.71
	Equities		
	Denmark		
301,676	Danske Bank A/S	11,587,972	3.84
147,599	GN Store Nord A/S	4,304,254	1.43
1,253,878	TDC A/S	7,282,294	2.40
		23,174,520	7.67
	Finland		
3,248	Cargotec OYJ	205,785	0.06
69,478	Cramo OYJ	2,076,170	0.69
15,005	DNA OYJ	237,884	0.08
119,065	Sanoma OYJ	1,110,841	0.37
		3,630,680	1.20
	Germany		
43,962	Bechtle AG	5,640,847	1.87
218,509	Beiersdorf AG	22,938,249	7.59
240,465	Covestro AG	17,336,124	5.74
49,877	Hella KGaA Hueck & Company	2,451,554	0.81
30,998	Henkel AG & Company KGaA	3,744,070	1.23
18,283	Hochtief AG	3,344,769	1.11
21,556	MTU Aero Engines AG	3,036,333	1.01
30,348	Rheinmetall AG	2,877,067	0.95
277,160	Scout24 AG	10,193,123	3.38
45,722	Siemens AG	6,276,039	2.08
102,885	Siltronic AG	8,703,515	2.88
68,945	Software AG	3,015,661	1.00
416,214	Suedzucker AG	8,661,136	2.87
586,391	Tag Immobilien AG	9,206,146	3.05
259,977	Talanx AG	9,696,098	3.21
		117,120,731	38.78
	Hungary		
55,376	Wizz Air Holdings Plc	1,741,441	0.58
	Netherlands		
380,304	ASM International NV	22,117,205	7.33
315,738	Koninklijke DSM NV	22,917,717	7.59
501,765	PostNL NV	2,338,941	0.78
		47,373,863	15.69
	Norway		
1,203,598	Orkla ASA	12,191,663	4.04
	Sweden		
1,001,605	Husqvarna AB	9,939,397	3.30
236,270	JM AB	8,350,426	2.76
		18,289,823	6.06
	Switzerland		
184,625	BB Biotech AG	11,336,031	3.74
4,793	Flughafen Zuerich AG	1,178,168	0.39
18,129	Partners Group Holding AG	11,254,311	3.73
16,410	PSP Swiss Property AG	1,535,358	0.51
11,276	Schindler Holding AG	2,389,078	0.79
9,332	Schindler Holding AG	1,937,244	0.64
1,200	Sika AG	7,718,895	2.56
63,263	Sunrise Communications Group AG	4,977,671	1.65
47,084	Swiss Prime Site AG	4,282,375	1.42
		46,609,131	15.43
	Total equities	270,131,852	89.45

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Preferred stock		
	Germany		
224,473	Schaeffler AG	3,210,524	1.06
	Total preferred stock	3,210,524	1.06

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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 gain US$	% of Net Assets
€188,648,508	US$211,029,938	07 July 2017	10	4,209,520	(1.39)
£4,752,769	US$6,046,796	07 July 2017	1	128,216	(0.05)
NOK10,075	US$1,188	07 July 2017	2	16	(0.00)
SEK10,071	US$1,155	07 July 2017	2	40	(0.00)
US$83,292	€72,861	14 July 2017	1	127	(0.00)
Total unrealised gain on forward currency contracts				4,337,919	1.44
Total financial assets at fair value through profit or loss - trading				282,862,492	93.66

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	Denmark		
(301,676)	Danske Bank A/S	(1,231,374)	(0.41)
(147,599)	GN Store Nord A/S	(403,065)	(0.13)
(1,253,878)	TDC A/S	(547,340)	(0.18)
		(2,181,779)	(0.72)
	Finland		
(3,248)	Cargotec OYJ	(20,313)	(0.01)
(69,478)	Cramo OYJ	(436,079)	(0.14)
(15,005)	DNA OYJ	(49,822)	(0.02)
(119,065)	Sanoma OYJ	(73,784)	(0.02)
		(579,998)	(0.19)
	Germany		
(43,962)	Bechtle AG	(93,260)	(0.03)
(218,509)	Beiersdorf AG	(494,753)	(0.16)
(49,877)	Hella KGaA Hueck & Company	(69,329)	(0.02)
(30,998)	Henkel AG & Company KGaA	(251,770)	(0.08)
(21,556)	MTU Aero Engines AG	(180,676)	(0.06)
(30,348)	Rheinmetall AG	(21,020)	(0.02)
(586,391)	Tag Immobilien AG	(498,650)	(0.17)
(259,977)	Talanx AG	(246,272)	(0.08)
		(1,855,730)	(0.62)
	Hungary		
(55,376)	Wizz Air Holdings Plc	(384,729)	(0.13)
	Netherlands		
(315,738)	Koninklijke DSM NV	(244,098)	(0.08)
	Norway		
(1,203,598)	Orkla ASA	(888,674)	(0.29)
	Switzerland		
(184,625)	BB Biotech AG	(917,610)	(0.29)
(4,793)	Flughafen Zuerich AG	(83,464)	(0.03)
(18,129)	Partners Group Holding AG	(347,526)	(0.12)
(16,410)	PSP Swiss Property AG	(36,241)	(0.01)
(11,276)	Schindler Holding AG	(113,604)	(0.05)
(9,332)	Schindler Holding AG	(157,461)	(0.05)
(1,200)	Sika AG	(155,237)	(0.06)
(63,263)	Sunrise Communications Group AG	(188,049)	(0.06)
(47,084)	Swiss Prime Site	(41,089)	(0.01)
		(2,040,281)	(0.68)
	Total contracts for difference	(8,175,289)	(2.71)

Forward currency contracts (note 4)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
€56,405	US$64,480	14 July 2017	2	(98)	(0.00)
US$234,827	€208,000	14 July 2017	5	(2,491)	(0.00)
Total unrealised loss on forward currency contracts				(2,589)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(8,177,878)	(2.71)
Total financial assets at fair value through profit or loss - trading				282,862,492	93.66
Total financial liabilities at fair value through profit or loss - trading				(8,177,878)	(2.71)
Other net assets				27,324,827	9.05
Net Assets Attributable to Holders of Redeemable Participating Shares				302,009,441	100.00

Classifications :
(a) Exchange traded derivative instruments
(b) OTC financial derivatives instruments

Analysis of Total Assets	% of Total Assets
OTC financial derivative instruments described in classification (b) above	2.16
Transferable securities listed on official stock exchange	61.27
Other current assets	36.57
	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Unconstrained Emerging Equity

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	China		
343,929	Midea Group Company Limited	728,302	0.62
197,670	Shanghai International Air	293,745	0.25
1,461,622	Zhengzhou Yutong Bus Company	366,941	0.31
		1,388,988	1.18
	Saudi Arabia		
60,442	Saudi Basic Industries Corporation	152,603	0.13
	Taiwan		
399,098	Delta Electronics Inc	135,184	0.12
468,194	Hon Hai Precision Industry	572,082	0.48
6,831	Largan Precision Company Limited Swap	258,462	0.22
323,813	Taiwan Semiconductor Manufacture	363,755	0.31
		1,329,483	1.13
	United Arab Emirates		
928,559	Emaar Properties PJSC	125,565	0.11
	Total contracts for difference	2,996,639	2.55
	Equities		
	Brazil		
173,180	BM&F Bovespa SA	1,032,312	0.88
292,379	CCR SA	1,491,348	1.27
		2,523,660	2.15
	China		
10,092	Baidu Inc	1,805,056	1.54
502,186	ENN Energy Holdings Limited	3,029,926	2.58
312,595	Hollysys Automation Technologies Limited	5,192,203	4.42
70,146	Tencent Holdings Limited	2,508,793	2.14
		12,535,978	10.68
	Hong Kong		
3,070,698	Sino Biopharmaceutical Limited	2,714,142	2.31
	India		
364,903	ICICI Bank Limited	3,273,180	2.79
	Indonesia		
6,932,810	Semen Indonesia Persero TBK PT	5,201,883	4.43
	Israel		
24,098	Check Point Software Technologies Limited	2,628,610	2.24
	Japan		
7,389	Fanuc Corporation	1,424,073	1.21
	Luxembourg		
101,338	Tenaris SA	3,155,665	2.69
	Mexico		
338,227	Fomento Economico Mexicano SAB de CV	3,340,458	2.85
220,973	Grupo Financiero Santander Mexico SAB de CV	2,130,180	1.82
399,427	Grupo Mexico SAB de CV	1,127,018	0.96
221,438	Promotora y Operadora de Infraestructura SAB de CV	2,645,792	2.25
468,157	Wal-Mart de Mexico SAB de CV	1,089,709	0.93
		10,333,157	8.81
	Poland		
307,977	Eurocash SA	2,574,572	2.19
	Russia		
105,725	MMC Norilsk Nickel PJSC	1,459,005	1.24
1,764,595	Moscow Exchange MICEX-RTS OAO	3,106,193	2.65
114,451	Polymetal International Plc	1,280,015	1.09
8,281	Polyus Gold Company	554,837	0.47
		6,400,050	5.45
	South Africa		
78,768	Bid Corporation Limited	1,798,814	1.53
143,910	Bidvest Group Limited	1,730,764	1.47
232,416	Mr Price Group Limited	2,767,174	2.36
		6,296,752	5.36
	South Korea		
28,651	Coway Company Limited	2,604,295	2.22
102,513	Kangwon Land Inc	3,122,474	2.66
14,039	Korea Zinc Company Limited	5,595,231	4.78
8,474	LG Chem Limited	2,155,254	1.84
		13,477,254	11.50
	Turkey		
368,526	Akbank TAS	1,025,267	0.87
	United States		
28,218	Yum China Holdings Inc	1,112,636	0.96
	Total equities	74,676,879	63.64

Nominal	Description	Fair Value US$	% of Net Assets
	Government bonds		
	United States		
2,000,000	United States Treasury Bill 0% 06/07/17#	1,999,874	1.70
2,000,000	United States Treasury Bill 0% 10/08/17#	1,998,195	1.70
3,000,000	United States Treasury Bill 0% 17/08/17#	2,996,606	2.56
4,000,000	United States Treasury Bill 0% 24/08/17#	3,994,742	3.41
		10,989,417	9.37
	Total government bonds	10,989,417	9.37
	Preferred stock		
	Brazil		
697,517	Cia de Saneamento do Parana	2,294,706	1.96
	Total preferred stock	2,294,706	1.96
	Promissory notes		
	Curacao		
89,560	ICICI Bank Limited -CW18 ML	402,023	0.34
162,138	Infosys Limited -CW21 ML	2,346,752	2.00
188,332	Sun Pharmaceuticals -CW20 ML	1,619,123	1.38
		4,367,898	3.72
	India		
19,827	Hero Motocorp#	1,135,357	0.97
	Netherlands		
5,908	Indiabulls HO-JPM -CW18	98,362	0.08
50,083	INFOSYS Limited	724,891	0.62
114,370	Sun Pharmaceuticals#	983,259	0.84
		1,806,512	1.54
	Singapore		
50,631	Infosys Limited-CLSA GM-CW20#	732,823	0.62
108,502	Shriram Transport Finance	1,678,287	1.43
183,137	Sun Pharmaceuticals-CLSA GM-CW19#	1,574,461	1.34
		3,985,571	3.39
	United States		
392,330	Engro Corporation Limited	1,219,672	1.04
68,983	Indiabulls Housing Finance Limited	1,148,498	0.98
		2,368,170	2.02
	Total promissory notes	13,663,508	11.64

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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 US$	% of Net Assets
CNY13,404,500	US$1,900,000	21 September 2017	1	66,106	0.06
ILS3,578,112	US$938,718	20 September 2017	1	89,940	0.08
MXN100,728,625	US$4,975,000	20 September 2017	3	519,500	0.44
SAR1,082,707	US$288,000	20 September 2017	1	535	0.00
US$1,040,450	AED3,821,728	20 July 2017	1	13	0.00
US$3,991,036	CNY27,133,059	21 September 2017	2	11,292	0.01
US$1,590,000	KRW1,775,394,000	21 September 2017	1	37,465	0.03
Total unrealised gain on forward currency contracts				724,851	0.62
Total financial assets at fair value through profit or loss - trading				105,346,000	89.78

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
KRW1,775,394,003	US$1,620,329	21 September 2017	1	(67,794)	(0.06)
US$910,000	CNY6,396,400	21 September 2017	2	(28,193)	(0.02)
US$960,000	ILS3,578,112	20 September 2017	1	(68,658)	(0.06)
US$4,712,782	MXN100,728,625	20 September 2017	5	(781,717)	(0.67)
US$1,815,000	SAR6,864,196	20 September 2017	3	(14,268)	(0.01)
Total unrealised loss on forward currency contracts				(960,630)	(0.82)
Total financial liabilities at fair value through profit or loss - trading				(960,630)	(0.82)
Total financial assets at fair value through profit or loss - trading				105,346,000	89.78
Total financial liabilities at fair value through profit or loss - trading				(960,630)	(0.82)
Other net assets				12,956,413	11.04
Net Assets Attributable to Holders of Redeemable Participating Shares				117,341,783.00	100.00

Classifications :
(a) Exchange traded derivative instruments
(b) OTC financial derivatives instruments

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	47.43
OTC financial derivative instruments described in classification (b) above	2.05
Transferable Securities as described in # above	8.48
Other current assets	42.04
	100.00

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (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
	Corporate bonds		
	Brazil		
9,000,000	Itau Unibanco Holding SA 2.85% 26/05/2018 #	9,033,390	0.38
	Chile		
6,925,000	Banco del Estado de Chile 2% 09/11/2017 #	6,928,600	0.29
2,750,000	Itau CorpBanca 3.125% 15/01/2018 #	2,767,573	0.12
		9,696,173	0.41
	China		
3,000,000	CNPC General Capital Limited 1.95% 16/04/2018 #	2,998,500	0.12
5,000,000	CNPC General Capital Limited 1.95% 25/11/2017 #	5,005,050	0.21
5,400,000	Sinopec Group Overseas Development 2016 Limited 1.75% 29/09/2019 #	5,331,352	0.22
		13,334,902	0.55
	Colombia		
3,000,000	Banco Davivienda SA 2.95% 29/01/2018 #	3,019,200	0.13
	Hong Kong		
2,800,000	CNOOC Finance 2013 Limited 1.75% 09/05/2018 #	2,796,289	0.12
	Israel		
13,500,000	Israel Electric Corporation Limited 5.625% 21/06/2018 #	13,945,298	0.59
	Mexico		
16,100,000	Petroleos Mexicanos 5.5% 04/02/2019 #	16,848,650	0.71
5,400,000	Petroleos Mexicanos 6% 05/03/2020 #	5,805,000	0.24
28,580,000	Petroleos Mexicanos 3.5% 18/07/2018 #	28,854,368	1.22
48,600,000	Petroleos Mexicanos 5.75% 01/03/2018 #	49,794,345	2.10
13,400,000	Petroleos Mexicanos 8% 03/05/2019 #	14,681,375	0.62
		115,983,738	4.89
	Netherlands		
9,000,000	Majapahit Holding BV 7.75% 20/01/2020 #	10,091,250	0.43
7,005,000	Majapahit Holding BV 8% 07/08/2019 #	7,829,278	0.33
		17,920,528	0.76
	Peru		
4,308,000	Corp Financiera de Desarrollo SA 3.25% 15/07/2019 #	4,385,544	0.19
	United Arab Emirates		
6,500,000	ICICI Bank Limited 4.7% 21/02/2018 #	6,603,123	0.28
11,083,000	ICICI Bank Ltd/Dubai 4.8% 22/05/2019 #	11,527,761	0.49
		18,130,884	0.77
	United Kingdom		
1,505,000	State Bank of India/London 3.25% 18/04/2018 #	1,516,686	0.07
2,600,000	State Bank of India/London 3.622% 17/04/2019 #	2,647,034	0.11
		4,163,720	0.18
	Virgin Islands (British)		
4,550,000	CNPC General Capital Limited 2.75% 14/05/2019 #	4,579,712	0.19
11,940,000	Sinopec Capital 2013 Limited 1.875% 24/04/2018 #	11,931,523	0.50
34,188,000	Sinopec Group Overseas Development 2013 Limited 2.5% 17/10/2018 #	34,336,692	1.45
1,000,000	Sinopec Group Overseas Development 2014 Limited 2.75% 10/04/2019 #	1,006,796	0.04
3,250,000	Sinopec Group Overseas Development 2016 Limited 2.125% 03/05/2019 #	3,238,541	0.14
2,250,000	State Grid Overseas Investment 2013 Limited 1.75% 22/05/2018 #	2,244,285	0.09
		57,337,549	2.41
	Total corporate bonds	269,747,215	11.38
	Credit default swaps (b)		
	United States		
22,500,000	Kingdom Of Saudi Arabia 100bps 20 June 2022_Barclays	177,074	0.01
24,500,000	Kingdom Of Saudi Arabia 100bps 20 June 2022_Barclays	192,814	0.01
9,000,000	Lebanese Republic 100bps 20 December 2021_Barclays	1,140,972	0.06
10,000,000	Lebanese Republic 100bps 20 June 2022 Barclays	1,445,815	0.07
5,000,000	Lebanese Republic 100bps 20 June 2022_Barclays	722,907	0.04
15,000,000	Lebanese Republic 100bps 20 June 2022_Barclays	2,168,722	0.09
25,000,000	Lebanese Republic 100bps 20 June 2022_Barclays	3,614,537	0.15
10,000,000	Lebanese Republic 100bps 20 June 2022_GS	1,445,815	0.06
10,000,000	Lebanese Republic 100bps 20 June 2022_GS	1,445,815	0.06
(11,500,000)	Republic Of Colombia 100bps 20 December 2019_CS	95,048	0.00
12,000,000	Republic Of Colombia 100bps 20 December 2021_CS	111,440	0.00
7,000,000	Republic Of Indonesia 100bps 20 Dec 2021_Barclays	19,720	0.00
8,500,000	Republic Of Indonesia 100bps 20 Dec 2021_Barclays	23,946	0.00
15,500,000	Republic Of Indonesia 100bps 20 December 2021_Hsbc	43,667	0.00
9,000,000	Republic Of Indonesia 100bps 20 June 2022 Barclays	72,903	0.00
11,000,000	Republic Of Indonesia 100bps 20 June 2022_Citibank	89,104	0.00
13,000,000	Republic Of Indonesia 100bps 20 June 2022_HSBC	105,304	0.00
10,000,000	Republic Of Kazakhstan 100bps 20 June 2022_Barclays	225,183	0.01
	Credit default swaps (b) (continued)		
	United States (continued)		
10,000,000	Republic Of Kazakhstan 100bps 20 June 2022_Nomura	225,183	0.01
15,000,000	Republic Of Kazakhstan 100bps 20 June 2022_Nomura	337,774	0.01
9,000,000	Republic Of South Africa Government International Bond 1	401,348	0.02
12,000,000	Republic Of South Africa Government International Bond 1	404,776	0.02
16,500,000	Republic Of South Africa Government International Bond 1	556,567	0.02
14,000,000	Republic Of South Africa Government International Bond 1	624,319	0.03
15,000,000	Republic Of South Africa Government International Bond 1	668,913	0.03
12,000,000	Republic Of Turkey 100bps 20 June 2022 Barclays	512,221	0.02
15,000,000	Republic Of Turkey 100bps 20 June 2022_Barclays	640,277	0.03
35,000,000	Republic Of Turkey 100bps 20 June 2022_Barclays	1,493,979	0.06
10,000,000	Republic Of Turkey 100bps 20 June 2022_Citibank	426,851	0.02
6,500,000	Russian Federation 100bps 20 December 2021 Barclays	145,153	0.01
12,000,000	Russian Federation 100bps 20 December 2021_Barclays	267,974	0.01
14,000,000	Russian Federation 100bps 20 June 2022_Barclays	442,990	0.02
15,000,000	Russian Federation 100bps 20 June 2022_Barclays	474,632	0.02
9,000,000	Russian Federation 100bps 20 June 2022_Citibank	284,779	0.01
9,000,000	Russian Federation 100bps 20 June 2022_Citibank	284,779	0.01
15,000,000	Russian Federation 100bps 20 June 2022_Citibank	474,632	0.02
6,250,000	Lebanese Republic 100bps 20 December 2019	363,744	0.02
2,700,000	Lebanese Republic 100bps 20 December 2021	342,292	0.01
6,200,000	Lebanese Republic 100bps 20 December 2021_Barclays	786,003	0.03
7,725,000	Lebanese Republic 100bps 20 June 2021_Barclays	833,563	0.04
4,800,000	Lebanese Republic 500bps 20 June 2021_Barclays	517,942	0.02
3,750,000	Republic Of Kazakhstan 100bps 20 Dec 2021_Barclays	52,678	0.00
6,000,000	Republic Of Kazakhstan 100bps 20 Dec 2021_Barclays	84,284	0.00
8,000,000	Republic Of Kazakhstan 100bps 20 Dec 2021_Barclays	112,379	0.00
8,700,000	Republic Of Kazakhstan 100bps 20 Dec 2021_Citi	122,212	0.01
5,000,000	Republic Of Kazakhstan 100bps 20 Dec 2021_JP	70,237	0.00
6,500,000	Republic Of Kazakhstan 100bps 20 Dec 2021_JP	91,308	0.00
(16,200,000)	Republic Of Philippines 100bps 20 Dec 2019_Barclays	246,022	0.01
9,000,000	Russian Federation 100bps 20 December 2021_JP	200,981	0.01
14,500,000	Russian Federation 100bps 20 June 2021_Barclays	183,409	0.01
		25,814,987	1.09
	Total credit default swaps	25,814,987	1.09
	Government bonds		
	Brazil		
3,600,000	Banco Nacional de Desenvolvimento Economico e Social 4% 14/04/2019 #	3,649,500	0.15
2,000,000	Banco Nacional de Desenvolvimento Economico e Social 6.5% 10/06/2019 #	2,130,020	0.09
29,668,000	Banco Nacional de Desenvolvimento Economico e Social 6.369% 16/06/2018 #	30,643,632	1.29
		36,423,152	1.53
	Colombia		
10,725,000	Colombia Govt. International Bond 7.375% 18/03/2019 #	11,717,062	0.49
	Indonesia		
18,935,000	Indonesia Govt. International Bond 11.625% 04/03/2019 #	21,881,759	0.92
10,100,000	Indonesia Govt. International Bond 5.875% 13/03/2020 #	11,040,563	0.47
		32,922,322	1.39
	South Africa		
47,130,000	Republic of South Africa 6.875% 27/05/2019 #	51,018,225	2.15
1,400,000	South Africa Govt. International Bond 5.5% 09/03/2020 #	1,484,874	0.06
		52,503,099	2.21
	Turkey		
82,109,000	Turkey Govt. International Bond 6.75% 03/04/2018 #	84,772,616	3.58
26,200,000	Turkey Govt. International Bond 7% 11/03/2019 #	27,948,850	1.18
6,400,000	Turkey Govt. International Bond 7.5% 07/11/2019 #	7,020,000	0.3
39,450,000	Turkey Govt. International Bond 7.5% 14/07/2017 #	39,466,372	1.66
		159,207,838	6.72
	United States		
218,800,000	United States Treasury Bill 0% 06/07/2017 #	218,786,325	9.24
150,000,000	United States Treasury Bill 0% 07/09/2017 #	149,738,730	6.32
294,000,000	United States Treasury Bill 0% 10/08/2017 #	293,734,636	12.39
219,000,000	United States Treasury Bill 0% 13/07/2017 #	218,953,463	9.24
195,000,000	United States Treasury Bill 0% 17/08/2017 #	194,779,387	8.22
280,000,000	United States Treasury Bill 0% 24/08/2017 #	279,631,912	11.8
295,000,000	United States Treasury Bill 0% 27/07/2017 #	294,839,697	12.44
		1,650,464,150	69.65
	Total government bonds	1,943,237,623	81.99

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

Forward currency contracts (note 4) (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Unrealised gain US$	% of Net Assets
CHF3,611,588	US$3,715,369	07 July 2017	3	57,570	0.00
CNY1,270,190,555	US$181,202,060	14 November 2017	8	4,436,579	0.18
€1,073,684,913	US$1,201,730,074	07 July 2017	21	23,296,098	0.97
£26,030,426	US$33,182,692	07 July 2017	5	637,208	0.03
NOK429,665	US$50,724	07 July 2017	2	577	0.00
SEK10,690	US$1,226	07 July 2017	2	42	0.00
US$225,136,495	BRL745,830,249	02 August 2017	9	1,743,084	0.08
US$347,829	€304,374	07 July 2017	2	552	0.00
US$118,664,047	KRW132,710,023,300	17 November 2017	7	2,490,721	0.11
US$109,842,593	RUB6,518,799,394	20 November 2017	6	2,958,107	0.12
Total unrealised gain on forward currency contracts				35,620,538	1.49
Total financial assets at fair value through profit or loss - trading				2,274,420,363	95.95

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps		
	United States		
5,000,000	Lebanese Republic 500bps 20 June 2022_Barclays	(131,187)	(0.00)
10,000,000	Republic Of Korea 100bps 20 December 2021_JP	(222,737)	(0.00)
6,000,000	Republic Of Korea 100bps 20 December 2021_JP	(133,642)	(0.01)
7,500,000	Republic Of Korea 100bps 20 December 2021_UBS	(167,053)	(0.01)
10,500,000	Republic Of Korea 100bps 20 December 2021_Barclays	(233,873)	(0.01)
6,000,000	Republic Of Korea 100bps 20 December 2021_JP	(133,642)	(0.01)
		(1,022,134)	(0.04)
	Total credit default swaps	(1,022,134)	(0.04)
	Interest rate swaps		
	Brazil		
(90,000,000)	Receivable BRL 10.04% Vs BRL CDI 8 Months 0BP 04 January 2021	(58,431)	(0.00)
(364,100,000)	Receivable BRL 10.26% Vs BRL CDI 8 Months 0BP 04 January 2021	(807,960)	(0.04)
(342,800,000)	Receivable BRL 10.355% Vs BRL CDI 8 Months 0BP 04 January 2021	(991,335)	(0.04)
		(1,857,726)	(0.08)
	Total interest rate swap	(1,857,726)	(0.08)

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
€5,344,797	US$6,107,858	07 July 2017	5	(9,685)	(0.00)
£14,000	US$18,197	07 July 2017	1	(8)	(0.00)
US$5,600,000	BRL18,723,600	02 August 2017	1	(8,151)	(0.00)
US$183,823,000	CNY1,270,244,404	14 November 2017	6	(1,823,507)	(0.09)
US$904,359	€799,378	07 July 2017	12	(7,696)	(0.01)
US$9,000,000	RUB552,555,000	20 November 2017	2	(59,883)	(0.00)
Total unrealised loss on forward currency contracts				(1,908,930)	(0.08)
Total financial liabilities at fair value through profit or loss - trading				(4,788,790)	(0.20)
Total financial assets at fair value through profit or loss - trading				2,274,420,363	95.95
Total financial liabilities at fair value through profit or loss - trading				(4,788,790)	(0.20)
Other net assets				100,741,271	4.25
Net Assets Attributable to Holders of Redeemable Participating Shares				2,370,372,844	100.00

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	% of Total Assets
Transferable securities as described in # above	54.24
OTC financial derivative instruments described in classification (b) above	1.51
Other current assets	44.25
	100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Innovation Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	Canada		
(6,725)	Shopify Inc	7,553	0.01
	France		
(8,504)	Ingenico	44,246	0.08
	Germany		
(6,412)	Prosieben Sat 1 Media SE	1,742	0.00
	Netherlands		
(2,142)	ASML Holding NV	7,137	0.01
(7,072)	Gemalto	6,361	0.01
(48,159)	Tomtom NV	23,645	0.05
		37,143	0.07
	Portugal		
161,928	ZON Optimus SGPS SA	18,337	0.03
	South Korea		
789	Samsung Electronics Company Limited	313,610	0.59
	Switzerland		
(5,902)	Garmin Limited	2,973	0.01
(9,036)	Stmicroelectronics NV	4,443	0.01
		7,416	0.02
	United Kingdom		
3,755	Asos Plc	26,528	0.04
(4,478)	Dialog Semiconductor Plc	24,812	0.05
75,603	Imagination Technologies Group Plc	4,388	0.02
(81,901)	Pearson Plc	8,729	0.02
		64,457	0.13
	United States		
(20,310)	3D Systems Corporation	39,038	0.07
(2,884)	Analog Devices Inc	527	0.00
(7,098)	Cisco Systems Inc	1,622	0.00
(21,033)	Hewlett Packard Enterpris	9,038	0.02
(28,601)	Intel Corporation	56,018	0.13
(10,881)	Maxim Integrated Products	1,127	0.00
(19,981)	On Semiconductor Corporation	15,403	0.03
(1,572)	Oreilly Automotive Inc	12,247	0.02
(15,524)	Yelp Inc	7,229	0.01
		142,249	0.28
	Total contracts for difference	636,753	1.20
	Equities		
	China		
8,716	Alibaba Group Holding Limited	1,228,084	2.32
17,375	Ctrip.com International Limited	935,818	1.77
36,547	Tencent Holdings Limited	1,307,114	2.47
		3,471,016	6.56
	Finland		
256,237	Nokia OYJ	1,565,005	2.96
	France		
9,797	Criteo SA	480,543	0.91
	Germany		
47,807	Aixtron SE	335,608	0.63
69,421	Infineon Technologies AG	1,463,608	2.77
		1,799,216	3.40
	Netherlands		
34,963	Altice NV	805,516	1.52
13,521	ASM International NV	786,335	1.49
		1,591,851	3.01
	Singapore		
2,816	Broadcom Ltd	656,269	1.24
	Switzerland		
3,395	VAT Group AG	422,580	0.80
	United States		
18,819	Activision Blizzard Inc	1,083,411	2.05
1,850	Adobe Systems Inc	261,664	0.48
49,709	Advanced Micro Devices Inc	620,368	1.17
1,294	Alphabet Inc	1,203,006	2.27
1,056	Amazon.com Inc	1,022,208	1.93

Nominal	Description	Fair Value US$	% of Net Assets
	Equities (continued)		
	United States (continued)		
6,639	Apple Inc	956,149	1.81
29,128	Applied Materials Inc	1,203,278	2.27
20,242	Comcast Corporation	787,819	1.49
6,659	Facebook Inc	1,005,376	1.90
16,482	GrubHub Inc	718,615	1.36
2,209	Intuit Inc	293,377	0.55
3,876	Lam Research Corp	548,183	1.04
13,372	Mastercard Inc	1,624,029	3.07
23,799	Qualcomm Inc	1,314,181	2.48
15,502	Visa Inc	1,453,778	2.75
3,523	Walt Disney Company	374,319	0.71
		14,469,761	27.33
	Total equities	24,456,241	46.21
	Future contracts (a)		
	Germany		
(9)	Euro STOXX 50 Index Future September 2017	14,576	0.03
	United States		
(17)	S&P 500 EMINI Future September 2017	6,290	0.01
	Total future contracts	20,866	0.04
	Government bonds		
	United States		
500,000	United States Treasury Bill 0% 06/07/17	499,969	0.94
3,000,000	United States Treasury Bill 0% 10/08/17	2,997,292	5.66
6,000,000	United States Treasury Bill 0% 13/07/17	5,998,725	11.33
1,000,000	United States Treasury Bill 0% 17/08/17	998,869	1.89
1,000,000	United States Treasury Bill 0% 24/08/17	998,685	1.89
2,000,000	United States Treasury Bill 0% 27/07/17	1,998,913	3.78
		13,492,453	25.49
	Total government bonds	13,492,453	25.49
	Option contracts (b)		
	United States		
62	Call on FB US 04 August 2017	16,306	0.03
7	Put on 5600 NDX Index 21 July 2017	45,717	0.09
7	Put on 5650 NDX Index 21 July 2017	53,207	0.10
		115,230	0.22
	Total option contracts	115,230	0.22
	Total return swap (b)		
	South Korea		
(6,144,740)	KOSPI 200 INDEX (KMU7) 14 September 2017	4,320	0.01
	Total total return swap	4,320	0.01

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Innovation Equity Alternative (continued)

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

Forward currency contracts (note 4)* (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
CHF2,090	US$2,149	07 July 2017	2	34	0.00
€ 8,203,583	US$9,178,636	07 July 2017	4	181,284	0.34
£23,329,158	US$29,739,253	07 July 2017	3	571,039	1.08
NOK10,514	US$1,241	07 July 2017	2	14	0.00
SEK10,466	US$1,200	07 July 2017	2	41	0.00
US$108,737	€ 95,124	20 July 2017	1	124	0.00
US$1,426,430	HKD11,114,679	20 July 2017	2	1,727	0.00
Total unrealised gain on forward currency contracts				754,263	1.42
Total financial assets at fair value through profit or loss -trading				39,480,126	74.59

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Innovation Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	France		
(27,453)	Eutelsat Communications	(93,742)	(0.18)
	Germany		
(14,226)	Software AG	(80,906)	(0.15)
	India		
(9,836)	Infosys Technologies Limited	(6,390)	(0.01)
	Netherlands		
(5,104)	Sensata Technologies Holding	(7,027)	(0.01)
	Spain		
35,920	Euskaltel SA	(16,789)	(0.03)
	Taiwan		
(71,587)	AU Optronics Corporation	(27,767)	(0.05)
(25,818)	Taiwan Semiconductor	(37,724)	(0.07)
		(65,491)	(0.12)
	United Kingdom		
(19,643)	Ashtead Group Plc	(578)	(0.00)
(88,042)	Sage Group Plc	(59,451)	(0.12)
		(60,029)	(0.11)
	United States		
(16,448)	Arris International Plc	(26,169)	(0.05)
(5,912)	Avis Budget Group Inc	(24,759)	(0.05)
(2,532)	Factset Research Systems Inc	(2,224)	(0.00)
(8,107)	Integrated Device Tech Inc	(10,850)	(0.02)
(31,156)	Market Vectors Semiconductor	(97,595)	(0.18)
(15,794)	Quotient Technology Inc	(7,715)	(0.01)
(11,075)	Shutterfly Inc	(25,209)	(0.05)
(5,524)	Skyworks Solutions Inc	(927)	(0.00)
(3,255)	Synchronoss Technologies Inc	(14,115)	(0.04)
(2,060)	Workday Inc	(30,471)	(0.06)
(16,209)	Zillow Group Inc	(199,220)	(0.38)
		(439,254)	(0.84)
	Total contracts for difference	(769,628)	(1.46)
	Future contracts		
	Hong Kong		
(40)	MINI HSI Index Future July 2017	(1,668)	(0.00)
	Total future contracts	(1,668)	(0.00)

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man GLG Innovation Equity Alternative (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
US$422,368	CHF408,046	20 July 2017	1	(4,299)	(0.01)
US$5,382,159	€ 4,797,758	20 July 2017	3	(95,987)	(0.18)
US$439,716	£346,272	20 July 2017	2	(10,383)	(0.02)
Total unrealised loss on forward currency contracts				(110,669)	(0.21)
Total financial liabilities at fair value through profit or loss -trading				(881,965)	(1.67)
Total financial assets at fair value through profit or loss -trading				39,480,126	74.59
Total financial liabilities at fair value through profit or loss -trading				(881965)	(1.67)
Other net assets				14,327,979	27.08
Net Assets Attributable to Holders of Redeemable Participating Shares				52,926,140	100.00

Classification

(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	% of Total Assets
Transferable securities listed on an official stock exchange	68.11
Exchange traded financial derivative instruments described in classification (a) above	0.04
OTC financial derivative instruments described in classification (b) above	2.71
Other current assets	29.14
	100.00

Analysis of Total Assets rather than Net Assets is required under UCITS Notice 8.2 appendix B.

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man NewSmith UK Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	Ireland		
(46,822)	CRH Plc	20,133	0.02
(24,138)	SRCE STX 600 Opt Health	160,230	0.13
		180,363	0.15
	United Kingdom		
651,516	Alfa Financial Software H-Wi	304,585	0.25
450,516	Aviva Plc	6,758	0.01
(106,808)	Barratt Developments Plc	17,623	0.01
244,949	Big Yellow Group Plc	46,540	0.04
(203,053)	British Land Company Plc	47,789	0.04
(1,208,588)	Centrica Plc	60,120	0.05
(286,270)	Compass Group	358,184	0.30
(406,402)	Dairy Crest Group Plc	83,312	0.07
757,035	Direct Line Insurance	93,872	0.08
1,070,014	Esure Group Plc	355,245	0.29
196,154	Gamma Communications Plc	125,810	0.10
(846,884)	GKN Plc	182,927	0.15
(51,049)	Greggs Plc	3,082	0.00
(178,892)	IMI Plc	46,736	0.04
(116,361)	JD Wetherspoon Plc	22,109	0.02
(265,262)	Land Securities Group Plc	132,631	0.10
113,787	London Stock Exchange Plc	235,539	0.20
(470,561)	Marks & Spencer Group Plc	154,344	0.13
2,515,463	Melrose Industries Plc	6,289	0.01
(320,876)	Rolls-Royce Holdings Plc	9,626	0.01
(1,498)	Russell UK MID 150	106,653	0.09
(882,776)	Sainsbury (J) Plc	133,760	0.11
(83,726)	Severn Trent Plc	271,272	0.23
(301,109)	Softcat Plc	20,271	0.02
(956,069)	Taylor Wimpey Plc	26,770	0.02
(138,990)	WH Smith Plc	4,170	0.00
(1,166,363)	WM Morrison Supermarkets Plc	27,993	0.02
		2,884,010	2.39
	Total contracts for difference (b)	3,064,373	2.54
	Equities		
	United Kingdom		
166,054	FDM Group Holdings Plc	1,261,181	1.05
1,030,766	Medica Group Plc	2,350,146	1.94
363,855	Patisserie Holdings Plc	1,284,408	1.07
		4,895,735	4.06
	United States		
35,000	L Brands Inc	1,452,057	1.21
44,279	Philip Morris International Inc	4,003,671	3.32
		5,455,728	4.53
	Total equities	10,351,463	8.59
	Future contracts (a)		
	United Kingdom		
(148)	FTSE 100 Index Futures September 2017	205,340	0.17
	Total future contracts	205,340	0.17
	Government bonds		
	United Kingdom		
7,760,000	United Kingdom Treasury Bill 0% 04/12/2017	7,752,201	6.44
10,000,000	United Kingdom Treasury Bill 0% 11/09/2017	9,997,750	8.30
10,000,000	United Kingdom Treasury Bill 0% 11/12/2017	9,995,450	8.30
10,000,000	United Kingdom Treasury Bill 0% 17/07/2017	9,999,300	8.30
10,000,000	United Kingdom Treasury Bill 0% 21/08/2017	9,998,550	8.30
8,000,000	United Kingdom Treasury Bill 0% 25/09/2017	7,998,040	6.64
12,250,000	United Kingdom Treasury Bill 0% 27/11/2017	12,245,406	10.17
		67,986,697	56.45
	Total government bonds	67,986,697	56.45

Forward currency contracts (note 4)* (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
£3,303,691	US$4,237,000	27 July 2017	1	44,867	0.04
Total unrealised gain on forward currency contracts				44,867	0.04
Total financial assets at fair value through profit or loss - trading				81,652,740	67.79

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2017 (continued)

Man NewSmith UK Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	Isle of Man		
477,793	Playtech Limited	(84,883)	(0.07)
	Netherlands		
186,511	Royal Dutch Shell Plc	(224,216)	(0.19)
	United Kingdom		
450,210	Balfour Beatty Plc	(17,338)	(0.01)
561,785	Barclays Plc	(37,920)	(0.03)
188,124	Diageo Plc	(145,157)	(0.12)
43,202	Electra Private Equity Plc	(423,380)	(0.35)
417,549	Greene King Plc	(154,493)	(0.13)
174,306	Imperial Brands Plc	(352,424)	(0.29)
(146,761)	International Consolidated Airlines Group SA	(33,021)	(0.03)
5,436,642	LLOYDS Banking Group Plc	(174,281)	(0.14)
107,276	Microfocus International Plc	(225,280)	(0.19)
287,304	Prudential Plc	(13,779)	(0.01)
(711,598)	PZ Cussons Plc	(11,801)	(0.01)
374,214	WPP Plc	(400,409)	(0.34)
		(1,989,283)	(1.65)
	Total contracts for difference	(2,298,382)	(1.91)

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
JPY13,855,304,742	£97,478,457	07 July 2017	2	(2,539,482)	(2.11)
Total unrealised loss on forward currency contracts				(2,539,482)	(2.11)
Total financial liabilities at fair value through profit or loss - trading				(4,837,864)	(4.02)
Total financial assets at fair value through profit or loss - trading				81,652,740	67.79
Total financial liabilities at fair value through profit or loss - trading				(4,837,864)	(4.02)
Other net assets				43,628,791	36.23
Net Assets Attributable to Holders of Redeemable Participating Shares				120,443,667	100.00

** The forward currency contracts are held with Goldman Sachs and 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	% of Total Assets
Exchange traded financial derivative instruments described in classification (a) above	0.09
OTC financial derivative instruments described in classification (b) above	1.36
Other current assets	98.55
	100.00

Man Funds VI Plc

Man GLG European Alpha Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost €
ArcelorMittal	4,718,453	37,944,422
Beiersdorf AG	337,143	28,643,440
SAP SE	296,290	27,579,058
ING Groep NV	1,396,939	20,343,814
Wolters Kluwer NV	450,000	17,158,500
Royal Dutch Shell Plc	569,279	13,861,944
Fresenius SE and Company KGaA	173,474	13,218,566
Lenzing AG	70,000	12,033,000
Koninklijke KPN NV	3,992,878	10,540,173
KBC Groep NV	149,946	10,182,833
Volkswagen AG	72,202	9,999,977
Koninklijke Ahold Delhaize NV	427,170	8,471,996
Deutsche Pfandbriefbank AG	653,462	8,246,690
Groupe Bruxelles Lambert SA	90,000	7,811,100
Fielmann AG	100,000	7,119,000
Aperam SA	142,500	6,609,150
UPM-Kymmene OYJ	288,056	6,481,260
Linde AG	35,915	6,064,232
E.ON SE	750,000	5,575,500
OMV AG	110,000	4,667,850

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds €
SAP SE	(557,914)	(49,380,030)
ArcelorMittal	(4,718,453)	(36,059,099)
ING Groep NV	(2,325,706)	(31,138,702)
Beiersdorf AG	(237,143)	(19,941,496)
Wolters Kluwer NV	(450,000)	(17,637,750)
Infineon Technologies AG	(974,522)	(15,952,925)
Royal Dutch Shell plc	(569,279)	(14,015,649)
Randstad Holding NV	(228,873)	(12,432,830)
Lenzing AG	(70,000)	(11,200,000)
Koninklijke KPN NV	(3,992,878)	(11,193,022)
KBC Groep NV	(149,946)	(10,001,398)
Volkswagen AG	(72,202)	(9,824,545)
Delta Lloyd NV	(1,688,026)	(8,920,179)
Koninklijke Ahold Delhaize NV	(427,170)	(8,587,514)
Deutsche Pfandbriefbank AG	(653,462)	(8,413,323)
Groupe Bruxelles Lambert SA	(90,000)	(7,817,400)
Fielmann AG	(100,000)	(7,164,000)
Aperam Sa	(142,500)	(6,540,750)
OMV AG	(110,000)	(5,315,200)
E.ON SE	(570,119)	(4,131,082)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Man Funds VI Plc

Man GLG Alpha Select Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 10/07/2017	20,000,000	19,999,003
United Kingdom Treasury Bill 0% 03/07/2017	16,000,000	15,998,466
United Kingdom Treasury Bill 0% 24/04/2017	16,000,000	15,996,319
United Kingdom Treasury Bill 0% 29/08/2017	14,000,000	13,998,539
United Kingdom Treasury Bill 0% 18/09/2017	10,600,000	10,599,075
United Kingdom Treasury Bill 0% 30/05/2017	10,000,000	9,999,708
United Kingdom Treasury Bill 0% 17/07/2017	10,000,000	9,999,540
United Kingdom Treasury Bill 0% 20/03/2017	10,000,000	9,999,195
United Kingdom Treasury Bill 0% 19/06/2017	10,000,000	9,998,811
United Kingdom Treasury Bill 0% 05/06/2017	9,000,000	8,998,896
United Kingdom Treasury Bill 0% 06/03/2017	8,650,000	8,649,104
United Kingdom Treasury Bill 0% 22/05/2017	7,000,000	6,999,302
United Kingdom Treasury Bill 0% 11/09/2017	6,400,000	6,399,195
United Kingdom Treasury Bill 0% 25/09/2017	5,000,000	4,998,788
United Kingdom Treasury Bill 0% 02/05/2017	4,350,000	4,349,838
United Kingdom Treasury Bill 0% 31/07/2017	4,350,000	4,349,410
United Kingdom Treasury Bill 0% 27/02/2017	4,000,000	3,999,879
United Kingdom Treasury Bill 0% 27/03/2017	4,000,000	3,999,847
United Kingdom Treasury Bill 0% 14/08/2017	4,000,000	3,999,651
United Kingdom Treasury Bill 0% 10/04/2017	4,000,000	3,999,003

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds £
Eddie Stobart Logistics plc	(897,587)	(1,420,403)
Conviviality plc	(476,877)	(1,282,928)
RELX Plc	12,435,977	(1,181,975)
Watkin Jones plc	(623,332)	(960,783)
London Stock Exchange plc	8,417,089	(860,309)
International Consolidated Airlines Group SA	6,044,667	(826,635)
Ibstock plc	2,620,437	(756,673)
Intercontinental Hotels	4,668,882	(685,573)
Forterra plc	1,065,311	(673,384)
Aviva plc	6,468,687	(543,783)
Rentokil Initial plc	2,790,424	(516,435)
Coca-Cola HBC AG	3,836,752	(499,242)
National Grid plc	11,164,250	(469,856)
Cranswick plc	1,747,923	(461,230)
Melrose Industries plc	1,787,416	(456,736)
B&M European Value Retail SA	2,861,151	(427,604)
Lloyds Banking Group plc	(5,039,936)	(409,196)
Taylor Wimpey plc	916,655	(331,070)
Fenner plc	348,861	(329,698)
Mitie Group plc	1,181,422	(324,909)

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Man Funds VI Plc

Man GLG European Equity Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost €
Akzo Nobel NV	532,434	42,008,720
SAP SE	320,109	30,571,574
Daimler AG	416,527	28,855,779
Prysmian SpA	1,076,255	27,055,133
Linde AG	164,956	26,322,476
Halliburton Company	554,169	25,271,362
BASF SE	274,696	24,719,496
Continental AG	121,189	23,492,969
Lowe's Companies Inc	325,969	23,455,308
Deutsche Lufthansa AG	1,461,777	22,014,040
E.ON SE	2,595,493	19,039,192
Amazon.com Inc	22,350	18,591,963
Wolters Kluwer NV	452,073	17,992,505
Covestro AG	262,639	17,926,652
Home Depot Inc	126,095	16,980,445
McDonald's Corporation	136,237	16,970,690
SPDR S&P Oil & Gas Exploration & Production	467,277	16,841,168
Facebook Inc	126,084	16,369,495
VanEck Vectors Gold Miners	708,669	15,435,284
Valspar Corporation	149,862	15,316,303

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds €
SAP SE	(552,315)	(50,963,047)
E.ON SE	(4,185,434)	(30,301,031)
Halliburton Company	(655,779)	(29,651,245)
Daimler AG	(416,246)	(28,925,925)
Lowe's Companies Inc	(395,144)	(28,457,878)
BASF SE	(292,759)	(26,292,669)
Evonik Industries AG	(843,637)	(25,339,157)
Deutsche Lufthansa AG	(1,508,893)	(23,931,853)
Brenntag AG	(456,254)	(23,799,192)
Koninklijke DSM NV	(333,860)	(20,044,954)
Advance Auto Parts Inc	(133,742)	(19,304,976)
Facebook Inc	(143,380)	(18,417,861)
Luxottica Group SpA	(346,125)	(18,078,024)
Moncler SpA	(963,163)	(17,895,140)
Amazon.com Inc	(21,565)	(17,748,590)
VanEck Vectors Gold Miners	(775,324)	(17,125,639)
SPDR S&P Metals & Mining	(572,862)	(16,756,737)
Schlumberger Limited	(218,808)	(16,541,146)
Koninklijke Ahold Delhaize NV	(825,000)	(16,438,000)
Covestro AG	(233,353)	(16,414,273)

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 period ended 30 June 2017

Security	Nominal	Cost €
SAP SE	227,301	20,370,840
ING Groep NV	1,385,480	20,235,376
Siemens AG	125,360	16,372,101
Delta Lloyd NV	2,789,484	14,884,687
Infineon Technologies AG	631,504	11,762,749
Fresenius SE and Company KGaA	126,163	9,621,842
Daimler AG	111,411	7,726,072
Prysmian SpA	268,007	6,717,784
Halliburton Company	142,646	6,553,221
Lowe's Companies Inc	84,607	6,070,580
BASF SE	67,265	6,051,403
Deutsche Lufthansa AG	380,254	5,689,152
Fielmann AG	75,000	5,388,750
SPDR S&P Oil and Gas Exploration and Production	126,050	4,559,230
Solvay SA	39,159	4,533,907
Covestro AG	65,628	4,468,940
Amazon.com Inc	5,367	4,432,395
McDonald's Corporation	35,574	4,414,172
Home Depot Inc	32,138	4,312,387
Vaneck Vectors Gold Miners	196,229	4,275,876

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds €
ING Groep NV	(2,137,134)	(30,686,276)
Delta Lloyd NV	(2,789,484)	(14,862,371)
Daimler AG	(111,654)	(7,765,947)
Halliburton Company	(170,095)	(7,730,683)
Lowe's Companies Inc	(103,483)	(7,457,946)
Evonik Industries AG	(235,286)	(7,067,134)
BASF SE	(72,944)	(6,616,365)
Deutsche Lufthansa AG	(375,343)	(5,894,317)
Fielmann AG	(75,000)	(5,373,000)
Advance Auto Parts Inc	(36,986)	(5,352,889)
Moncler SpA	(267,834)	(4,975,420)
Amazon.com Inc	(6,039)	(4,935,103)
Luxottica Group SpA	(93,842)	(4,894,441)
Facebook Inc	(37,900)	(4,849,603)
SPDR S&P Metals & Mining	(163,903)	(4,811,453)
VanEck Vectors Gold Miners	(214,369)	(4,737,276)
Schlumberger Limited	(62,040)	(4,691,808)
Prysmian SpA	(184,777)	(4,609,034)
SPDR S&P Oil and Gas Exploration and Production	(123,462)	(4,316,730)
Home Depot Inc	(30,510)	(4,157,455)

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Man Funds VI Plc

Man GLG Cred-Eq Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost €
SAP SE	228,166	20,537,284
UPM-Kymmene OYJ	300,000	6,750,000
ING Groep NV	435,580	6,560,994
Linde AG	32,707	5,432,633
Fresenius SE and Company KGaA	70,000	5,339,600
Muenchener Rueckversicherungs-Gesellschaft AG	25,000	4,435,000
Deutsche Boerse AG	55,329	4,163,507
Bayer AG	40,000	4,024,000
Outokumpu OYJ	408,126	3,758,840
Fielmann AG	50,000	3,602,500
Continental AG	16,229	3,262,029
Aperam SA	65,000	3,014,700
ASM International NV	40,533	2,236,611
Extra Space Storage LP	1,500,000	2,006,283
RELX NV	109,255	2,003,190
UPM-Kymmene OYJ - Swaps	-13,500,000	744,000
Deutsche Boerse AG	-12,754,994	680,547
SAP SE CFD	-42,613,770	537,051
Linde AG	-11,115,474	320,192
Deutsche Wohnen AG	9,700	299,530

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds €
SAP SE	(392,066)	(34,871,802)
UPM-Kymmene OYJ	(300,000)	(7,494,000)
ING Groep NV	(435,580)	(6,693,165)
Linde AG	(32,707)	(5,752,825)
Fresenius SE and Company KGaA	(70,000)	(5,493,847)
Brenntag AG	(99,166)	(5,116,966)
Deutsche Boerse AG	(55,329)	(4,844,054)
Muenchener Rueckversicherungs-Gesellschaft AG	(25,000)	(4,552,500)
Bayer AG	(40,000)	(4,240,000)
Extra Space Storage LP	(3,000,000)	(3,992,917)
Fielmann AG	(50,000)	(3,582,000)
Continental AG	(16,229)	(3,278,258)
Outokumpu OYJ	(408,126)	(3,044,620)
Aperam SA	(65,000)	(3,003,162)
Take-Two Interactive Software Inc 1.00% 01/07/2018	(1,000,000)	(2,522,742)
Golden Ocean Group Limited	(3,000,000)	(2,476,395)
LEG Immobilien AG	(1,400,000)	(2,222,780)
ASM International NV	(40,533)	(2,103,257)
RELX NV	(109,255)	(1,999,367)
PHP Finance Jersey Limited 4.25% 20/05/2019	(1,400,000)	(1,874,338)

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Man Funds VI Plc

Man AHL Multi Strategy Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 01/06/2017	17,000,000	16,985,770
United States Treasury Bill 0% 10/08/2017	17,000,000	16,970,829
United States Treasury Bill 0% 09/03/2017	16,500,000	16,491,530
United States Treasury Bill 0% 20/04/2017	16,500,000	16,488,931
United States Treasury Bill 0% 27/04/2017	14,000,000	13,989,717
United States Treasury Bill 0% 06/07/2017	8,000,000	7,990,993
United States Treasury Bill 0% 16/03/2017	7,000,000	6,996,652
United States Treasury Bill 0% 23/03/2017	7,000,000	6,996,203
United States Treasury Bill 0% 15/06/2017	7,000,000	6,993,545
United States Treasury Bill 0% 22/06/2017	7,000,000	6,992,269
United States Treasury Bill 0% 27/08/2017	7,000,000	6,989,465
United States Treasury Bill 0% 17/08/2017	7,000,000	6,988,853
United States Treasury Bill 0% 16/02/2017	5,000,000	4,997,288
United States Treasury Bill 0% 23/02/2017	5,000,000	4,997,288
United States Treasury Bill 0% 30/03/2017	5,000,000	4,997,229
United States Treasury Bill 0% 11/05/2017	5,000,000	4,995,946
United States Treasury Bill 0% 06/04/2017	4,000,000	3,998,040
United States Treasury Bill 0% 18/05/2017	4,000,000	3,996,675
United States Treasury Bill 0% 13/07/2017	4,000,000	3,995,396
United States Treasury Bill 0% 02/03/2017	1,000,000	999,458

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds US$
Kospi2 Index Future March 2017	(533)	(1,123,881)
Cac40 10 Euro Future May 2017	(491)	(953,550)
Kospi2 Index Future June 2017	(887)	(649,245)
Hang Seng Index Future May 2017	(207)	(627,398)
FTSE 100 Index Future March 2017	(542)	(604,558)
Mediatek Inc	(8,722,126)	(562,081)
Hang Seng Index Future February 2017	(239)	(549,196)
Nasdaq 100 E-Mini June 2017	(1,084)	(467,336)
Amsterdam Index Future May 2017	(127)	(465,474)
Nasdaq 100 E-Mini March 2017	(545)	(446,958)
Euro-OAT Future June 2017	(232)	(403,910)
Euro-BTP Future June 2017	(296)	(402,373)
Canada 10 year Bond Future June 2017	(1,408)	(386,323)
Hang Seng Index Future June 2017	(165)	(364,112)
FTSE/MIB Index Future June 2017	(137)	(363,781)
Kospi2 Index Future June 2017	(237)	(363,387)
Euro Stoxx 50 June 2017	(1,893)	(286,010)
Nikkei 225 (SGX) June 2017	(687)	(252,283)
FTSE/MIB Index Future March 2017	(96)	(252,226)
Euro Stoxx 50 March 2017	(2,240)	(250,413)

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Man Funds VI Plc

Man AHL Target Risk
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost US$
United States Treasury Inflation Indexed Bonds 0.125% 15/07/2024	4,093,260	4,057,445
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2023	2,084,460	2,429,782
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2021	2,046,810	2,070,755
United Kingdom Gilt Inflation Linked 0.125% 22/03/2024	1,097,200	1,634,626
France Government Bond OAT 0.25% 25/07/2024	1,030,130	1,262,751
United States Treasury Bill 0% 06/07/2017	1,100,000	1,098,560
United States Treasury Bill 0% 04/05/2017	1,000,000	999,272
United States Treasury Bill 0% 27/04/2017	900,000	899,335
United States Treasury Bill 0% 16/03/2017	500,000	499,761
United States Treasury Bill 0% 15/06/2017	450,000	449,585
United States Treasury Bill 0% 22/06/2017	450,000	449,503
United States Treasury Bill 0% 17/08/2017	450,000	449,283
United States Treasury Bill 0% 23/03/2017	400,000	399,783
United States Treasury Bill 0% 24/08/2017	400,000	399,398
United States Treasury Bill 0% 06/04/2017	100,000	99,951
United States Treasury Bill 0% 09/03/2017	100,000	99,949
United States Treasury Bill 0% 02/03/2017	100,000	99,946
United States Treasury Bill 0% 16/02/2017	100,000	99,946
United States Treasury Bill 0% 23/03/2017	100,000	99,946
United States Treasury Bill 0% 30/03/2017	100,000	99,945

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds US$
United States Treasury Inflation Indexed Bonds 0.125% 15/07/2024	(3,073,020)	(3,028,404)
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2021	(2,050,200)	(2,063,161)
United Kingdom Gilt Inflation Linked 0.125% 22/03/2024	(1,098,620)	(1,578,249)
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2023	(1,045,020)	(1,214,692)
FTSE 100 Index Future March 2017	(58)	(230,005)
Long Gilt Future June 2017	(56)	(219,129)
Nasdaq 100 E-Mini Index Futures March 2017	(26)	(189,298)
S&P500 E-mini Future March 2017	(39)	(186,750)
FTSE 100 Index Future June 2017	(66)	(167,553)
Long Gilt Future March 2017	(46)	(154,585)
NASDAQ 100 E-MINI	(26)	(132,540)
S&P500 Emini Future June 2017	(42)	(109,475)
NIKKEI 225 June 2017	(19)	(74,489)
US Long Bond June 2017	(23)	(64,750)
KOSPI2 Index Future June 2017	(12)	(64,505)
Euro Stoxx 50 March 2017	(29)	(58,334)
Euro-OAT Future June 2017	(14)	(57,249)
Euro-Bund Future June 2017	(26)	(55,938)
US 10 year Note June 2017	(44)	(55,703)
CAC40 10 Euro Future June 2017	(14)	(48,784)

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Man Funds VI Plc

Man AHL Volatility Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 23/03/2017	2,000,000	1,998,915
United States Treasury Bill 0% 27/04/2017	1,200,000	1,199,110
United States Treasury Bill 0% 06/07/2017	800,000	799,076
United States Treasury Bill 0% 16/03/2017	700,000	699,665
United States Treasury Bill 0% 30/03/2017	600,000	599,759
United States Treasury Bill 0% 11/05/2017	600,000	599,514
United States Treasury Bill 0% 15/06/2017	600,000	599,447
United States Treasury Bill 0% 22/06/2017	600,000	599,337
United States Treasury Bill 0% 24/08/2017	600,000	599,097
United States Treasury Bill 0% 17/08/2017	600,000	599,045
United States Treasury Bill 0% 09/03/2017	500,000	499,743
United States Treasury Bill 0% 04/20/2017	500,000	499,665
United States Treasury Bill 0% 01/06/2017	500,000	499,581
United States Treasury Bill 0% 10/08/2017	500,000	499,142
United States Treasury Bill 0% 06/04/2017	200,000	199,902
United States Treasury Bill 0% 23/02/2017	200,000	199,892
United States Treasury Bill 0% 18/05/2017	200,000	199,834
United States Treasury Bill 0% 13/07/2017	200,000	199,770
United States Treasury Bill 0% 02/03/2017	100,000	99,946
United States Treasury Bill 0% 16/02/2017	100,000	99,946

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds US$
United States Treasury Bill 0% 23/03/2017	(1,500,000)	(1,499,256)
KOSPI2 INX Future March 2017	(46)	(65,447)
FTSE 100 Index Future March 2017	(27)	(29,805)
EURO STOXX 50 March 2017	(120)	(17,004)
KOSPI2 Index Future June 2017	(10)	(16,510)
H-Shares Index Future February 2017	(18)	(13,523)
Hang Seng Index Future May 2017	(8)	(12,026)
Hang Seng Index Future February 2017	(24)	(10,183)
TAIEX Future February 2017	(10)	(9,368)
KOSPI2 Index Future June 2017	(36)	(5,412)
Calls on 297.5 KOSPI2 08 June 2017	(1)	(1,950)
Put on 2340 S&P Emini 21 April 2017	(3)	(1,798)
Calls on 302.5 KOSPI2 08 June 2017	(2)	(1,671)
Put on 7100 UKX 17 March 2017	(2)	(1,589)
Calls on 300 KOSPI2 08 June 2017	(1)	(1,393)
Put on 2330 S&P Emini 21 April 2017	(3)	(1,235)
Hang Seng Index Future April 2017	(15)	(1,085)
Call on 2345 S&P Emini 21 April 2017	(3)	(1,010)
Put on 2385 S&P Emini 21 July 2017	(1)	(887)
Calls on 22800 HIS 26 Junuary 2017	(1)	(746)

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Man Funds VI Plc

Man GLG European Mid-Cap Equity Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost €
SAP SE	1,777,977	157,958,443
E.ON SE	9,511,869	69,442,000
Continental AG	344,782	68,701,642
ING Groep NV	4,167,068	61,743,847
RELX NV	3,168,547	57,705,309
KBC Groep NV	796,124	52,497,015
Royal Dutch Shell plc	2,079,431	51,118,743
Fresenius SE and Company KGaA	654,057	49,835,439
Linde AG	221,553	37,417,203
Heineken NV	308,737	25,668,394
Delta Lloyd NV	4,800,000	25,636,800
ArcelorMittal	3,222,389	25,635,278
Fielmann AG	300,000	21,580,000
Koninklijke KPN NV	6,735,754	18,530,307
Deutsche Telekom AG	1,119,048	18,440,006
Koninklijke Ahold Delhaize NV	800,821	15,764,161
Prysmian SPA	565,819	14,112,876
United Internet AG	308,606	13,712,726
ProsiebenSat.1 Media SE	275,000	11,071,500
E.ON AG	-97,800,198	9,684,873

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds €
SAP SE	(1,135,060)	(105,070,245)
ING Groep NV	(3,697,635)	(49,138,089)
E.ON SE	(5,238,037)	(42,223,313)
United Internet AG	(651,045)	(31,192,803)
Volkswagen AG	(185,000)	(27,273,499)
Delta Lloyd NV	(4,800,000)	(25,584,000)
Deutsche Telekom AG	(1,228,921)	(19,856,532)
Brenntag AG	(362,491)	(19,398,127)
Aalberts Industries NV	(508,988)	(17,972,458)
Continental AG	(77,952)	(15,968,467)
ABN Amro Group NV	(706,127)	(15,552,447)
Deutsche Post AG	(457,915)	(14,385,400)
Infineon Technologies AG	(748,965)	(12,245,578)
Vonovia SE	(390,220)	(12,159,255)
Moncler SpA	(535,981)	(10,826,757)
Merck KGaA	(95,602)	(10,162,493)
Fresenius SE and Company KGaA	(134,662)	(10,000,000)
Commerzbank AG	(1,300,000)	(9,630,400)
RWE AG	(748,795)	(9,315,010)
CTS Eventim AG and Company KGaA	(210,971)	(7,632,521)

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Man Funds VI Plc

Man Numeric Market Neutral Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost US$
Covestro AG	474,337	36,600,679
Delta Lloyd NV	6,074,694	34,526,804
ASM International NV	547,765	33,951,168
Koninklijke DSM NV	334,470	24,018,792
Beiersdorf AG	218,509	22,443,496
Danske Bank AS	592,694	20,347,304
Siemens AG	138,219	19,835,250
JM AB	518,836	17,437,405
Hochtief AG	99,854	16,260,734
Lonza Group AG	89,226	15,879,762
Software AG	381,550	15,419,617
Stada Arzneimittel AG	231,698	14,362,815
Electrolux AB	463,509	14,225,323
Partners Group Holding AG	24,472	14,208,853
TAG Immobilien AG	960,564	13,714,554
Suedzucker AG	554,290	13,123,157
UPM-Kymmene OYJ	525,514	12,265,287
Orkla ASA	1,203,598	11,302,989
Osram Licht AG	187,919	11,297,385
ABB Limited	456,006	11,212,640

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds US$
Delta Lloyd NV	(5,834,820)	(33,219,934)
Osram Licht AG	(452,717)	(28,544,193)
Hochtief AG	(123,803)	(22,578,943)
Covestro AG	(270,498)	(21,344,764)
Lonza Group AG	(99,378)	(19,884,406)
ASM International NV	(288,650)	(17,651,951)
Stada Arzneimittel AG	(231,698)	(16,724,958)
Hannover Rueck SE	(135,240)	(15,830,219)
Electrolux AB	(463,509)	(14,334,155)
UPM-Kymmene OYJ	(525,514)	(13,829,316)
Software AG	(312,605)	(13,240,676)
Siemens AG	(92,497)	(12,894,905)
KION Group AG	(192,850)	(12,513,755)
H Lundbeck AS	(235,795)	(12,194,091)
RTL Group SA	(145,470)	(11,614,714)
ABB Limited	(456,006)	(11,459,017)
Talanx AG	(313,931)	(11,413,242)
TGS Nopec Geophysical Company ASA	(527,807)	(11,285,675)
Rhoen Klinikum AG	(367,123)	(10,823,808)
Danske Bank A/S	(291,018)	(10,816,470)

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Man Funds VI Plc

Man GLG Unconstrained Emerging Equity
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 27/04/2017	6,000,000	5,995,416
United States Treasury Bill 0% 16/03/2017	5,000,000	4,997,608
Hollysys Automation Technologies Limited	236,861	4,074,745
United States Treasury Bill 0% 24/08/2017	4,000,000	3,993,980
Semen Indonesia Persero Tbk	4,764,135	3,282,089
Korea Zinc Company Limited	8,547	3,272,634
Moscow Exchange MICEX-RTS OAO	1,541,367	3,006,608
United States Treasury Bill 0% 15/06/2017	3,000,000	2,997,234
United States Treasury Bill 0% 22/06/2017	3,000,000	2,996,687
United States Treasury Bill 0% 17/08/2017	3,000,000	2,995,223
Eurocash SA	307,977	2,631,926
Tenaris SA	80,568	2,614,735
Cia de Saneamento do Parana	697,517	2,283,698
Yum China Holdings Inc	77,677	2,071,889
Promotoray Operadora de Infraestructura SAB	227,372	2,040,209
United States Treasury Bill 0% 09/03/2017	2,000,000	1,998,973
United States Treasury Bill 0% 20/04/2017	2,000,000	1,998,658
United States Treasury Bill 0% 01/06/2017	2,000,000	1,998,326
United States Treasury Bill 0% 06/07/2017	2,000,000	1,997,358
United States Treasury Bill 0% 10/08/2017	2,000,000	1,996,568

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds US$
Grupo Financiero Santander Mexico SAB	(264,980)	(2,366,748)
Tencent Holdings Limited	(68,354)	(2,164,575)
Yum China Holdings Inc	(62,157)	(2,099,870)
Check Point Software Technologies Limited	(20,832)	(2,074,526)
Polymetal International plc	(165,471)	(2,011,564)
KT&G Corporation	(18,541)	(1,768,339)
Wal-Mart de Mexico SAB	(680,567)	(1,463,141)
Moscow Exchange MICEX-RTS OAO	(644,454)	(1,401,569)
Fomento Economico Mexicano SAB	(152,182)	(1,324,353)
Ambev SA	(221,921)	(1,280,534)
LG Chemical Limited	(4,358)	(1,048,455)
CCR SA	(163,032)	(944,395)
Coway Company Limited	(10,198)	(898,946)
ENN Energy Holdings Limited	(163,901)	(862,916)
BM&FBovespa SA	(128,971)	(750,867)
Midea Group Company Limited	669,566	(710,785)
Hon Hai Precision Industry	916,659	(588,025)
Bidvest Group Limited	(39,937)	(502,239)
ITC Limited	(113,566)	(438,824)
Taiwan Semiconductor Manufacture	574,913	(392,861)

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Man Funds VI Plc

Man GLG Global Emerging Markets Debt Total Return
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 27/07/2017	295,000,000	294,602,653
United States Treasury Bill 0% 10/08/2017	294,000,000	293,532,525
United States Treasury Bill 0% 24/08/2017	280,000,000	279,584,197
United States Treasury Note/Bond 1.875% 28/02/2022	276,100,000	274,043,939
United States Treasury Note/Bond 1.875% 31/01/2022	239,300,000	238,378,387
United States Treasury Bill 0% 13/07/2017	219,000,000	218,767,194
United States Treasury Bill 0% 06/07/2017	218,800,000	218,454,904
United States Treasury Bill 0% 22/06/2017	197,500,000	197,367,487
United States Treasury Bill 0% 17/08/2017	195,000,000	194,708,421
United States Treasury Bill 0% 01/06/2017	159,000,000	158,896,060
United States Treasury Bill 0% 23/03/2017	150,000,000	149,944,486
United States Treasury Bill 0% 25/05/2017	150,000,000	149,871,375
United States Treasury Bill 0% 07/09/2017	150,000,000	149,728,751
United States Treasury Bill 0% 15/06/2017	140,900,000	140,729,071
United States Treasury Bill 0% 06/04/2017	140,000,000	139,926,500
United States Treasury Bill 0% 29/06/2017	118,800,000	118,616,249
United States Treasury Bill 0% 18/05/2017	104,000,000	103,913,550
United States Treasury Bill 0% 27/04/2017	100,000,000	99,932,944
United States Treasury Note/Bond 1.875% 31/03/2022	83,300,000	83,121,066
United States Treasury Bill 0% 04/05/2017	80,000,000	79,952,061

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds US$
United States Treasury Note/Bond 1.875% 28/02/2022	(276,100,000)	(276,089,216)
United States Treasury Note/Bond 1.875% 31/01/2022	(239,300,000)	(239,693,836)
United States Treasury Bill 0% 23/03/2017	(150,000,000)	(149,973,000)
United States Treasury Note/Bond 1.75% 30/11/2021	(105,400,000)	(104,691,844)
United States Treasury Note/Bond 1.875% 31/03/2022	(83,300,000)	(83,683,961)
United States Treasury Bill 0% 16/03/2017	(60,000,000)	(59,991,897)
United States Treasury Bill 0% 30/03/2017	(55,000,000)	(54,982,431)
Mexican Bonos 6.5% 09/06/2022	(10,162,520)	(53,016,708)
United States Treasury Bill 0% 06/04/2017	(36,000,000)	(35,990,313)
Colombia Government International Bond 7.375% 18/03/2019	(28,450,000)	(31,670,937)
Mexican Bonos 05/03/2026	(6,382,546)	(31,096,872)
Brazil Notas do Tesouro Nacional Serie F 01/01/2021	(90,473,000)	(28,073,737)
KazMunayGas National Co JSC 9.125% 02/07/2018	(23,810,000)	(25,208,838)
United States Treasury Bill 0% 09/03/2017	(24,500,000)	(24,499,428)
United States Treasury Note/Bond 2.25% 15/02/2027	(16,400,000)	(16,148,234)
Dominican Republic International Bond 7.5% 06/05/2021	(10,250,000)	(11,255,600)
Petrobras International Finance Company 5.875% 03/01/2018	(9,750,000)	(9,993,750)
United States Treasury Note/Bond 0.75% 15/07/2019	(9,100,000)	(8,973,453)
Petroleos Mexicanos 5.5% 21/01/2021	(7,500,000)	(7,912,500)
Petroleos Mexicanos 6.5% 13/03/2027	(6,250,000)	(6,429,700)

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Man Funds VI Plc

Man GLG Innovation Equity Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 18/05/2017	6,000,000	5,995,013
United States Treasury Bill 0% 13/07/2017	6,000,000	5,993,093
United States Treasury Bill 0% 23/02/2017	5,000,000	4,998,275
United States Treasury Bill 0% 06/04/2017	5,000,000	4,997,550
Facebook Inc	27,537	3,635,524
Infineon Technologies AG	159,515	3,090,121
United States Treasury Bill 0% 01/06/2017	3,000,000	2,997,947
United States Treasury Bill 0% 10/08/2017	3,000,000	2,994,852
Nokia OYJ	473,038	2,674,869
Visa Inc	26,818	2,261,056
Qualcomm Inc	37,749	2,248,051
Alibaba Group Holding Limited	18,404	2,052,597
United States Treasury Bill 0% 19/01/2017	2,000,000	1,999,833
United States Treasury Bill 0% 26/01/2017	2,000,000	1,999,646
United States Treasury Bill 0% 09/03/2017	2,000,000	1,998,973
United States Treasury Bill 0% 02/03/2017	2,000,000	1,998,915
United States Treasury Bill 0% 13/04/2017	2,000,000	1,998,857
United States Treasury Bill 0% 20/04/2017	2,000,000	1,998,658
United States Treasury Bill 0% 27/04/2017	2,000,000	1,998,531
United States Treasury Bill 0% 25/05/2017	2,000,000	1,998,285

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds US$
Facebook Inc	(20,878)	(2,969,968)
Infineon Technologies AG	(90,094)	(1,814,920)
Charter Communications Inc	(5,312)	(1,754,855)
Lam Research Corporation	(11,319)	(1,477,832)
Nokia OYJ	(216,801)	(1,290,785)
Intuit Inc	(9,193)	(1,215,679)
Alibaba Group Holding Limited	(9,688)	(1,081,896)
Amazon.com Inc	(1,198)	(1,051,995)
Adobe Systems Inc	(7,433)	(1,007,646)
Visa Inc	(11,316)	(1,003,759)
AMC Networks Inc	(15,661)	(919,658)
Advanced Micro Devices Inc	(69,895)	(904,966)
Seagate Technology plc	(17,769)	(847,142)
Criteo SA	(16,798)	(833,874)
Broadcom Limited	(3,791)	(828,509)
Akamai Technologies Inc	(12,371)	(823,873)
United Internet AG	(17,445)	(791,002)
Qualcomm Inc	(13,950)	(766,052)
ASM International NV	(12,172)	(702,627)
iShares Russell 2000	(3,960)	(561,306)

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Man Funds VI Plc

Man GLG Global Fundamental Equity
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost €
SAP SE	181,036	15,818,217
Fielmann AG	54,594	3,918,851
Linde AG	20,527	3,394,500
UPM-Kymmene OYJ	133,518	3,005,822
Aperam SA	62,326	2,890,680
RELX NV	157,574	2,889,119
Bayer AG	24,012	2,420,866
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	12,500	2,217,500
Deutsche Boerse AG	27,664	2,081,716
Daimler AG	26,671	1,855,989
Pandora A/S	12,804	1,420,735
BASF SE	15,193	1,355,714
Luxottica Group SpA	21,319	1,059,616
Moncler SpA	43,964	758,731
Koninklijke Ahold Delhaize NV	37,684	755,892
Evonik Industries AG	25,520	745,381
Hennes & Mauritz AB	29,829	733,414
Anheuser-Busch InBev SA/NV	7,166	727,806
Continental AG	3,274	613,995
Deutsche Lufthansa AG	40,755	588,941

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds €
SAP SE	(75,000)	(6,311,250)
Fielmann AG	(54,594)	(3,891,460)
RELX NV	(157,574)	(2,866,271)
Daimler AG	(26,671)	(1,825,055)
BASF SE	(15,193)	(1,366,943)
Pandora AS	(12,804)	(1,347,532)
Luxottica Group SpA	(21,319)	(1,098,933)
Moncler SpA	(43,964)	(794,028)
Koninklijke Ahold Delhaize NV	(37,684)	(737,430)
Anheuser-Busch InBev SA/NV	(7,166)	(735,675)
Hennes & Mauritz AB	(29,829)	(728,024)
Deutsche Lufthansa AG	(40,755)	(637,386)
Evonik Industries AG	(20,040)	(609,350)
Continental AG	(3,060)	(572,658)
Clariant AG	(30,011)	(511,935)
Covestro AG	(6,375)	(467,228)
K+S AG	(19,993)	(457,822)
Umicore SA	(8,131)	(454,714)
Symrise AG	(7,102)	(432,336)
Bayer AG	(4,012)	(426,464)

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Man NewSmith Equity Alternative
Statement of Significant Purchases (unaudited)
For the period ended 30 June 2017

Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 27/11/2017	12,250,000	12,246,678
United Kingdom Treasury Bill 0% 17/07/2017	10,000,000	9,999,737
United Kingdom Treasury Bill 0% 21/08/2017	10,000,000	9,999,449
United Kingdom Treasury Bill 0% 11/09/2017	10,000,000	9,999,277
United Kingdom Treasury Bill 0% 11/12/2017	10,000,000	9,996,568
United Kingdom Treasury Bill 0% 25/09/2017	8,000,000	7,999,229
United Kingdom Treasury Bill 0% 04/12/2017	7,760,000	7,757,441
Philip Morris International Inc	54,565	5,163,012
Medica Group plc	1,030,766	2,275,416
L Brands Inc	35,000	1,365,688
FDM Group Holdings Plc	166,054	1,326,771
Patisserie Holdings Plc	363,855	1,234,774
Gamma Communications Plc	15,592	85,160
FTSE 100 Index Futures June 2017	120	20,580
Russell UK MID 150	(2,433,755)	2,878
Merlin Entertainments plc	(243,968)	1,498

Statement of Significant Sales (unaudited)
For the period ended 30 June 2017

Security	Nominal	Proceeds £
Philip Morris International Inc	(10,286)	(981,027)
Direct Line Insurance	983,176	(106,445)
Gamma Communications Plc	(15,592)	(91,056)
Playtech Limited	533,385	(12,321)

The Statement of Significant Purchases and Sales reflects the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals greater than one percent of total value of the sales for the year. At minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

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 8 of these unaudited 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 unaudited statement of comprehensive income included as part of the unaudited financial statements.

The following table details the value of securities on loan, the maturity tenor of which is always open, as they are recallable or terminable on a daily basis. Additionally there is an analysis of the maturity tenor of the associated collateral received as at 30 June 2017 based on the respective transaction contractual maturity date, split between counterparty borrower, with the country of incorporation of the counterparty shown in brackets:

Securities Lending (continued)

Man GLG European Equity Alternative

30 June 2017

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							
Collateral Received: USD Cash	1,797	210	-	-	-	-	210
Equities		-	1,592	-	-	-	1,592
BNP Paribas Prime Brokerage, Inc.							
Collateral Received: USD Cash	17	18	-	-	-	-	18
Bank of New York Mellon							
Collateral Received: USD Cash	13	13	-	-	-	-	13
Credit Suisse Securities (Europe) Limited							
Equities	4,888	-	4,888	-	-	-	4,888
Credit Suisse Securities (USA) LLC (Incorporated in the United States)							
Collateral Received: USD Cash	5,140	475	-	-	-	-	475
Equities		-	4,678				4,678
Industrial And Commercial Bank of China							
Collateral Received: USD Cash	100	-	103	-	-	-	103
Morgan Stanley & Co. LLC (Incorporated in the United States)							
Collateral Received: USD Cash	8,668	8,922	-	-	-	-	8,922
Merrill Lynch International							
Equities	1,829	-	1,829	-	-	-	1,829
Natixis Securities America LLC (Incorporated in the United States)							
Collateral Received: USD Cash	350	364	-	-	-	-	364
Pershing LLC (Incorporated in the United States)							
Collateral Received: USD Cash	2,109	2,229	-	-	-	-	2,229
RBC Capital Markets, LLC (Incorporated in the United States)							
Collateral Received: USD Cash	23	25	-	-	-	-	25
RBC Dominion Securities Inc (Incorporated in the United States)							
Collateral Received: USD Cash	2,630	2,706	-	-	-	-	2,706
SG Americas Securities, LLC (Incorporated in the United States)							
Collateral Received: USD Cash	4,105	4,258	-	-	-	-	4,258
Scotia Capital (USA) INC (Incorporated in the United States)							
Collateral Received: USD Cash	2,679	2,755	-	-	-	-	2,755
Societe Generale (Incorporated in the United Kingdom)							
Equities	19,720	-	19,720	-	-	-	19,720
TD Securities Inc							
Collateral Received: USD Cash	1,485	1,516	-	-	-	-	1,516
UBS AG (Incorporated in the United Kingdom)							
Collateral Received: USD Cash	10,755	1,096	-	-	-	-	1,096
Equities		-	9,699	-	-	-	9,699
	66,308	24,587	42,509	-	-	-	67,096

Man Funds VI plc

Unaudited reporting requirements in respect of the Securities Financing Transaction Regulation (continued)
For the six month period ended 30 June 2017

Securities Lending (continued)

Man GLG Global Equity Alternative
30 June 2017

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 (Incorporated in the United Kingdom)	1,984						
Equities		-	1,984	-	-	-	1,984
Barclays Capital Inc. (Incorporated in the United States)	1,108						
Collateral Received: USD Cash		1,149	-	-	-	-	1,149
Credit Suisse Securities (USA) LLC (Incorporated in the United States)	2,184						
Collateral Received: USD Cash		159	-	-	-	-	159
Equities		-	2,032	-	-	-	2,032
Industrial And Commercial Bank Of China	90						
Collateral Received: USD Cash		93	-	-	-	-	93
J.P. Morgan Securities LLC (Incorporated in the United States)	2,809						
Collateral Received: USD Cash		1,178	-	-	-	-	1,178
Equities		-	1,661	-	-	-	1,661
JP Morgan Securities, Plc. (Incorporated in the United Kingdom)	278						
Equities		-	278	-	-	-	278
Merrill Lynch International (Incorporated in the United Kingdom)	314						
Equities		-	314	-	-	-	314
Mizuho Securities USA LLC	110						
Collateral Received: USD Cash		112	-	-	-	-	112
Natixis Securities America LLC	106						
Collateral Received: USD Cash		110	-	-	-	-	110
Pershing LLC (Incorporated in the United States)	523						
Collateral Received: USD Cash		549	-	-	-	-	549
RBC Dominion Securities Inc (Incorporated in the United States)	605						
Collateral Received: USD Cash		623	-	-	-	-	623
TD Securities Inc	349						
Collateral Received: USD Cash		357	-	-	-	-	357
UBS AG (Incorporated in the United Kingdom)	2,373						
Collateral Received: USD Cash		1,532	-	-	-	-	1,532
Equities		-	867	-	-	-	867
Wells Fargo Securities LLC (Incorporated in the United States)	442						
Collateral Received: USD Cash		454	-	-	-	-	454
	13,275	6,316	7,136	-	-	-	13,452

Securities Lending (continued)

Man GLG European Mid-Cap Equity Alternative
30 June 2017

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
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom)	1,109						
Equities		-	1,109	-	-	-	1,109
Citigroup Global Markets Limited (Incorporated in the United Kingdom)	63						
Equities		-	63	-	-	-	63
JP Morgan Securities, Plc. (Incorporated in the United Kingdom)	4,467						
Equities		-	4,467	-	-	-	4,467
Morgan Stanley & Co. International PLC	2,635						
Equities		-	2,635	-	-	-	2,635
	8,274	-	8,274	-	-	-	8,274

Man GLG Unconstrained Emerging Equity
30 June 2017

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	251						
Equities		-	251	-	-	-	251
Citigroup Global Markets Inc. (Incorporated in the United States)	5,554						
Government Bonds		-	5,554	-	-	-	5,554
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom)	1,128						
Equities		-	1,128	-	-	-	1,128
UBS AG	237						
Equities		-	237	-	-	-	237
Wells Fargo Securities LLC	253						
Collateral Received: USD Cash		258	-	-	-	-	258
	7,423	258	7,170	-	-	-	7,428

Man GLG Innovation Equity Alternative
30 June 2017

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	1,678						
Equities		-	1,678	-	-	-	1,678
Citigroup Global Markets Inc. (Incorporated in	11,547						
Equities		-	396	-	-	-	396
Government Bonds		-	11,152	-	-	-	11,152
Citigroup Global Markets Limited	40						
Equities		-	40	-	-	-	40
Credit Suisse Securities (Europe) Limited	434						
Equities		-	434	-	-	-	434
J.P. Morgan Securities LLC	1,513						
Collateral Received: USD Cash		617	-	-	-	-	617
Equities		-	910	-	-	-	910
JP Morgan Securities, Plc	819						
Equities		-	819	-	-	-	819
	16,031	617	15,429	-	-	-	16,046

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Securities Lending (continued)

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 30 June 2017
Man GLG European Equity Alternative	8.34%
Man GLG Global Equity Alternative	7.34%
Man GLG European Mid-Cap Equity Alternative	1.51%
Man GLG Unconstrained Emerging Equity	6.33%
Man GLG Innovation Equity Alternative	30.29%

The total value of securities on loan as a proportion of the sub-funds' total lendable assets, as at the balance sheet date, are as per below:

30 June 2017

Fund	Market Value on Loan	% of Lendable Assets
Man GLG European Equity Alternative	€58,133,923	12.87%
Man GLG Global Equity Alternative	€11,638,328	11.90%
Man GLG European Mid-Cap Equity Alternative	€7,253,959	3.43%
Man GLG Unconstrained Emerging Equity	US$7,422,085	10.85%
Man GLG Innovation Equity Alternative	US$16,031,283	43.00%

Total lendable assets represent the aggregate value of assets types forming part of the sub-funds' securities lending programme.

Net income earned by the sub-funds from securities lending activity during the year and fees paid to the securities lending agent were:

30 June 2017	Income earned	Fees paid
Man GLG European Equity Alternative	€163,782	€28,218
Man GLG European Alpha Alternative	€2,157	-
Man GLG Global Equity Alternative	€46,373	€9,074
Man GLG European Mid-Cap Equity Alternative	€22,071	-
Man GLG Unconstrained Emerging Equity	US$5,025	US$1,077
Man GLG Innovation Equity Alternative	US$2,753	US$510
Man GLG Global Fundamental Equity	€898	€119

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Securities Lending (continued)

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:

(Report GSL108)

30 June 2017

Non-cash collateral issuer	Value	% of the net assets
Man GLG European Equity Alternative	€	
BNP Paribas	1,592,319	0.23%
Credit Suisse Securities (Europe) Limited	4,887,657	0.70%
Credit Suisse Securities (USA) LLC	4,678,145	0.67%
Merrill Lynch International	1,829,154	0.26%
Societe Generate	19,719,879	2.83%
UBS AG	9,699,048	1.39%
Man GLG Global Equity Alternative	€	
BNP Paribas	1,984,460	1.25%
Credit Suisse Securities (USA) LLC	2,031,748	1.28%
J.P. Morgan Securities LLC	1,660,556	1.05%
JP Morgan Securities, Plc.	277,710	0.18%
Merrill Lynch International	313,656	0.20%
UBS AG	867,066	0.55%
Man GLG European Mid-Cap Equity Alternative	€	
Citigroup Global Markets Limited	62,500	0.01%
Credit Suisse Securities (Europe) Limited	1,109,398	0.23%
JP Morgan Securities, Plc.	4,467,364	0.93%
Morgan Stanley & Co. International Plc	2,634,618	0.55%
Man GLG Unconstrained Emerging Equity	US$	
BNP Paribas Arbitrage	250,843	0.21%
Citigroup Global Markets Inc.	5,553,676	4.73%
Credit Suisse Securities (USA) LLC	1,128,339	0.96%
UBS AG	236,605	0.20%
Man GLG Innovation Equity Alternative	US$	
BNP Paribas	1,678,374	3.17%
Citigroup Global Markets Inc.	11,547,149	21.82%
Citigroup Global Markets Limited	39,845	0.08%
Credit Suisse Securities (USA) LLC	433,695	0.82%
J.P. Morgan Securities LLC	910,446	1.72%
JP Morgan Securities PLC	818,961	1.55%

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:

30 June 2017	Market Value	% of Net Assets
Man GLG Innovation Equity Alternative	US$518,404	0.98%

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.

Securities Lending (continued)

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 six month period ended 30 June 2017 is disclosed in the table below and is presented within other income in the unaudited statement of comprehensive income:

	Earned Income 30 June 2017
Man GLG European Alpha Alternative	€1,343
Man GLG European Equity Alternative	€144,489
Man GLG Global Equity Alternative	€39,125
Man GLG European Mid-Cap Equity Alternative	€21,109
Man GLG Unconstrained Emerging Equity	US$5,257
Man GLG Innovation Equity Alternative	US$5,258
Man GLG Global Fundamental Equity	€898

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 six month period ended 30 June 2017.

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 six month period ended 30 June 2017.

	Portfolio swaps % of net assets 30 June 2017
Man GLG European Alpha Alternative	1.95%
Man GLG Alpha Select Alternative	3.67%
Man GLG European Equity Alternative	1.68%
Man GLG Global Equity Alternative	1.97%
Man AHL Multi Strategy Alternative	0.71%
Man AHL TargetRisk	(0.66%)
Man GLG European Mid-Cap Equity Alternative	3.76%
Man Numeric Market Neutral Alternative	(0.99%)
Man GLG Unconstrained Emerging Equity	2.55%
Man GLG Innovation Equity Alternative	(0.24%)
Man NewSmith UK Equity Alternative	0.64%

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.

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Portfolio Swaps (continued)

The following table details the value of portfolio swaps, analysed by counterparty as at six month period ended 30 June 2017:

30 June 2017

Counterparty	Counterparty's country of establishment	Portfolio Swap Market value
Man GLG European Alpha Alternative		€
Credit Suisse Securities Europe Limited	United Kingdom	948,239
Goldman Sachs International	United Kingdom	484,901
Man GLG Alpha Select Alternative		£
Credit Suisse Securities Europe Limited	United Kingdom	5,470,890
Goldman Sachs International	United Kingdom	82,458
Man GLG European Equity Alternative		€
Bank of America Merrill Lynch	United Kingdom	75,309
Bank of Nova Scotia	United Kingdom	83,432
Citibank N.A.	United Kingdom	818,322
Credit Suisse Securities Europe Limited	United Kingdom	509,853
Deutsche Bank AG, London	United Kingdom	47,116
Goldman Sachs International	United Kingdom	5,888,846
HSBC Bank Plc	United Kingdom	(153,379)
JP Morgan Securities Plc	United Kingdom	(165,637)
Morgan Stanley & Co. International Plc	United Kingdom	4,398,875
UBS AG	United Kingdom	200,123
Man GLG Global Equity Alternative		€
Bank of America Merrill Lynch	United Kingdom	21,655
Bank of Nova Scotia	United Kingdom	28,414
Citibank N.A.	United Kingdom	190,455
Credit Suisse Securities Europe Limited	United Kingdom	108,425
Deutsche Bank AG, London	United Kingdom	10,581
Goldman Sachs International	United Kingdom	1,386,000
HSBC Bank Plc	United Kingdom	93,349
JP Morgan Securities Plc	United Kingdom	(38,481)
Morgan Stanley & Co. International Plc	United Kingdom	1,292,934
UBS AG	United Kingdom	34,889
Man AHL Multi Strategy Alternative		US$
Bank of New York Mellon	United Kingdom	(219,519)
Credit Suisse Securities Europe Limited	United Kingdom	914,764
Morgan Stanley & Co. International Plc	United Kingdom	257,284
Man AHL TargetRisk		US$
JP Morgan Securities Plc	United Kingdom	(232,510)
Man GLG European Mid-Cap Equity Alternative		€
Bank of New York Mellon	United Kingdom	(888,956)
Citibank N.A.	United Kingdom	42,728
Goldman Sachs International	United Kingdom	10,423,218
Credit Suisse Securities Europe Limited	United Kingdom	8,513,701
Man Numeric Market Neutral Alternative		US$
Morgan Stanley & Co. International Plc	United Kingdom	(2,993,092)
Man GLG Unconstrained Emerging Equity		US$
Credit Suisse Securities Europe Limited	United Kingdom	614,297
Morgan Stanley & Co. International Plc	United Kingdom	2,382,342
Man GLG Innovation Equity Alternative		US$
Credit Suisse Securities Europe Limited	United Kingdom	4,320
Morgan Stanley & Co. International Plc	United Kingdom	(132,875)
Man NewSmith UK Equity Alternative		£
Credit Suisse Securities Europe Limited	United Kingdom	765,991

All portfolio swaps have an open maturity tenor as they are recallable or terminable on a daily basis.

Man Funds VI plc

Unaudited reporting requirements in respect of the Securities Financing Transaction Regulation (continued)
For the six month period ended 30 June 2017

Collateral

The sub-funds engage in activity which may require collateral to be provided to a counterparty (''collateral posted'').

30 June 2017

Counterparty	Currency	Collateral posted
Man GLG European Alpha Alternative		€
Bank of New York Mellon	EUR	800,000
Credit Suisse Securities Europe Limited	EUR	(841,778)
Goldman Sachs International	EUR	221,613
Morgan Stanley & Co. International Plc	EUR	5,283
Man GLG Alpha Select Alternative		£
Bank of America Merrill Lynch	GBP	1,945
Bank of New York Mellon	GBP	1,271,448
Credit Suisse Securities Europe Limited	GBP	(7,687,969)
Goldman Sachs International	GBP	440,712
Man GLG European Equity Alternative		€
Bank of America Merrill Lynch	EUR	45,922
Bank of New York Mellon	EUR	(3,411,835)
Bank of Nova Scotia	EUR	219,665
BNP Paribas	EUR	(59,999)
Citibank N.A.	EUR	5,178,569
Credit Suisse Securities Europe Limited	EUR	30,270
Goldman Sachs International	EUR	3,384,072
HSBC Bank Plc	EUR	12,257,847
JP Morgan Securities Plc	EUR	5,979,622
Morgan Stanley & Co. International Plc	EUR	7,341,408
Man GLG Global Equity Alternative		€
Bank of America Merrill Lynch	EUR	39,343
Bank of New York Mellon	EUR	(2,399,931)
Citibank N.A.	EUR	1,598,964
Credit Suisse Securities Europe Limited	EUR	227,728
Goldman Sachs International	EUR	429,752
Goldman Sachs International	USD	17,586
HSBC Bank Plc	EUR	3,276,438
JP Morgan Securities Plc	EUR	1,787,997
Morgan Stanley & Co. International Plc	EUR	677,773
Man AHL Multi Strategy Alternative		US$
Bank of New York Mellon	USD	(1,948,694)
Credit Suisse Securities Europe Limited	USD	(1,040,595)
Deutsche Bank AG, London	CAD	9,488
Deutsche Bank AG, London	EUR	68,532
Deutsche Bank AG, London	JPY	33,210
Deutsche Bank AG, London	USD	578,066
Goldman Sachs International	JPY	141,109
Goldman Sachs International	USD	3,070,000
HSBC Bank Plc	USD	5,529,517
Morgan Stanley & Co. International Plc	USD	5,513,514
Morgan Stanley & Co. International Plc	GBP	(22)
Morgan Stanley & Co. International Plc	DKK	2
Morgan Stanley & Co. International Plc	EUR	5
Morgan Stanley & Co. International Plc	NOK	1
Royal Bank of Scotland	USD	2,064,636

Collateral (continued)

Counterparty	Currency	Collateral posted
Man AHL TargetRisk		US$
Bank of New York Mellon	USD	316,349
Credit Suisse Securities Europe Limited	USD	88
Credit Suisse Securities Europe Limited	EUR	(152,674)
Deutsche Bank AG, London	USD	13,407
JP Morgan Securities Plc	EUR	7
JP Morgan Securities Plc	USD	(106,578)
Royal Bank of Scotland	USD	97,704
Man GLG European Mid-Cap Equity Alternative		€
Bank of New York Mellon	EUR	530,134
Citibank N.A.	EUR	1,559,675
Credit Suisse Securities Europe Limited	EUR	24,739,387
Goldman Sachs International	EUR	1,042,530
HSBC Bank Plc	EUR	11,296,000
Morgan Stanley & Co. International Plc	EUR	10,017
Man Numeric Market Neutral Alternative		US$
Bank of New York Mellon	USD	(3,269,686)
Man GLG Unconstrained Emerging Equity		US$
Bank of New York Mellon	USD	192,826
Credit Suisse Securities Europe Limited	USD	(519,863)
Morgan Stanley & Co. International Plc	USD	3,547,017
Man GLG Innovation Equity Alternative		US$
Bank of New York Mellon	USD	582,183
Credit Suisse Securities Europe Limited	USD	410,590
Morgan Stanley & Co. International Plc	USD	2,035,996
Man NewSmith UK Equity Alternative		£
Bank of New York Mellon	GBP	2,440,000
Credit Suisse Securities Europe Limited	GBP	(1,217,878)
Goldman Sachs International	GBP	10,000

* 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.

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 8 of these unaudited 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.

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Securities Lending

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The following table details the value of securities on loan, the maturity tenor of which is always open, as they are recallable or terminable on a daily basis. Additionally there is an analysis of the maturity tenor of the associated collateral received as at 30 June 2017 based on the respective transaction contractual maturity date, split between counterparty borrower, with the country of incorporation of the counterparty shown in brackets:

Securities Lending (continued)

Man GLG European Equity Alternative
30 June 2017

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	1,797						
Collateral Received: USD Cash		210	-	-	-	-	210
Equities		-	1,592	-	-	-	1,592
BNP Paribas Prime Brokerage, Inc.	17						
Collateral Received: USD Cash		18	-	-	-	-	18
Bank of New York Mellon	13						
Collateral Received: USD Cash		13	-	-	-	-	13
Credit Suisse Securities (Europe) Limited	4,888						
Equities		-	4,888	-	-	-	4,888
Credit Suisse Securities (USA) LLC (Incorporated in the United States)	5,140						
Collateral Received: USD Cash		475	-	-	-	-	475
Equities		-	4,678				4,678
Industrial And Commercial Bank of China	100						
Collateral Received: USD Cash		-	103	-	-	-	103
Morgan Stanley & Co. LLC (Incorporated in the United States)	8,668						
Collateral Received: USD Cash		8,922	-	-	-	-	8,922
Merrill Lynch International	1,829						
Equities		-	1,829	-	-	-	1,829
Natixis Securities America LLC (Incorporated in the United States)	350						
Collateral Received: USD Cash		364	-	-	-	-	364
Pershing LLC (Incorporated in the United States)	2,109						
Collateral Received: USD Cash		2,229	-	-	-	-	2,229
RBC Capital Markets, LLC (Incorporated in the United States)	23						
Collateral Received: USD Cash		25	-	-	-	-	25
RBC Dominion Securities Inc (Incorporated in the United States)	2,630						
Collateral Received: USD Cash		2,706	-	-	-	-	2,706
SG Americas Securities, LLC (Incorporated in the United States)	4,105						
Collateral Received: USD Cash		4,258	-	-	-	-	4,258
Scotia Capital (USA) INC (Incorporated in the United States)	2,679						
Collateral Received: USD Cash		2,755	-	-	-	-	2,755
Societe Generale (Incorporated in the United Kingdom)	19,720						
Equities		-	19,720	-	-	-	19,720
TD Securities Inc	1,485						
Collateral Received: USD Cash		1,516	-	-	-	-	1,516
UBS AG (Incorporated in the United Kingdom)	10,755						
Collateral Received: USD Cash		1,096	-	-	-	-	1,096
Equities		-	9,699	-	-	-	9,699
	66,308	24,587	42,509	-	-	-	67,096

Securities Lending (continued)

Man GLG Global Equity Alternative
30 June 2017

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 (Incorporated in the United Kingdom)	1,984						
Equities		-	1,984	-	-	-	1,984
Barclays Capital Inc. (Incorporated in the United States)	1,108						
Collateral Received: USD Cash		1,149	-	-	-	-	1,149
Credit Suisse Securities (USA) LLC (Incorporated in the United States)	2,184						
Collateral Received: USD Cash		159	-	-	-	-	159
Equities		-	2,032	-	-	-	2,032
Industrial And Commercial Bank Of China	90						
Collateral Received: USD Cash		93	-	-	-	-	93
J.P. Morgan Securities LLC (Incorporated in the United States)	2,809						
Collateral Received: USD Cash		1,178	-	-	-	-	1,178
Equities		-	1,661	-	-	-	1,661
JP Morgan Securities, Plc. (Incorporated in the United Kingdom)	278						
Equities		-	278	-	-	-	278
Merrill Lynch International (Incorporated in the United Kingdom)	314						
Equities		-	314	-	-	-	314
Mizuho Securities USA LLC	110						
Collateral Received: USD Cash		112	-	-	-	-	112
Natixis Securities America LLC	106						
Collateral Received: USD Cash		110	-	-	-	-	110
Pershing LLC (Incorporated in the United States)	523						
Collateral Received: USD Cash		549	-	-	-	-	549
RBC Dominion Securities Inc (Incorporated in the United States)	605						
Collateral Received: USD Cash		623	-	-	-	-	623
TD Securities Inc	349						
Collateral Received: USD Cash		357	-	-	-	-	357
UBS AG (Incorporated in the United Kingdom)	2,373						
Collateral Received: USD Cash		1,532	-	-	-	-	1,532
Equities		-	867	-	-	-	867
Wells Fargo Securities LLC (Incorporated in the United States)	442						
Collateral Received: USD Cash		454	-	-	-	-	454
	13,275	6,316	7,136	-	-	-	13,452

Securities Lending (continued)

Man GLG European Mid-Cap Equity Alternative
30 June 2017

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
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom)	1,109						
Equities		-	1,109	-	-	-	1,109
Citigroup Global Markets Limited (Incorporated in the United Kingdom)	63						
Equities		-	63	-	-	-	63
JP Morgan Securities, Plc. (Incorporated in the United Kingdom)	4,467						
Equities		-	4,467	-	-	-	4,467
Morgan Stanley & Co. International PLC	2,635						
Equities		-	2,635	-	-	-	2,635
	8,274	-	8,274	-	-	-	8,274

Man GLG Unconstrained Emerging Equity
30 June 2017

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	251						
Equities		-	251	-	-	-	251
Citigroup Global Markets Inc. (Incorporated in the United States)	5,554						
Government Bonds		-	5,554	-	-	-	5,554
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom)	1,128						
Equities		-	1,128	-	-	-	1,128
UBS AG	237						
Equities		-	237	-	-	-	237
Wells Fargo Securities LLC	253						
Collateral Received: USD Cash		258	-	-	-	-	258
	7,423	258	7,170	-	-	-	7,428

Man GLG Innovation Equity Alternative
30 June 2017

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	1,678						
Equities		-	1,678	-	-	-	1,678
Citigroup Global Markets Inc. (Incorporated in	11,547						
Equities		-	396	-	-	-	396
Government Bonds		-	11,152	-	-	-	11,152
Citigroup Global Markets Limited	40						
Equities		-	40	-	-	-	40
Credit Suisse Securities (Europe) Limited	434						
Equities		-	434	-	-	-	434
J.P. Morgan Securities LLC	1,513						
Collateral Received: USD Cash		617	-	-	-	-	617
Equities		-	910	-	-	-	910
JP Morgan Securities, Plc	819						
Equities		-	819	-	-	-	819
	16,031	617	15,429	-	-	-	16,046

Securities Lending (continued)

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 30 June 2017
Man GLG European Equity Alternative	8.34%
Man GLG Global Equity Alternative	7.34%
Man GLG European Mid-Cap Equity Alternative	1.51%
Man GLG Unconstrained Emerging Equity	6.33%
Man GLG Innovation Equity Alternative	30.29%

The total value of securities on loan as a proportion of the sub-funds' total lendable assets, as at the balance sheet date, are as per below:

30 June 2017

Fund	Market Value on Loan	% of Lendable Assets
Man GLG European Equity Alternative	€58,133,923	12.87%
Man GLG Global Equity Alternative	€11,638,328	11.90%
Man GLG European Mid-Cap Equity Alternative	€7,253,959	3.43%
Man GLG Unconstrained Emerging Equity	US$7,422,085	10.85%
Man GLG Innovation Equity Alternative	US$16,031,283	43.00%

Total lendable assets represent the aggregate value of assets types forming part of the sub-funds' securities lending programme.

Net income earned by the sub-funds from securities lending activity during the year and fees paid to the securities lending agent were:

30 June 2017	Income earned	Fees paid
Man GLG European Equity Alternative	€163,782	€28,218
Man GLG European Alpha Alternative	€2,157	-
Man GLG Global Equity Alternative	€46,373	€9,074
Man GLG European Mid-Cap Equity Alternative	€22,071	-
Man GLG Unconstrained Emerging Equity	US$5,025	US$1,077
Man GLG Innovation Equity Alternative	US$2,753	US$510
Man GLG Global Fundamental Equity	€898	€119

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Securities Lending (continued)

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:

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30 June 2017

Non-cash collateral issuer	Value	% of the net assets
Man GLG European Equity Alternative	€	
BNP Paribas	1,592,319	0.23%
Credit Suisse Securities (Europe) Limited	4,887,657	0.70%
Credit Suisse Securities (USA) LLC	4,678,145	0.67%
Merrill Lynch International	1,829,154	0.26%
Societe Generate	19,719,879	2.83%
UBS AG	9,699,048	1.39%
Man GLG Global Equity Alternative	€	
BNP Paribas	1,984,460	1.25%
Credit Suisse Securities (USA) LLC	2,031,748	1.28%
J.P. Morgan Securities LLC	1,660,556	1.05%
JP Morgan Securities, Plc.	277,710	0.18%
Merrill Lynch International	313,656	0.20%
UBS AG	867,066	0.55%
Man GLG European Mid-Cap Equity Alternative	€	
Citigroup Global Markets Limited	62,500	0.01%
Credit Suisse Securities (Europe) Limited	1,109,398	0.23%
JP Morgan Securities, Plc.	4,467,364	0.93%
Morgan Stanley & Co. International Plc	2,634,618	0.55%
Man GLG Unconstrained Emerging Equity	US$	
BNP Paribas Arbitrage	250,843	0.21%
Citigroup Global Markets Inc.	5,553,676	4.73%
Credit Suisse Securities (USA) LLC	1,128,339	0.96%
UBS AG	236,605	0.20%
Man GLG Innovation Equity Alternative	US$	
BNP Paribas	1,678,374	3.17%
Citigroup Global Markets Inc.	11,547,149	21.82%
Citigroup Global Markets Limited	39,845	0.08%
Credit Suisse Securities (USA) LLC	433,695	0.82%
J.P. Morgan Securities LLC	910,446	1.72%
JP Morgan Securities PLC	818,961	1.55%

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:

30 June 2017	Market Value	% of Net Assets
Man GLG Innovation Equity Alternative	US$518,404	0.98%

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.

Securities Lending (continued)

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 six month period ended 30 June 2017 is disclosed in the table below and is presented within other income in the unaudited statement of comprehensive income:

	Earned Income 30 June 2017
Man GLG European Alpha Alternative	€1,343
Man GLG European Equity Alternative	€144,489
Man GLG Global Equity Alternative	€39,125
Man GLG European Mid-Cap Equity Alternative	€21,109
Man GLG Unconstrained Emerging Equity	US$5,257
Man GLG Innovation Equity Alternative	US$5,258
Man GLG Global Fundamental Equity	€898

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 six month period ended 30 June 2017.

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 six month period ended 30 June 2017.

	Portfolio swaps % of net assets 30 June 2017
Man GLG European Alpha Alternative	1.95%
Man GLG Alpha Select Alternative	3.67%
Man GLG European Equity Alternative	1.68%
Man GLG Global Equity Alternative	1.97%
Man AHL Multi Strategy Alternative	0.71%
Man AHL TargetRisk	(0.66%)
Man GLG European Mid-Cap Equity Alternative	3.76%
Man Numeric Market Neutral Alternative	(0.99%)
Man GLG Unconstrained Emerging Equity	2.55%
Man GLG Innovation Equity Alternative	(0.24%)
Man NewSmith UK Equity Alternative	0.64%

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.

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Portfolio Swaps (continued)

The following table details the value of portfolio swaps, analysed by counterparty as at six month period ended 30 June 2017:

30 June 2017

Counterparty	Counterparty's country of establishment	Portfolio Swap Market value
Man GLG European Alpha Alternative		€
Credit Suisse Securities Europe Limited	United Kingdom	948,239
Goldman Sachs International	United Kingdom	484,901
Man GLG Alpha Select Alternative		£
Credit Suisse Securities Europe Limited	United Kingdom	5,470,890
Goldman Sachs International	United Kingdom	82,458
Man GLG European Equity Alternative		€
Bank of America Merrill Lynch	United Kingdom	75,309
Bank of Nova Scotia	United Kingdom	83,432
Citibank N.A.	United Kingdom	818,322
Credit Suisse Securities Europe Limited	United Kingdom	509,853
Deutsche Bank AG, London	United Kingdom	47,116
Goldman Sachs International	United Kingdom	5,888,846
HSBC Bank Plc	United Kingdom	(153,379)
JP Morgan Securities Plc	United Kingdom	(165,637)
Morgan Stanley & Co. International Plc	United Kingdom	4,398,875
UBS AG	United Kingdom	200,123
Man GLG Global Equity Alternative		€
Bank of America Merrill Lynch	United Kingdom	21,655
Bank of Nova Scotia	United Kingdom	28,414
Citibank N.A.	United Kingdom	190,455
Credit Suisse Securities Europe Limited	United Kingdom	108,425
Deutsche Bank AG, London	United Kingdom	10,581
Goldman Sachs International	United Kingdom	1,386,000
HSBC Bank Plc	United Kingdom	93,349
JP Morgan Securities Plc	United Kingdom	(38,481)
Morgan Stanley & Co. International Plc	United Kingdom	1,292,934
UBS AG	United Kingdom	34,889
Man AHL Multi Strategy Alternative		US$
Bank of New York Mellon	United Kingdom	(219,519)
Credit Suisse Securities Europe Limited	United Kingdom	914,764
Morgan Stanley & Co. International Plc	United Kingdom	257,284
Man AHL TargetRisk		US$
JP Morgan Securities Plc	United Kingdom	(232,510)
Man GLG European Mid-Cap Equity Alternative		€
Bank of New York Mellon	United Kingdom	(888,956)
Citibank N.A.	United Kingdom	42,728
Goldman Sachs International	United Kingdom	10,423,218
Credit Suisse Securities Europe Limited	United Kingdom	8,513,701
Man Numeric Market Neutral Alternative		US$
Morgan Stanley & Co. International Plc	United Kingdom	(2,993,092)
Man GLG Unconstrained Emerging Equity		US$
Credit Suisse Securities Europe Limited	United Kingdom	614,297
Morgan Stanley & Co. International Plc	United Kingdom	2,382,342
Man GLG Innovation Equity Alternative		US$
Credit Suisse Securities Europe Limited	United Kingdom	4,320
Morgan Stanley & Co. International Plc	United Kingdom	(132,875)
Man NewSmith UK Equity Alternative		£
Credit Suisse Securities Europe Limited	United Kingdom	765,991

All portfolio swaps have an open maturity tenor as they are recallable or terminable on a daily basis.

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Collateral

The sub-funds engage in activity which may require collateral to be provided to a counterparty (''collateral posted'').

30 June 2017

Counterparty	Currency	Collateral posted
Man GLG European Alpha Alternative		€
Bank of New York Mellon	EUR	800,000
Credit Suisse Securities Europe Limited	EUR	(841,778)
Goldman Sachs International	EUR	221,613
Morgan Stanley & Co. International Plc	EUR	5,283
Man GLG Alpha Select Alternative		£
Bank of America Merrill Lynch	GBP	1,945
Bank of New York Mellon	GBP	1,271,448
Credit Suisse Securities Europe Limited	GBP	(7,687,969)
Goldman Sachs International	GBP	440,712
Man GLG European Equity Alternative		€
Bank of America Merrill Lynch	EUR	45,922
Bank of New York Mellon	EUR	(3,411,835)
Bank of Nova Scotia	EUR	219,665
BNP Paribas	EUR	(59,999)
Citibank N.A.	EUR	5,178,569
Credit Suisse Securities Europe Limited	EUR	30,270
Goldman Sachs International	EUR	3,384,072
HSBC Bank Plc	EUR	12,257,847
JP Morgan Securities Plc	EUR	5,979,622
Morgan Stanley & Co. International Plc	EUR	7,341,408
Man GLG Global Equity Alternative		€
Bank of America Merrill Lynch	EUR	39,343
Bank of New York Mellon	EUR	(2,399,931)
Citibank N.A.	EUR	1,598,964
Credit Suisse Securities Europe Limited	EUR	227,728
Goldman Sachs International	EUR	429,752
Goldman Sachs International	USD	17,586
HSBC Bank Plc	EUR	3,276,438
JP Morgan Securities Plc	EUR	1,787,997
Morgan Stanley & Co. International Plc	EUR	677,773
Man AHL Multi Strategy Alternative		US$
Bank of New York Mellon	USD	(1,948,694)
Credit Suisse Securities Europe Limited	USD	(1,040,595)
Deutsche Bank AG, London	CAD	9,488
Deutsche Bank AG, London	EUR	68,532
Deutsche Bank AG, London	JPY	33,210
Deutsche Bank AG, London	USD	578,066
Goldman Sachs International	JPY	141,109
Goldman Sachs International	USD	3,070,000
HSBC Bank Plc	USD	5,529,517
Morgan Stanley & Co. International Plc	USD	5,513,514
Morgan Stanley & Co. International Plc	GBP	(22)
Morgan Stanley & Co. International Plc	DKK	2
Morgan Stanley & Co. International Plc	EUR	5
Morgan Stanley & Co. International Plc	NOK	1
Royal Bank of Scotland	USD	2,064,636

Collateral (continued)

Counterparty	Currency	Collateral posted
Man AHL TargetRisk		US$
Bank of New York Mellon	USD	316,349
Credit Suisse Securities Europe Limited	USD	88
Credit Suisse Securities Europe Limited	EUR	(152,674)
Deutsche Bank AG, London	USD	13,407
JP Morgan Securities Plc	EUR	7
JP Morgan Securities Plc	USD	(106,578)
Royal Bank of Scotland	USD	97,704
Man GLG European Mid-Cap Equity Alternative		€
Bank of New York Mellon	EUR	530,134
Citibank N.A.	EUR	1,559,675
Credit Suisse Securities Europe Limited	EUR	24,739,387
Goldman Sachs International	EUR	1,042,530
HSBC Bank Plc	EUR	11,296,000
Morgan Stanley & Co. International Plc	EUR	10,017
Man Numeric Market Neutral Alternative		US$
Bank of New York Mellon	USD	(3,269,686)
Man GLG Unconstrained Emerging Equity		US$
Bank of New York Mellon	USD	192,826
Credit Suisse Securities Europe Limited	USD	(519,863)
Morgan Stanley & Co. International Plc	USD	3,547,017
Man GLG Innovation Equity Alternative		US$
Bank of New York Mellon	USD	582,183
Credit Suisse Securities Europe Limited	USD	410,590
Morgan Stanley & Co. International Plc	USD	2,035,996
Man NewSmith UK Equity Alternative		£
Bank of New York Mellon	GBP	2,440,000
Credit Suisse Securities Europe Limited	GBP	(1,217,878)
Goldman Sachs International	GBP	10,000

* 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.